



HEALTH QUARTERLY STATEMENT

AS OF MARCH 31, 2023  
OF THE CONDITION AND AFFAIRS OF THE

Blue Care Network of Michigan

NAIC Group Code 0572 (Current) 0572 (Prior) NAIC Company Code 95610 Employer's ID Number 38-2359234

Organized under the Laws of Michigan, State of Domicile or Port of Entry MI

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 05/06/1981 Commenced Business 05/13/1981

Statutory Home Office 20500 Civic Center Drive (Street and Number), Southfield, MI, US 48076 (City or Town, State, Country and Zip Code)

Main Administrative Office 20500 Civic Center Drive (Street and Number), Southfield, MI, US 48076 (City or Town, State, Country and Zip Code), 248-799-6400 (Area Code) (Telephone Number)

Mail Address 20500 Civic Center Drive MC C455 (Street and Number or P.O. Box), Southfield, MI, US 48076 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20500 Civic Center Drive (Street and Number), Southfield, MI, US 48076 (City or Town, State, Country and Zip Code), 313-225-9095 (Area Code) (Telephone Number)

Internet Website Address www.BCBSM.com

Statutory Statement Contact Kenneth A. Bluhm (Name), 313-225-9095 (Area Code) (Telephone Number), kbluhm@bcbsm.com (E-mail Address), 800-556-4348 (FAX Number)

OFFICERS

President & Chief Executive Officer Kathryn Galardi Levine Treasurer Waymond Eli Harris

Secretary Sheela Rao Manyam

OTHER

DIRECTORS OR TRUSTEES

|                     |                                |                               |
|---------------------|--------------------------------|-------------------------------|
| Julie Anne Angott   | William Harrison Black         | Kenneth Ray Dallafior         |
| Sarah Winston Doyle | Valeria Ann Holmon DNP, FNP-BC | Robert Paul Kelch MD          |
| Melvin Lyle Larsen  | Kathryn Galardi Levine         | Paula Jean Manderfield RN, JD |
| Paul Lawrence Mozak | Richard Earl Posthumus         | Gregory Alan Sudderth         |
| Mary Ann Weaver     | Masao Roy Wilson MD #          | Bruce Alan Wolf D.O.          |

State of Michigan SS:

County of Oakland

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.

Kathryn Galardi Levine President & Chief Executive OfficerWaymond Eli Harris TreasurerSheela Rao Manyam Secretary

Subscribed and sworn to before me this day of

a. Is this an original filing? Yes [ X ] No [ ]

b. If no, 1. State the amendment number.....2. Date filed .....3. Number of pages attached.....

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

ASSETS

|                                                                                                                                                             | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                             | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 – 2) |                                                       |
| 1. Bonds .....                                                                                                                                              | 1,419,974,187          |                         | 1,419,974,187                             | 1,399,817,104                                         |
| 2. Stocks:                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2.1 Preferred stocks .....                                                                                                                                  |                        |                         | 0                                         | 0                                                     |
| 2.2 Common stocks .....                                                                                                                                     | 169,292,219            |                         | 169,292,219                               | 161,725,085                                           |
| 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 \$ .....<br>encumbrances) .....                                                                                |                        |                         | 0                                         | 0                                                     |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....                                                                      |                        |                         | 0                                         | 0                                                     |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....                                                                                          |                        |                         | 0                                         | 0                                                     |
| 5. Cash (\$ .....40,917,551 ), cash equivalents<br>(\$ .....310,293,120 ) and short-term<br>investments (\$ .....370,584,482 ) .....                        | 721,795,153            |                         | 721,795,153                               | 540,214,344                                           |
| 6. Contract loans (including \$ ..... premium notes) .....                                                                                                  |                        |                         | 0                                         | 0                                                     |
| 7. Derivatives .....                                                                                                                                        |                        |                         | 0                                         | 0                                                     |
| 8. Other invested assets .....                                                                                                                              | 279,499,255            |                         | 279,499,255                               | 275,999,158                                           |
| 9. Receivables for securities .....                                                                                                                         | 5,625,815              |                         | 5,625,815                                 | 8,160,044                                             |
| 10. Securities lending reinvested collateral assets .....                                                                                                   | 13,550,191             |                         | 13,550,191                                | 11,249,884                                            |
| 11. Aggregate write-ins for invested assets .....                                                                                                           | 0                      | 0                       | 0                                         | 0                                                     |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                               | 2,609,736,819          | 0                       | 2,609,736,819                             | 2,397,165,619                                         |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....                                                                               |                        |                         | 0                                         | 0                                                     |
| 14. Investment income due and accrued .....                                                                                                                 | 13,798,672             |                         | 13,798,672                                | 15,000,486                                            |
| 15. Premiums and considerations:                                                                                                                            |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                            | 18,193,169             | 1,050,642               | 17,142,527                                | 21,145,711                                            |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... |                        |                         | 0                                         | 0                                                     |
| 15.3 Accrued retrospective premiums (\$ ..... 73,356,523 ) and<br>contracts subject to redetermination (\$ ..... ) .....                                    | 73,356,523             |                         | 73,356,523                                | 49,069,890                                            |
| 16. Reinsurance:                                                                                                                                            |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                              |                        |                         | 0                                         | 0                                                     |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                              |                        |                         | 0                                         | 0                                                     |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                             |                        |                         | 0                                         | 0                                                     |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                    | 36,265,253             |                         | 36,265,253                                | 36,329,213                                            |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....                                                                           |                        |                         | 0                                         | 683                                                   |
| 18.2 Net deferred tax asset .....                                                                                                                           |                        |                         | 0                                         | 0                                                     |
| 19. Guaranty funds receivable or on deposit .....                                                                                                           |                        |                         | 0                                         | 0                                                     |
| 20. Electronic data processing equipment and software .....                                                                                                 |                        |                         | 0                                         | 0                                                     |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....                                                                     | 3,330,816              | 3,330,816               | 0                                         | 0                                                     |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                            |                        |                         | 0                                         | 0                                                     |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                              | 53,391,106             |                         | 53,391,106                                | 59,048,963                                            |
| 24. Health care (\$ .....113,941,739 ) and other amounts receivable .....                                                                                   | 119,243,197            | 5,301,458               | 113,941,739                               | 95,406,139                                            |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                | 0                      | 0                       | 0                                         | 0                                                     |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 2,927,315,555          | 9,682,916               | 2,917,632,639                             | 2,673,166,704                                         |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                        |                        |                         | 0                                         | 0                                                     |
| 28. Total (Lines 26 and 27)                                                                                                                                 | 2,927,315,555          | 9,682,916               | 2,917,632,639                             | 2,673,166,704                                         |
| DETAILS OF WRITE-INS                                                                                                                                        |                        |                         |                                           |                                                       |
| 1101. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1102. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1103. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....                                                                                   | 0                      | 0                       | 0                                         | 0                                                     |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)                                                                                             | 0                      | 0                       | 0                                         | 0                                                     |
| 2501. ....                                                                                                                                                  |                        |                         | 0                                         | 0                                                     |
| 2502. ....                                                                                                                                                  |                        |                         | 0                                         | 0                                                     |
| 2503. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                   | 0                      | 0                       | 0                                         | 0                                                     |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                             | 0                      | 0                       | 0                                         | 0                                                     |

LIABILITIES, CAPITAL AND SURPLUS

|                                                                                                                                               | Current Period |                |               | Prior Year    |
|-----------------------------------------------------------------------------------------------------------------------------------------------|----------------|----------------|---------------|---------------|
|                                                                                                                                               | 1<br>Covered   | 2<br>Uncovered | 3<br>Total    | 4<br>Total    |
| 1. Claims unpaid (less \$ reinsurance ceded)                                                                                                  | 423,974,323    | 14,326,100     | 438,300,423   | 437,810,300   |
| 2. Accrued medical incentive pool and bonus amounts                                                                                           | 86,438,483     |                | 86,438,483    | 73,493,094    |
| 3. Unpaid claims adjustment expenses                                                                                                          | 17,889,648     |                | 17,889,648    | 17,889,648    |
| 4. Aggregate health policy reserves, including the liability of \$ 11,564,088 for medical loss ratio rebate per the Public Health Service Act | 58,127,787     |                | 58,127,787    | 48,541,373    |
| 5. Aggregate life policy reserves                                                                                                             |                |                | 0             | 0             |
| 6. Property/casualty unearned premium reserve                                                                                                 |                |                | 0             | 0             |
| 7. Aggregate health claim reserves                                                                                                            |                |                | 0             | 0             |
| 8. Premiums received in advance                                                                                                               | 221,380,000    |                | 221,380,000   | 107,081,156   |
| 9. General expenses due or accrued                                                                                                            | 24,995,439     |                | 24,995,439    | 12,117,736    |
| 10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))                            | 74,317         |                | 74,317        | 0             |
| 10.2 Net deferred tax liability                                                                                                               |                |                | 0             | 0             |
| 11. Ceded reinsurance premiums payable                                                                                                        | 13,704,557     |                | 13,704,557    | 12,344,609    |
| 12. Amounts withheld or retained for the account of others                                                                                    | 1,009,317      |                | 1,009,317     | 995,546       |
| 13. Remittances and items not allocated                                                                                                       | 109,632        |                | 109,632       | 116,695       |
| 14. Borrowed money (including \$ current) and interest thereon \$ 44,625 (including \$ 44,625 current)                                        | 50,044,625     |                | 50,044,625    | 50,044,625    |
| 15. Amounts due to parent, subsidiaries and affiliates                                                                                        | 70,789,217     |                | 70,789,217    | 82,190,794    |
| 16. Derivatives                                                                                                                               |                |                | 0             | 0             |
| 17. Payable for securities                                                                                                                    | 31,115,684     |                | 31,115,684    | 18,381,865    |
| 18. Payable for securities lending                                                                                                            | 13,550,191     |                | 13,550,191    | 11,249,884    |
| 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                                                                                          | 50,388,479     |                | 50,388,479    | 44,440,275    |
| 23. Aggregate write-ins for other liabilities (including \$ current)                                                                          | 4,886,184      | 0              | 4,886,184     | 5,017,322     |
| 24. Total liabilities (Lines 1 to 23)                                                                                                         | 1,068,477,883  | 14,326,100     | 1,082,803,983 | 921,714,922   |
| 25. Aggregate write-ins for special surplus funds                                                                                             | XXX            | XXX            | 0             | 0             |
| 26. Common capital stock                                                                                                                      | XXX            | XXX            | 10,000        | 10,000        |
| 27. Preferred capital stock                                                                                                                   | XXX            | XXX            |               |               |
| 28. Gross paid in and contributed surplus                                                                                                     | XXX            | XXX            | 15,703,045    | 15,703,045    |
| 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            | 1,819,115,611 | 1,735,738,737 |
| 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            | 1,834,828,656 | 1,751,451,782 |
| 34. Total liabilities, capital and surplus (Lines 24 and 33)                                                                                  | XXX            | XXX            | 2,917,632,639 | 2,673,166,704 |
| DETAILS OF WRITE-INS                                                                                                                          |                |                |               |               |
| 2301. Escheats                                                                                                                                | 4,886,184      |                | 4,886,184     | 5,017,322     |
| 2302.                                                                                                                                         |                |                | 0             | 0             |
| 2303.                                                                                                                                         |                |                |               |               |
| 2398. Summary of remaining write-ins for Line 23 from overflow page                                                                           | 0              | 0              | 0             | 0             |
| 2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)                                                                               | 4,886,184      | 0              | 4,886,184     | 5,017,322     |
| 2501.                                                                                                                                         | XXX            | XXX            |               | 0             |
| 2502.                                                                                                                                         | XXX            | XXX            |               |               |
| 2503.                                                                                                                                         | XXX            | XXX            |               |               |
| 2598. Summary of remaining write-ins for Line 25 from overflow page                                                                           | XXX            | XXX            | 0             | 0             |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                               | XXX            | XXX            | 0             | 0             |
| 3001.                                                                                                                                         | XXX            | XXX            |               |               |
| 3002.                                                                                                                                         | XXX            | XXX            |               |               |
| 3003.                                                                                                                                         | XXX            | XXX            |               |               |
| 3098. Summary of remaining write-ins for Line 30 from overflow page                                                                           | XXX            | XXX            | 0             | 0             |
| 3099. Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)                                                                               | XXX            | XXX            | 0             | 0             |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

STATEMENT OF REVENUE AND EXPENSES

|                                                                                                                                              | Current Year<br>To Date |               | Prior Year<br>To Date | Prior Year Ended<br>December 31 |
|----------------------------------------------------------------------------------------------------------------------------------------------|-------------------------|---------------|-----------------------|---------------------------------|
|                                                                                                                                              | 1<br>Uncovered          | 2<br>Total    | 3<br>Total            | 4<br>Total                      |
| 1. Member Months .....                                                                                                                       | XXX                     | 1,960,418     | 2,006,198             | 7,961,550                       |
| 2. Net premium income ( including \$ ..... non-health<br>premium income).....                                                                | XXX                     | 1,092,945,163 | 1,036,723,218         | 4,151,192,419                   |
| 3. Change in unearned premium reserves and reserve for rate credits.....                                                                     | XXX                     | 1,019,254     | 949,287               | (3,757,689)                     |
| 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                     | 1,550         | 4,200                 | 14,000                          |
| 7. Aggregate write-ins for other non-health revenues .....                                                                                   | XXX                     | 0             | 0                     | 0                               |
| 8. Total revenues (Lines 2 to 7) .....                                                                                                       | XXX                     | 1,093,965,967 | 1,037,676,705         | 4,147,448,730                   |
| <b>Hospital and Medical:</b>                                                                                                                 |                         |               |                       |                                 |
| 9. Hospital/medical benefits .....                                                                                                           | 13,548,459              | 620,970,310   | 615,956,848           | 2,557,171,648                   |
| 10. Other professional services .....                                                                                                        | 1,059,336               | 43,784,929    | 43,062,818            | 200,267,034                     |
| 11. Outside referrals .....                                                                                                                  | 25,110,939              | 25,110,939    | 28,525,871            | 110,002,091                     |
| 12. Emergency room and out-of-area .....                                                                                                     | 1,865,386               | 56,894,270    | 52,386,801            | 234,967,837                     |
| 13. Prescription drugs .....                                                                                                                 |                         | 117,723,463   | 112,488,030           | 478,260,336                     |
| 14. Aggregate write-ins for other hospital and medical .....                                                                                 | 0                       | 0             | 0                     | 0                               |
| 15. Incentive pool, withhold adjustments and bonus amounts .....                                                                             |                         | 17,040,046    | 19,059,442            | 56,217,516                      |
| 16. Subtotal (Lines 9 to 15) .....                                                                                                           | 41,584,120              | 881,523,957   | 871,479,810           | 3,636,886,462                   |
| <b>Less:</b>                                                                                                                                 |                         |               |                       |                                 |
| 17. Net reinsurance recoveries .....                                                                                                         |                         |               |                       | 0                               |
| 18. Total hospital and medical (Lines 16 minus 17) .....                                                                                     | 41,584,120              | 881,523,957   | 871,479,810           | 3,636,886,462                   |
| 19. Non-health claims (net) .....                                                                                                            |                         |               |                       |                                 |
| 20. Claims adjustment expenses, including \$ ..... 21,611,661 cost<br>containment expenses .....                                             |                         | 45,314,868    | 37,715,063            | 163,860,419                     |
| 21. General administrative expenses .....                                                                                                    |                         | 113,995,099   | 118,149,364           | 418,312,376                     |
| 22. Increase in reserves for life and accident and health contracts<br>(including \$ ..... increase in reserves for life only) .             |                         |               | (8,040,987)           | (32,163,947)                    |
| 23. Total underwriting deductions (Lines 18 through 22).....                                                                                 | 41,584,120              | 1,040,833,924 | 1,019,303,250         | 4,186,895,310                   |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23) .....                                                                                 | XXX                     | 53,132,043    | 18,373,455            | (39,446,580)                    |
| 25. Net investment income earned .....                                                                                                       |                         | 22,441,569    | 11,068,213            | 57,064,535                      |
| 26. Net realized capital gains (losses) less capital gains tax of<br>\$ .....                                                                |                         | (3,140,432)   | (7,268,090)           | (53,885,564)                    |
| 27. Net investment gains (losses) (Lines 25 plus 26) .....                                                                                   | 0                       | 19,301,137    | 3,800,123             | 3,178,971                       |
| 28. Net gain or (loss) from agents' or premium balances charged off [(amount<br>recovered \$ ..... )<br>(amount charged off \$ ..... )]..... |                         |               |                       |                                 |
| 29. Aggregate write-ins for other income or expenses .....                                                                                   | 0                       | 0             | 0                     | 649,571                         |
| 30. Net income or (loss) after capital gains tax and before all other federal<br>income taxes (Lines 24 plus 27 plus 28 plus 29) .....       | XXX                     | 72,433,180    | 22,173,578            | (35,618,038)                    |
| 31. Federal and foreign income taxes incurred .....                                                                                          | XXX                     | 75,000        | 15,000                | 561,214                         |
| 32. Net income (loss) (Lines 30 minus 31) .....                                                                                              | XXX                     | 72,358,180    | 22,158,578            | (36,179,252)                    |
| <b>DETAILS OF WRITE-INS</b>                                                                                                                  |                         |               |                       |                                 |
| 0601. Other Revenue .....                                                                                                                    | XXX                     | 1,550         | 4,200                 | 14,000                          |
| 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                     | 1,550         | 4,200                 | 14,000                          |
| 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. Other income .....                                                                                                                     |                         |               |                       | 649,571                         |
| 2902. ....                                                                                                                                   |                         |               |                       |                                 |
| 2903. ....                                                                                                                                   |                         |               |                       |                                 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page .....                                                                    | 0                       | 0             | 0                     | 0                               |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) .....                                                                        | 0                       | 0             | 0                     | 649,571                         |

STATEMENT OF REVENUE AND EXPENSES (Continued)

|                                                                                        | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|----------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| CAPITAL AND SURPLUS ACCOUNT                                                            |                              |                            |                                      |
| 33. Capital and surplus prior reporting year.....                                      | 1,751,451,782                | 1,791,379,725              | 1,791,379,725                        |
| 34. Net income or (loss) from Line 32 .....                                            | 72,358,180                   | 22,158,578                 | (36,179,252)                         |
| 35. Change in valuation basis of aggregate policy and claim reserves .....             |                              |                            |                                      |
| 36. Change in net unrealized capital gains (losses) less capital gains tax of \$ ..... | 12,457,682                   | (5,032,770)                | (30,318,259)                         |
| 37. Change in net unrealized foreign exchange capital gain or (loss) .....             |                              |                            |                                      |
| 38. Change in net deferred income tax .....                                            |                              |                            |                                      |
| 39. Change in nonadmitted assets .....                                                 | (1,438,988)                  | (4,905,514)                | 26,569,568                           |
| 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                                    |
| 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 .....                                                    |                              |                            |                                      |
| 47. Aggregate write-ins for gains or (losses) in surplus .....                         | 0                            | 0                          | 0                                    |
| 48. Net change in capital & surplus (Lines 34 to 47) .....                             | 83,376,874                   | 12,220,294                 | (39,927,943)                         |
| 49. Capital and surplus end of reporting period (Line 33 plus 48)                      | 1,834,828,656                | 1,803,600,019              | 1,751,451,782                        |
| 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                                    |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

CASH FLOW

|                                                                                                                             | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                                 |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                              | 1,198,619,818                | 1,013,275,836              | 4,080,088,023                        |
| 2. Net investment income .....                                                                                              | 22,972,135                   | 14,313,614                 | 65,295,671                           |
| 3. Miscellaneous income .....                                                                                               | 1,550                        | 4,200                      | 14,000                               |
| 4. Total (Lines 1 to 3) .....                                                                                               | 1,221,593,503                | 1,027,593,650              | 4,145,397,694                        |
| 5. Benefit and loss related payments .....                                                                                  | 888,207,262                  | 868,634,427                | 3,589,516,671                        |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 140,420,100                  | 139,264,477                | 591,147,370                          |
| 8. Dividends paid to policyholders .....                                                                                    |                              |                            |                                      |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital<br>gains (losses) .....                 | 0                            | 0                          | 422,750                              |
| 10. Total (Lines 5 through 9) .....                                                                                         | 1,028,627,362                | 1,007,898,904              | 4,181,086,791                        |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | 192,966,141                  | 19,694,746                 | (35,689,097)                         |
| <b>Cash from Investments</b>                                                                                                |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 355,561,067                  | 330,522,387                | 1,145,889,586                        |
| 12.2 Stocks .....                                                                                                           | 44,989,324                   | 68,670,058                 | 186,841,349                          |
| 12.3 Mortgage loans .....                                                                                                   | 0                            | 0                          | 0                                    |
| 12.4 Real estate .....                                                                                                      | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets .....                                                                                            | 3,871,677                    | 4,357,206                  | 9,067,150                            |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | 26,198                       | (1,062,301)                | (598,346)                            |
| 12.7 Miscellaneous proceeds .....                                                                                           | 15,268,048                   | 40,024,312                 | 0                                    |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 419,716,314                  | 442,511,662                | 1,341,199,739                        |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 379,398,690                  | 346,759,948                | 1,113,554,552                        |
| 13.2 Stocks .....                                                                                                           | 42,079,848                   | 73,651,240                 | 208,469,797                          |
| 13.3 Mortgage loans .....                                                                                                   | 0                            | 0                          | 0                                    |
| 13.4 Real estate .....                                                                                                      | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets .....                                                                                            | 4,205,543                    | 9,556,541                  | 52,675,140                           |
| 13.6 Miscellaneous applications .....                                                                                       | 2,300,307                    | 4,785,786                  | 14,381,257                           |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 427,984,388                  | 434,753,515                | 1,389,080,746                        |
| 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) .....                                                 | (8,268,074)                  | 7,758,147                  | (47,881,007)                         |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                        |                              |                            |                                      |
| 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                            | 36,750                     | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           | 0                            | 0                          | 0                                    |
| 16.5 Dividends to stockholders .....                                                                                        | 0                            | 0                          | 0                                    |
| 16.6 Other cash provided (applied) .....                                                                                    | (3,117,258)                  | 17,766,924                 | 21,374,328                           |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | (3,117,258)                  | 17,803,674                 | 21,374,328                           |
| <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) .                       | 181,580,809                  | 45,256,567                 | (62,195,776)                         |
| 19. Cash, cash equivalents and short-term investments:                                                                      |                              |                            |                                      |
| 19.1 Beginning of year .....                                                                                                | 540,214,344                  | 602,410,120                | 602,410,120                          |
| 19.2 End of period (Line 18 plus Line 19.1)                                                                                 | 721,795,153                  | 647,666,687                | 540,214,344                          |

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

|  |  |  |  |
|--|--|--|--|
|  |  |  |  |
|--|--|--|--|

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

|                                                            | 1             | Comprehensive<br>(Hospital & Medical) |             | 4                      | 5           | 6           | 7                                               | 8                       | 9                     | 10         | 11                   | 12                | 13           | 14                  |
|------------------------------------------------------------|---------------|---------------------------------------|-------------|------------------------|-------------|-------------|-------------------------------------------------|-------------------------|-----------------------|------------|----------------------|-------------------|--------------|---------------------|
|                                                            |               | 2                                     | 3           |                        |             |             |                                                 |                         |                       |            |                      |                   |              |                     |
|                                                            | Total         | Individual                            | Group       | Medicare<br>Supplement | Vision Only | Dental Only | Federal<br>Employees<br>Health<br>Benefits Plan | Title XVIII<br>Medicare | Title XIX<br>Medicaid | Credit A&H | Disability<br>Income | Long-Term<br>Care | Other Health | Other<br>Non-Health |
| <b>Total Members at end of:</b>                            |               |                                       |             |                        |             |             |                                                 |                         |                       |            |                      |                   |              |                     |
| 1. Prior Year .....                                        | 663,057       | 104,248                               | 436,226     | 8,972                  | 0           | 0           | 14,426                                          | 99,185                  | 0                     | 0          | 0                    | 0                 | 0            | 0                   |
| 2. First Quarter .....                                     | 651,853       | 98,170                                | 432,404     | 8,619                  |             |             | 14,321                                          | 98,339                  |                       |            |                      |                   |              |                     |
| 3. Second Quarter .....                                    | 0             |                                       |             |                        |             |             |                                                 |                         |                       |            |                      |                   |              |                     |
| 4. Third Quarter .....                                     | 0             |                                       |             |                        |             |             |                                                 |                         |                       |            |                      |                   |              |                     |
| 5. Current Year                                            | 0             |                                       |             |                        |             |             |                                                 |                         |                       |            |                      |                   |              |                     |
| 6. Current Year Member Months                              | 1,960,418     | 296,038                               | 1,299,665   | 25,982                 |             |             | 43,431                                          | 295,302                 |                       |            |                      |                   |              |                     |
| <b>Total Member Ambulatory Encounters for Period:</b>      |               |                                       |             |                        |             |             |                                                 |                         |                       |            |                      |                   |              |                     |
| 7 Physician .....                                          | 947,292       | 125,651                               | 487,448     | 27,297                 |             |             | 29,315                                          | 277,581                 |                       |            |                      |                   |              |                     |
| 8. Non-Physician .....                                     | 743,881       | 119,266                               | 432,323     | 23,837                 |             |             | 21,154                                          | 147,301                 |                       |            |                      |                   |              |                     |
| 9. Total                                                   | 1,691,173     | 244,917                               | 919,771     | 51,134                 | 0           | 0           | 50,469                                          | 424,882                 | 0                     | 0          | 0                    | 0                 | 0            | 0                   |
| 10. Hospital Patient Days Incurred                         | 49,056        | 1,387                                 | 20,902      | 1,588                  |             |             | 660                                             | 24,519                  |                       |            |                      |                   |              |                     |
| 11. Number of Inpatient Admissions                         | 10,720        | 322                                   | 5,544       | 321                    |             |             | 178                                             | 4,355                   |                       |            |                      |                   |              |                     |
| 12. Health Premiums Written (a) .....                      | 1,099,060,167 | 147,015,922                           | 582,906,386 | 6,765,350              |             |             | 27,904,145                                      | 334,468,364             |                       |            |                      |                   |              |                     |
| 13. Life Premiums Direct .....                             | 0             |                                       |             |                        |             |             |                                                 |                         |                       |            |                      |                   |              |                     |
| 14. Property/Casualty Premiums Written .....               | 0             |                                       |             |                        |             |             |                                                 |                         |                       |            |                      |                   |              |                     |
| 15. Health Premiums Earned.....                            | 1,100,079,421 | 148,045,784                           | 582,895,797 | 6,765,331              |             |             | 27,904,145                                      | 334,468,364             |                       |            |                      |                   |              |                     |
| 16. Property/Casualty Premiums Earned                      | 0             |                                       |             |                        |             |             |                                                 |                         |                       |            |                      |                   |              |                     |
| 17. Amount Paid for Provision of Health Care Services..... | 888,367,428   | 98,029,996                            | 467,522,902 | 5,924,205              |             |             | 32,650,184                                      | 284,240,141             |                       |            |                      |                   |              |                     |
| 18. Amount Incurred for Provision of Health Care Services  | 881,523,957   | 86,976,038                            | 462,676,781 | 6,119,939              |             |             | 31,754,018                                      | 293,997,181             |                       |            |                      |                   |              |                     |

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 334,468,364

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

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UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

| Line of Business                                         | Claims Paid<br>Year to Date                                             |                                                   | Liability<br>End of Current Quarter                      |                                                   | 5<br><br>Claims Incurred in<br>Prior Years<br>(Columns 1 + 3) | 6<br><br>Estimated Claim<br>Reserve and<br>Claim Liability<br>December 31 of<br>Prior Year |
|----------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------------------------------------|
|                                                          | 1<br><br>On<br>Claims Incurred Prior<br>to January 1 of<br>Current Year | 2<br><br>On<br>Claims Incurred<br>During the Year | 3<br><br>On<br>Claims Unpaid<br>Dec. 31<br>of Prior Year | 4<br><br>On<br>Claims Incurred<br>During the Year |                                                               |                                                                                            |
| 1. Comprehensive (hospital and medical) individual ..... | 47,407,339                                                              | 50,622,657                                        | 12,188,733                                               | 47,866,451                                        | 59,596,072                                                    | 68,989,632                                                                                 |
| 2. Comprehensive (hospital and medical) group .....      | 187,131,165                                                             | 280,391,738                                       | 42,293,403                                               | 209,321,622                                       | 229,424,568                                                   | 247,337,607                                                                                |
| 3. Medicare Supplement .....                             | 2,195,206                                                               | 3,728,999                                         | 220,614                                                  | 2,233,644                                         | 2,415,820                                                     | 2,258,524                                                                                  |
| 4. Dental Only .....                                     |                                                                         |                                                   |                                                          |                                                   | 0                                                             | 0                                                                                          |
| 5. Vision Only .....                                     |                                                                         |                                                   |                                                          |                                                   | 0                                                             | 0                                                                                          |
| 6. Federal Employees Health Benefits Plan .....          | 10,018,487                                                              | 22,631,697                                        | 1,504,267                                                | 11,641,595                                        | 11,522,754                                                    | 13,331,483                                                                                 |
| 7. Title XVIII - Medicare .....                          | 91,031,163                                                              | 189,114,320                                       | 13,752,885                                               | 97,277,209                                        | 104,784,048                                                   | 105,893,054                                                                                |
| 8. Title XIX - Medicaid .....                            |                                                                         |                                                   |                                                          |                                                   | 0                                                             | 0                                                                                          |
| 9. Credit A&H .....                                      |                                                                         |                                                   |                                                          |                                                   | 0                                                             | 0                                                                                          |
| 10. Disability Income .....                              |                                                                         |                                                   |                                                          |                                                   | 0                                                             | 0                                                                                          |
| 11. Long-term care .....                                 |                                                                         |                                                   |                                                          |                                                   | 0                                                             | 0                                                                                          |
| 12. Other health .....                                   |                                                                         |                                                   |                                                          |                                                   | 0                                                             | 0                                                                                          |
| 13. Health subtotal (Lines 1 to 12) .....                | 337,783,360                                                             | 546,489,411                                       | 69,959,902                                               | 368,340,521                                       | 407,743,262                                                   | 437,810,300                                                                                |
| 14. Health care receivables (a) .....                    | 20,420,054                                                              | 98,823,143                                        |                                                          |                                                   | 20,420,054                                                    | 98,964,214                                                                                 |
| 15. Other non-health .....                               |                                                                         |                                                   |                                                          |                                                   | 0                                                             | 0                                                                                          |
| 16. Medical incentive pools and bonus amounts .....      | 4,094,657                                                               |                                                   | 69,368,167                                               | 17,070,316                                        | 73,462,824                                                    | 73,493,094                                                                                 |
| 17. Totals (Lines 13 - 14 + 15 + 16)                     | 321,457,963                                                             | 447,666,268                                       | 139,328,069                                              | 385,410,837                                       | 460,786,032                                                   | 412,339,180                                                                                |

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

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Blue Care Network of Michigan (BCN) are presented on the basis of accounting practices required by the Michigan Department of Insurance and Financial Services (DIFS).

DIFS has adopted the National Association of Insurance Commissioner’s (NAIC) Accounting Practices and Procedures Manual and the related NAIC Annual Statement Instructions (NAIC SAP) for determining and reporting the financial condition and results of operations of an insurance company. The Director of DIFS has the right to prescribe other specific practices that may deviate from NAIC practices and procedures. The accompanying statutory basis financial statements of BCN have been prepared in conformity with accounting practices prescribed by DIFS, including those related to SSAP No. 84 - Health Care and Government Insured Plan Receivables. DIFS implemented a prescribed practice for HMOs whereby loans or advances to hospitals or other providers under SSAP No. 84 are not permitted.

The prescribed practice had no impact on the net income for the periods ended March 31, 2023 and December 31, 2022. Without the prescribed practice, statutory surplus would have increased by \$0 and \$160,166 as of March 31, 2023 and December 31, 2022, respectively.

A reconciliation of the BCN's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Michigan is shown below:

|                                                                                                    | SSAP # | F/S<br>Page | F/S<br>Line # |    | 2023          |    | 2022          |
|----------------------------------------------------------------------------------------------------|--------|-------------|---------------|----|---------------|----|---------------|
| NET INCOME                                                                                         |        |             |               |    |               |    |               |
| (1) State basis (Page 4, Line 32, Columns 2 & 4)                                                   | XXX    | XXX         | XXX           | \$ | 72,358,180    | \$ | (36,179,252)  |
| (2) State Prescribed Practices that are an increase/<br>(decrease) from NAIC SAP:                  |        |             |               |    |               |    |               |
| (3) State Permitted Practices that are an increase/(decrease)<br>from NAIC SAP:                    |        |             |               |    |               |    |               |
| (4) NAIC SAP (1-2-3=4)                                                                             | XXX    | XXX         | XXX           | \$ | 72,358,180    | \$ | (36,179,252)  |
| SURPLUS                                                                                            |        |             |               |    |               |    |               |
| (5) State basis (Page 3, Line 33, Columns 3 & 4)                                                   | XXX    | XXX         | XXX           | \$ | 1,834,828,656 | \$ | 1,751,451,782 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:<br>Provider Advances | 84     | 2           | 24            | \$ | -             | \$ | (160,166)     |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:                       |        |             |               |    |               |    |               |
| (8) NAIC SAP (5-6-7=8)                                                                             | XXX    | XXX         | XXX           | \$ | 1,834,828,656 | \$ | 1,751,611,948 |

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

The preparation of statutory-basis financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosures of contingent assets and liabilities at the date of the statutory-basis financial statements, and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates. The most significant estimates include assumptions used in amounts recorded relating to the Affordable Care Act (ACA); liabilities for unpaid claims, specifically incurred but not reported (IBNR); premium deficiency reserves and litigation-related contingencies.

C. Accounting Policy

(2) Bonds not backed by other loans – that have a NAIC designation of one or two are stated at amortized cost using the scientific effective interest method. Bonds with a NAIC designation of three to six are carried at the lower of amortized cost or fair market value. BCN has not elected to use the Systematic approach for their SVO identified investments.

(6) Loan-backed securities – loan-backed securities with a NAIC designation of 1 or 2 are stated at amortized cost using the scientific effective interest method while those loan-backed securities with a NAIC designation of three or higher are carried at lower of amortized cost or fair market value. Premiums and discounts on loan-backed bonds and structured securities are amortized using the retrospective method based on anticipated prepayments at the date of purchase. Prepayment assumptions are obtained from broker- dealer survey values or internal estimates. Changes in estimated cash flows from the original purchase assumptions are accounted for using a prospective method. Should the present value of anticipated cash flows collected be less than the amortized cost basis, a determination will be made on whether the decline in value is other-than-temporary. If BCN has the ability and intent to hold the security to maturity, but does not expect recovery of the carrying value, the decline in value is recognized as an impairment loss.

D. Going Concern

Management has evaluated BCN's ability to continue as a going concern and does not have any substantial doubt about BCN's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable.

NOTE 3 Business Combinations and Goodwill

Not applicable.

NOTE 4 Discontinued Operations

Not applicable.

NOTE 5 Investments

D. Loan-Backed Securities

(1) Loan-backed securities designated highest-quality and high-quality (NAIC designations 1 and 2, respectively) are reported at amortized cost; securities that are designated medium quality, low quality, lowest quality and in or near default (NAIC designations 3 to 6, respectively) shall be reported at the lower of amortized cost or fair value. Premiums and discounts on loan-backed bonds and structured securities are amortized using the retrospective method based on anticipated prepayments at the date of purchase. Prepayment assumptions are obtained from broker-dealer survey values or internal estimates. Changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.

(2) Other-Than-Temporary Impairment of Loan-Backed and Structured Securities  
Not applicable.

(3) Other-Than-Temporary Impairment of Loan-Backed and Structured Securities by CUSIP  
Not applicable.

NOTES TO FINANCIAL STATEMENTS

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
- a) The aggregate amount of unrealized losses:

1. Less than 12 Months

\$ (1,738,252)

2. 12 Months or Longer

\$ (27,979,451)

b)The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months

\$ 97,094,703

2. 12 Months or Longer

\$ 213,918,222
- (5) Information Investor Considered in Reaching Conclusion that impairments are not Other-Than-Temporary

Because BCN has determined the investments, noted in (4)b above, have not been subject to credit losses and BCN does not have the intent to sell the securities and has the ability to hold such securities, BCN does not consider these investments to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

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

Of the \$13,550,191 collateral received, none has been sold or re-pledged at March 31, 2023.

- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale  
Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
Not applicable.
- M. Working Capital Finance Investments  
Not applicable, including note 5M(2) and 5M(3).
- N. Offsetting and Netting of Assets and Liabilities  
Not applicable.
- R. Reporting Entity’s Share of Cash Pool by Asset Type  
Not applicable.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies  
Not applicable.

NOTE 7 Investment Income  
No significant changes.

NOTE 8 Derivative Instruments  
Not applicable, including note 8A(8), 8B(2)a, 8B(2)b and 8B(2)c.

NOTE 9 Income Taxes  
No significant changes.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties  
No significant changes.

NOTE 11 Debt

- B. FHLB (Federal Home Loan Bank) Agreements
- (1) BCN became a member of the Federal Home Loan Bank of Indianapolis (FHLBI) on December 1, 2009, in order to obtain short-term, long-term and line-of-credit borrowing privileges. As of March 31, 2023, BCN has \$50,000,000 outstanding at a rate of 1.89% with a maturity of November 8, 2024. BCN plans to utilize any funding obtained to cover operational needs or longer-term strategy plans. Borrowings are accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations. The loans are collateralized by government securities at 105% of the outstanding loan balance. BCN calculates the actual or estimated borrowing capacity based on current FHLBI capital Stock.

- (2) FHLB Capital Stock
- a. Aggregate Totals

|                                                                         | Total         |
|-------------------------------------------------------------------------|---------------|
| 1. Current Year                                                         |               |
| (a) Membership Stock - Class A                                          |               |
| (b) Membership Stock - Class B                                          | \$ 3,973,400  |
| (c) Activity Stock                                                      |               |
| (d) Excess Stock                                                        |               |
| (e) Aggregate Total (a+b+c+d)                                           | \$ 3,973,400  |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | \$ 88,297,778 |
| 2. Prior Year-end                                                       |               |
| (a) Membership Stock - Class A                                          |               |
| (b) Membership Stock - Class B                                          | \$ 3,973,400  |
| (c) Activity Stock                                                      |               |
| (d) Excess Stock                                                        |               |
| (e) Aggregate Total (a+b+c+d)                                           | \$ 3,973,400  |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | \$ 88,297,778 |

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)  
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

NOTES TO FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

|                  | 1                                 | 2                              | Eligible for Redemption |                                    |                           |              |
|------------------|-----------------------------------|--------------------------------|-------------------------|------------------------------------|---------------------------|--------------|
|                  |                                   |                                | 3                       | 4                                  | 5                         | 6            |
|                  | Current Year Total<br>(2+3+4+5+6) | Not Eligible for<br>Redemption | Less Than<br>6 Months   | 6 Months to<br>Less Than<br>1 Year | 1 to Less Than<br>3 Years | 3 to 5 Years |
| Membership Stock |                                   |                                |                         |                                    |                           |              |
| 1. Class A       | \$ -                              |                                |                         |                                    |                           |              |
| 2. Class B       | \$ 3,973,400                      | \$ 3,973,400                   |                         |                                    |                           |              |

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)  
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

|                                            | 1             | 2              | 3                            |
|--------------------------------------------|---------------|----------------|------------------------------|
|                                            | Fair Value    | Carrying Value | Aggregate Total<br>Borrowing |
| 1. Current Year Total Collateral Pledged   | \$ 93,303,915 | \$ 89,804,146  | \$ 50,000,000                |
| 2. Prior Year-end Total Collateral Pledged | \$ 92,662,330 | \$ 89,059,353  | \$ 50,000,000                |

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)  
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)  
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)  
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

|                                                    | 1              | 2              | 3                                                         |
|----------------------------------------------------|----------------|----------------|-----------------------------------------------------------|
|                                                    | Fair Value     | Carrying Value | Amount<br>Borrowed<br>at Time of<br>Maximum<br>Collateral |
| 1. Current Year Total Maximum Collateral Pledged   | \$ 93,743,103  | \$ 90,092,619  | \$ 50,000,000                                             |
| 2. Prior Year-end Total Maximum Collateral Pledged | \$ 129,461,627 | \$ 124,376,087 | \$ 50,000,000                                             |

(4) Borrowing from FHLB

a. Amount as of Reporting Date

|                             | Total         | Funding<br>Agreements<br>Reserves<br>Established |
|-----------------------------|---------------|--------------------------------------------------|
| 1. Current Year             |               |                                                  |
| (a) Debt                    |               | XXX                                              |
| (b) Funding Agreements      | \$ 50,000,000 |                                                  |
| (c) Other                   |               | XXX                                              |
| (d) Aggregate Total (a+b+c) | \$ 50,000,000 | \$ -                                             |
| 2. Prior Year end           |               |                                                  |
| (a) Debt                    |               | XXX                                              |
| (b) Funding Agreements      | \$ 50,000,000 |                                                  |
| (c) Other                   |               | XXX                                              |
| (d) Aggregate Total (a+b+c) | \$ 50,000,000 | \$ -                                             |

b. Maximum Amount During Reporting Period (Current Year)

|                                  | Total         |
|----------------------------------|---------------|
| 1. Debt                          |               |
| 2. Funding Agreements            | \$ 50,000,000 |
| 3. Other                         |               |
| 4. Aggregate Total (Lines 1+2+3) | \$ 50,000,000 |

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

|                       | Does the company have<br>prepayment obligations under<br>the following arrangements<br>(YES/NO)? |
|-----------------------|--------------------------------------------------------------------------------------------------|
| 1. Debt               | No                                                                                               |
| 2. Funding Agreements | No                                                                                               |
| 3. Other              | No                                                                                               |

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

Not applicable, including 12A(4).

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

No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes.

NOTE 15 Leases

A. Lessee Operating Lease:

NOTES TO FINANCIAL STATEMENTS

(c) BCN's corporate office is leased through June 30, 2025. On December 19, 2022, the BCN's corporate office lease was modified to include a termination clause. This clause allows BCN to terminate the lease effective March 31, 2024, if the landlord is notified by April 1, 2023. Effective April 1, 2023, the landlord has been notified of BCN's intention to terminate the lease. The noncancelable portion of future minimum lease payments is not significant.

**NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**  
Not applicable.

**NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

- B. Transfer and Servicing of Financial Assets
- (2) Servicing Assets and Servicing Liabilities  
Not applicable.
- (4) Securitizations, Asset-based Financing Arrangements and Similar Transfers Accounted for as Sales
- (a)  
Not applicable.
- (b)  
Not applicable.
- C. Wash Sales  
Not applicable, BCN had no wash sales as of March 31, 2023.

**NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**  
No significant changes.

**NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**  
Not applicable.

**NOTE 20 Fair Value Measurements**  
A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at Reporting Date

The fair values BCN's securities are based on quoted market prices, where available. These fair values are obtained primarily from custodian banks or third-party pricing services, which generally use Level 1 or Level 2 inputs for the determination of fair value in accordance with SSAP guidance.

BCN obtains one quoted price for each security, which are derived through recently reported trades for identical or similar securities making adjustments through the reporting date based upon available market observable information. For securities not actively traded, the third-party 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.

In certain circumstances, it may not be possible to derive pricing model inputs from observable market activity, and therefore, such inputs are estimated internally. Such securities are designated Level 3.

The following techniques were used to estimate the fair value and determine the classification of assets pursuant to the valuation hierarchy:

Bonds consist of:

U.S. Government—Consist of certain U.S. government securities and bonds issued by U.S. government-backed agencies. U.S. Government securities are valued based on observable inputs such as the U.S. Treasury yield curve and/or similar assets in markets that are active and are classified as Level 2.

All Other Government—Consists of government securities and bonds issued by foreign government-backed agencies. Valuation is based on prices by a pricing service using a composite yield curve. These securities are classified as Level 2.

Special Revenue and Assessments—Consist of bonds and debt backed by noncorporate entities. Valuation is based on inputs derived directly from observable market data, such as discounted cash flows. These securities are not consistently or actively traded and are classified as Level 2.

Industrial and Miscellaneous—Consist of corporate notes and bonds. Valuation is determined using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the security is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustment for certain risks that may not be observable, such as credit and liquidity risk or a broker quote, if available. These securities are classified as Level 2.

Surplus Notes - are comprised of insurer-specific bonds. Valuation is determined using pricing models mazimizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the security is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustment for certain risks that may not be observable, such as credit and liquidity risk or a broker quote, if available. These securities are classified as Level 2.

Common Stocks—Consist of actively traded exchange-listed common stock and mutual fund investments, as well as privately held mutual funds and other private equity investments. The valuation for exchange-traded securities are based on unadjusted quoted prices for these securities, or funds in an active market. These securities are classified as Level 1. If applicable, certain private equity investments would be classified as Level 3, valued using external pricing, supplemented by internal review and anlysis.

Mutual Funds—Consist of registered mutual funds actively traded on an open exchange. The public-traded funds are based on an observable price in an active market and; therefore, classified as Level 1.

Cash Equivalents and Short-Term Investments—Consist of commercial paper, discount notes, other money market mutual funds, and other investments with original maturities of one year or less. Valuation is based on unadjusted quoted prices. These securities are classified as Level 1. Valuation for commercial paper and other securities is based on inputs derived from observable market data and are classified as Level 2.

Exempt Money Market Funds—Consist of money market funds that invest in one of the following: securities that are direct obligations of the U.S. government, securities that are backed by the full faith and credit of the U.S. government or collateralized repurchase agreements composed of such obligations. The Securities Valuation Office of the National Association of Insurance Commissioners maintains the list of money market funds that are eligible for classification as Exempt Money Market Funds. These securities are classified as Level 1.

Other Money Market Mutual Funds—are recorded at fair value or net asset value (NAV) per share. These securities are classified as Level 1.

State Street Navigator Securities Lending—Consists of the cash collateral posted on securities lending transactions and reinvested in money market securities. These securities are classified as Level 1.

BCN's assets and liabilities measured and recorded at fair value as of March 31, 2023, are as follows:

NOTES TO FINANCIAL STATEMENTS

| 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                                            |                |           |           |                       | \$ -           |
| Exchange Traded Funds - As Identified by SVO     | \$ 75,550      |           |           |                       | \$ 75,550      |
| Common Stock                                     |                |           |           |                       | \$ -           |
| Industrial & Misc (Unaffiliated)                 | \$ 168,503,608 |           |           |                       | \$ 168,503,608 |
| Mutual Funds                                     | \$ 788,611     |           |           |                       | \$ 788,611     |
| Cash Equivalents                                 |                |           |           |                       | \$ -           |
| Exempt Money Market Mutual Funds                 | \$ 30,459,588  |           |           |                       | \$ 30,459,588  |
| Other Money market Mutual Funds                  | \$ 125,266,318 |           |           |                       | \$ 125,266,318 |
| Other                                            |                |           |           |                       | \$ -           |
| Securities Lending Collateral                    | \$ 13,550,191  |           |           |                       | \$ 13,550,191  |
| Total assets at fair value/NAV                   | \$ 338,643,866 | \$ -      | \$ -      | \$ -                  | \$ 338,643,866 |

| Description for each class of asset or liability | (Level 1)     | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total         |
|--------------------------------------------------|---------------|-----------|-----------|-----------------------|---------------|
| b. Liabilities at fair value                     |               |           |           |                       |               |
| Payable for Securities Lending                   | \$ 13,550,191 |           |           |                       | \$ 13,550,191 |
| Total liabilities at fair value                  | \$ 13,550,191 | \$ -      | \$ -      | \$ -                  | \$ 13,550,191 |

- (2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy  
Not applicable.
- (3) Transactions between levels  
Not applicable.
- (4) Certain assets and liabilities of BCN are measured and reported: (a) at amortized cost, (b) at values using the adjusted audited GAAP equity method, or (c) at values that approximate fair value due to their liquid or short-term nature.
- (5) Derivative assets and liabilities  
Not applicable.

B. Other Fair Value Information  
Not applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

| Type of Financial Instrument                | Aggregate Fair Value | Admitted Assets | (Level 1)      | (Level 2)      | (Level 3)     | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---------------------------------------------|----------------------|-----------------|----------------|----------------|---------------|-----------------------|----------------------------------|
| Assets:                                     |                      |                 |                |                |               |                       |                                  |
| Bonds                                       |                      |                 |                |                |               |                       |                                  |
| Special Revenue and Assessment              | \$ 334,701,738       | \$ 364,271,573  |                | \$ 334,701,738 |               |                       |                                  |
| Industrial and Miscellaneous                | \$ 689,510,138       | \$ 701,956,762  |                | \$ 689,510,138 |               |                       |                                  |
| U.S. Government                             | \$ 329,509,341       | \$ 351,728,811  |                | \$ 329,509,341 |               |                       |                                  |
| Other Countries Governments                 | \$ 1,769,095         | \$ 1,941,490    |                | \$ 1,769,095   |               |                       |                                  |
| ETF Bonds Identified by SVO                 | \$ 75,550            | \$ 75,550       | \$ 75,550      |                |               |                       |                                  |
| Surplus Notes                               | \$ 10,709,569        | \$ 10,709,569   | \$ 10,709,569  |                |               |                       |                                  |
| Common Stock                                |                      |                 |                |                |               |                       |                                  |
| Industrial and Miscellaneous (Unaffiliated) | \$ 168,503,608       | \$ 168,503,608  | \$ 168,503,608 |                |               |                       |                                  |
| Mutual Funds                                | \$ 788,611           | \$ 788,611      | \$ 788,611     |                |               |                       |                                  |
| Cash Equivalents and Short Term Investments |                      |                 |                |                |               |                       |                                  |
| Industrial and Miscellaneous                | \$ 524,621,949       | \$ 525,151,695  |                | \$ 524,621,949 |               |                       |                                  |
| Exempt Money Market Mutual Funds            | \$ 18,650,295        | \$ 18,650,295   | \$ 18,650,295  |                |               |                       |                                  |
| Other Money Market Mutual Funds             | \$ 137,075,611       | \$ 137,075,611  | \$ 137,075,611 |                |               |                       |                                  |
| Other Securities Lending Collateral         | \$ 13,550,191        | \$ 13,550,191   | \$ 13,550,191  |                |               |                       |                                  |
| Liabilities                                 |                      |                 |                |                |               |                       |                                  |
| Debt                                        | \$ 47,576,992        | \$ 50,000,000   |                |                | \$ 47,576,992 |                       |                                  |
| Payable for Securities Lending              | \$ 13,550,191        | \$ 13,550,191   | \$ 13,550,191  |                |               |                       |                                  |

D. Not Practicable to Estimate Fair Value  
BCN held no securities at March 31, 2023 where it was not practicable to determine the fair value of the investment.

NOTES TO FINANCIAL STATEMENTS

E. Investments Using the NAV Practical Expedient  
Not applicable.

NOTE 21 Other Items  
No significant changes.

NOTE 22 Events Subsequent

Management has evaluated all events subsequent to the quarterly statement date of March 31, 2023, through May 15, 2023, for the quarterly statement submitted on May 15, 2023.

Type I – Recognized Subsequent Events:  
Management has determined that there are no Type I subsequent events that require disclosure under SSAP No. 9, Subsequent Events.

Type II – Nonrecognized Subsequent Events:  
Management has determined that there are no Type II subsequent events that require disclosure under SSAP No. 9, Subsequent Events.

NOTE 23 Reinsurance  
No significant changes.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act  
(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?  
Yes [X] No [ ]

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

|                                                                                                                    |                |
|--------------------------------------------------------------------------------------------------------------------|----------------|
| a. Permanent ACA Risk Adjustment Program                                                                           |                |
| Assets                                                                                                             |                |
| 1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)                   |                |
| Liabilities                                                                                                        |                |
| 2. Risk adjustment user fees payable for ACA Risk Adjustment                                                       | \$ 959,357     |
| 3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)                       | \$ 45,297,308  |
| Operations (Revenue & Expense)                                                                                     |                |
| 4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment | \$ (8,928,564) |
| 5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)                                           | \$ 169,822     |
| 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                                             |                |

(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                                         |
| a. Permanent ACA Risk Adjustment Program                              |                                                                                        |              |                                                                                                  |               |                                              |                                              |                        |                        |     |                                                 |                                                 |
| 1. Premium adjustments receivable (including high risk pool payments) |                                                                                        |              |                                                                                                  |               | \$ -                                         | \$ -                                         |                        |                        | A   | \$ -                                            | \$ -                                            |
| 2. Premium adjustments (payable) (including high risk pool premium)   |                                                                                        | \$34,691,640 |                                                                                                  | \$(1,677,104) | \$ -                                         | \$36,368,744                                 |                        | \$ 101,373             | B   | \$ -                                            | \$36,470,117                                    |
| 3. Subtotal ACA Permanent Risk Adjustment Program                     | \$ -                                                                                   | \$34,691,640 | \$ -                                                                                             | \$(1,677,104) | \$ -                                         | \$36,368,744                                 | \$ -                   | \$ 101,373             |     | \$ -                                            | \$36,470,117                                    |
| 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   | \$ -                                            | \$ -                                            |

NOTES TO FINANCIAL STATEMENTS

|                                                                                                 |      |              |      |               |      |              |      |            |      |   |      |              |
|-------------------------------------------------------------------------------------------------|------|--------------|------|---------------|------|--------------|------|------------|------|---|------|--------------|
| 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                                                        | \$ - | \$34,691,640 | \$ - | \$(1,677,104) | \$ - | \$36,368,744 | \$ - | \$ 101,373 | \$ - |   | \$ - | \$36,470,117 |

Explanations of Adjustments

- A.
- B.  
Adjustment supplied by CMS.
- C.
- D.
- E.
- F.
- G.
- H.
- I.
- J.

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit 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                      |     | 9                                               | 10                                              |
|                                                                 | Receivable                                                                             | Payable | Receivable                                                                                       | Payable | Receivable                                   | Payable                                      | Receivable             | Payable                | Ref | Receivable                                      | Payable                                         |
| a. 2014                                                         |                                                                                        |         |                                                                                                  |         |                                              |                                              |                        |                        |     |                                                 |                                                 |
| 1. Accrued retrospective premium                                |                                                                                        |         |                                                                                                  |         | \$ -                                         | \$ -                                         |                        |                        | A   | \$ -                                            | \$ -                                            |
| 2. Reserve for rate credits or policy experience rating refunds |                                                                                        |         |                                                                                                  |         | \$ -                                         | \$ -                                         |                        |                        | B   | \$ -                                            | \$ -                                            |
| b. 2015                                                         |                                                                                        |         |                                                                                                  |         |                                              |                                              |                        |                        |     |                                                 |                                                 |
| 1. Accrued retrospective premium                                |                                                                                        |         |                                                                                                  |         | \$ -                                         | \$ -                                         |                        |                        | C   | \$ -                                            | \$ -                                            |
| 2. Reserve for rate credits or policy experience rating refunds |                                                                                        |         |                                                                                                  |         | \$ -                                         | \$ -                                         |                        |                        | D   | \$ -                                            | \$ -                                            |
| c. 2016                                                         |                                                                                        |         |                                                                                                  |         |                                              |                                              |                        |                        |     |                                                 |                                                 |
| 1. Accrued retrospective premium                                |                                                                                        |         |                                                                                                  |         | \$ -                                         | \$ -                                         |                        |                        | E   | \$ -                                            | \$ -                                            |
| 2. Reserve for rate credits or policy experience rating refunds |                                                                                        |         |                                                                                                  |         | \$ -                                         | \$ -                                         |                        |                        | F   | \$ -                                            | \$ -                                            |
| d. Total for Risk Corridors                                     | \$ -                                                                                   | \$ -    | \$ -                                                                                             | \$ -    | \$ -                                         | \$ -                                         | \$ -                   | \$ -                   |     | \$ -                                            | \$ -                                            |

Explanations of Adjustments

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

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



NOTES TO FINANCIAL STATEMENTS

(5) ACA Risk Corridors Receivable as of Reporting Date

| Risk Corridors Program Year | 1<br><br>Estimated<br>Amount to be<br>Filed or Final<br>Amount Filed<br>with CMS | 2<br><br>Non-Accrued<br>Amounts for<br>Impairment or<br>Other<br>Reasons | 3<br><br>Amounts<br>received from<br>CMS | 4<br><br>Asset<br>Balance<br>(Gross of<br>Non-<br>admissions)<br>(1-2-3) | 5<br><br>Non-admitted<br>Amount | 6<br><br>Net Admitted<br>Asset (4 - 5) |
|-----------------------------|----------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------|--------------------------------------------------------------------------|---------------------------------|----------------------------------------|
| a. 2014                     | \$ 17,193,568                                                                    |                                                                          | \$ 17,193,568                            | \$ -                                                                     |                                 | \$ -                                   |
| b. 2015                     | \$ 4,131,999                                                                     |                                                                          | \$ 4,131,999                             | \$ -                                                                     |                                 | \$ -                                   |
| c. 2016                     | \$ 20,617,732                                                                    |                                                                          | \$ 20,617,732                            | \$ -                                                                     |                                 | \$ -                                   |
| d. Total (a + b + c)        | \$ 41,943,299                                                                    | \$ -                                                                     | \$ 41,943,299                            | \$ -                                                                     | \$ -                            | \$ -                                   |

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

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

BCN received its risk corridor receivables from the federal government in November, 2020. BCN is currently under a MLR audit examination for the 2017 - 2019 reporting years. As agreed upon during the audit, BCN has not yet paid additional rebates to enrollees related to the risk corridor funds received. No financially material findings are anticipated.

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

A. Liabilities for unpaid claims and claims adjustment expenses as of December 31, 2022, were \$455,699,948. As of March 31, 2023, \$342,314,847 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years, respectively. Liabilities for unpaid claims and claims adjustment expenses remaining for prior years are now estimated to be \$83,318,063 as a result of a re-estimation of unpaid claims on comprehensive and Medicare lines of business. Therefore, there has been a \$30,067,038 favorable prior year development based on the analysis of recent loss development trends from December 31, 2022 to March 31, 2023.

B. Significant Changes in Methodologies and Assumptions

Not applicable.

NOTE 26 Intercompany Pooling Arrangements

Not applicable.

NOTE 27 Structured Settlements

Not applicable.

NOTE 28 Health Care Receivables

No significant changes.

NOTE 29 Participating Policies

No significant changes.

NOTE 30 Premium Deficiency Reserves

No significant changes.

NOTE 31 Anticipated Salvage and Subrogation

No significant changes.

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .....

Yes ☒ No ☐
- 1.2

If yes, has the report been filed with the domiciliary state? .....

Yes ☒ No ☐
- 2.1

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

Yes ☐ No ☒
- 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? .....

If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end? .....

Yes ☒ No ☐
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.  
The completion of the sale of Advantasure and Tessellate resulted in the removal of these entities from the organizational chart .....
- 3.4

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

Yes ☐ 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. ....
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

Yes ☐ No ☒
- 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              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | 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? .....

If yes, attach an explanation.  
.....

Yes ☐ No ☒ N/A ☐
- 6.1

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

12/31/2022
- 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. ....

12/31/2020
- 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). ....

10/15/2021
- 6.4

By what department or departments?  
Michigan Department of Insurance and Financial Services .....
- 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 ☒
- 6.6

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

Yes ☒ 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 ☒
- 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 ☒
- 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 ☐
- 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                            | 2                       | 3   | 4   | 5    | 6   |
| Affiliate Name               | Location (City, State)  | FRB | OCC | FDIC | SEC |
| Bricktown Capital, LLC ..... | Detroit, Michigan ..... | NO  | NO  | NO   | YES |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ X ] No [ ]
- 9.11

If the response to 9.1 is No, please explain:  
.....
- 9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).  
.....
- 9.3

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

Yes [ ] No [ X ]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).  
.....

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

53,391,106

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 [ X ] No [ ]
- 11.2

If yes, give full and complete information relating thereto:  
Pledged as collateral to FHLB (Mkt value: \$93,303,915, Stmt value: \$89,804,146)  
On deposit with States (Mkt value: \$1,000,000, Stmt value \$1,000,000) .....
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA: .....

\$.....

17,965,274
13.

Amount of real estate and mortgages held in short-term investments: .....

\$.....
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:

|                                                                                                     | 1                                                 | 2                                                  |
|-----------------------------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------|
|                                                                                                     | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....                                                                                   | \$.....0                                          | \$.....                                            |
| 14.22 Preferred Stock .....                                                                         | \$.....0                                          | \$.....                                            |
| 14.23 Common Stock .....                                                                            | \$.....0                                          | \$.....                                            |
| 14.24 Short-Term Investments .....                                                                  | \$.....0                                          | \$.....                                            |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$.....0                                          | \$.....                                            |
| 14.26 All Other .....                                                                               | \$.....8,250,200                                  | \$.....8,250,200                                   |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$.....8,250,200                                  | \$.....8,250,200                                   |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$.....                                           | \$.....                                            |

15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ ] No [ X ]

15.2

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

\$.....

13,550,191

16.2

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

\$.....

13,550,191

16.3

Total payable for securities lending reported on the liability page. ....

\$.....

13,550,191
- 11.1

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

GENERAL INTERROGATORIES

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

| 1<br>Name of Custodian(s)                              | 2<br>Custodian Address                                 |
|--------------------------------------------------------|--------------------------------------------------------|
| State Street Bank and Trust Company .....              | 801 Pennsylvania, Kansas City, MO 64205 .....          |
| Federal Home Loan Bank of Indianapolis .....           | 8250 Woodfield Crossings, Indianapolis, IN 46240 ..... |
| Fidelity Investments Institutional Operations Co ..... | 100 Magellan Way, Covington, KY 41015 .....            |
| JPMorgan Chase .....                                   | 383 Madison Ave, 4th floor, 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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

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

- 17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual                            | 2<br>Affiliation |
|------------------------------------------------------------|------------------|
| Bricktown Capital, LLC .....                               | A.....           |
| Snyder Capital Management L. P. ....                       | U.....           |
| Los Angeles Capital Management & Equity Research Inc. .... | U.....           |
| Arrowstreet Capital Limited Partnership .....              | 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 [ X ]

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

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

| 1                                      | 2                                                          | 3                             | 4               | 5                                           |
|----------------------------------------|------------------------------------------------------------|-------------------------------|-----------------|---------------------------------------------|
| Central Registration Depository Number | Name of Firm or Individual                                 | Legal Entity Identifier (LEI) | Registered With | Investment Management Agreement (IMA) Filed |
| 319290 .....                           | Bricktown Capital, LLC .....                               | 2549000B61KVCB6LOU24 .....    | SEC .....       | NO.....                                     |
| 108518 .....                           | Snyder Capital Management L. P. ....                       | 801-54641 .....               | SEC .....       | NO.....                                     |
| 119033 .....                           | Los Angeles Capital Management & Equity Research Inc. .... | 549300DZCL1LRBNVU327 .....    | SEC .....       | NO.....                                     |
| 111298 .....                           | Arrowstreet Capital Limited Partnership .....              | L03JDTZUGOR1CVPFGQ53 .....    | SEC .....       | NO.....                                     |

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

- 18.2 If no, list exceptions: .....

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

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

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

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:
- 1.1 A&H loss percent

82.6 %
- 1.2 A&H cost containment percent

2.0 %
- 1.3 A&H expense percent excluding cost containment expenses

12.6 %
- 2.1 Do you act as a custodian for health savings accounts?

Yes [ ] No [ X ]
- 2.2 If yes, please provide the amount of custodial funds held as of the reporting date

\$.
- 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 S - CEDED REINSURANCE

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

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

| Current Year to Date - Allocated by States and Territories |                                                                     |                   |                              |                      |                    |                |                                                    |                                                  |                            |                           |                        |
|------------------------------------------------------------|---------------------------------------------------------------------|-------------------|------------------------------|----------------------|--------------------|----------------|----------------------------------------------------|--------------------------------------------------|----------------------------|---------------------------|------------------------|
|                                                            |                                                                     | 1                 | Direct Business Only         |                      |                    |                |                                                    |                                                  |                            |                           |                        |
|                                                            |                                                                     | Active Status (a) | 2                            | 3                    | 4                  | 5              | 6                                                  | 7                                                | 8                          | 9                         | 10                     |
| States, etc.                                               |                                                                     |                   | Accident and Health Premiums | Medicare Title XVIII | Medicaid Title XIX | CHIP Title XXI | Federal Employees Health Benefits Program Premiums | Life and Annuity Premiums & Other Considerations | Property/Casualty Premiums | Total Columns 2 Through 8 | Deposit-Type Contracts |
| 1.                                                         | Alabama .....                                                       | AL .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 2.                                                         | Alaska .....                                                        | AK .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 3.                                                         | Arizona .....                                                       | AZ .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 4.                                                         | Arkansas .....                                                      | AR .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 5.                                                         | California .....                                                    | CA .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 6.                                                         | Colorado .....                                                      | CO .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 7.                                                         | Connecticut .....                                                   | CT .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 8.                                                         | Delaware .....                                                      | DE .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 9.                                                         | District of Columbia                                                | DC .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 10.                                                        | Florida .....                                                       | FL .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 11.                                                        | Georgia .....                                                       | GA .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 12.                                                        | Hawaii .....                                                        | HI .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 13.                                                        | Idaho .....                                                         | ID .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 14.                                                        | Illinois .....                                                      | IL .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 15.                                                        | Indiana .....                                                       | IN .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 16.                                                        | Iowa .....                                                          | IA .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 17.                                                        | Kansas .....                                                        | KS .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 18.                                                        | Kentucky .....                                                      | KY .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 19.                                                        | Louisiana .....                                                     | LA .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 20.                                                        | Maine .....                                                         | ME .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 21.                                                        | Maryland .....                                                      | MD .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 22.                                                        | Massachusetts .....                                                 | MA .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 23.                                                        | Michigan .....                                                      | MI .....          | ..L.. 736,687,658            | ..334,468,364        |                    |                | ..27,904,145                                       |                                                  |                            | 1,099,060,167             |                        |
| 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 .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 51.                                                        | Wyoming .....                                                       | WY .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 52.                                                        | American Samoa .....                                                | AS .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 53.                                                        | Guam .....                                                          | GU .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 54.                                                        | Puerto Rico .....                                                   | PR .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 55.                                                        | U.S. Virgin Islands .....                                           | VI .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 56.                                                        | Northern Mariana Islands .....                                      | MP .....          | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 57.                                                        | Canada .....                                                        | CAN .....         | ..N..                        |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 58.                                                        | Aggregate Other Aliens .....                                        | OT .....          | ..XXX..0                     | .....0               | .....0             | .....0         | .....0                                             | .....0                                           | .....0                     | .....0                    | .....0                 |
| 59.                                                        | Subtotal .....                                                      | ..XXX..           | 736,687,658                  | 334,468,364          | .....0             | .....0         | 27,904,145                                         | .....0                                           | .....0                     | 1,099,060,167             | .....0                 |
| 60.                                                        | Reporting Entity Contributions for Employee Benefit Plans .....     | ..XXX..           |                              |                      |                    |                |                                                    |                                                  |                            | .....0                    |                        |
| 61.                                                        | Totals (Direct Business) .....                                      | ..XXX..           | 736,687,658                  | 334,468,364          | 0                  | 0              | 27,904,145                                         | 0                                                | 0                          | 1,099,060,167             | 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                    | .....0                 |
| 58999.                                                     | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) .....  | ..XXX..           | 0                            | 0                    | 0                  | 0              | 0                                                  | 0                                                | 0                          | 0                         | 0                      |

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 1

2. R - Registered - Non-domiciled RRGs..... 0

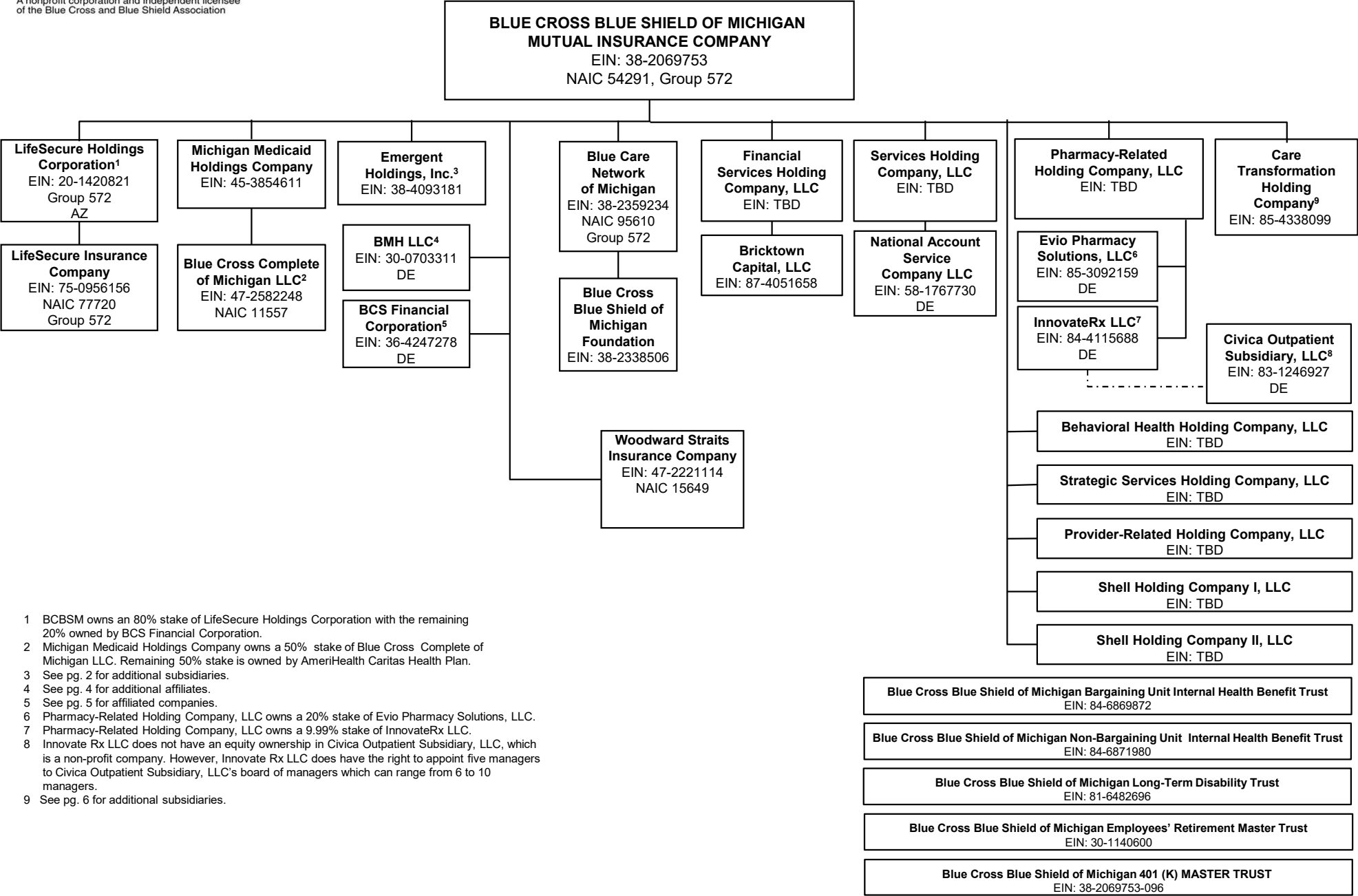
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state. .... 0

4. Q - Qualified - Qualified or accredited reinsurer..... 0

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



SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 BCBSM owns an 80% stake of LifeSecure Holdings Corporation with the remaining 20% owned by BCS Financial Corporation.

2 Michigan Medicaid Holdings Company owns a 50% stake of Blue Cross Complete of Michigan LLC. Remaining 50% stake is owned by AmeriHealth Caritas Health Plan.

3 See pg. 2 for additional subsidiaries.

4 See pg. 4 for additional affiliates.

5 See pg. 5 for affiliated companies.

6 Pharmacy-Related Holding Company, LLC owns a 20% stake of Evio Pharmacy Solutions, LLC.

7 Pharmacy-Related Holding Company, LLC owns a 9.99% stake of InnovateRx LLC.

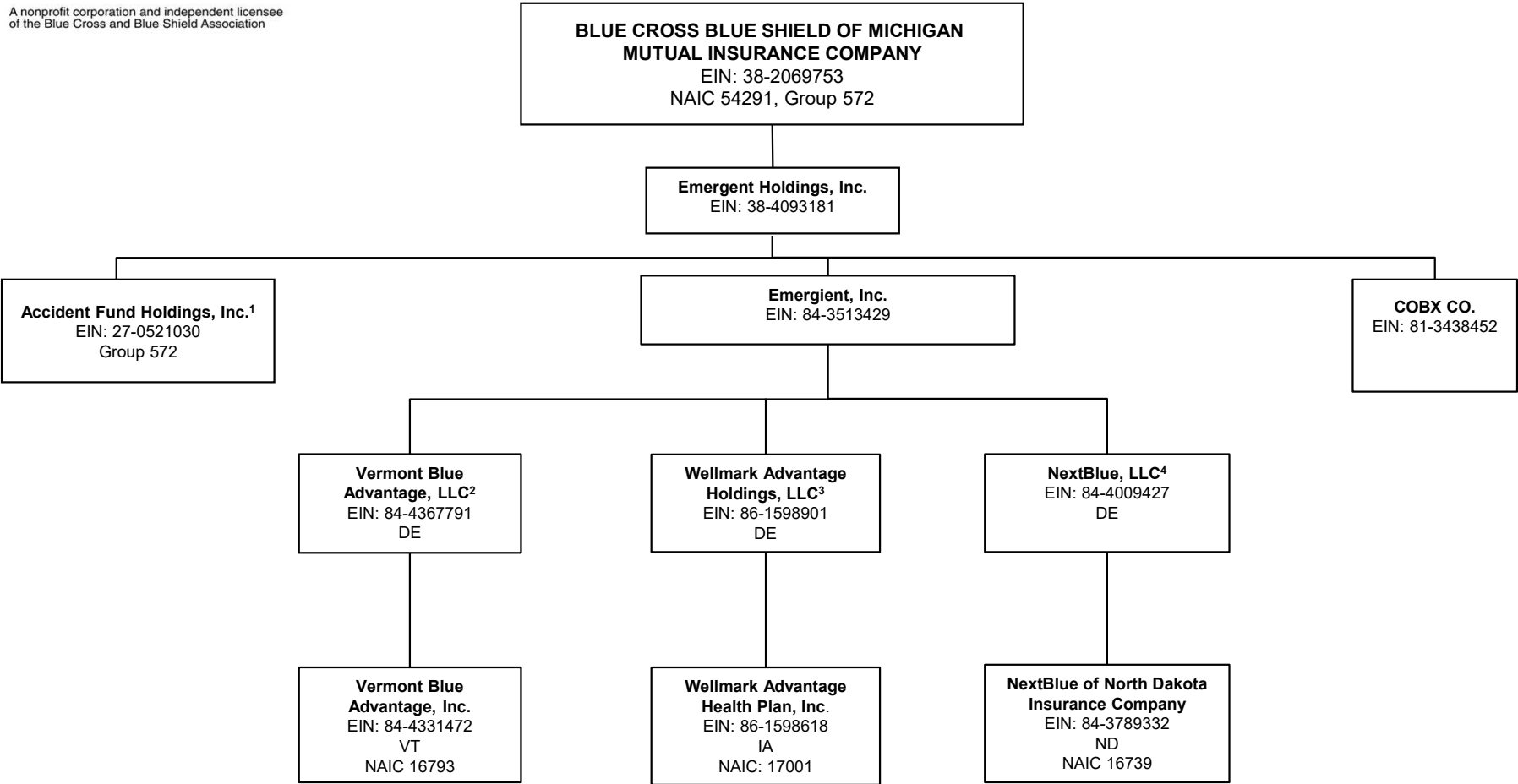
8 Innovate Rx LLC does not have an equity ownership in Civica Outpatient Subsidiary, LLC, which is a non-profit company. However, Innovate Rx LLC does have the right to appoint five managers to Civica Outpatient Subsidiary, LLC's board of managers which can range from 6 to 10 managers.

9 See pg. 6 for additional subsidiaries.





SUBSIDIARY & AFFILIATE ORGANIZATION CHART

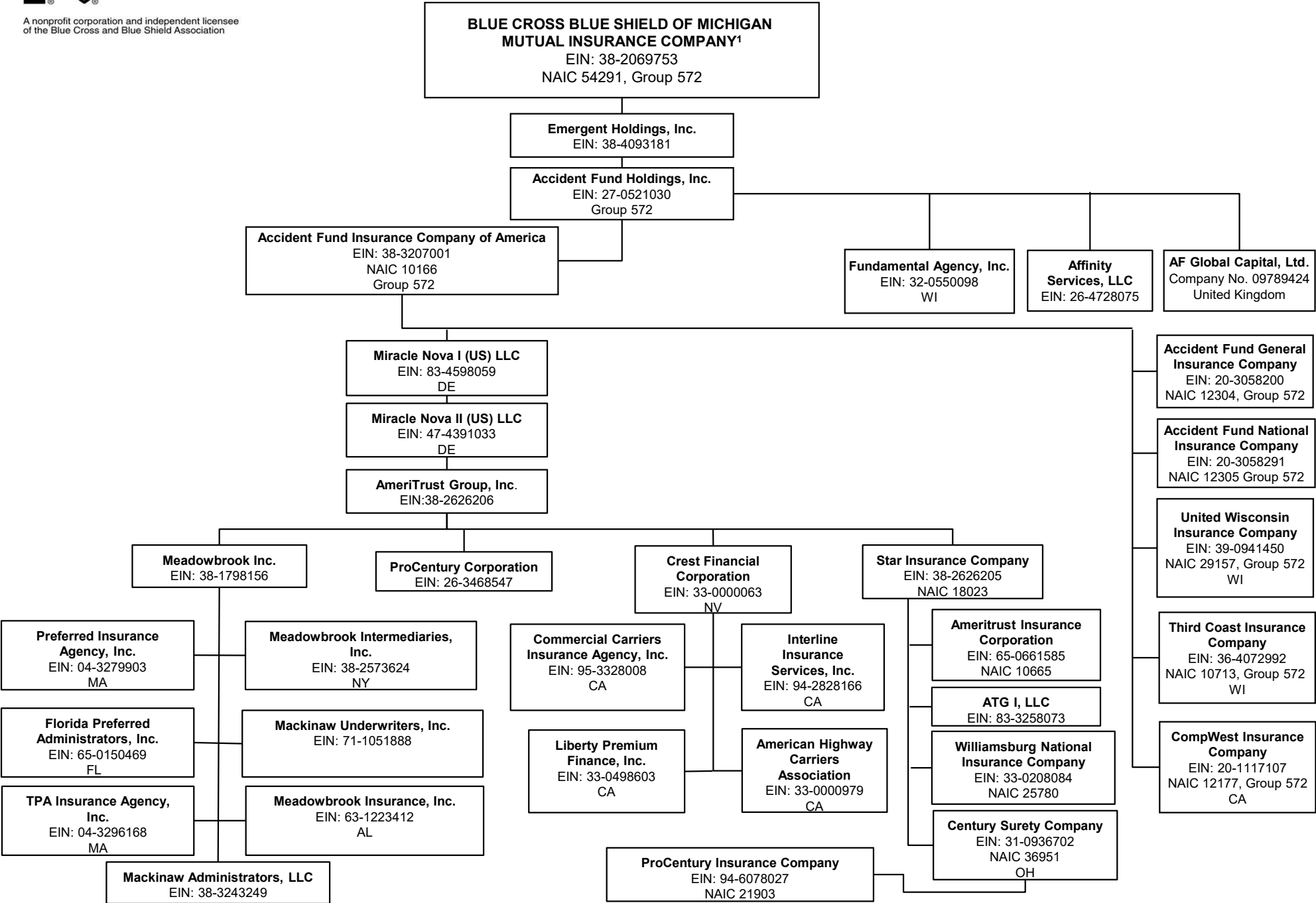


1 See page 3 for additional subsidiaries and affiliates.  
2 Emergent, Inc. owns a 51% stake in Vermont Blue Advantage LLC  
3 Emergent, Inc. owns a 51% stake in Wellmark Advantage Holdings, LLC  
4 Emergent, Inc. owns a 51% stake in NextBlue, LLC.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan



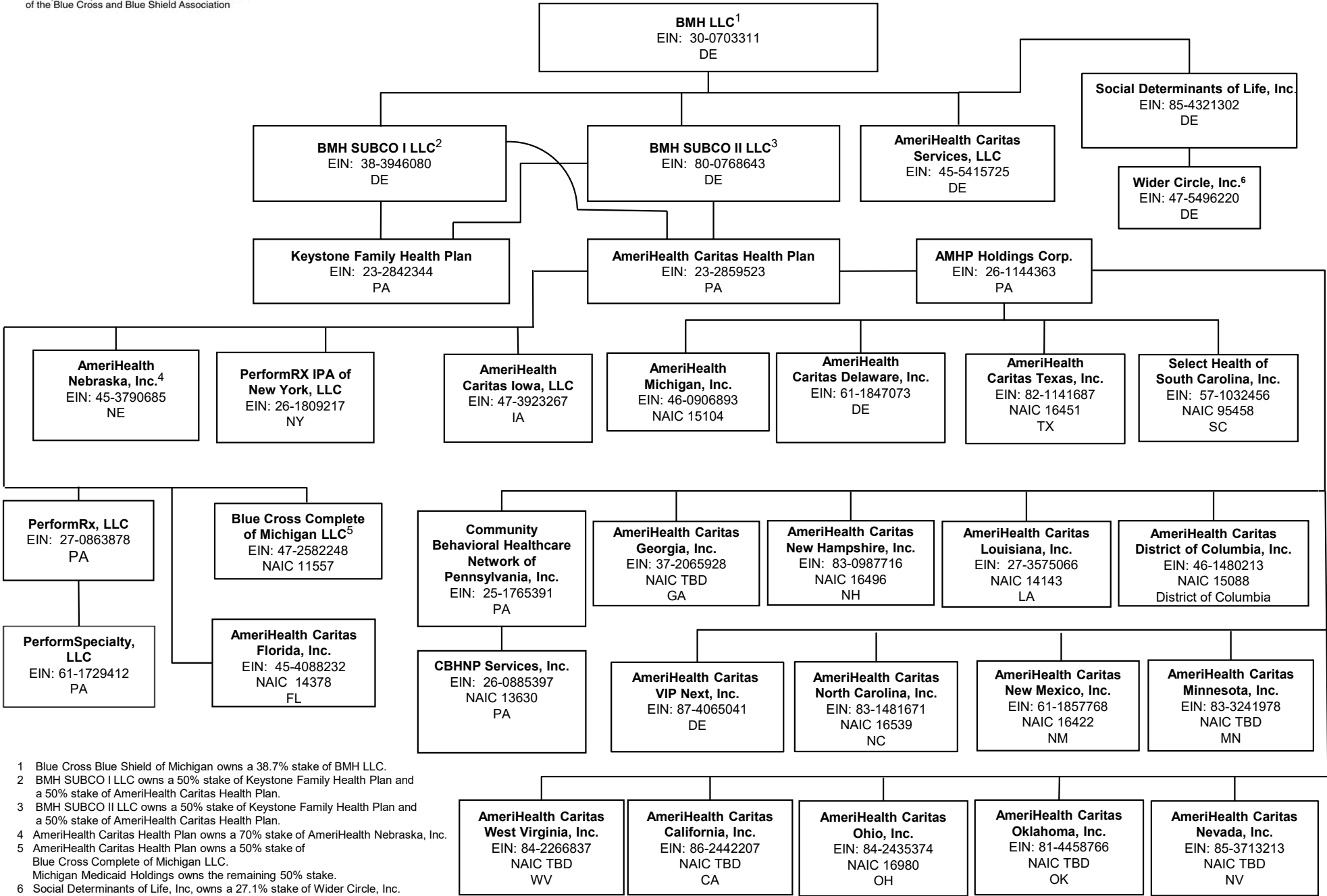
SUBSIDIARY & AFFILIATE ORGANIZATION CHART



All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan



SUBSIDIARY & AFFILIATE ORGANIZATION CHART

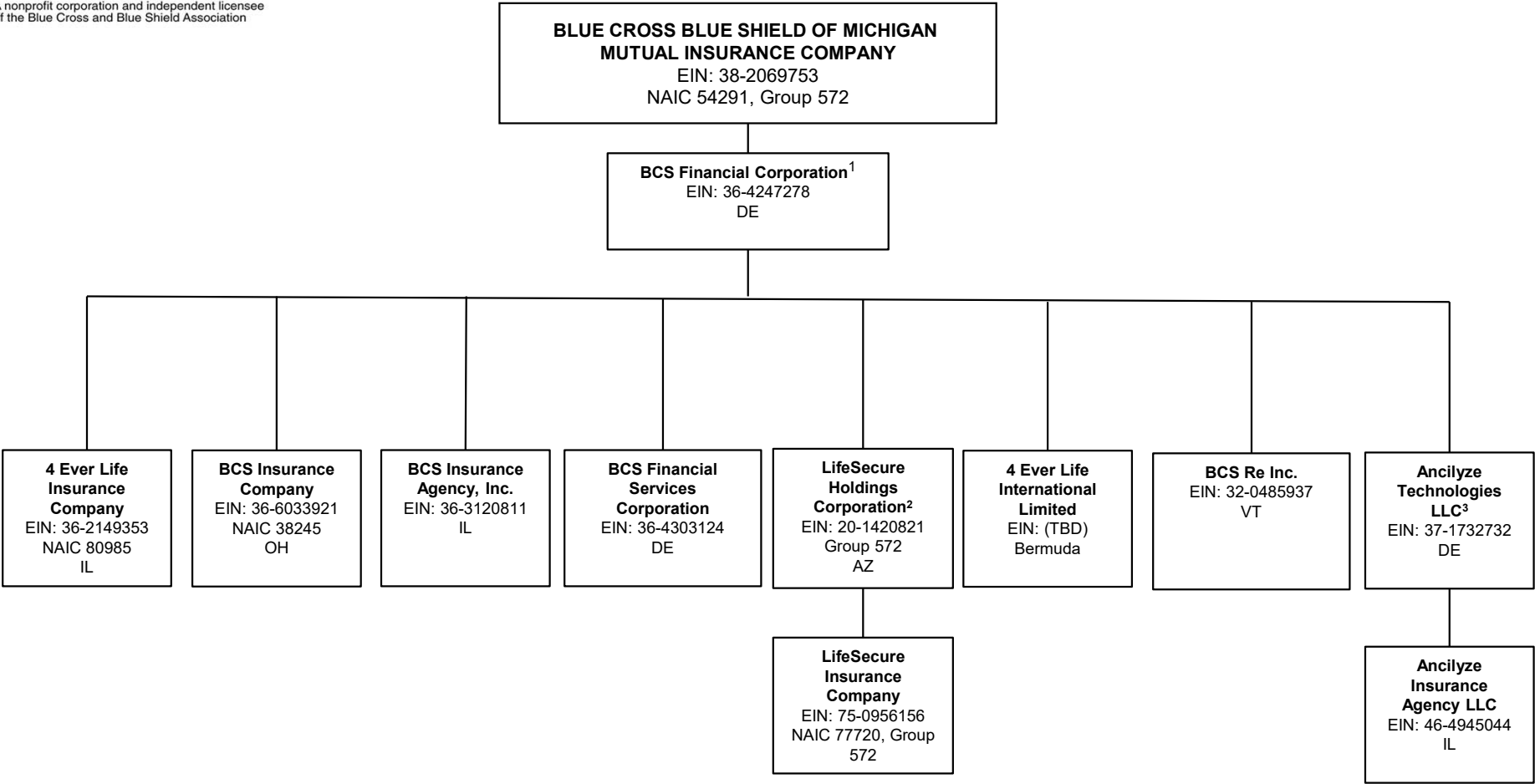


1 Blue Cross Blue Shield of Michigan owns a 38.7% stake of BMH LLC.  
2 BMH SUBCO I LLC owns a 50% stake of Keystone Family Health Plan and a 50% stake of AmeriHealth Caritas Health Plan.  
3 BMH SUBCO II LLC owns a 50% stake of Keystone Family Health Plan and a 50% stake of AmeriHealth Caritas Health Plan.  
4 AmeriHealth Caritas Health Plan owns a 70% stake of AmeriHealth Nebraska, Inc.  
5 AmeriHealth Caritas Health Plan owns a 50% stake of Blue Cross Complete of Michigan LLC. Michigan Medicaid Holdings owns the remaining 50% stake.  
6 Social Determinants of Life, Inc. owns a 27.1% stake of Wider Circle, Inc.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.



SUBSIDIARY & AFFILIATE ORGANIZATION CHART

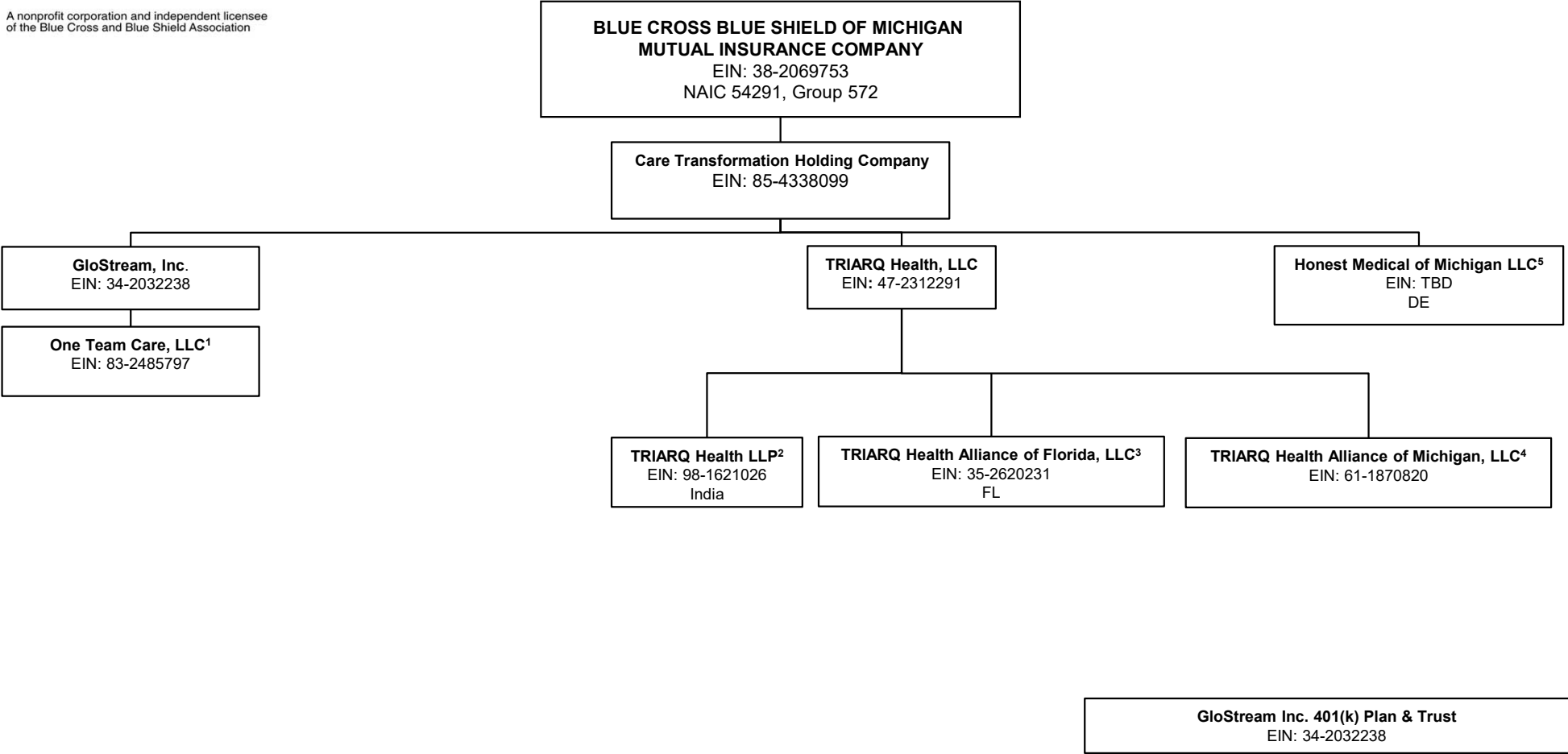


1 Blue Cross Blue Shield of Michigan owns 10.1% of BCS Financial Corporation Accident Fund Insurance Company of America owns 3.56% of BCS Financial Corporation.  
2 BCS Financial owns a 20% stake in LifeSecure Holdings Corporation with the remaining 80% owned by BCBSM.  
3 BCS Financial Corporation owns 50% of Ancilyze Technologies LLC.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.



SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 GloStream Inc. owns a 50% stake in One Team Care, LLC.  
2 TRIARQ Health, LLC owns a 99.99% stake in TRIARQ Health LLP.  
3 TRIARQ Health, LLC owns a 90% stake in TRIARQ Health Alliance of Florida.  
4 TRIARQ Health, LLC owns a 68% stake in TRIARQ Health Alliance of Michigan.  
5 Care Transformation Holding Company owns a 19.9% stake in Honest Medical of Michigan LLC

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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                       | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s)                        | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 54291 .....  | 38-2069753 .. | .....        | ..... | .....                                                                  | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .. MI.....            | ..... UDP.....                    | State of Michigan .....                                           | Legal .....                                                                        | .....                                        | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | .....         | .....        | ..... | .....                                                                  | Behavioral Health Holding Company, LLC .....                      | .. MI.....            | ..... NIA.....                    | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | Mutual Insurance Company .....                                    | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | .....         | .....        | ..... | .....                                                                  | Strategic Services Holding Company, LLC .....                     | .. MI.....            | ..... NIA.....                    | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | .....         | .....        | ..... | .....                                                                  | Pharmacy-Related Holding Company, LLC .....                       | .. MI.....            | ..... NIA.....                    | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | .....         | .....        | ..... | .....                                                                  | Provider-Related Holding Company, LLC .....                       | .. MI.....            | ..... NIA.....                    | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | .....         | .....        | ..... | .....                                                                  | Shell Holding Company I, LLC .....                                | .. MI.....            | ..... NIA.....                    | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | .....         | .....        | ..... | .....                                                                  | Shell Holding Company II, LLC .....                               | .. MI.....            | ..... NIA.....                    | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 38-4093181 .. | .....        | ..... | .....                                                                  | Emergent Holdings, Inc. ....                                      | .. MI.....            | ..... NIA.....                    | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... YES.....                         | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 27-0521030 .. | .....        | ..... | .....                                                                  | Accident Fund Holdings, Inc. ....                                 | .. MI.....            | ..... NIA.....                    | Emergent Holdings, Inc. ....                                      | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | AA-0000000 .. | .....        | ..... | .....                                                                  | AF Global Capital, Ltd. ....                                      | .. GBR.....           | ..... NIA.....                    | Accident Fund Holdings, Inc. ....                                 | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 10166 .....  | 38-3207001 .. | .....        | ..... | .....                                                                  | Accident Fund Insurance Company of America ..                     | .. MI.....            | ..... IA.....                     | Accident Fund Holdings, Inc. ....                                 | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 83-4598059 .. | .....        | ..... | .....                                                                  | Miracle Nova I (US) LLC .....                                     | .. DE.....            | ..... NIA.....                    | Accident Fund Insurance Company of America                        | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 47-4391033 .. | .....        | ..... | .....                                                                  | Miracle Nova II (US) LLC .....                                    | .. DE.....            | ..... NIA.....                    | Miracle Nova I (US) LLC .....                                     | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 38-2626206 .. | .....        | ..... | .....                                                                  | AmeriTrust Group, Inc. ....                                       | .. MI.....            | ..... NIA.....                    | Miracle Nova II (US) LLC .....                                    | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 26-3468547 .. | .....        | ..... | .....                                                                  | ProCentury Corporation .....                                      | .. MI.....            | ..... NIA.....                    | AmeriTrust Group, Inc. ....                                       | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 38-1798156 .. | .....        | ..... | .....                                                                  | Meadowbrook Inc. ....                                             | .. MI.....            | ..... NIA.....                    | AmeriTrust Group, Inc. ....                                       | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 04-3279903 .. | .....        | ..... | .....                                                                  | Preferred Insurance Agency, Inc. ....                             | .. MA.....            | ..... NIA.....                    | Meadowbrook, Inc. ....                                            | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 65-0150469 .. | .....        | ..... | .....                                                                  | Florida Preferred Administrators, Inc .....                       | .. FL.....            | ..... NIA.....                    | Meadowbrook, Inc. ....                                            | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 04-3296168 .. | .....        | ..... | .....                                                                  | TPA Insurance Agency, Inc. ....                                   | .. MA.....            | ..... NIA.....                    | Meadowbrook, Inc. ....                                            | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 38-2573624 .. | .....        | ..... | .....                                                                  | Meadowbrook Intermediaries, Inc. ....                             | .. NY.....            | ..... NIA.....                    | Meadowbrook, Inc. ....                                            | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 71-1051888 .. | .....        | ..... | .....                                                                  | Mackinaw Underwriters, Inc. ....                                  | .. MI.....            | ..... NIA.....                    | Meadowbrook, Inc. ....                                            | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 63-1223412 .. | .....        | ..... | .....                                                                  | Meadowbrook Insurance, Inc. ....                                  | .. AL.....            | ..... NIA.....                    | Meadowbrook, Inc. ....                                            | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 38-3243249 .. | .....        | ..... | .....                                                                  | Mackinaw Administrators, LLC .....                                | .. MI.....            | ..... NIA.....                    | Meadowbrook, Inc. ....                                            | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 33-0000063 .. | .....        | ..... | .....                                                                  | Crest Financial Corporation .....                                 | .. NV.....            | ..... NIA.....                    | AmeriTrust Group, Inc. ....                                       | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 95-3328008 .. | .....        | ..... | .....                                                                  | Commerical Carriers Insurance Agency, Inc. .                      | .. CA.....            | ..... NIA.....                    | Crest Financial Corporation .....                                 | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | .... 00000 .....  | 33-0498603 .. | .....        | ..... | .....                                                                  | Liberty Premium Finance, Inc .....                                | .. CA.....            | ..... NIA.....                    | Crest Financial Corporation .....                                 | Ownership.....                                                                     | 100.000 .....                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ..... |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1             | 2                                                                    | 3                       | 4             | 5               | 6     | 7                                                                                  | 8                                                          | 9                                 | 10                                                  | 11                                                                   | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s)                  | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>*        |
|---------------|----------------------------------------------------------------------|-------------------------|---------------|-----------------|-------|------------------------------------------------------------------------------------|------------------------------------------------------------|-----------------------------------|-----------------------------------------------------|----------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------|----------------|
| Group<br>Code | Group Name                                                           | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK   | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates          | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person)                    |                                                                                                               |                                                                           |                                                                      |                                                            |                |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 94-2828166 .. | .....           | ..... | .....                                                                              | Interline Insurance Services, Inc .....                    | .. CA.....                        | .....NIA.....                                       | Crest Financial Corporation .....                                    | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 33-0000979 .. | .....           | ..... | .....                                                                              | American Highway Carriers Association .....                | .. CA.....                        | .....NIA.....                                       | Crest Financial Corporation .....                                    | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 18023 .....       | 38-2626205 .. | .....           | ..... | .....                                                                              | Star Insurance Company .....                               | .. MI.....                        | .....IA.....                                        | AmeriTrust Group, Inc. ....                                          | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 10665 .....       | 65-0661585 .. | .....           | ..... | .....                                                                              | Ameritrust Insurance Corporation .....                     | .. MI.....                        | .....IA.....                                        | Star Insurance Company .....                                         | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 83-3258073 .. | .....           | ..... | .....                                                                              | ATG I, LLC .....                                           | .. MI.....                        | .....NIA.....                                       | Star Insurance Company .....                                         | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 25780 .....       | 33-0208084 .. | .....           | ..... | .....                                                                              | Williamsburg National Insurance Company ....               | .. MI.....                        | .....IA.....                                        | Star Insurance Company .....                                         | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 36951 .....       | 31-0936702 .. | .....           | ..... | .....                                                                              | Century Surety Company .....                               | .. OH.....                        | .....IA.....                                        | Star Insurance Company .....                                         | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 21903 .....       | 94-6078027 .. | .....           | ..... | .....                                                                              | ProCentury Insurance Company .....                         | .. MI.....                        | .....IA.....                                        | Century Surety Company .....                                         | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 26-4728075 .. | .....           | ..... | .....                                                                              | Affinity Services, LLC .....                               | .. MI.....                        | .....NIA.....                                       | Accident Fund Holdings, Inc. ....                                    | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 32-0550098 .. | .....           | ..... | .....                                                                              | Fundamental Agency,<br>Inc. ....                           | .. WI.....                        | .....NIA.....                                       | Accident Fund Holdings, Inc. ....                                    | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 29157 .....       | 39-0941450 .. | .....           | ..... | .....                                                                              | United Wisconsin Insurance Company .....                   | .. WI.....                        | .....IA.....                                        | Accident Fund Insurance Company of America                           | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 12304 .....       | 20-3058200 .. | .....           | ..... | .....                                                                              | Accident Fund General Insurance Company ....               | .. MI.....                        | .....IA.....                                        | Accident Fund Insurance Company of America                           | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 12305 .....       | 20-3058291 .. | .....           | ..... | .....                                                                              | Accident Fund National Insurance Company ....              | .. MI.....                        | .....IA.....                                        | Accident Fund Insurance Company of America                           | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 10713 .....       | 36-4072992 .. | .....           | ..... | .....                                                                              | Third Coast Insurance Company .....                        | .. WI.....                        | .....IA.....                                        | Accident Fund Insurance Company of America                           | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 12177 .....       | 20-1117107 .. | .....           | ..... | .....                                                                              | ComplWest Insurance Company .....                          | .. CA.....                        | .....IA.....                                        | Blue Cross Blue Shield of Michigan Mutual<br>Insurance Company ..... | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 20-1420821 .. | .....           | ..... | .....                                                                              | LifeSecure Holdings Corporation .....                      | .. AZ.....                        | .....NIA.....                                       | Blue Cross Blue Shield of Michigan Mutual<br>Insurance Company ..... | Ownership.....                                                                                                | .. 80.000 ...                                                             | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... YES.....                                               | ..... 7 .....  |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 77720 .....       | 75-0956156 .. | .....           | ..... | .....                                                                              | LifeSecure Insurance Company .....                         | .. MI.....                        | .....IA.....                                        | LifeSecure Holdings Corporation .....                                | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | ..... 7 .....  |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 95610 .....       | 38-2359234 .. | .....           | ..... | .....                                                                              | Blue Care Network of Michigan .....                        | .. MI.....                        | .....RE.....                                        | Blue Cross Blue Shield of Michigan Mutual<br>Insurance Company ..... | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 38-2338506 .. | .....           | ..... | .....                                                                              | Blue Cross and Blue Shield of Michigan<br>Foundation ..... | .. MI.....                        | .....DS.....                                        | Blue Care Network of Michigan .....                                  | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 45-3854611 .. | .....           | ..... | .....                                                                              | Michigan Medicaid Holdings Company .....                   | .. MI.....                        | .....NIA.....                                       | Blue Cross Blue Shield of Michigan Mutual<br>Insurance Company ..... | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... YES.....                                               | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 11557 .....       | 47-2582248 .. | .....           | ..... | .....                                                                              | Blue Cross Complete of Michigan LLC .....                  | .. MI.....                        | .....IA.....                                        | Michigan Medicaid Holdings Company .....                             | Ownership.....                                                                                                | .. 50.000 ...                                                             | BCBSM and Independence Health Group,<br>Inc. ....                    | ... NO.....                                                | ..... 5 .....  |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 85-4338099 .. | .....           | ..... | .....                                                                              | Care Transformation Holding Company .....                  | .. MI.....                        | .....NIA.....                                       | Blue Cross Blue Shield of Michigan Mutual<br>Insurance Company ..... | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | .....         | .....           | ..... | .....                                                                              | Honest Medical of Michigan LLC .....                       | .. DE.....                        | .....NIA.....                                       | Care Transformation Holding Company .....                            | Ownership.....                                                                                                | .. 19.900 ...                                                             | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 47-2312291 .. | .....           | ..... | .....                                                                              | TRIARQ Health, LLC .....                                   | .. MI.....                        | .....NIA.....                                       | Care Transformation Holding Company .....                            | Ownership.....                                                                                                | .. 100.000 ...                                                            | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | .....          |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 98-1621026 .. | .....           | ..... | .....                                                                              | TRIARQ Health, LLP .....                                   | .. IND.....                       | .....NIA.....                                       | TRIARQ Health, LLC .....                                             | Ownership.....                                                                                                | .. 99.990 ...                                                             | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | ..... 14 ..... |
| . 0572 ...    | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ..... 00000 .....       | 35-2620231 .. | .....           | ..... | .....                                                                              | TRIARQ Health Alliance of Florida, LLC .....               | .. FL.....                        | .....NIA.....                                       | TRIARQ Health, LLC .....                                             | Ownership.....                                                                                                | .. 90.000 ...                                                             | Blue Cross Blue Shield of Michigan<br>Mutual Insurance Company ..... | ... NO.....                                                | ..... 15 ..... |

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| 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                                             | Domi-ciliary Loca-tion | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s)                        | Is an SCA Filing Re-quired? (Yes/No) | *          |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 61-1870820 .. | .....        | ..... | .....                                                                  | TRIARQ Health Alliance of Michigan, LLC .....                                           | .. MI.....             | .....NIA.....                     | TRIARQ Health, LLC .....                                          | Ownership.....                                                                     | ..68.000 ...                                 | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...16 .... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 34-2032238 .. | .....        | ..... | .....                                                                  | GloStream, Inc .....                                                                    | .. MI.....             | .....NIA.....                     | Care Transformation Holding Company .....                         | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 83-2485797 .. | .....        | ..... | .....                                                                  | One Team Care, LLC .....                                                                | .. MI.....             | .....NIA.....                     | GloStream, Inc .....                                              | Ownership.....                                                                     | ..50.000 ...                                 | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...17 .... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 34-2032238 .. | .....        | ..... | .....                                                                  | GloStream Inc. 401(K) Plan & Trust .....                                                | .. MI.....             | .....OTH.....                     | Care Transformation Holding Company .....                         | Management.....                                                                    | .....                                        | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 15649 ...     | 47-2221114 .. | .....        | ..... | .....                                                                  | Woodward Straits Insurance Company .....                                                | .. MI.....             | .....IA.....                      | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 81-3438452 .. | .....        | ..... | .....                                                                  | COBX Co .....                                                                           | .. MI.....             | .....NIA.....                     | Emergent Holdings, Inc. ....                                      | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 84-3513429 .. | .....        | ..... | .....                                                                  | Emergent, Inc. ....                                                                     | .. MI.....             | .....NIA.....                     | Emergent Holdings, Inc. ....                                      | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 84-4009427 .. | .....        | ..... | .....                                                                  | NextBlue, LLC .....                                                                     | .. DE.....             | .....NIA.....                     | Emergent, Inc. ....                                               | Ownership.....                                                                     | ..51.000 ...                                 | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...9 ....  |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 16739 ...     | 84-3789332 .. | .....        | ..... | .....                                                                  | NextBlue of North Dakota Insurance Company ..                                           | .. ND.....             | .....IA.....                      | NextBlue, LLC .....                                               | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...9 ....  |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 84-4367791 .. | .....        | ..... | .....                                                                  | Vermont Blue Advantage, LLC .....                                                       | .. DE.....             | .....NIA.....                     | Emergent, Inc. ....                                               | Ownership.....                                                                     | ..51.000 ...                                 | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...9 ....  |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 16793 ...     | 84-4331472 .. | .....        | ..... | .....                                                                  | Vermont Blue Advantage, Inc .....                                                       | .. VT.....             | .....IA.....                      | Vermont Blue Advantage, LLC .....                                 | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...9 ....  |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 86-1598901 .. | .....        | ..... | .....                                                                  | Wellmark Advantage Holdings, LLC .....                                                  | .. DE.....             | .....NIA.....                     | Emergent, Inc. ....                                               | Ownership.....                                                                     | ..51.000 ...                                 | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...9 ....  |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 17001 ...     | 86-1598618 .. | .....        | ..... | .....                                                                  | Wellmark Advantage Health Plan, Inc. ....                                               | .. IA.....             | .....IA.....                      | Wellmark Advantage Holdings, Inc. ....                            | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...9 ....  |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | .....         | .....        | ..... | .....                                                                  | Services Holding Company, LLC .....                                                     | .. MI.....             | .....NIA.....                     | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 58-1767730 .. | .....        | ..... | .....                                                                  | NASCO Corporation .....                                                                 | .. DE.....             | .....NIA.....                     | Services Holding Company, LLC .....                               | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... YES.....                         | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 84-4115688 .. | .....        | ..... | .....                                                                  | InnovateRX LLC .....                                                                    | .. DE.....             | .....NIA.....                     | Pharmacy-Related Holding Company, LLC ....                        | Ownership.....                                                                     | ..9.990 ...                                  | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 83-1246927 .. | .....        | ..... | .....                                                                  | Civica Outpatient Subsidiary, LLC .....                                                 | .. DE.....             | .....NIA.....                     | InnovateRX LLC .....                                              | Management.....                                                                    | .....                                        | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 85-3092159 .. | .....        | ..... | .....                                                                  | Evio Pharmacy Solutions, LLC .....                                                      | .. DE.....             | .....NIA.....                     | Pharmacy-Related Holding Company, LLC ....                        | Ownership.....                                                                     | ..20.000 ...                                 | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | .....         | .....        | ..... | .....                                                                  | Financial Services Holding Company, LLC .....                                           | .. MI.....             | .....NIA.....                     | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 87-4051658 .. | .....        | ..... | .....                                                                  | Bricktown Capital, LLC .....                                                            | .. MI.....             | .....NIA.....                     | Financial Services Holding Company, LLC ...                       | Ownership.....                                                                     | ..100.000 ...                                | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 84-6869872 .. | .....        | ..... | .....                                                                  | Blue Cross Blue Shield of Michigan Bargaining Unit Internal Health Benefit Trust .....  | .. MI.....             | .....OTH.....                     | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Management.....                                                                    | .....                                        | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...10 .... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 84-6871980 .. | .....        | ..... | .....                                                                  | Blue Cross Blue Shield of Michigan Non-Bargaining Unit Internal Health Benefit Trust .. | .. MI.....             | .....OTH.....                     | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Managerment .....                                                                  | .....                                        | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...10 .... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 81-6482696 .. | .....        | ..... | .....                                                                  | Blue Cross Blue Shield of Michigan Long-Term Disability Trust .....                     | .. MI.....             | .....OTH.....                     | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Management.....                                                                    | .....                                        | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...11 .... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | 30-1140600 .. | .....        | ..... | .....                                                                  | Blue Cross Blue Shield of Michigan Employees' Retirement Master Trust .....             | .. MI.....             | .....OTH.....                     | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Management.....                                                                    | .....                                        | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | ...12 .... |
| . 0572 ... | Blue Cross Blue Shield of Michigan Mutual Insurance Company ... | ... 00000 ...     | .....         | .....        | ..... | .....                                                                  | Blue Cross Blue Shield of Michigan 401(K) Master Trust .....                            | .. MI.....             | .....OTH.....                     | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Management.....                                                                    | .....                                        | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ... NO.....                          | .....      |



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SCHEDULE Y  
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| 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                        | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s)                                  | Is an SCA Filing Re-quired? (Yes/No) | *             |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 30-0703311 .. | .....        | ..... | .....                                                                  | BMH LLC .....                                                      | .. DE.....            | ..... NIA.....                    | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | Ownership.....                                                                     | ..38.740 .....                               | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | .....         |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 38-3946080 .. | .....        | ..... | .....                                                                  | BMH SUBCO I LLC .....                                              | .. DE.....            | ..... NIA.....                    | BMH LLC .....                                                     | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 80-0768643 .. | .....        | ..... | .....                                                                  | BMH SUBCO II LLC .....                                             | .. DE.....            | ..... NIA.....                    | BMH LLC .....                                                     | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 45-5415725 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Services, LLC .....                            | .. DE.....            | ..... NIA.....                    | BMH LLC .....                                                     | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 23-2859523 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Health Plan .....                              | .. PA.....            | ..... NIA.....                    | BMH SUBCO I LLC & BMH SUBCO II LLC .....                          | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 3 ..... |
| .....      | Independence Health Group, Inc .....                                                              | ..... 11557 ..... | 47-2582248 .. | .....        | ..... | .....                                                                  | Blue Cross Complete of Michigan LLC .....                          | .. MI.....            | ..... IA.....                     | AmeriHealth Caritas Health Plan .....                             | Ownership.....                                                                     | ..50.000 .....                               | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 5 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 14378 ..... | 45-4088232 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Florida, Inc. ....                             | .. FL.....            | ..... IA.....                     | AmeriHealth Caritas Health Plan .....                             | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 47-3923267 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Iowa, LLC .....                                | .. IA.....            | ..... NIA.....                    | AmeriHealth Caritas Health Plan .....                             | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 45-3790685 .. | .....        | ..... | .....                                                                  | AmeriHealth Nebraska, Inc. ....                                    | .. NE.....            | ..... NIA.....                    | AmeriHealth Caritas Health Plan .....                             | Ownership.....                                                                     | ..70.000 .....                               | BCBSM and Independence Health Group, Inc. and Good Life Partners, Inc ..... | ... NO.....                          | ..... 4 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 26-1809217 .. | .....        | ..... | .....                                                                  | Perform RX IPA of New York, LLC .....                              | .. NY.....            | ..... NIA.....                    | AmeriHealth Caritas Health Plan .....                             | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 27-0863878 .. | .....        | ..... | .....                                                                  | PerformRx, LLC .....                                               | .. PA.....            | ..... NIA.....                    | AmeriHealth Caritas Health Plan .....                             | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 61-1729412 .. | .....        | ..... | .....                                                                  | PerformSpecialty, LLC .....                                        | .. PA.....            | ..... NIA.....                    | PerformRx, LLC .....                                              | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 23-2842344 .. | .....        | ..... | .....                                                                  | Keystone Family Health Plan .....                                  | .. PA.....            | ..... NIA.....                    | BMH SUBCO I LLC & BMH SUBCO II LLC .....                          | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 3 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 26-1144363 .. | .....        | ..... | .....                                                                  | AMHP Holdings Corp .....                                           | .. PA.....            | ..... NIA.....                    | AmeriHealth Caritas Health Plan .....                             | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 14143 ..... | 27-3575066 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Louisiana, Inc. ....                           | .. LA.....            | ..... IA.....                     | AMHP Holdings Corp .....                                          | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 95458 ..... | 57-1032456 .. | .....        | ..... | .....                                                                  | Select Health of South Carolina, Inc. ....                         | .. SC.....            | ..... IA.....                     | AMHP Holdings Corp .....                                          | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |
| .....      | Independence Health Group, Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 25-1765391 .. | .....        | ..... | .....                                                                  | Community Behavioral Healthcare Network of Pennsylvania, Inc. .... | .. PA.....            | ..... NIA.....                    | AMHP Holdings Corp .....                                          | Ownership.....                                                                     | ..100.000 .....                              | BCBSM and Independence Health Group, Inc. ....                              | ... NO.....                          | ..... 2 ..... |

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| 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   | Domi-ciliary Loca-tion | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                     | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s)     | Is an SCA Filing Re-quired? (Yes/No) | *           |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 13630 ..... | 26-0885397 .. | .....        | ..... | .....                                                                  | CBHNP Services, Inc. ....                     | .. PA.....             | ..... IA.....                     | Community Behavioral Healthcare Network of Pennsylvania, Inc. .... | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 15088 ..... | 46-1482013 .. | .....        | ..... | .....                                                                  | AmeriHealth District of Columbia, Inc. ....   | .. DC.....             | ..... IA.....                     | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 15104 ..... | 46-0906893 .. | .....        | ..... | .....                                                                  | AmeriHealth Michigan, Inc. ....               | .. MI.....             | ..... IA.....                     | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 16496 ..... | 83-0987716 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas New Hampshire, Inc. ....  | .. NH.....             | ..... IA.....                     | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 16980 ..... | 84-2435374 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Ohio, Inc. ....           | .. OH.....             | ..... IA.....                     | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 16451 ..... | 82-1141687 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Texas, Inc. ....          | .. TX.....             | ..... IA.....                     | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 16539 ..... | 83-1481671 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas North Carolina, Inc. .... | .. NC.....             | ..... IA.....                     | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 16422 ..... | 61-1857768 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas New Mexico, Inc. ....     | .. NM.....             | ..... IA.....                     | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 61-1847073 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Delaware, Inc. ....       | .. DE.....             | ..... NIA.....                    | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 83-3241978 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Minnesota, Inc. ....      | .. MN.....             | ..... NIA.....                    | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 86-2442207 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas California, Inc. ....     | .. CA.....             | ..... NIA.....                    | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 81-4458766 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Oklahoma, Inc. ....       | .. OK.....             | ..... NIA.....                    | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 85-3713213 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Nevada, Inc. ....         | .. NV.....             | ..... NIA.....                    | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 17293 ..... | 87-4065041 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas VIP Next, Inc. ....       | .. DE.....             | ..... IA.....                     | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 84-2266837 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas West Virginia, Inc. ....  | .. WV.....             | ..... NIA.....                    | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 37-2065928 .. | .....        | ..... | .....                                                                  | AmeriHealth Caritas Georgia .....             | .. GA.....             | ..... NIA.....                    | AMHP Holdings Corp .....                                           | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |
| .....      | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | ..... 00000 ..... | 85-4321302 .. | .....        | ..... | .....                                                                  | Social Determinants of Life, Inc. ....        | .. DE.....             | ..... NIA.....                    | BMH LLC .....                                                      | Ownership.....                                                                     | 100.000 ...                                  | BCBSM and Independence Health Group, Inc. .... | ... NO.....                          | ... 2 ..... |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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 | Domi-ciliary Loca-tion | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)             | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s)                        | Is an SCA Filing Re-quired? (Yes/No) | *  |
| 0572       | Independence Health Group, Inc./ Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | 00000             | 47-5496220 |              |     |                                                                        | Wider Circle Inc. ....                      | DE                     | NIA                               | Social Determinants of Life, Inc .....                     | Ownership.....                                                                     | 27.100                                       | BCBSM and Independence Health Group, Inc. ....                    | NO                                   | 13 |
|            | Blue Cross Blue Shield of Michigan Mutual Insurance Company .....                                  | 00000             | 36-4247278 |              |     |                                                                        | BCS Financial Corporation .....             | DE                     | NIA                               | BCBSM and Accident Fund Insurance Company of America ..... | Ownership.....                                                                     | 13.660                                       | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | NO                                   |    |
|            |                                                                                                    | 80985             | 36-2149353 |              |     |                                                                        | 4 Ever Life Insurance Company .....         | IL                     | IA                                | BCS Financial Corporation .....                            | Ownership.....                                                                     | 100.000                                      | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | NO                                   | 6  |
|            |                                                                                                    | 38245             | 36-6033921 |              |     |                                                                        | BCS Insurance Company .....                 | OH                     | IA                                | BCS Financial Corporation .....                            | Ownership.....                                                                     | 100.000                                      | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | NO                                   | 6  |
|            |                                                                                                    | 00000             | 36-3120811 |              |     |                                                                        | BCS Insurance Agency, Inc. ....             | IL                     | NIA                               | BCS Financial Corporation .....                            | Ownership.....                                                                     | 100.000                                      | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | NO                                   | 6  |
|            |                                                                                                    | 00000             | 36-4303124 |              |     |                                                                        | BCS Financial Services Corporation .....    | DE                     | NIA                               | BCS Financial Corporation .....                            | Ownership.....                                                                     | 100.000                                      | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | NO                                   | 6  |
|            | Blue Cross Blue Shield of Michigan Mutual Insurance Company .....                                  | 00000             | 20-1420821 |              |     |                                                                        | LifeSecure Holdings Corporation .....       | AZ                     | NIA                               | BCS Financial Corporation .....                            | Ownership.....                                                                     | 20.000                                       | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | YES                                  | 7  |
|            |                                                                                                    | 00000             | AA-0000000 |              |     |                                                                        | 4 Ever Life International Limited .....     | BMU                    | NIA                               | BCS Financial Corporation .....                            | Ownership.....                                                                     | 100.000                                      | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | NO                                   | 6  |
|            |                                                                                                    | 00000             | 32-0485937 |              |     |                                                                        | BCS Re Inc. ....                            | VT                     | NIA                               | BCS Financial Corporation .....                            | Ownership.....                                                                     | 100.000                                      | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | NO                                   | 6  |
|            |                                                                                                    | 00000             | 37-1732732 |              |     |                                                                        | Ancilyze Technologies LLC .....             | DE                     | NIA                               | BCS Financial Corporation .....                            | Ownership.....                                                                     | 50.000                                       | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | NO                                   | 8  |
|            |                                                                                                    | 00000             | 46-4945044 |              |     |                                                                        | Ancilyze Insurance Agency LLC .....         | IL                     | NIA                               | Ancilyze Technologies LLC .....                            | Ownership.....                                                                     | 100.000                                      | Blue Cross Blue Shield of Michigan Mutual Insurance Company ..... | NO                                   | 8  |

| Asterisk | Explanation                                                                                                                      |
|----------|----------------------------------------------------------------------------------------------------------------------------------|
| 1        | BCBSM owns 9.9% of the entity in column 8 .....                                                                                  |
| 2        | BCBSM owns 38.74% of the entity in column 8 .....                                                                                |
| 3        | BMH SUBCO I LLC and BMH SUBCO II LLC each own 50% of the entity in column 8; BCBSM owns 38.74% of the entity in column 8 .....   |
| 4        | BCBSM owns 27.12% of the entity in column 8 .....                                                                                |
| 5        | Michigan Medicaid Holding Company and AmeriHealth Caritas Health Plan each own 50% of Blue Cross Complete of Michigan, LLC ..... |
| 6        | BCBSM owns 13.66% of the entity in column 8 .....                                                                                |
| 7        | BCBSM and BCS Financial Corporation owns LifeSecure Holdings Corporation 80% and 20% respectively .....                          |
| 8        | BCBSM owns 6.83% of the entity in column 8 .....                                                                                 |
| 9        | BCBSM owns 51% of the entity in column 8 .....                                                                                   |
| 10       | OTH – Employee Benefit Trusts established in 2019 .....                                                                          |
| 11       | OTH – Employee Benefit Trust established in 2016 .....                                                                           |
| 12       | OTH – Employee Benefit Trust established in 1997 .....                                                                           |
| 13       | BCBSM owns 10.5% of the entity in column 8 .....                                                                                 |
| 14       | BCBSM owns 99.99% of the entity in column 8 .....                                                                                |
| 15       | BCBSM owns 90% of the entity in column 8 .....                                                                                   |
| 16       | BCBSM owns 68% of the entity in column 8 .....                                                                                   |
| 17       | BCBSM owns 50% of the entity in column 8 .....                                                                                   |

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       |
| AUGUST FILING                                                                                                                                                                                                                                                                                                                                                                  |          |
| 2. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. .... | N/A      |

Explanation:

1.

Bar Code:

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



**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

SCHEDULE A - VERIFICATION

Real Estate

|                                                                                            | 1            | 2                               |
|--------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                            | Year to Date | Prior Year Ended<br>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)                        |              |                                 |

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                              | 1            | 2                               |
|----------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                              | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 275,999,158  | 230,623,621                     |
| 2. Cost of acquired:                                                                         |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                 |              | 10,938,596                      |
| 2.2 Additional investment made after acquisition .....                                       | 4,205,543    | 41,736,544                      |
| 3. Capitalized deferred interest and other .....                                             |              | 0                               |
| 4. Accrual of discount .....                                                                 |              | 0                               |
| 5. Unrealized valuation increase (decrease) .....                                            | 2,092,538    | 505,539                         |
| 6. Total gain (loss) on disposals .....                                                      | 1,115,386    | 1,312,968                       |
| 7. Deduct amounts received on disposals .....                                                | 3,871,677    | 9,067,150                       |
| 8. Deduct amortization of premium and depreciation .....                                     | 41,693       | 50,960                          |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       |              | 0                               |
| 10. Deduct current year's other than temporary impairment recognized .....                   |              | 0                               |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 279,499,255  | 275,999,158                     |
| 12. Deduct total nonadmitted amounts .....                                                   |              |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12)                         | 279,499,255  | 275,999,158                     |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                                           | 1             | 2                               |
|-----------------------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                                           | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 1,561,542,189 | 1,665,763,751                   |
| 2. Cost of bonds and stocks acquired .....                                                                | 421,478,538   | 1,322,024,349                   |
| 3. Accrual of discount .....                                                                              | 966,126       | 3,004,141                       |
| 4. Unrealized valuation increase (decrease) .....                                                         | 10,361,141    | (30,819,795)                    |
| 5. Total gain (loss) on disposals .....                                                                   | (2,834,199)   | (7,637,588)                     |
| 6. Deduct consideration for bonds and stocks disposed of .....                                            | 400,559,254   | 1,334,742,943                   |
| 7. Deduct amortization of premium .....                                                                   | 253,185       | 11,095,133                      |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    | 0             | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 1,443,814     | 46,966,601                      |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | 8,864         | 2,012,008                       |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 1,589,266,406 | 1,561,542,189                   |
| 12. Deduct total nonadmitted amounts .....                                                                | 0             |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 1,589,266,406 | 1,561,542,189                   |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

**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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| BONDS                               |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                 | 1,000,151,236                                                           | 252,971,985                                    | 259,324,324                                    | 505,222                                                | 994,304,119                                                     | 0                                                                | 0                                                               | 1,000,151,236                                                     |
| 2. NAIC 2 (a) .....                 | 783,550,292                                                             | 660,475,185                                    | 613,434,169                                    | 4,227,868                                              | 834,819,176                                                     | 0                                                                | 0                                                               | 783,550,292                                                       |
| 3. NAIC 3 (a) .....                 | 58,404,734                                                              | 12,971,188                                     | 10,803,253                                     | (3,175,225)                                            | 57,397,444                                                      | 0                                                                | 0                                                               | 58,404,734                                                        |
| 4. NAIC 4 (a) .....                 | 49,355,118                                                              | 15,041,429                                     | 9,910,758                                      | 1,215,210                                              | 55,700,999                                                      | 0                                                                | 0                                                               | 49,355,118                                                        |
| 5. NAIC 5 (a) .....                 | 4,841,830                                                               | 796,429                                        | 1,865,658                                      | (951,276)                                              | 2,821,325                                                       | 0                                                                | 0                                                               | 4,841,830                                                         |
| 6. NAIC 6 (a) .....                 | 566,439                                                                 | 3,167                                          | 495,402                                        | 8,616                                                  | 82,820                                                          | 0                                                                | 0                                                               | 566,439                                                           |
| 7. Total Bonds                      | 1,896,869,649                                                           | 942,259,383                                    | 895,833,564                                    | 1,830,415                                              | 1,945,125,883                                                   | 0                                                                | 0                                                               | 1,896,869,649                                                     |
| PREFERRED STOCK                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 9. NAIC 2 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 10. NAIC 3 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 11. NAIC 4 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 12. NAIC 5 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 13. NAIC 6 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 14. Total Preferred Stock .....     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 15. Total Bonds and Preferred Stock | 1,896,869,649                                                           | 942,259,383                                    | 895,833,564                                    | 1,830,415                                              | 1,945,125,883                                                   | 0                                                                | 0                                                               | 1,896,869,649                                                     |

(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 \$ ..... 63,370,359 ; NAIC 2 \$ .....460,443,463 ; NAIC 3 \$ ..... 1,337,874 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

SCHEDULE DA - PART 1

Short-Term Investments

|                   | 1                               | 2         | 3           | 4                                  | 5                                            |
|-------------------|---------------------------------|-----------|-------------|------------------------------------|----------------------------------------------|
|                   | Book/Adjusted<br>Carrying Value | Par Value | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 7709999999 Totals | 370,584,482                     | xxx       | 369,037,327 | 1,171,136                          | 994,280                                      |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                           | 1            | 2                               |
|-------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                           | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 469,907,635  | 439,396,618                     |
| 2. Cost of short-term investments acquired .....                                          | 184,648,991  | 856,117,287                     |
| 3. Accrual of discount .....                                                              | 1,535,087    | 1,712,639                       |
| 4. Unrealized valuation increase (decrease) .....                                         | 4,003        | (4,003)                         |
| 5. Total gain (loss) on disposals .....                                                   | 18,851       | (558,749)                       |
| 6. Deduct consideration received on disposals .....                                       | 285,324,059  | 820,523,851                     |
| 7. Deduct amortization of premium .....                                                   | 205,567      | 6,216,228                       |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0            | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 459          | 16,078                          |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 370,584,482  | 469,907,635                     |
| 11. Deduct total nonadmitted amounts .....                                                | 0            | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 370,584,482  | 469,907,635                     |



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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

|                                                                                           | 1             | 2                               |
|-------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                           | Year To Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 31,656,374    | 86,586,486                      |
| 2. Cost of cash equivalents acquired .....                                                | 1,472,484,639 | 3,362,444,245                   |
| 3. Accrual of discount .....                                                              | 875,045       | 354,046                         |
| 4. Unrealized valuation increase (decrease) .....                                         | 0             | 0                               |
| 5. Total gain (loss) on disposals .....                                                   | 4,046         | (19,516)                        |
| 6. Deduct consideration received on disposals .....                                       | 1,194,726,741 | 3,417,573,887                   |
| 7. Deduct amortization of premium .....                                                   | 0             | 135,000                         |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0             | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 243           | 0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 310,293,120   | 31,656,374                      |
| 11. Deduct total nonadmitted amounts .....                                                | 0             | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 310,293,120   | 31,656,374                      |

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

**N O N E**

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

**N O N E**

## SCHEDULE BA - PART 2

| 1<br><br>CUSIP<br>Identification                               | 2<br><br>Name or Description                        | 3 Location          |          | 5<br><br>Name of Vendor<br>or General Partner       | 6<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol | 7<br><br>Date<br>Originally<br>Acquired | 8<br><br>Type<br>and<br>Strategy | 9<br><br>Actual Cost<br>at Time of<br>Acquisition | 10<br><br>Additional<br>Investment Made<br>After Acquisition | 11<br><br>Amount of<br>Encumbrances | 12<br><br>Commitment<br>for<br>Additional<br>Investment | 13<br><br>Percentage of<br>Ownership |
|----------------------------------------------------------------|-----------------------------------------------------|---------------------|----------|-----------------------------------------------------|-------------------------------------------------------------------------------------------------------------|-----------------------------------------|----------------------------------|---------------------------------------------------|--------------------------------------------------------------|-------------------------------------|---------------------------------------------------------|--------------------------------------|
|                                                                |                                                     | City                | State    |                                                     |                                                                                                             |                                         |                                  |                                                   |                                                              |                                     |                                                         |                                      |
| 990000-85-0 .....                                              | Energy Capital Partners IV LP .....                 | Iving .....         | TX.....  | Energy Capital Partners IV LP .....                 | .....                                                                                                       | ..08/02/2018 ...                        | .....                            | .....                                             | .....705,902 .....                                           | .....                               | .....3,059,935 .....                                    | .....0.740 .....                     |
| BNTNGP-12-0 .....                                              | NGP Natural Resources XII LP .....                  | Summit .....        | NJ.....  | NGP Natural Resources XII LP .....                  | .....                                                                                                       | ..02/25/2019 ...                        | .....3.....                      | .....                                             | .....267,797 .....                                           | .....                               | .....2,785,804 .....                                    | .....2.320 .....                     |
| 0199999. Oil and Gas Production - Unaffiliated                 |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  |                                                   |                                                              |                                     |                                                         |                                      |
| BNTECR-F1-7 .....                                              | ECP Calpine Rollover Fund, LP .....                 | Summit .....        | NJ.....  | ECP Calpine Rollover Fund, LP .....                 | .....                                                                                                       | ..06/13/2022 ...                        | .....                            | .....0 .....                                      | .....973,699 .....                                           | .....0 .....                        | .....5,845,739 .....                                    | .....XXX .....                       |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  |                                                   |                                                              |                                     |                                                         |                                      |
| BNTBSR-03-8 .....                                              | Brookfield Strategic Real Estate Partners III ..... | Toronto .....       | CAN..... | Brookfield Strategic Real Estate Partners III ..... | .....                                                                                                       | ..04/12/2019 ...                        | .....3.....                      | .....0 .....                                      | .....2,372 .....                                             | .....0 .....                        | .....0 .....                                            | .....XXX .....                       |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated  |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  |                                                   |                                                              |                                     |                                                         |                                      |
| BNTRLJ-02-0 .....                                              | RLJ Equity Partners Fund II LP .....                | Bethesda .....      | MD.....  | RLJ Equity Partners Fund II LP .....                | .....                                                                                                       | ..01/08/2019 ...                        | .....3.....                      | .....0 .....                                      | .....142,043 .....                                           | .....0 .....                        | .....2,918,140 .....                                    | .....1.270 .....                     |
| BNTVPE-F7-1 .....                                              | Vista Equity Partners VII .....                     | Chicago .....       | IL.....  | Vista Equity Partners VII .....                     | .....                                                                                                       | ..08/08/2019 ...                        | .....3.....                      | .....                                             | .....1,353,152 .....                                         | .....                               | .....2,823,737 .....                                    | .....0.180 .....                     |
| BNTVSC-R3-8 .....                                              | VISTA CREDIT PARTNERS FUND III, LP .....            | San Francisco ..... | CA.....  | VISTA CREDIT PARTNERS .....                         | .....                                                                                                       | ..08/26/2020 ...                        | .....                            | .....                                             | .....1,348,694 .....                                         | .....                               | .....5,979,069 .....                                    | .....2.280 .....                     |
| 2599999. Joint Venture Interests - Other - Unaffiliated        |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  |                                                   |                                                              |                                     |                                                         |                                      |
|                                                                |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  | 0                                                 | 2,843,889                                                    | 0                                   | 11,720,946                                              | XXX                                  |
| 6099999. Total - Unaffiliated                                  |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  |                                                   |                                                              |                                     |                                                         |                                      |
|                                                                |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  | 0                                                 | 4,205,543                                                    | 0                                   | 22,040,486                                              | XXX                                  |
| 6199999. Total - Affiliated                                    |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  |                                                   |                                                              |                                     |                                                         |                                      |
|                                                                |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  | 0                                                 | 0                                                            | 0                                   | 0                                                       | XXX                                  |
| 6299999 - Totals                                               |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  |                                                   |                                                              |                                     |                                                         |                                      |
|                                                                |                                                     |                     |          |                                                     |                                                                                                             |                                         |                                  | 0                                                 | 4,205,543                                                    | 0                                   | 22,040,486                                              | XXX                                  |

## SCHEDULE BA - PART 3

| 1<br><br>CUSIP<br>Identification                        | 2<br><br>Name or Description  | 3<br>Location |                | 5<br><br>Name of Purchaser or<br>Nature of Disposal | 6<br><br>Date<br>Originally<br>Acquired | 7<br><br>Disposal<br>Date | 8<br><br>Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances,<br>Prior<br>Year | Change in Book/Adjusted Carrying Value                          |                                                                                            |                                                                                       |                                                                    |                                                                                            |                                                                                               | 15<br><br>Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances<br>on<br>Disposal | 16<br><br>Consid-<br>eration | 17<br><br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br><br>Realized<br>Gain<br>(Loss)<br>on<br>Disposal | 19<br><br>Total<br>Gain<br>(Loss)<br>on<br>Disposal | 20<br><br>Invest-<br>ment<br>Income |   |
|---------------------------------------------------------|-------------------------------|---------------|----------------|-----------------------------------------------------|-----------------------------------------|---------------------------|------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|------------------------------|-------------------------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------|-------------------------------------|---|
|                                                         |                               | 4<br><br>City | 4<br><br>State |                                                     |                                         |                           |                                                                                                | 9<br><br>Unrealized<br>Valuation<br>Increase<br>(De-<br>crease) | 10<br><br>Current<br>Year's<br>(Depre-<br>ciation) or<br>(Amorti-<br>zation)/<br>Accretion | 11<br><br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 12<br><br>Capital-<br>ized<br>Deferred<br>Interest<br>and<br>Other | 13<br><br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(9+10-<br>11+12) | 14<br><br>Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value |                                                                                                 |                              |                                                                   |                                                        |                                                     |                                     |   |
| 990000-85-0                                             | Energy Capital Partners IV LP | Iving Summit  | TX             | Energy Capital Partners IV LP                       | 08/02/2018                              | 02/13/2023                | 165,674                                                                                        |                                                                 |                                                                                            |                                                                                       |                                                                    |                                                                                            | 0                                                                                             | 165,674                                                                                         | 165,674                      |                                                                   | 0                                                      |                                                     |                                     |   |
| BNTNGP-12-0                                             | NGP Natural Resources XII LP  |               | NJ             | NGP Natural Resources XII LP                        | 02/25/2019                              | 03/31/2023                | 507,699                                                                                        |                                                                 |                                                                                            |                                                                                       |                                                                    |                                                                                            | 0                                                                                             | 507,699                                                                                         | 770,186                      |                                                                   | 262,487                                                | 262,487                                             |                                     |   |
| 0199999. Oil and Gas Production - Unaffiliated          |                               |               |                |                                                     |                                         |                           |                                                                                                | 673,373                                                         | 0                                                                                          | 0                                                                                     | 0                                                                  | 0                                                                                          | 0                                                                                             | 673,373                                                                                         | 935,860                      | 0                                                                 | 262,487                                                | 262,487                                             | 0                                   |   |
| 990000-77-7                                             | Dyal Capital Partners IV      | Dallas        | TX             | Dyal Capital Partners IV                            | 04/09/2018                              | 03/21/2023                | 771,242                                                                                        |                                                                 |                                                                                            |                                                                                       |                                                                    |                                                                                            | 0                                                                                             | 771,242                                                                                         | 1,624,141                    |                                                                   | 852,899                                                | 852,899                                             |                                     |   |
| BNTVPE-F7-1                                             | Vista Equity Partners VII     | Chicago       | IL             | Vista Equity Partners VII                           | 08/08/2019                              | 02/28/2023                | 1,311,676                                                                                      |                                                                 |                                                                                            |                                                                                       |                                                                    |                                                                                            | 0                                                                                             | 1,311,676                                                                                       | 1,311,676                    |                                                                   | 0                                                      | 0                                                   |                                     |   |
| 2599999. Joint Venture Interests - Other - Unaffiliated |                               |               |                |                                                     |                                         |                           |                                                                                                | 2,082,918                                                       | 0                                                                                          | 0                                                                                     | 0                                                                  | 0                                                                                          | 0                                                                                             | 2,082,918                                                                                       | 2,935,817                    | 0                                                                 | 852,899                                                | 852,899                                             | 0                                   |   |
| 6099999. Total - Unaffiliated                           |                               |               |                |                                                     |                                         |                           |                                                                                                | 2,756,291                                                       | 0                                                                                          | 0                                                                                     | 0                                                                  | 0                                                                                          | 0                                                                                             | 2,756,291                                                                                       | 3,871,677                    | 0                                                                 | 1,115,386                                              | 1,115,386                                           | 0                                   |   |
| 6199999. Total - Affiliated                             |                               |               |                |                                                     |                                         |                           |                                                                                                | 0                                                               | 0                                                                                          | 0                                                                                     | 0                                                                  | 0                                                                                          | 0                                                                                             | 0                                                                                               | 0                            | 0                                                                 | 0                                                      | 0                                                   | 0                                   | 0 |
|                                                         |                               |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                       |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                        |                                                     |                                     |   |
|                                                         |                               |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                       |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                        |                                                     |                                     |   |
|                                                         |                               |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                       |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                        |                                                     |                                     |   |
|                                                         |                               |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                       |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                        |                                                     |                                     |   |
|                                                         |                               |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                       |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                        |                                                     |                                     |   |
| 6299999 - Totals                                        |                               |               |                |                                                     |                                         |                           |                                                                                                | 2,756,291                                                       | 0                                                                                          | 0                                                                                     | 0                                                                  | 0                                                                                          | 0                                                                                             | 2,756,291                                                                                       | 3,871,677                    | 0                                                                 | 1,115,386                                              | 1,115,386                                           |                                     |   |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 3

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

| 1                    | 2                                        | 3       | 4             | 5                    | 6                         | 7           | 8           | 9                                       | 10                                                                        |
|----------------------|------------------------------------------|---------|---------------|----------------------|---------------------------|-------------|-------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                              | Foreign | Date Acquired | Name of Vendor       | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 912810-TJ-7          | TREASURY BOND                            |         | 02/07/2023    | VARIOUS              |                           | 1,997,109   | 2,306,000   | 30,804                                  | 1.A                                                                       |
| 912810-TL-2          | TREASURY BOND                            |         | 03/31/2023    | VARIOUS              |                           | 8,780,894   | 8,552,000   | 100,157                                 | 1.A                                                                       |
| 912810-TM-0          | WI TREASURY BOND                         |         | 02/07/2023    | VARIOUS              |                           | 1,491,820   | 1,455,000   | 12,251                                  | 1.A                                                                       |
| 912810-TQ-1          | WI TREASURY                              |         | 03/17/2023    | VARIOUS              |                           | 1,397,163   | 1,420,000   | 2,982                                   | 1.A                                                                       |
| 91282C-FV-8          | TREASURY NOTE                            |         | 02/07/2023    | VARIOUS              |                           | 20,075,511  | 19,003,000  | 144,607                                 | 1.A FE                                                                    |
| 91282C-FY-2          | TREASURY NOTE                            |         | 01/19/2023    | VARIOUS              |                           | 6,731,246   | 6,600,000   | 34,838                                  | 1.A FE                                                                    |
| 91282C-GC-9          | TREASURY NOTE                            |         | 01/17/2023    | VARIOUS              |                           | 3,691,993   | 3,660,000   | 4,219                                   | 1.A FE                                                                    |
| 91282C-GE-5          | TREASURY NOTE                            |         | 01/17/2023    | VARIOUS              |                           | 6,447,682   | 6,445,000   | 2,070                                   | 1.A FE                                                                    |
| 91282C-GG-0          | TREASURY NOTE                            |         | 02/22/2023    | JANE STREET EXECUTIO |                           | 1,008,605   | 1,020,000   | 2,673                                   | 1.A FE                                                                    |
| 91282C-GH-8          | TREASURY NOTE                            |         | 03/16/2023    | VARIOUS              |                           | 7,713,176   | 7,832,000   | 11,528                                  | 1.A FE                                                                    |
| 91282C-GJ-4          | TREASURY NOTE                            |         | 02/07/2023    | VARIOUS              |                           | 1,740,000   |             | 331                                     | 1.A                                                                       |
| 91282C-GL-9          | TREASURY NOTE                            |         | 02/22/2023    | VARIOUS              |                           | 1,109,005   | 1,120,000   | 642                                     | 1.A                                                                       |
| 91282C-GM-7          | TREASURY NOTE                            |         | 03/30/2023    | VARIOUS              |                           | 32,556,231  | 33,072,000  | 77,107                                  | 1.A FE                                                                    |
| 91282C-GP-0          | TREASURY NOTE                            |         | 03/28/2023    | VARIOUS              |                           | 8,535,170   | 8,489,000   | 12,970                                  | 1.A FE                                                                    |
| 91282C-GQ-8          | TREASURY NOTE                            |         | 03/31/2023    | VARIOUS              |                           | 11,017,665  | 10,908,000  | 18,959                                  | 1.A FE                                                                    |
| 91282C-GR-6          | WI TREASURY NOTE                         |         | 03/17/2023    | BARCLAY'S CAPITAL    |                           | 348,075     | 340,000     | 214                                     | 1.A                                                                       |
| 91282C-GT-2          | TREASURY NOTE                            |         | 03/31/2023    | BANK OF AMERICA      |                           | 2,747,423   | 2,750,000   | 818                                     | 1.A                                                                       |
| 0109999999           | Subtotal - Bonds - U.S. Governments      |         |               |                      |                           | 117,376,941 | 116,712,000 | 457,170                                 | XXX                                                                       |
| 91087B-AV-2          | MEXICO (UNITED MEXICAN STATES) GO        | C       | 01/03/2023    | BANK OF AMERICA      |                           | 249,080     | 250,000     | 0                                       | 2.C FE                                                                    |
| 0309999999           | Subtotal - Bonds - All Other Governments |         |               |                      |                           | 249,080     | 250,000     | 0                                       | XXX                                                                       |
| 31320N-VY-6          | FHLMC 30YR UMBS SUPER                    |         | 12/29/2022    | TD SECURITIES        |                           | (11,678)    | (11,810)    | (18)                                    | 1.A                                                                       |
| 31320P-5H-7          | FHLMC 30YR UMBS SUPER                    |         | 03/31/2023    | PNC SECURITIES INC   |                           | 3,758,391   | 3,700,000   | 6,783                                   | 1.A                                                                       |
| 31320P-JD-1          | FHLMC 30YR UMBS SUPER                    |         | 12/28/2022    | MORGAN STANLEY       |                           | (14,958)    | (15,508)    | (21)                                    | 1.A                                                                       |
| 31338K-M5-5          | FHLMC 30YR UMBS                          |         | 12/27/2022    | MORGAN STANLEY       |                           | (18,351)    | (18,564)    | (28)                                    | 1.A                                                                       |
| 31338M-RM-9          | FHLMC 30YR UMBS                          |         | 01/31/2023    | WELLS FARGO          |                           | 8,123,045   | 7,949,171   | 14,573                                  | 1.A                                                                       |
| 31338N-LS-0          | FHLMC 30YR UMBS                          |         | 12/29/2022    | BANK OF AMERICA      |                           | (9,476)     | (9,582)     | (15)                                    | 1.A                                                                       |
| 31338P-WB-0          | FHLMC 30YR UMBS                          |         | 01/26/2023    | WELLS FARGO          |                           | 733,693     | 729,476     | 1,216                                   | 1.A                                                                       |
| 3140MM-BQ-0          | FNMA 30YR UMBS                           |         | 12/21/2022    | TRUIST BANK          |                           | (3,669)     | (3,755)     | (5)                                     | 1.A                                                                       |
| 3140MX-7G-3          | FNMA 30YR UMBS                           |         | 02/28/2023    | NOMURA               |                           | 3,768,548   | 3,887,606   | 5,831                                   | 1.A                                                                       |
| 3140N2-5Q-0          | FNMA 30YR UMBS                           |         | 03/03/2023    | SANTANDER            |                           | 3,356,508   | 3,426,921   | 2,856                                   | 1.A                                                                       |
| 3140Q0-QM-0          | FNMA 30YR UMBS                           |         | 03/17/2023    | NOMURA               |                           | 7,131,276   | 7,293,635   | 10,940                                  | 1.A                                                                       |
| 3140XJ-GJ-6          | FNMA 30YR UMBS SUPER                     |         | 02/10/2023    | MORGAN STANLEY       |                           | 1,650,239   | 1,687,145   | 2,531                                   | 1.A                                                                       |
| 3140XK-CC-2          | FNMA 30YR UMBS SUPER                     |         | 03/27/2023    | SANTANDER            |                           | 2,878,430   | 2,988,636   | 3,985                                   | 1.A                                                                       |
| 64971X-5M-6          | NEW YORK N Y CITY TRANSITIONAL           |         | 03/20/2023    | EXCHANGE OFFER       |                           | 114,839     | 115,358     | 460                                     | 1.A FE                                                                    |
| 64971X-5Q-7          | NEW YORK N Y CITY TRANSITIONAL           |         | 03/20/2023    | EXCHANGE OFFER       |                           | 689,036     | 690,000     | 2,762                                   | 1.A FE                                                                    |
| 88258M-AA-3          | TEXAS NAT GAS SECURITIZATION F           |         | 03/10/2023    | JEFFERIES & CO       |                           | 228,000     | 228,000     | 0                                       | 1.A FE                                                                    |
| 0909999999           | Subtotal - Bonds - U.S. Special Revenues |         |               |                      |                           | 32,373,873  | 32,636,728  | 51,850                                  | XXX                                                                       |
| 001846-AA-2          | ANGI GROUP LLC                           |         | 03/02/2023    | GOLDMAN SACHS        |                           | 27,037      | 35,000      | 79                                      | 4.B FE                                                                    |
| 00206R-CP-5          | AT&T INC                                 |         | 03/30/2023    | JP MORGAN            |                           | 419,657     | 450,000     | 7,763                                   | 2.B FE                                                                    |
| 00213M-AW-4          | APX GROUP INC                            |         | 03/03/2023    | CITIGROUP            |                           | 60,298      | 70,000      | 581                                     | 4.B FE                                                                    |
| 00751Y-AF-3          | ADVANCE AUTO PARTS INC                   |         | 03/24/2023    | WELLS FARGO          |                           | 435,665     | 500,000     | 4,302                                   | 2.B FE                                                                    |
| 00751Y-AH-9          | ADVANCE AUTO PARTS INC                   |         | 03/06/2023    | JP MORGAN            |                           | 249,845     | 250,000     | 0                                       | 2.C FE                                                                    |
| 00751Y-AJ-5          | ADVANCE AUTO PARTS INC                   |         | 03/06/2023    | JP MORGAN            |                           | 249,798     | 250,000     | 0                                       | 2.C FE                                                                    |
| 00790R-AB-0          | ADVANCED DRAINAGE SYSTEMS INC            |         | 03/03/2023    | CITIGROUP            |                           | 53,702      | 55,000      | 506                                     | 3.C FE                                                                    |
| 01309Q-AA-6          | ALBERTSONS COMPANIES INC                 |         | 03/02/2023    | VARIOUS              |                           | 119,833     | 120,000     | 83                                      | 3.C FE                                                                    |
| 01741R-AH-5          | ALLEGHENY TECHNOLOGIES INCORPORATE       |         | 03/02/2023    | GOLDMAN SACHS        |                           | 62,033      | 65,000      | 1,008                                   | 4.B FE                                                                    |
| 01748X-AD-4          | ALLEGiant TRAVEL CO                      |         | 03/02/2023    | GOLDMAN SACHS        |                           | 39,383      | 40,000      | 169                                     | 3.C FE                                                                    |
| 02128L-AA-4          | ALTA EQUIPMENT GROUP INC                 |         | 03/02/2023    | GOLDMAN SACHS        |                           | 85,236      | 90,000      | 1,983                                   | 4.C FE                                                                    |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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<br>Identification | Description                        | Foreign | Date<br>Acquired | Name of Vendor  | Number of<br>Shares of<br>Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 023771-T3-2             | AMERICAN AIRLINES INC              |         | 03/22/2023       | VARIOUS         |                                 | 469,189     | 480,000   | 1,927                                         | 4.B FE                                                                                                 |
| 02406P-BA-7             | AMERICAN AXLE & MANUFACTURING INC  |         | 03/02/2023       | VARIOUS         |                                 | 80,174      | 90,000    | 1,003                                         | 4.B FE                                                                                                 |
| 02406P-BB-5             | AMERICAN AXLE & MANUFACTURING INC  |         | 03/02/2023       | GOLDMAN SACHS   |                                 | 36,878      | 45,000    | 969                                           | 4.B FE                                                                                                 |
| 02666T-AD-9             | AMERICAN HOMES 4 RENT              |         | 01/20/2023       | JEFFERIES & CO  |                                 | 102,896     | 150,000   | 127                                           | 2.C FE                                                                                                 |
| 02666T-AE-7             | AMERICAN HOMES 4 RENT LP           |         | 03/20/2023       | TRUIST BANK     |                                 | 795,520     | 922,000   | 14,576                                        | 2.C FE                                                                                                 |
| 03076C-AM-8             | AMERIPRISE FINANCIAL INC           |         | 03/06/2023       | GOLDMAN SACHS   |                                 | 299,271     | 300,000   | 0                                             | 1.G FE                                                                                                 |
| 031162-DC-1             | AMGEN INC                          |         | 02/15/2023       | US BANK         |                                 | 328,905     | 500,000   | 1,333                                         | 2.A FE                                                                                                 |
| 031162-DM-9             | AMGEN INC                          |         | 02/15/2023       | BANK OF AMERICA |                                 | 1,998,680   | 2,000,000 | 0                                             | 2.A FE                                                                                                 |
| 031162-DN-7             | AMGEN INC                          |         | 02/15/2023       | BANK OF AMERICA |                                 | 750,000     | 750,000   | 0                                             | 2.A FE                                                                                                 |
| 031162-DP-2             | AMGEN INC                          |         | 02/15/2023       | BANK OF AMERICA |                                 | 499,130     | 500,000   | 0                                             | 2.A FE                                                                                                 |
| 031162-DR-8             | AMGEN INC                          |         | 02/15/2023       | CITIGROUP       |                                 | 996,850     | 1,000,000 | 0                                             | 2.A FE                                                                                                 |
| 031162-DT-4             | AMGEN INC                          |         | 02/15/2023       | CITIGROUP       |                                 | 998,560     | 1,000,000 | 0                                             | 2.A FE                                                                                                 |
| 035229-DC-4             | ANHEUSER-BUSCH CO                  |         | 01/20/2023       | FTN FINANCIAL   |                                 | 507,866     | 450,000   | 11,529                                        | 2.A FE                                                                                                 |
| 03674X-AS-5             | ANTERO RESOURCES CORP              |         | 03/02/2023       | VARIOUS         |                                 | 108,512     | 120,000   | 1,344                                         | 3.A FE                                                                                                 |
| 03740L-AG-7             | AON CORP                           |         | 02/23/2023       | MORGAN STANLEY  |                                 | 229,947     | 230,000   | 0                                             | 2.A FE                                                                                                 |
| 037411-BA-2             | APACHE CORP                        |         | 03/02/2023       | VARIOUS         |                                 | 441,917     | 570,000   | 7,596                                         | 3.A FE                                                                                                 |
| 039653-AA-8             | ARCOSA INC                         |         | 03/02/2023       | GOLDMAN SACHS   |                                 | 58,876      | 67,000    | 1,148                                         | 3.B FE                                                                                                 |
| 04009A-AL-4             | ARES_S2-R                          |         | 03/30/2023       | BANK OF AMERICA |                                 | 1,378,300   | 1,400,000 | 15,967                                        | 1.A FE                                                                                                 |
| 043436-AX-2             | ASBURY AUTOMOTIVE GROUP INC        |         | 03/02/2023       | GOLDMAN SACHS   |                                 | 42,972      | 50,000    | 771                                           | 3.B FE                                                                                                 |
| 045054-AF-0             | ASHTREAD CAPITAL INC               |         | 01/17/2023       | WELLS FARGO     |                                 | 381,792     | 400,000   | 7,486                                         | 2.C FE                                                                                                 |
| 045054-AQ-6             | ASHTREAD CAPITAL INC               |         | 01/24/2023       | JP MORGAN       |                                 | 598,602     | 600,000   | 0                                             | 2.C FE                                                                                                 |
| 04636N-AG-8             | ASTRAZENECA FINANCE LLC            |         | 02/28/2023       | BANK OF AMERICA |                                 | 497,950     | 500,000   | 0                                             | 1.G FE                                                                                                 |
| 04636N-AH-6             | ASTRAZENECA FINANCE LLC            |         | 02/28/2023       | BANK OF AMERICA |                                 | 498,630     | 500,000   | 0                                             | 1.G FE                                                                                                 |
| 05352T-AA-7             | AVANTOR FUNDING INC                |         | 03/02/2023       | GOLDMAN SACHS   |                                 | 45,718      | 50,000    | 328                                           | 3.C FE                                                                                                 |
| 053807-AW-3             | AVNET INC                          |         | 03/06/2023       | JP MORGAN       |                                 | 997,230     | 1,000,000 | 0                                             | 2.C FE                                                                                                 |
| 05508R-AE-6             | B&G FOODS INC                      |         | 03/02/2023       | VARIOUS         |                                 | 120,026     | 130,000   | 2,704                                         | 5.A FE                                                                                                 |
| 05682L-AJ-6             | BCC_19-2R                          |         | 01/20/2023       | BANK OF AMERICA |                                 | 1,973,000   | 2,000,000 | 2,292                                         | 1.A FE                                                                                                 |
| 06051G-HV-4             | BANK OF AMERICA CORP               |         | 02/24/2023       | JP MORGAN       |                                 | 650,505     | 750,000   | 2,329                                         | 1.G FE                                                                                                 |
| 06051G-JF-7             | BANK OF AMERICA CORP               |         | 03/15/2023       | GOLDMAN SACHS   |                                 | 252,993     | 319,000   | 908                                           | 1.G FE                                                                                                 |
| 06051G-KY-4             | BANK OF AMERICA CORP               |         | 03/03/2023       | VARIOUS         |                                 | 1,257,098   | 1,305,000 | 8,181                                         | 1.G FE                                                                                                 |
| 06051G-LE-7             | BANK OF AMERICA CORP               |         | 01/17/2023       | BANK OF AMERICA |                                 | 1,140,000   | 1,140,000 | 0                                             | 1.F FE                                                                                                 |
| 06406R-BH-9             | BANK OF NEW YORK MELLON CORP/THE   |         | 03/24/2023       | CITIGROUP       |                                 | 428,280     | 453,000   | 5,667                                         | 1.F FE                                                                                                 |
| 06760J-AE-5             | BABSON_18-2                        |         | 01/05/2023       | JP MORGAN       |                                 | 1,340,125   | 1,382,000 | 17,088                                        | 1.A FE                                                                                                 |
| 06760P-AC-5             | BABSON_18-3                        |         | 03/22/2023       | JP MORGAN       |                                 | 1,233,579   | 1,241,900 | 12,513                                        | 1.A FE                                                                                                 |
| 085770-AB-1             | BERRY PLASTICS ESCROW CORP         |         | 03/02/2023       | GOLDMAN SACHS   |                                 | 86,613      | 90,000    | 717                                           | 3.B FE                                                                                                 |
| 093645-AJ-8             | BLOCK COMMUNICATIONS INC           |         | 03/02/2023       | GOLDMAN SACHS   |                                 | 90,255      | 90,000    | 61                                            | 4.A FE                                                                                                 |
| 09624H-AA-7             | BLUELIX HOLDINGS INC               |         | 03/02/2023       | GOLDMAN SACHS   |                                 | 51,712      | 60,000    | 1,110                                         | 4.A FE                                                                                                 |
| 10373Q-BU-3             | BP CAPITAL MARKETS AMERICA INC     |         | 02/09/2023       | JP MORGAN       |                                 | 500,000     | 500,000   | 0                                             | 1.F FE                                                                                                 |
| 105340-AN-3             | BRANDYVINE OPERATING PARTNERSHIP L |         | 03/30/2023       | BANK OF AMERICA |                                 | 87,638      | 95,000    | 22                                            | 2.C FE                                                                                                 |
| 11040G-AA-1             | BRISTOW GROUP INC                  |         | 03/03/2023       | VARIOUS         |                                 | 194,753     | 205,000   | 3,367                                         | 4.A FE                                                                                                 |
| 11134L-AF-6             | BROADCOM CORPORATION/BROADCOM CAYM |         | 01/12/2023       | CITIGROUP       |                                 | 5,909,580   | 6,000,000 | 1,208                                         | 2.C FE                                                                                                 |
| 11135F-BR-1             | BROADCOM INC                       |         | 02/21/2023       | JP MORGAN       |                                 | 327,265     | 360,000   | 5,120                                         | 2.C FE                                                                                                 |
| 115637-AU-4             | BROWN-FORMAN CORPORATION           |         | 03/21/2023       | BANK OF AMERICA |                                 | 199,408     | 200,000   | 0                                             | 1.G FE                                                                                                 |
| 12008R-AN-7             | BUILDERS FIRSTSOURCE INC           |         | 03/02/2023       | GOLDMAN SACHS   |                                 | 18,944      | 21,000    | 15                                            | 3.C FE                                                                                                 |
| 12008R-AP-2             | BUILDERS FIRSTSOURCE INC           |         | 03/02/2023       | GOLDMAN SACHS   |                                 | 54,927      | 66,000    | 273                                           | 3.C FE                                                                                                 |
| 12008R-AR-8             | BUILDERS FIRSTSOURCE INC           |         | 03/02/2023       | GOLDMAN SACHS   |                                 | 43,792      | 46,000    | 660                                           | 3.C FE                                                                                                 |
| 12189T-AN-4             | BURLINGTON NORTHERN SANTA FE LLC   |         | 01/25/2023       | GOLDMAN SACHS   |                                 | 1,103,590   | 1,000,000 | 24,750                                        | 1.D FE                                                                                                 |
| 1248EP-CN-1             | CCO HOLDINGS LLC                   |         | 03/02/2023       | VARIOUS         |                                 | 243,680     | 302,000   | 4,119                                         | 3.C FE                                                                                                 |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 3

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

| 1                    | 2                                        | 3       | 4                   | 5                          | 6                         | 7               | 8               | 9                                       | 10                                                                        |
|----------------------|------------------------------------------|---------|---------------------|----------------------------|---------------------------|-----------------|-----------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                              | Foreign | Date Acquired       | Name of Vendor             | Number of Shares of Stock | Actual Cost     | Par Value       | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 12543D-BD-1 .....    | CHS/COMMUNITY HEALTH SYSTEMS INC .....   | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 30,005 .....    | 31,000 .....    | 558 .....                               | 4.C FE .....                                                              |
| 12543D-BH-2 .....    | CHS/COMMUNITY HEALTH SYSTEMS INC .....   | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 39,064 .....    | 45,000 .....    | 383 .....                               | 4.C FE .....                                                              |
| 125523-CS-7 .....    | CIGNA GROUP .....                        | .....   | ...02/28/2023 ..... | BANK OF AMERICA .....      | .....                     | 499,530 .....   | 500,000 .....   | 0 .....                                 | 2.A FE .....                                                              |
| 126117-AV-2 .....    | CNA FINANCIAL CORP .....                 | .....   | ...02/22/2023 ..... | SOCIETE GENERALE .....     | .....                     | 691,785 .....   | 750,000 .....   | 9,181 .....                             | 2.B FE .....                                                              |
| 126149-AD-5 .....    | BEST FOODS INC .....                     | .....   | ...03/29/2023 ..... | BANK OF AMERICA .....      | .....                     | 1,087,895 ..... | 1,000,000 ..... | 21,347 .....                            | 1.E FE .....                                                              |
| 126307-AY-3 .....    | CSC HOLDINGS LLC .....                   | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 135,994 .....   | 200,000 .....   | 7,125 .....                             | 5.A FE .....                                                              |
| 126307-BF-3 .....    | CSC HOLDINGS LLC .....                   | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 6,900 .....     | 10,000 .....    | 20 .....                                | 4.B FE .....                                                              |
| 126408-HB-2 .....    | CSX CORP .....                           | .....   | ...01/24/2023 ..... | BANK OF AMERICA .....      | .....                     | 1,467,585 ..... | 1,500,000 ..... | 24,792 .....                            | 2.A FE .....                                                              |
| 12653C-AK-4 .....    | CNX RESOURCES CORP .....                 | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 30,418 .....    | 32,000 .....    | 1,049 .....                             | 3.B FE .....                                                              |
| 126650-DU-1 .....    | CVS HEALTH CORP .....                    | .....   | ...02/13/2023 ..... | BARCLAY'S CAPITAL .....    | .....                     | 998,230 .....   | 1,000,000 ..... | 0 .....                                 | 2.B FE .....                                                              |
| 12769G-AB-6 .....    | CAESARS ENTERTAINMENT INC .....          | .....   | ...03/02/2023 ..... | VARIOUS .....              | .....                     | 67,146 .....    | .....           | 321 .....                               | 4.B FE .....                                                              |
| 13123X-AZ-5 .....    | CALLON PETROLEUM COMPANY .....           | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 13,343 .....    | 14,000 .....    | 161 .....                               | 4.A FE .....                                                              |
| 13123X-BD-3 .....    | CALLON PETROLEUM COMPANY .....           | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 67,013 .....    | 68,000 .....    | 529 .....                               | 4.A FE .....                                                              |
| 144285-AM-5 .....    | CARPENTER TECHNOLOGY CORPORATION .....   | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 65,263 .....    | 65,000 .....    | 2,354 .....                             | 3.B FE .....                                                              |
| 14879E-AH-1 .....    | CATALENT PHARMA SOLUTIONS INC .....      | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 103,735 .....   | 120,000 .....   | 219 .....                               | 4.A FE .....                                                              |
| 14912L-6T-3 .....    | CATERPILLAR FINANCIAL SERVICES COR ..... | .....   | ...03/15/2023 ..... | BANK OF AMERICA .....      | .....                     | 1,589,012 ..... | 1,700,000 ..... | 13,240 .....                            | 1.F FE .....                                                              |
| 14913R-3C-9 .....    | CATERPILLAR FINANCIAL SERVICES COR ..... | .....   | ...03/07/2023 ..... | MITSUBISHI UFJ .....       | .....                     | 999,790 .....   | 1,000,000 ..... | 0 .....                                 | 1.F FE .....                                                              |
| 15135B-AT-8 .....    | CENTENE CORPORATION .....                | .....   | ...03/02/2023 ..... | VARIOUS .....              | .....                     | 819,385 .....   | 890,000 .....   | 3,184 .....                             | 2.C FE .....                                                              |
| 156504-AM-4 .....    | CENTURY COMMUNITIES INC .....            | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 40,892 .....    | 50,000 .....    | 113 .....                               | 3.C FE .....                                                              |
| 156700-AT-3 .....    | CENTURYLINK INC .....                    | .....   | ...02/08/2023 ..... | MARKET AXESS AS A BR ..... | .....                     | 27,995 .....    | 50,000 .....    | 1,541 .....                             | 4.B FE .....                                                              |
| 156700-BD-7 .....    | CENTURYLINK INC .....                    | .....   | ...02/10/2023 ..... | MILLENIUM ADVISORS .....   | .....                     | 29,115 .....    | 50,000 .....    | 181 .....                               | 4.B FE .....                                                              |
| 16115Q-AF-7 .....    | CHART INDUSTRIES INC .....               | .....   | ...03/03/2023 ..... | VARIOUS .....              | .....                     | 131,368 .....   | 130,000 .....   | 1,792 .....                             | 4.A FE .....                                                              |
| 16115Q-AQ-5 .....    | CHART INDUSTRIES INC .....               | .....   | ...03/03/2023 ..... | JP MORGAN .....            | .....                     | 57,544 .....    | 55,000 .....    | 1,089 .....                             | 4.C FE .....                                                              |
| 163851-AF-5 .....    | CHEMOURS COMPANY .....                   | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 60,636 .....    | 69,000 .....    | 1,223 .....                             | 4.A FE .....                                                              |
| 163851-AH-1 .....    | CHEMOURS COMPANY .....                   | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 21,841 .....    | 27,000 .....    | 385 .....                               | 4.A FE .....                                                              |
| 184496-AQ-0 .....    | CLEAN HARBORS INC .....                  | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 94,373 .....    | 95,000 .....    | 335 .....                               | 3.C FE .....                                                              |
| 18538R-AJ-2 .....    | CLEARWATER PAPER CORP .....              | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 57,567 .....    | 65,000 .....    | 180 .....                               | 3.C FE .....                                                              |
| 185899-AH-4 .....    | CLEVELAND-CLIFFS INC .....               | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 87,557 .....    | 90,000 .....    | 1,395 .....                             | 3.C FE .....                                                              |
| 18972E-AB-1 .....    | CLYDESDALE ACQUISITION HOLDINGS IN ..... | .....   | ...03/03/2023 ..... | VARIOUS .....              | .....                     | 153,235 .....   | 170,000 .....   | 4,409 .....                             | 5.B FE .....                                                              |
| 191219-AW-4 .....    | COCA-COLA REFRESHMENTS USA LLC .....     | .....   | ...02/28/2023 ..... | MORGAN STANLEY .....       | .....                     | 1,321,363 ..... | 1,250,000 ..... | 36,701 .....                            | 1.F FE .....                                                              |
| 19260Q-AC-1 .....    | COINBASE GLOBAL INC .....                | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 13,051 .....    | 20,000 .....    | 291 .....                               | 4.A FE .....                                                              |
| 19260Q-AD-9 .....    | COINBASE GLOBAL INC .....                | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 39,011 .....    | 65,000 .....    | 1,015 .....                             | 4.A FE .....                                                              |
| 194162-AQ-6 .....    | COLGATE-PALMOLIVE CO .....               | .....   | ...02/27/2023 ..... | BNP PARIBAS .....          | .....                     | 998,840 .....   | 1,000,000 ..... | 0 .....                                 | 1.D FE .....                                                              |
| 201723-AP-8 .....    | COMMERCIAL METALS COMPANY .....          | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 33,886 .....    | 40,000 .....    | 90 .....                                | 3.A FE .....                                                              |
| 202795-JY-7 .....    | COMMONWEALTH EDISON COMPANY .....        | .....   | ...01/03/2023 ..... | BANK OF AMERICA .....      | .....                     | 997,570 .....   | 1,000,000 ..... | 0 .....                                 | 1.F FE .....                                                              |
| 20338Q-AD-5 .....    | COMSCOPE FINANCE LLC .....               | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 43,407 .....    | 45,000 .....    | 38 .....                                | 4.B FE .....                                                              |
| 20451R-AB-8 .....    | COMPASS GROUP DIVERSIFIED HOLDINGS ..... | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 43,165 .....    | 50,000 .....    | 1,028 .....                             | 4.A FE .....                                                              |
| 205768-AS-3 .....    | COMSTOCK RESOURCES INC .....             | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 27,506 .....    | 30,000 .....    | 28 .....                                | 4.A FE .....                                                              |
| 205768-AT-1 .....    | COMSTOCK RESOURCES INC .....             | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 25,487 .....    | .....           | 208 .....                               | 4.A FE .....                                                              |
| 20848V-AB-1 .....    | CONSENSUS CLOUD SOLUTIONS INC .....      | .....   | ...03/02/2023 ..... | VARIOUS .....              | .....                     | 109,741 .....   | 125,000 .....   | 3,067 .....                             | 4.B FE .....                                                              |
| 21036P-BE-7 .....    | CONSTELLATION BRANDS INC .....           | .....   | ...03/15/2023 ..... | BARCLAY'S CAPITAL .....    | .....                     | 562,194 .....   | 625,000 .....   | 2,516 .....                             | 2.C FE .....                                                              |
| 212015-AU-5 .....    | CONTINENTAL RESOURCES INC .....          | .....   | ...01/18/2023 ..... | BANK OF AMERICA .....      | .....                     | 221,480 .....   | 250,000 .....   | 1,024 .....                             | 2.C FE .....                                                              |
| 212015-AV-3 .....    | CONTINENTAL RESOURCES INC .....          | .....   | ...03/17/2023 ..... | JEFFERIES & CO .....       | .....                     | 189,623 .....   | 250,000 .....   | 3,394 .....                             | 2.C FE .....                                                              |
| 222070-AB-0 .....    | COTY INC .....                           | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 44,276 .....    | 45,000 .....    | 1,146 .....                             | 4.B FE .....                                                              |
| 222070-AE-4 .....    | COTY INC .....                           | .....   | ...03/02/2023 ..... | VARIOUS .....              | .....                     | 195,845 .....   | 205,000 .....   | 3,265 .....                             | 3.C FE .....                                                              |
| 226373-AR-9 .....    | CRESTWOOD MIDSTREAM PARTNERS LP .....    | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 86,732 .....    | 95,000 .....    | 554 .....                               | 3.C FE .....                                                              |
| 227046-AA-7 .....    | CROCS INC .....                          | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 42,870 .....    | 50,000 .....    | 1,009 .....                             | 4.B FE .....                                                              |
| 227046-AB-5 .....    | CROCS INC .....                          | .....   | ...03/02/2023 ..... | GOLDMAN SACHS .....        | .....                     | 24,390 .....    | 30,000 .....    | 72 .....                                | 4.B FE .....                                                              |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 3

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

| 1                    | 2                                  | 3       | 4             | 5                    | 6                         | 7           | 8           | 9                                       | 10                                                                        |
|----------------------|------------------------------------|---------|---------------|----------------------|---------------------------|-------------|-------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                        | Foreign | Date Acquired | Name of Vendor       | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 23338V-AT-3          | DTE ELECTRIC COMPANY               |         | ..02/27/2023  | BANK OF AMERICA      |                           | ..683,740   | ..685,000   | .....0                                  | 1.E FE                                                                    |
| 24422E-WP-0          | JOHN DEERE CAPITAL CORP            |         | ..01/03/2023  | ROYAL BANK OF CANADA |                           | ..499,765   | ..500,000   | .....0                                  | 1.F FE                                                                    |
| 247361-ZX-9          | DELTA AIR LINES INC                |         | ..01/25/2023  | WELLS FARGO          |                           | ..823,200   | ..800,000   | ..13,378                                | 2.C FE                                                                    |
| 25461L-AA-0          | DIRECTV FINANCING LLC              |         | ..03/02/2023  | GOLDMAN SACHS        |                           | ..57,805    | ..65,000    | .....223                                | 3.B FE                                                                    |
| 25470D-AM-1          | DISCOVERY COMMUNICATIONS LLC       |         | ..01/17/2023  | JEFFERIES & CO       |                           | ..4,420,170 | ..4,500,000 | ..59,850                                | 2.C FE                                                                    |
| 25470D-BC-2          | DISCOVERY COMMUNICATIONS LLC       |         | ..03/15/2023  | MES                  |                           | ..4,023,390 | ..4,165,000 | ..55,047                                | 2.C FE                                                                    |
| 25470M-AG-4          | DISH NETWORK CORP                  |         | ..03/13/2023  | VARIOUS              |                           | ..215,020   | ..215,000   | ..7,871                                 | 4.A FE                                                                    |
| 25470X-AY-1          | DISH DBS CORP                      |         | ..02/22/2023  | MORGAN STANLEY       |                           | ..38,574    | ..50,000    | .....570                                | 4.C FE                                                                    |
| 25470X-BD-6          | DISH DBS CORP                      |         | ..03/02/2023  | VARIOUS              |                           | ..53,461    | ..90,000    | ..1,132                                 | 4.C FE                                                                    |
| 26884U-AB-5          | EPR PROPERTIES                     |         | ..02/09/2023  | GOLDMAN SACHS        |                           | ..540,653   | ..560,000   | ..8,769                                 | 2.C FE                                                                    |
| 26884U-AF-6          | EPR PROPERTIES                     |         | ..03/03/2023  | JP MORGAN            |                           | ..73,600    | ..90,000    | .....206                                | 2.C FE                                                                    |
| 26885B-AF-7          | EQM MIDSTREAM PARTNERS LP          |         | ..03/03/2023  | JP MORGAN            |                           | ..126,433   | ..130,000   | ..1,430                                 | 3.C FE                                                                    |
| 26885B-AH-3          | EQM MIDSTREAM PARTNERS LP          |         | ..03/03/2023  | JP MORGAN            |                           | ..95,296    | ..100,000   | ..1,192                                 | 3.C FE                                                                    |
| 28470R-AH-5          | COLT MERGER SUB INC                |         | ..02/06/2023  | VARIOUS              |                           | ..499,875   | ..500,000   | ..3,108                                 | 4.B FE                                                                    |
| 28622Q-AB-7          | ELEVATION CLO LTD                  |         | ..01/20/2023  | WELLS FARGO          |                           | ..216,590   | ..218,227   | .....260                                | 1.A FE                                                                    |
| 29082K-AA-3          | EMBECTA CORP                       |         | ..03/02/2023  | VARIOUS              |                           | ..327,986   | ..390,000   | ..6,596                                 | 4.A FE                                                                    |
| 292480-AL-4          | ENABLE MIDSTREAM PARTNERS LP       |         | ..01/13/2023  | TRUIST BANK          |                           | ..395,700   | ..400,000   | ..3,465                                 | 2.C FE                                                                    |
| 29254B-AA-5          | ENCINO ACQUISITION PARTNERS HOLDIN |         | ..03/03/2023  | VARIOUS              |                           | ..128,462   | ..140,000   | ..3,391                                 | 4.B FE                                                                    |
| 29336T-AD-2          | ENLINK MIDSTREAM INC               |         | ..03/30/2023  | VARIOUS              |                           | ..148,363   | ..150,000   | .....350                                | 3.A FE                                                                    |
| 29336U-AG-2          | ENLINK MIDSTREAM PARTNERS LP       |         | ..03/03/2023  | JP MORGAN            |                           | ..35,843    | ..45,000    | .....654                                | 3.A FE                                                                    |
| 29366M-AD-0          | ENTERGY ARKANSAS LLC               |         | ..01/03/2023  | MIZUHO               |                           | ..229,248   | ..230,000   | .....0                                  | 1.F FE                                                                    |
| 29717P-AN-7          | ESSEX PORTFOLIO LP                 |         | ..03/09/2023  | GOLDMAN SACHS        |                           | ..327,168   | ..335,000   | ..4,760                                 | 2.A FE                                                                    |
| 30225V-AJ-6          | EXTRA SPACE STORAGE LP             |         | ..03/21/2023  | JP MORGAN            |                           | ..452,198   | ..453,000   | .....0                                  | 2.B FE                                                                    |
| 31556T-AA-7          | FERTITTA ENTERTAINMENT LLC         |         | ..03/03/2023  | JP MORGAN            |                           | ..65,575    | ..65,000    | .....434                                | 4.B FE                                                                    |
| 316773-DF-4          | FIFTH THIRD BANCORP                |         | ..03/27/2023  | TRUIST BANK          |                           | ..196,666   | ..227,000   | ..4,211                                 | 2.A FE                                                                    |
| 337738-BE-7          | FISERV INC                         |         | ..02/27/2023  | BANK OF AMERICA      |                           | ..997,880   | ..1,000,000 | .....0                                  | 2.B FE                                                                    |
| 337964-AC-4          | FIVE_23-V1                         |         | ..02/10/2023  | BARCLAY'S CAPITAL    |                           | ..298,699   | ..290,000   | ..1,233                                 | 1.A                                                                       |
| 33830G-AA-9          | FIVE CORNERS FUNDING TRUST III     |         | ..03/01/2023  | CREDIT SUISSE        |                           | ..230,000   | ..230,000   | .....0                                  | 1.G FE                                                                    |
| 33835P-AA-4          | FIVE CORNERS FUNDING TRUST IV      |         | ..03/01/2023  | CREDIT SUISSE        |                           | ..750,000   | ..750,000   | .....0                                  | 1.G FE                                                                    |
| 341081-GK-7          | FLORIDA POWER & LIGHT CO           |         | ..02/28/2023  | CITIGROUP            |                           | ..599,220   | ..600,000   | .....0                                  | 1.D FE                                                                    |
| 345370-CS-7          | FORD MOTOR COMPANY                 |         | ..03/03/2023  | JP MORGAN            |                           | ..15,574    | ..20,000    | .....262                                | 3.B FE                                                                    |
| 345370-DA-5          | FORD MOTOR COMPANY                 |         | ..03/03/2023  | JP MORGAN            |                           | ..85,272    | ..112,000   | ..253                                   | 3.A FE                                                                    |
| 345397-CA-3          | FORD MOTOR CREDIT COMPANY LLC      |         | ..03/03/2023  | JP MORGAN            |                           | ..201,972   | ..200,000   | ..39                                    | 3.A FE                                                                    |
| 345397-CE-8          | FORD MOTOR CREDIT COMPANY LLC      |         | ..01/03/2023  | EXTERNAL MANAGER TRA |                           | ..199,754   | ..200,000   | .....0                                  | 3.A FE                                                                    |
| 346232-AE-1          | FORESTAR GROUP INC                 |         | ..03/03/2023  | JP MORGAN            |                           | ..65,120    | ..75,000    | .....63                                 | 3.C FE                                                                    |
| 34959J-AH-1          | FORTIVE CORP 4.3 06/15/46          |         | ..02/01/2023  | VARIOUS              |                           | ..88,205    | ..105,000   | ..602                                   | 2.B FE                                                                    |
| 34960P-AB-7          | FORTRESS TRANSPORTATION AND INFRAS |         | ..02/03/2023  | STIFEL NICOLAUS      |                           | ..395,000   | ..400,000   | ..9,100                                 | 3.C FE                                                                    |
| 34960P-AD-3          | FORTRESS TRANSPORTATION AND INFRAS |         | ..03/03/2023  | JP MORGAN            |                           | ..58,082    | ..65,000    | ..1,251                                 | 3.C FE                                                                    |
| 34965D-AA-1          | FCBSL_18                           |         | ..02/09/2023  | GOLDMAN SACHS        |                           | ..3,000,000 | ..3,000,000 | .....0                                  | 1.E FE                                                                    |
| 34965D-AE-3          | FCBSL_18                           |         | ..02/09/2023  | GOLDMAN SACHS        |                           | ..600,000   | ..600,000   | .....0                                  | 1.E FE                                                                    |
| 35640Y-AF-4          | FREEDOM MORTGAGE CORP              |         | ..03/03/2023  | JP MORGAN            |                           | ..34,186    | ..40,000    | ..1,088                                 | 4.B FE                                                                    |
| 35906A-BE-7          | FRONTIER COMMUNICATIONS CORP       |         | ..03/03/2023  | JP MORGAN            |                           | ..307,075   | ..330,000   | ..7,647                                 | 4.B FE                                                                    |
| 36186C-BY-8          | ALLY FINANCIAL INC                 |         | ..01/20/2023  | VIRTU-AMERICAS       |                           | ..270,493   | ..250,000   | ..4,611                                 | 2.C FE                                                                    |
| 36267V-AE-3          | GE HEALTHCARE TECHNOLOGIES INC     |         | ..03/15/2023  | BANK OF AMERICA      |                           | ..612,912   | ..600,000   | ..10,829                                | 2.B FE                                                                    |
| 36962G-L3-6          | GENERAL ELECTRIC CO                |         | ..01/18/2023  | ROYAL BANK OF CANADA |                           | ..481,709   | ..489,000   | ..208                                   | 2.B FE                                                                    |
| 370334-CT-9          | GENERAL MILLS INC                  |         | ..03/27/2023  | VARIOUS              |                           | ..200,063   | ..200,000   | .....0                                  | 2.B FE                                                                    |
| 37045X-DV-5          | GENERAL MOTORS FINANCIAL CO INC    |         | ..01/31/2023  | VARIOUS              |                           | ..1,014,246 | ..1,100,000 | ..13,688                                | 2.C FE                                                                    |
| 37185L-AJ-1          | GENESIS ENERGY LP                  |         | ..03/03/2023  | JP MORGAN            |                           | ..106,656   | ..110,000   | ..3,098                                 | 4.B FE                                                                    |



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

| 1                    | 2                                   | 3       | 4             | 5                    | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|----------------------|-------------------------------------|---------|---------------|----------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                         | Foreign | Date Acquired | Name of Vendor       | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 37185L-AM-4          | GENESIS ENERGY LP                   |         | 03/03/2023    | VARIOUS              |                           | 209,701     | 215,000   | 2,196                                   | 4.B FE                                                                    |
| 37185L-AN-2          | GENESIS ENERGY LP                   |         | 01/19/2023    | VARIOUS              |                           | 250,094     | 250,000   | 0                                       | 4.B FE                                                                    |
| 375415-AC-0          | GILBRT_1                            |         | 03/07/2023    | BANK OF AMERICA      |                           | 246,375     | 250,000   | 2,264                                   | 1.C FE                                                                    |
| 377320-AA-4          | GLATFELTER CORP                     |         | 01/19/2023    | EXTERNAL MANAGER TRA |                           | 15,148      | 23,000    | 206                                     | 5.B FE                                                                    |
| 384311-AA-4          | GRAFTECH FINANCE INC                |         | 03/02/2023    | GOLDMAN SACHS        |                           | 36,964      | 45,000    | 468                                     | 4.A FE                                                                    |
| 390607-AF-6          | GREAT LAKES DREDGE & DOCK CORPORAT  |         | 03/03/2023    | JP MORGAN            |                           | 69,885      | 90,000    | 1,260                                   | 5.A FE                                                                    |
| 403900-AC-9          | HLF FINANCING SARL LLC              |         | 03/03/2023    | JP MORGAN            |                           | 35,737      | 45,000    | 585                                     | 4.A FE                                                                    |
| 404119-AJ-8          | HCA INC                             |         | 03/03/2023    | VARIOUS              |                           | 1,251,329   | 1,130,000 | 22,008                                  | 3.C FE                                                                    |
| 404119-BN-8          | HCA INC                             |         | 03/09/2023    | MARKET AXESS AS A BR |                           | 1,447,610   | 1,455,000 | 31,896                                  | 2.C FE                                                                    |
| 410345-AL-6          | HANESBRANDS INC                     |         | 03/03/2023    | VARIOUS              |                           | 133,094     | 145,000   | 1,874                                   | 4.A FE                                                                    |
| 410345-AQ-5          | HANESBRANDS INC                     |         | 03/03/2023    | JP MORGAN            |                           | 160,745     |           | 345                                     | 4.A FE                                                                    |
| 41284V-AC-6          | HARLEY-DAVIDSON FINANCIAL SERVICES  |         | 03/07/2023    | BARCLAY'S CAPITAL    |                           | 747,608     | 750,000   | 0                                       | 2.C FE                                                                    |
| 417558-AA-1          | HARVEST MIDSTREAM I LP              |         | 03/03/2023    | JP MORGAN            |                           | 63,286      | 65,000    | 81                                      | 3.C FE                                                                    |
| 428040-DB-2          | HERTZ CORPORATION (THE)             |         | 03/03/2023    | JP MORGAN            |                           | 33,172      | 40,000    | 533                                     | 4.B FE                                                                    |
| 428102-AC-1          | HESS INFRASTRUCTURE PARTNERS LP     |         | 03/03/2023    | JP MORGAN            |                           | 19,582      | 20,000    | 69                                      | 3.A FE                                                                    |
| 428104-AA-1          | HESS MIDSTREAM OPERATIONS LP        |         | 03/03/2023    | JP MORGAN            |                           | 9,220       | 10,000    | 117                                     | 3.A FE                                                                    |
| 42824C-BL-2          | HEWLETT PACKARD ENTERPRISE CO       |         | 03/07/2023    | JP MORGAN            |                           | 3,997,360   | 4,000,000 | 0                                       | 2.B FE                                                                    |
| 42824C-BM-0          | HEWLETT PACKARD ENTERPRISE CO       |         | 03/07/2023    | JP MORGAN            |                           | 649,981     | 650,000   | 0                                       | 2.B FE                                                                    |
| 432833-AG-6          | HILTON DOMESTIC OPERATING COMPANY   |         | 03/03/2023    | JP MORGAN            |                           | 44,757      | 45,000    | 847                                     | 3.B FE                                                                    |
| 432833-AJ-0          | HILTON DOMESTIC OPERATING COMPANY   |         | 02/15/2023    | JP MORGAN            |                           | 87,250      | 100,000   | 1,104                                   | 3.B FE                                                                    |
| 432833-AL-5          | HILTON DOMESTIC OPERATING COMPANY   |         | 03/03/2023    | JP MORGAN            |                           | 38,216      | 45,000    | 630                                     | 3.B FE                                                                    |
| 438516-BZ-8          | HONEYWELL INTERNATIONAL INC         |         | 03/24/2023    | BANK OF AMERICA      |                           | 597,548     | 700,000   | 4,436                                   | 1.F FE                                                                    |
| 444454-AF-9          | HUGHES SATELLITE SYSTEMS CORP       |         | 03/03/2023    | CITIGROUP            |                           | 47,820      | 50,000    | 331                                     | 4.B FE                                                                    |
| 451102-CC-9          | ICAHN ENTERPRISES LP                |         | 03/03/2023    | JP MORGAN            |                           | 38,770      | 45,000    | 197                                     | 3.C FE                                                                    |
| 45174H-BC-0          | IHEARTCOMMUNICATIONS INC            |         | 01/04/2023    | EXTERNAL MANAGER TRA |                           | 22,290      | 24,000    | 659                                     | 4.A FE                                                                    |
| 45258L-AA-5          | IMOLA MERGER CORP                   |         | 03/03/2023    | JP MORGAN            |                           | 93,958      | 110,000   | 1,626                                   | 3.C FE                                                                    |
| 45344L-AC-7          | CRESCENT ENERGY FINANCE LLC         |         | 03/02/2023    | VARIOUS              |                           | 332,760     | 335,000   | 1,214                                   | 4.A FE                                                                    |
| 454889-AV-8          | INDIANA MICHIGAN POWER CO           |         | 03/21/2023    | PNC SECURITIES INC   |                           | 226,930     | 227,000   | 0                                       | 1.F FE                                                                    |
| 458140-CD-0          | INTEL CORPORATION                   |         | 02/07/2023    | JP MORGAN            |                           | 500,000     | 500,000   | 0                                       | 1.F FE                                                                    |
| 458140-CE-8          | INTEL CORPORATION                   |         | 02/07/2023    | JP MORGAN            |                           | 1,223,983   | 1,225,000 | 0                                       | 1.F FE                                                                    |
| 458140-CF-5          | INTEL CORPORATION                   |         | 02/07/2023    | JP MORGAN            |                           | 499,855     | 500,000   | 0                                       | 1.F FE                                                                    |
| 458140-CG-3          | INTEL CORPORATION                   |         | 02/07/2023    | JP MORGAN            |                           | 498,575     | 500,000   | 0                                       | 1.F FE                                                                    |
| 458140-CH-1          | INTEL CORPORATION                   |         | 02/07/2023    | JP MORGAN            |                           | 999,400     | 1,000,000 | 0                                       | 1.F FE                                                                    |
| 458140-CJ-7          | INTEL CORPORATION                   |         | 02/07/2023    | MORGAN STANLEY       |                           | 499,785     | 500,000   | 0                                       | 1.F FE                                                                    |
| 459200-KY-6          | INTERNATIONAL BUSINESS MACHINES CO  |         | 01/30/2023    | GOLDMAN SACHS        |                           | 499,880     | 500,000   | 0                                       | 1.G FE                                                                    |
| 46284V-AE-1          | IRON MOUNTAIN INC                   |         | 03/03/2023    | JP MORGAN            |                           | 36,965      | 40,000    | 1,003                                   | 3.C FE                                                                    |
| 46285M-AA-8          | IRON MOUNTAIN INFORMATION MANAGEMIE |         | 03/03/2023    | JP MORGAN            |                           | 33,286      | 40,000    | 622                                     | 3.C FE                                                                    |
| 475795-AC-4          | JELD-WEN INC                        |         | 03/03/2023    | JP MORGAN            |                           | 40,672      | 45,000    | 474                                     | 4.B FE                                                                    |
| 475795-AD-2          | JELD-WEN INC                        |         | 03/31/2023    | WELLS FARGO          |                           | 71,825      | 85,000    | 1,255                                   | 4.B FE                                                                    |
| 475795-AE-0          | JELD-WEN INC                        |         | 03/03/2023    | JP MORGAN            |                           | 88,707      | 90,000    | 1,750                                   | 3.B FE                                                                    |
| 48666K-BA-6          | KB HOME                             |         | 03/03/2023    | JP MORGAN            |                           | 73,895      | 75,000    | 785                                     | 3.B FE                                                                    |
| 491674-BN-6          | KENTUCKY UTILITIES COMPANY          |         | 03/09/2023    | WELLS FARGO          |                           | 113,740     | 114,000   | 0                                       | 1.F FE                                                                    |
| 49177J-AA-0          | KENVUE INC                          |         | 03/08/2023    | GOLDMAN SACHS        |                           | 199,926     | 200,000   | 0                                       | 1.E FE                                                                    |
| 49177J-AC-6          | KENVUE INC                          |         | 03/08/2023    | GOLDMAN SACHS        |                           | 499,715     | 500,000   | 0                                       | 1.E FE                                                                    |
| 49177J-AQ-5          | KENVUE INC                          |         | 03/08/2023    | GOLDMAN SACHS        |                           | 198,600     | 200,000   | 0                                       | 1.E FE                                                                    |
| 49327M-3H-5          | KEYBANK NATIONAL ASSOCIATION        |         | 01/23/2023    | KEYBANC              |                           | 253,771     | 255,000   | 0                                       | 1.G FE                                                                    |
| 500255-AX-2          | KOHL'S CORP                         |         | 03/03/2023    | JP MORGAN            |                           | 14,141      | 20,000    | 236                                     | 3.A FE                                                                    |
| 50050N-AA-1          | KONTOOR BRANDS INC                  |         | 03/03/2023    | JP MORGAN            |                           | 12,752      | 15,000    | 193                                     | 3.C FE                                                                    |

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| 1                    | 2                                  | 3       | 4             | 5                    | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|----------------------|------------------------------------|---------|---------------|----------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                        | Foreign | Date Acquired | Name of Vendor       | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 501044-BT-7          | KROGER CO. (THE)                   |         | 01/06/2023    | JP MORGAN            |                           | 561,540     | 500,000   | 4,171                                   | 2.A FE                                                                    |
| 501044-DP-3          | KROGER CO                          |         | 03/22/2023    | BANK OF AMERICA      |                           | 557,621     | 670,000   | 5,855                                   | 2.B FE                                                                    |
| 50168A-AA-8          | LABL ESCROW ISSUER LLC             |         | 03/22/2023    | FLOW TRADERS US INST |                           | 91,500      | 100,000   | 2,013                                   | 5.B FE                                                                    |
| 501797-AL-8          | BATH & BODY WORKS INC              |         | 03/02/2023    | GOLDMAN SACHS        |                           | 71,759      | 80,000    | 1,629                                   | 3.B FE                                                                    |
| 50190E-AA-2          | LCM INVESTMENTS HOLDINGS II LLC    |         | 03/03/2023    | JP MORGAN            |                           | 74,354      | 90,000    | 1,536                                   | 4.B FE                                                                    |
| 50220M-AA-8          | LSF9 ATLANTIS HOLDINGS LLC         |         | 03/03/2023    | VARIOUS              |                           | 189,577     | 212,000   | 3,996                                   | 4.B FE                                                                    |
| 502431-AF-6          | L3HARRIS TECHNOLOGIES INC          |         | 01/05/2023    | DAIWA CAPITAL MARKET |                           | 860,490     | 1,000,000 | 1,933                                   | 2.B FE                                                                    |
| 505742-AM-8          | LADDER CAPITAL FINANCE HOLDINGS LL |         | 03/03/2023    | JP MORGAN            |                           | 17,150      | 20,000    | 85                                      | 3.B FE                                                                    |
| 513272-AE-4          | LAMB WESTON HOLDINGS INC           |         | 03/03/2023    | JP MORGAN            |                           | 17,539      | 20,000    | 90                                      | 3.C FE                                                                    |
| 516806-AF-3          | LAREDO PETROLEUM INC               |         | 03/03/2023    | CITIGROUP            |                           | 20,403      | 20,000    | 274                                     | 4.C FE                                                                    |
| 532457-AM-0          | ELI LILLY & COMPANY                |         | 03/27/2023    | PERFORMANCE TRUST CA |                           | 315,654     | 300,000   | 7,006                                   | 1.F FE                                                                    |
| 532457-CF-3          | ELI LILLY AND COMPANY              |         | 02/23/2023    | CREDIT SUISSE        |                           | 997,870     | 1,000,000 | 0                                       | 1.F FE                                                                    |
| 532457-CG-1          | ELI LILLY AND COMPANY              |         | 02/23/2023    | JP MORGAN            |                           | 1,139,282   | 1,140,000 | 0                                       | 1.F FE                                                                    |
| 532457-CH-9          | ELI LILLY AND COMPANY              |         | 02/23/2023    | JP MORGAN            |                           | 675,718     | 685,000   | 0                                       | 1.F FE                                                                    |
| 538034-AR-0          | LIVE NATION ENTERTAINMENT INC      |         | 03/03/2023    | JP MORGAN            |                           | 45,120      | 50,000    | 937                                     | 4.C FE                                                                    |
| 539830-AZ-2          | LOCKHEED MARTIN CORPORATION        |         | 01/31/2023    | MES                  |                           | 727,148     | 750,000   | 13,843                                  | 1.G FE                                                                    |
| 546676-AZ-0          | LOUISVILLE GAS AND ELECTRIC COMPAN |         | 03/09/2023    | WELLS FARGO          |                           | 113,740     | 114,000   | 0                                       | 1.F FE                                                                    |
| 548661-DQ-7          | LOWES COMPANIES INC                |         | 03/17/2023    | GOLDMAN SACHS        |                           | 282,205     | 350,000   | 5,434                                   | 2.A FE                                                                    |
| 548661-EP-8          | LOWES COMPANIES INC                |         | 03/28/2023    | JP MORGAN            |                           | 749,873     | 750,000   | 0                                       | 2.A FE                                                                    |
| 548661-EQ-6          | LOWES COMPANIES INC                |         | 03/28/2023    | JP MORGAN            |                           | 750,000     | 750,000   | 0                                       | 2.A FE                                                                    |
| 548661-ES-2          | LOWES COMPANIES INC                |         | 03/28/2023    | JP MORGAN            |                           | 998,460     | 1,000,000 | 0                                       | 2.A FE                                                                    |
| 55261F-AR-5          | M&T BANK CORPORATION               |         | 01/24/2023    | BANK OF AMERICA      |                           | 400,000     | 400,000   | 0                                       | 1.G FE                                                                    |
| 552676-AU-2          | MDC HOLDINGS INC                   |         | 03/03/2023    | JP MORGAN            |                           | 14,933      | 20,000    | 72                                      | 2.C FE                                                                    |
| 553283-AD-4          | MPH ACQUISITION HOLDINGS LLC       |         | 03/03/2023    | VARIOUS              |                           | 81,042      | 105,000   | 1,372                                   | 4.A FE                                                                    |
| 55336V-BV-1          | MPLX LP                            |         | 02/02/2023    | MITSUBISHI UFJ       |                           | 1,487,550   | 1,500,000 | 0                                       | 2.B FE                                                                    |
| 55342U-AH-7          | MPT OPERATING PARTNERSHIP LP / MPT |         | 03/03/2023    | JP MORGAN            |                           | 53,464      | 65,000    | 1,282                                   | 3.A FE                                                                    |
| 55342U-AJ-3          | MPT OPERATING PARTNERSHIP LP       |         | 03/03/2023    | JP MORGAN            |                           | 67,296      | 90,000    | 416                                     | 3.A FE                                                                    |
| 55342U-AM-6          | MPT OPERATING PARTNERSHIP LP       |         | 02/16/2023    | CITIGROUP            |                           | 35,625      | 50,000    | 758                                     | 3.A FE                                                                    |
| 55617L-AP-7          | MACYS RETAIL HOLDINGS INC          |         | 03/03/2023    | JP MORGAN            |                           | 36,551      | 40,000    | 1,018                                   | 3.A FE                                                                    |
| 55617L-AR-3          | MACYS RETAIL HOLDINGS INC          |         | 03/03/2023    | JP MORGAN            |                           | 56,700      | 65,000    | 1,902                                   | 3.A FE                                                                    |
| 55820T-AJ-7          | MDPK_23-R                          |         | 03/24/2023    | JP MORGAN            |                           | 244,564     | 247,160   | 2,383                                   | 1.A FE                                                                    |
| 55903V-AB-9          | MAGALLANES INC                     |         | 01/18/2023    | UBS SECURITIES       |                           | 1,750,280   | 1,790,000 | 21,928                                  | 2.C FE                                                                    |
| 55903V-AC-7          | MAGALLANES INC                     |         | 03/07/2023    | MARKET AXESS AS A BR |                           | 975,710     | 1,000,000 | 16,569                                  | 2.C FE                                                                    |
| 57164P-AF-3          | MARRIOTT OWNERSHIP RESORTS INC     |         | 03/03/2023    | CITIGROUP            |                           | 79,889      | 90,000    | 2,043                                   | 4.A FE                                                                    |
| 571748-BT-8          | MARSH & MCLENNAN COMPANIES INC     |         | 03/06/2023    | MORGAN STANLEY       |                           | 452,397     | 455,000   | 0                                       | 1.G FE                                                                    |
| 57636Q-AW-4          | MASTERCARD INC                     |         | 03/06/2023    | JP MORGAN            |                           | 999,030     | 1,000,000 | 0                                       | 1.E FE                                                                    |
| 57763R-AB-3          | MAUSER PACKAGING SOLUTIONS HOLDING |         | 03/02/2023    | VARIOUS              |                           | 360,566     | 360,000   | 910                                     | 4.B FE                                                                    |
| 58502B-AE-6          | MEDNAX INC                         |         | 03/03/2023    | JP MORGAN            |                           | 39,428      | 45,000    | 148                                     | 3.C FE                                                                    |
| 588056-AW-1          | MERCER INTERNATIONAL INC.          |         | 03/03/2023    | JP MORGAN            |                           | 43,199      | 45,000    | 358                                     | 4.A FE                                                                    |
| 588056-BB-6          | MERCER INTERNATIONAL INC.          |         | 03/03/2023    | JP MORGAN            |                           | 16,537      | 20,000    | 103                                     | 4.A FE                                                                    |
| 59156R-CD-8          | METLIFE INC                        |         | 01/03/2023    | BANK OF AMERICA      |                           | 991,960     | 1,000,000 | 0                                       | 1.G FE                                                                    |
| 59217G-FP-9          | METROPOLITAN LIFE GLOBAL FUNDING I |         | 03/21/2023    | JP MORGAN            |                           | 452,370     | 453,000   | 0                                       | 1.D FE                                                                    |
| 59565X-AC-4          | MIDCONTINENT COMMUNICATIONS        |         | 03/03/2023    | JP MORGAN            |                           | 83,450      | 90,000    | 296                                     | 4.C FE                                                                    |
| 59567L-AA-2          | MIDCAP FINANCIAL ISSUER TRUST      |         | 03/03/2023    | JP MORGAN            |                           | 86,335      | 100,000   | 2,275                                   | 4.A FE                                                                    |
| 599191-AA-1          | MILEAGE PLUS HOLDINGS LLC          |         | 03/24/2023    | VARIOUS              |                           | 292,102     | 293,481   | 1,433                                   | 2.C FE                                                                    |
| 60855R-AL-4          | MOLINA HEALTHCARE INC              |         | 03/03/2023    | JP MORGAN            |                           | 53,315      | 65,000    | 784                                     | 3.C FE                                                                    |
| 61747Y-EY-7          | MORGAN STANLEY (FXD-FRN)           |         | 02/22/2023    | VARIOUS              |                           | 1,323,935   | 1,250,000 | 27,746                                  | 1.E FE                                                                    |
| 61747Y-EZ-4          | MORGAN STANLEY                     |         | 01/17/2023    | MORGAN STANLEY       |                           | 684,986     | 685,000   | 0                                       | 1.E FE                                                                    |

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

| 1                    | 2                                  | 3       | 4             | 5                    | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|----------------------|------------------------------------|---------|---------------|----------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                        | Foreign | Date Acquired | Name of Vendor       | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 61747Y-FA-8          | MORGAN STANLEY                     |         | 01/17/2023    | MORGAN STANLEY       |                           | 1,139,977   | 1,140,000 | .0                                      | 1.E FE                                                                    |
| 61747Y-FB-6          | MORGAN STANLEY                     |         | 01/17/2023    | MORGAN STANLEY       |                           | 230,000     | 230,000   | .0                                      | 2.A FE                                                                    |
| 62482B-AA-0          | MOZART DEBT MERGER SUB INC         |         | 03/03/2023    | JP MORGAN            |                           | 24,606      | 29,000    | .487                                    | 4.A FE                                                                    |
| 62482B-AB-8          | MOZART DEBT MERGER SUB INC         |         | 03/03/2023    | VARIOUS              |                           | 104,851     | 125,000   | .2,742                                  | 4.C FE                                                                    |
| 626717-AG-7          | MURPHY OIL CORPORATION             |         | 03/03/2023    | JP MORGAN            |                           | 39,897      | 50,000    | .783                                    | 3.B FE                                                                    |
| 626738-AE-8          | MURPHY OIL USA INC                 |         | 03/03/2023    | JP MORGAN            |                           | 58,237      | 65,000    | .1,475                                  | 3.B FE                                                                    |
| 626738-AF-5          | MURPHY OIL USA INC                 |         | 03/03/2023    | JP MORGAN            |                           | 36,549      | 45,000    | .103                                    | 3.B FE                                                                    |
| 629377-CR-1          | NRG ENERGY INC                     |         | 03/03/2023    | JP MORGAN            |                           | 27,166      | 35,000    | .78                                     | 3.B FE                                                                    |
| 62957H-AJ-4          | NABORS INDUSTRIES INC              |         | 03/03/2023    | VARIOUS              |                           | 136,833     | 140,000   | .3,079                                  | 4.A FE                                                                    |
| 637432-PA-7          | NATIONAL RURAL UTILITIES COOPERATI |         | 02/02/2023    | MIZUHO               |                           | 136,091     | 125,000   | .483                                    | 1.E FE                                                                    |
| 63861C-AA-7          | NATIONSTAR MORTGAGE HOLDINGS INC   |         | 03/03/2023    | JP MORGAN            |                           | 41,678      | 45,000    | .390                                    | 4.B FE                                                                    |
| 63938C-AM-0          | NAVIENT CORP                       |         | 03/03/2023    | JP MORGAN            |                           | 28,174      | 33,000    | .867                                    | 3.C FE                                                                    |
| 640695-AA-0          | NEPTUNE BIDCO US INC               |         | 03/03/2023    | VARIOUS              |                           | 238,188     | 245,000   | .5,779                                  | 4.B FE                                                                    |
| 641062-BG-8          | NESTLE HOLDINGS INC.               |         | 03/07/2023    | BANK OF AMERICA      |                           | 1,498,770   | 1,500,000 | .0                                      | 1.D FE                                                                    |
| 641062-BK-9          | NESTLE HOLDINGS INC.               |         | 03/07/2023    | BANK OF AMERICA      |                           | 999,670     | 1,000,000 | .0                                      | 1.D FE                                                                    |
| 651229-BC-9          | NEWELL BRANDS INC                  |         | 03/03/2023    | JP MORGAN            |                           | 64,420      | 65,000    | .1,991                                  | 3.A FE                                                                    |
| 651229-BD-7          | NEWELL BRANDS INC                  |         | 03/03/2023    | JP MORGAN            |                           | 44,670      | 45,000    | .1,433                                  | 3.A FE                                                                    |
| 65339K-BP-4          | NEXTERA ENERGY CAPITAL HOLDINGS IN |         | 02/22/2023    | JP MORGAN            |                           | 1,002,500   | 1,000,000 | .0                                      | 2.A FE                                                                    |
| 65339K-CE-8          | NEXTERA ENERGY CAPITAL HOLDINGS IN |         | 03/20/2023    | MARKET AXESS AS A BR |                           | 494,298     | 500,000   | .77                                     | 2.A FE                                                                    |
| 65339K-CM-0          | NEXTERA ENERGY CAPITAL HOLDINGS IN |         | 02/06/2023    | MORGAN STANLEY       |                           | 997,930     | 1,000,000 | .0                                      | 2.A FE                                                                    |
| 65339K-CQ-1          | NEXTERA ENERGY CAPITAL HOLDINGS IN |         | 02/06/2023    | MORGAN STANLEY       |                           | 999,510     | 1,000,000 | .0                                      | 2.A FE                                                                    |
| 655664-AH-3          | NORDSTROM INC.                     |         | 03/03/2023    | JP MORGAN            |                           | 87,565      | 90,000    | .2,989                                  | 3.A FE                                                                    |
| 655664-AT-7          | NORDSTROM INC                      |         | 03/03/2023    | JP MORGAN            |                           | 15,594      | 20,000    | .379                                    | 3.A FE                                                                    |
| 655844-AF-5          | NORFOLK SOUTHERN CORPORATION       |         | 02/10/2023    | CANTOR FITZGERALD    |                           | 455,692     | 400,000   | .8,068                                  | 2.A FE                                                                    |
| 665531-AG-4          | NORTHERN OIL AND GAS INC           |         | 03/03/2023    | VARIOUS              |                           | 165,730     | 170,000   | .1,926                                  | 4.B FE                                                                    |
| 666807-CH-3          | NORTHROP GRUMMAN CORP              |         | 02/06/2023    | WELLS FARGO          |                           | 499,490     | 500,000   | .0                                      | 2.A FE                                                                    |
| 670001-AG-1          | NOVELIS CORP                       |         | 03/03/2023    | JP MORGAN            |                           | 16,008      | 18,000    | .182                                    | 3.C FE                                                                    |
| 670001-AH-9          | NOVELIS CORP                       |         | 03/03/2023    | JP MORGAN            |                           | 27,809      | 34,000    | .81                                     | 3.C FE                                                                    |
| 67059T-AE-5          | NUSTAR LOGISTICS LP                |         | 03/03/2023    | JP MORGAN            |                           | 14,114      | 15,000    | .302                                    | 3.C FE                                                                    |
| 67059T-AF-2          | NUSTAR LOGISTICS LP                |         | 03/03/2023    | JP MORGAN            |                           | 28,799      | 30,000    | .480                                    | 3.C FE                                                                    |
| 67389D-AA-9          | OAKCL_23-1                         |         | 02/15/2023    | JP MORGAN            |                           | 1,000,000   | 1,000,000 | .0                                      | 1.A                                                                       |
| 67389D-AE-1          | OAKCL_23-1                         |         | 02/15/2023    | JP MORGAN            |                           | 300,000     | 300,000   | .0                                      | 1.A FE                                                                    |
| 67402L-AG-1          | OAKCL_22-1                         |         | 02/07/2023    | WELLS FARGO          |                           | 986,250     | 1,000,000 | .14,848                                 | 1.C FE                                                                    |
| 674599-DF-9          | OCCIDENTAL PETROLEUM CORPORATION   |         | 03/03/2023    | CITIGROUP            |                           | 35,399      | 35,000    | .1,079                                  | 3.A FE                                                                    |
| 674599-DR-3          | OCCIDENTAL PETROLEUM CORPORATION   |         | 03/03/2023    | CITIGROUP            |                           | 31,767      | 30,000    | .667                                    | 3.A FE                                                                    |
| 67579A-AG-2          | OCTAG_64                           |         | 01/03/2023    | BANK OF AMERICA      |                           | 2,684,688   | 2,750,000 | .33,311                                 | 1.A FE                                                                    |
| 680665-AK-2          | OLIN CORP                          |         | 03/03/2023    | CITIGROUP            |                           | 27,417      | 30,000    | .150                                    | 3.A FE                                                                    |
| 681639-AA-8          | OLYMPUS WATER US HOLDING CORP      |         | 03/03/2023    | CITIGROUP            |                           | 83,515      | 100,000   | .1,842                                  | 4.C FE                                                                    |
| 681639-AB-6          | OLYMPUS WATER US HOLDING CORP      |         | 03/03/2023    | CITIGROUP            |                           | 16,678      | 20,000    | .542                                    | 5.B FE                                                                    |
| 682680-AY-9          | ONEOK INC                          |         | 03/28/2023    | ROYAL BANK OF CANADA |                           | 442,440     | 500,000   | .1,369                                  | 2.C FE                                                                    |
| 683720-AA-4          | OPEN TEXT HOLDINGS INC             |         | 03/03/2023    | CITIGROUP            |                           | 49,434      | 60,000    | .151                                    | 3.C FE                                                                    |
| 68389X-BP-9          | ORACLE CORPORATION 3.8 11/15/37    |         | 01/26/2023    | WELLS FARGO          |                           | 421,770     | 500,000   | .3,958                                  | 2.B FE                                                                    |
| 68622T-AA-9          | ORGANON FINANCE 1 LLC              |         | 03/03/2023    | JP MORGAN            |                           | 8,840       | 10,000    | .146                                    | 3.B FE                                                                    |
| 68622T-AB-7          | ORGANON FINANCE 1 LLC              |         | 03/03/2023    | JP MORGAN            |                           | 34,050      | 40,000    | .723                                    | 4.A FE                                                                    |
| 69007T-AB-0          | OUTFRONT MEDIA CAPITAL LLC         |         | 03/03/2023    | CITIGROUP            |                           | 65,591      | 65,000    | .199                                    | 4.B FE                                                                    |
| 690732-AG-7          | OWENS & MINOR INC                  |         | 03/03/2023    | CITIGROUP            |                           | 16,603      | 20,000    | .574                                    | 4.B FE                                                                    |
| 69073T-AT-0          | OWENS-BROCKWAY GLASS CONTAINER INC |         | 03/03/2023    | VARIOUS              |                           | 272,445     | 275,000   | .4,730                                  | 4.B FE                                                                    |
| 69318F-AJ-7          | PBF HOLDING COMPANY LLC            |         | 03/03/2023    | CITIGROUP            |                           | 88,483      | 95,000    | .348                                    | 3.C FE                                                                    |

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

| 1                       | 2                                  | 3       | 4                | 5                    | 6                               | 7           | 8           | 9                                             | 10                                                                                                     |
|-------------------------|------------------------------------|---------|------------------|----------------------|---------------------------------|-------------|-------------|-----------------------------------------------|--------------------------------------------------------------------------------------------------------|
| CUSIP<br>Identification | Description                        | Foreign | Date<br>Acquired | Name of Vendor       | Number of<br>Shares of<br>Stock | Actual Cost | Par Value   | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 693475-BM-6             | PNC FINANCIAL SERVICES GROUP INC ( |         | ..01/19/2023     | VARIOUS              |                                 | ..686,309   | ..685,000   | .....0                                        | 1.G FE                                                                                                 |
| 69351U-AY-9             | PPL ELECTRIC UTILITIES CORPORATION |         | ..03/17/2023     | MARKET AXESS AS A BR |                                 | ..685,803   | ..700,000   | .....7,809                                    | 1.E FE                                                                                                 |
| 694308-KK-2             | PACIFIC GAS AND ELECTRIC COMPANY   |         | ..03/28/2023     | WELLS FARGO          |                                 | ..249,103   | ..250,000   | .....0                                        | 2.C FE                                                                                                 |
| 69701X-AA-2             | PLMRS_21-2                         |         | ..01/04/2023     | JP MORGAN            |                                 | ..1,465,500 | ..1,500,000 | .....17,648                                   | 1.A FE                                                                                                 |
| 698813-AA-0             | PAPA JOHNS INTERNATIONAL INC       |         | ..03/03/2023     | CITIGROUP            |                                 | ..16,728    | ..20,000    | .....370                                      | 4.A FE                                                                                                 |
| 70052L-AB-9             | PARK INTERMEDIATE HOLDINGS LLC     |         | ..03/03/2023     | VARIOUS              |                                 | ..110,791   | ..122,000   | .....2,763                                    | 4.A FE                                                                                                 |
| 70478J-AA-2             | PEARL MERGER SUB INC               |         | ..03/03/2023     | CITIGROUP            |                                 | ..30,138    | ..34,000    | .....995                                      | 3.B FE                                                                                                 |
| 707569-AS-8             | PENN NATIONAL GAMING INC           |         | ..03/03/2023     | CITIGROUP            |                                 | ..116,425   | ..125,000   | .....1,016                                    | 4.C FE                                                                                                 |
| 71376L-AE-0             | PERFORMANCE FOOD GROUP INC         |         | ..03/03/2023     | CITIGROUP            |                                 | ..26,142    | ..30,000    | .....128                                      | 4.B FE                                                                                                 |
| 71677K-AB-4             | PETSMART INC                       |         | ..03/03/2023     | CITIGROUP            |                                 | ..87,989    | ..90,000    | .....426                                      | 4.C FE                                                                                                 |
| 718547-AR-3             | PHILLIPS 66                        |         | ..03/27/2023     | MIZUHO               |                                 | ..99,529    | ..100,000   | .....0                                        | 2.A FE                                                                                                 |
| 72147K-AH-1             | PILGRIMS PRIDE CORP                |         | ..02/17/2023     | EXCHANGE OFFER       |                                 | ..277,125   | ..366,000   | .....5,907                                    | 2.C FE                                                                                                 |
| 723787-AV-9             | PIONEER NATURAL RESOURCES COMPANY  |         | ..03/27/2023     | WELLS FARGO          |                                 | ..199,902   | ..200,000   | .....0                                        | 2.A FE                                                                                                 |
| 724479-AP-5             | PITNEY BOWES INC                   |         | ..03/03/2023     | CITIGROUP            |                                 | ..37,694    | ..45,000    | .....1,478                                    | 4.B FE                                                                                                 |
| 72650R-BM-3             | PLAINS ALL AMERICAN PIPELINE LP    |         | ..03/14/2023     | BARCLAY'S CAPITAL    |                                 | ..175,850   | ..200,000   | .....1,795                                    | 2.C FE                                                                                                 |
| 74112B-AL-9             | PRESTIGE BRANDS INC                |         | ..03/03/2023     | CITIGROUP            |                                 | ..61,029    | ..65,000    | .....481                                      | 3.C FE                                                                                                 |
| 74112B-AM-7             | PRESTIGE BRANDS INC                |         | ..03/03/2023     | CITIGROUP            |                                 | ..60,668    | ..75,000    | .....1,219                                    | 4.A FE                                                                                                 |
| 74166M-AE-6             | PRIME SECURITY SERVICES BORROWER L |         | ..03/03/2023     | CITIGROUP            |                                 | ..69,855    | ..75,000    | .....677                                      | 4.C FE                                                                                                 |
| 74166N-AA-2             | ADT CORP                           |         | ..03/02/2023     | GOLDMAN SACHS        |                                 | ..76,316    | ..90,000    | .....622                                      | 3.C FE                                                                                                 |
| 74251V-AT-9             | PRINCIPAL FINANCIAL GROUP INC      |         | ..03/06/2023     | CITIGROUP            |                                 | ..1,138,757 | ..1,140,000 | .....0                                        | 1.G FE                                                                                                 |
| 74340X-CE-9             | PROLOGIS LP                        |         | ..03/23/2023     | BANK OF AMERICA      |                                 | ..678,742   | ..680,000   | .....0                                        | 1.G FE                                                                                                 |
| 74368C-BQ-6             | PROTECTIVE LIFE GLOBAL FUNDING     |         | ..01/03/2023     | MORGAN STANLEY       |                                 | ..415,000   | ..415,000   | .....0                                        | 1.D FE                                                                                                 |
| 747262-AS-2             | QVC INC                            |         | ..03/03/2023     | VARIOUS              |                                 | ..155,899   | ..167,000   | .....3,186                                    | 4.C FE                                                                                                 |
| 74841C-AA-9             | QUICKEN LOANS LLC                  |         | ..03/03/2023     | CITIGROUP            |                                 | ..162,530   | ..200,000   | .....121                                      | 3.A FE                                                                                                 |
| 75281A-BK-4             | RANGE RESOURCES CORPORATION        |         | ..02/24/2023     | GOLDMAN SACHS        |                                 | ..89,203    | ..100,000   | .....172                                      | 3.C FE                                                                                                 |
| 753272-AA-1             | RAND PARENT LLC                    |         | ..03/02/2023     | VARIOUS              |                                 | ..456,917   | ..460,000   | .....238                                      | 3.A FE                                                                                                 |
| 75606D-AL-5             | REALOGY HOLDINGS CORP              |         | ..03/03/2023     | JP MORGAN            |                                 | ..32,243    | ..45,000    | .....374                                      | 4.B FE                                                                                                 |
| 756109-BQ-6             | REALTY INCOME CORPORATION          |         | ..01/09/2023     | WELLS FARGO          |                                 | ..423,377   | ..425,000   | .....0                                        | 1.G FE                                                                                                 |
| 758750-AC-7             | REGAL REXNORD CORP                 |         | ..01/09/2023     | JP MORGAN            |                                 | ..1,248,238 | ..1,250,000 | .....0                                        | 2.C FE                                                                                                 |
| 758750-AD-5             | REGAL REXNORD CORP                 |         | ..01/09/2023     | JP MORGAN            |                                 | ..749,520   | ..750,000   | .....0                                        | 2.C FE                                                                                                 |
| 758750-AF-0             | REGAL REXNORD CORP                 |         | ..01/09/2023     | JP MORGAN            |                                 | ..747,705   | ..750,000   | .....0                                        | 2.C FE                                                                                                 |
| 75884R-BA-0             | REGENCY CENTERS LP                 |         | ..03/09/2023     | CITIGROUP            |                                 | ..260,753   | ..295,000   | .....2,668                                    | 2.A FE                                                                                                 |
| 7591EP-AT-7             | REGIONS FINANCIAL CORPORATION      |         | ..03/21/2023     | GOLDMAN SACHS        |                                 | ..369,992   | ..455,000   | .....933                                      | 2.A FE                                                                                                 |
| 75951A-CY-2             | RELiance STANDARD LIFE GLOBAL FUND |         | ..01/26/2023     | CREDIT SUISSE        |                                 | ..400,000   | ..400,000   | .....0                                        | 1.E FE                                                                                                 |
| 760759-AK-6             | REPUBLIC SERVICES INC              |         | ..02/28/2023     | GOLDMAN SACHS        |                                 | ..428,144   | ..400,000   | .....69                                       | 2.B FE                                                                                                 |
| 760759-BC-3             | REPUBLIC SERVICES INC              |         | ..03/21/2023     | JP MORGAN            |                                 | ..397,956   | ..400,000   | .....0                                        | 2.B FE                                                                                                 |
| 76120H-AC-1             | RESORTS WORLD LAS VEGAS LLC        |         | ..03/03/2023     | CITIGROUP            |                                 | ..15,303    | ..20,000    | .....388                                      | 3.B FE                                                                                                 |
| 76174L-AA-1             | REYNOLDS GROUP ISSUER LLC          |         | ..03/03/2023     | CITIGROUP            |                                 | ..26,030    | ..30,000    | .....473                                      | 4.A FE                                                                                                 |
| 76774L-AB-3             | RITCHIE BROS HOLDINGS INC          |         | ..03/01/2023     | GOLDMAN SACHS        |                                 | ..50,000    | ..50,000    | .....0                                        | 3.B FE                                                                                                 |
| 76774L-AC-1             | RITCHIE BROS HOLDINGS INC          |         | ..03/01/2023     | GOLDMAN SACHS        |                                 | ..50,000    | ..50,000    | .....0                                        | 4.A FE                                                                                                 |
| 77313L-AB-9             | QUICKEN LOANS LLC                  |         | ..03/03/2023     | CITIGROUP            |                                 | ..33,588    | ..45,000    | .....710                                      | 3.A FE                                                                                                 |
| 78433B-AA-6             | SCIH SALT HOLDINGS INC             |         | ..03/03/2023     | JP MORGAN            |                                 | ..39,107    | ..45,000    | .....768                                      | 4.C FE                                                                                                 |
| 78433B-AB-4             | SCIH SALT HOLDINGS INC             |         | ..03/03/2023     | JP MORGAN            |                                 | ..54,933    | ..67,000    | .....1,554                                    | 5.B FE                                                                                                 |
| 78454L-AW-0             | SM ENERGY CO                       |         | ..03/03/2023     | CITIGROUP            |                                 | ..12,917    | ..14,000    | .....131                                      | 3.C FE                                                                                                 |
| 78466C-AC-0             | SS&C TECHNOLOGIES INC              |         | ..03/03/2023     | CITIGROUP            |                                 | ..94,390    | ..100,000   | .....2,399                                    | 4.B FE                                                                                                 |
| 785592-AJ-5             | SABINE PASS LIQUEFACTION LLC       |         | ..03/16/2023     | VARIOUS              |                                 | ..2,391,557 | ..2,389,000 | .....46,797                                   | 2.B FE                                                                                                 |
| 79546V-AL-0             | SALLY HOLDINGS LLC/SALLY CAPITAL I |         | ..03/03/2023     | CITIGROUP            |                                 | ..19,603    | ..20,000    | .....300                                      | 3.C FE                                                                                                 |
| 810186-AW-6             | SCOTT'S MIRACLE-GRO CO/THE         |         | ..03/03/2023     | CITIGROUP            |                                 | ..16,328    | ..20,000    | .....88                                       | 4.B FE                                                                                                 |

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

| 1                    | 2                                  | 3       | 4             | 5                 | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|----------------------|------------------------------------|---------|---------------|-------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                        | Foreign | Date Acquired | Name of Vendor    | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 81105D-AB-1          | SCRIPPS ESCROW II INC              |         | 03/03/2023    | CITIGROUP         |                           | 14,353      | 20,000    | 155                                     | 4.B FE                                                                    |
| 81211K-BA-7          | SEALED AIR CORPORATION             |         | 03/03/2023    | CITIGROUP         |                           | 41,013      | 45,000    | 888                                     | 3.B FE                                                                    |
| 812127-AA-6          | SEALED AIR CORPORATION             |         | 03/03/2023    | VARIOUS           |                           | 118,872     | 120,000   | 409                                     | 3.B FE                                                                    |
| 81728U-AA-2          | SENSATA TECHNOLOGIES INC           |         | 03/03/2023    | CITIGROUP         |                           | 65,072      | 73,000    | 195                                     | 3.C FE                                                                    |
| 817565-CG-7          | SERVICE CORPORATION INTERNATIONAL  |         | 03/03/2023    | CITIGROUP         |                           | 50,184      | 60,000    | 747                                     | 3.C FE                                                                    |
| 81761L-AA-0          | SERVICE PROPERTIES TRUST           |         | 03/03/2023    | VARIOUS           |                           | 138,789     | 140,000   | 4,798                                   | 4.A FE                                                                    |
| 81785E-AA-8          | EASTCL_23-1                        |         | 02/15/2023    | JP MORGAN         |                           | 2,000,000   | 2,000,000 | 0                                       | 1.A FE                                                                    |
| 82873M-AA-1          | SIMMONS FOODS INC                  |         | 03/03/2023    | CITIGROUP         |                           | 72,801      | 90,000    | 69                                      | 4.C FE                                                                    |
| 82967N-BC-1          | SIRIUS XM RADIO INC                |         | 03/03/2023    | CITIGROUP         |                           | 79,653      | 88,000    | 887                                     | 3.C FE                                                                    |
| 82967N-BG-2          | SIRIUS XM RADIO INC                |         | 03/03/2023    | CITIGROUP         |                           | 20,504      | 25,000    | 189                                     | 3.C FE                                                                    |
| 830867-AB-3          | DELTA AIR LINES INC                |         | 01/12/2023    | CITIGROUP         |                           | 193,250     | 200,000   | 2,296                                   | 2.B FE                                                                    |
| 833794-AB-6          | SODEXO INC                         |         | 02/02/2023    | JP MORGAN         |                           | 506,376     | 600,000   | 4,983                                   | 2.A FE                                                                    |
| 83609G-BN-4          | SNDPT_9R-RR                        |         | 01/18/2023    | JP MORGAN         |                           | 3,426,250   | 3,500,000 | 20,220                                  | 1.A FE                                                                    |
| 83611L-AA-8          | SNDPT_3R-R                         |         | 03/27/2023    | GOLDMAN SACHS     |                           | 739,512     | 744,875   | 8,436                                   | 1.A FE                                                                    |
| 845437-BU-5          | SOUTHWESTERN ELECTRIC POWER COMPAN |         | 03/28/2023    | SIMBC             |                           | 599,214     | 600,000   | 0                                       | 2.A FE                                                                    |
| 845467-AL-3          | SOUTHWESTERN ENERGY COMPANY        |         | 03/03/2023    | CITIGROUP         |                           | 66,508      | 67,000    | 549                                     | 3.B FE                                                                    |
| 845467-AT-6          | SOUTHWESTERN ENERGY COMPANY        |         | 03/03/2023    | CITIGROUP         |                           | 9,462       | 11,000    | 52                                      | 3.A FE                                                                    |
| 84749A-AA-5          | SPECIALTY BUILDING PRODUCTS HOLDIN |         | 03/03/2023    | CITIGROUP         |                           | 59,891      | 65,000    | 1,807                                   | 4.C FE                                                                    |
| 84859B-AB-7          | SPIRIT LOYALTY KY LTD/IP           |         | 03/03/2023    | VARIOUS           |                           | 282,377     | 280,000   | 2,436                                   | 3.B FE                                                                    |
| 84859D-AC-1          | SPIRE MISSOURI INC                 |         | 02/06/2023    | WELLS FARGO       |                           | 499,250     | 500,000   | 0                                       | 1.F FE                                                                    |
| 85172F-AN-9          | SPRINGLEAF FINANCE CORP            |         | 03/03/2023    | CITIGROUP         |                           | 78,412      | 80,000    | 2,723                                   | 3.B FE                                                                    |
| 85205T-AL-4          | SPIRIT AEROSYSTEMS INC             |         | 01/24/2023    | JEFFERIES & CO    |                           | 179,550     | 180,000   | 3,788                                   | 4.C FE                                                                    |
| 85205T-AN-0          | SPIRIT AEROSYSTEMS INC             |         | 03/03/2023    | VARIOUS           |                           | 381,479     | 360,000   | 9,268                                   | 3.C FE                                                                    |
| 852060-AD-4          | SPRINT CAPITAL CORPORATION         |         | 03/03/2023    | CITIGROUP         |                           | 52,445      | 50,000    | 1,069                                   | 3.A FE                                                                    |
| 852060-AT-9          | SPRINT CAPITAL CORPORATION         |         | 03/03/2023    | CITIGROUP         |                           | 29,660      | 25,000    | 1,045                                   | 3.A FE                                                                    |
| 85208N-AE-0          | SPRINT SPECTRUM CO I/ II /III/ LLC |         | 01/24/2023    | STIFEL NICOLAUS   |                           | 895,500     | 900,000   | 4,637                                   | 2.A FE                                                                    |
| 853496-AD-9          | STANDARD INDUSTRIES INC            |         | 03/02/2023    | GOLDMAN SACHS     |                           | 19,818      | 22,000    | 148                                     | 3.B FE                                                                    |
| 853496-AG-2          | STANDARD INDUSTRIES INC            |         | 03/02/2023    | GOLDMAN SACHS     |                           | 18,254      | 22,000    | 136                                     | 3.B FE                                                                    |
| 854502-AJ-0          | STANLEY BLACK & DECKER INC         |         | 01/17/2023    | BARCLAY'S CAPITAL |                           | 457,745     | 500,000   | 4,311                                   | 1.G FE                                                                    |
| 854502-AN-1          | STANLEY BLACK & DECKER INC         |         | 02/27/2023    | GOLDMAN SACHS     |                           | 241,628     | 400,000   | 3,239                                   | 2.A FE                                                                    |
| 855244-BE-8          | STARBUCKS CORPORATION              |         | 02/07/2023    | GOLDMAN SACHS     |                           | 499,395     | 500,000   | 0                                       | 2.A FE                                                                    |
| 855244-BF-5          | STARBUCKS CORPORATION              |         | 02/07/2023    | BANK OF AMERICA   |                           | 998,040     | 1,000,000 | 0                                       | 2.A FE                                                                    |
| 85816W-AC-8          | STOR_14-1RR                        |         | 03/06/2023    | JP MORGAN         |                           | 2,016,401   | 2,035,169 | 14,639                                  | 1.A FE                                                                    |
| 866677-AJ-6          | SUN COMMUNITIES OPERATING LP       |         | 01/09/2023    | CITIGROUP         |                           | 643,252     | 645,000   | 0                                       | 2.C FE                                                                    |
| 86765L-AT-4          | SUNOCO LP                          |         | 03/03/2023    | CITIGROUP         |                           | 52,584      | 60,000    | 840                                     | 3.B FE                                                                    |
| 87122F-AC-0          | STOP_23-3                          |         | 03/10/2023    | GOLDMAN SACHS     |                           | 300,000     | 300,000   | 0                                       | 1.D FE                                                                    |
| 87157D-AG-4          | SYNAPTICS INCORPORATED             |         | 03/03/2023    | CITIGROUP         |                           | 79,814      | 95,000    | 866                                     | 3.C FE                                                                    |
| 87165B-AU-7          | SYNCHRONY FINANCIAL                |         | 01/30/2023    | JP MORGAN         |                           | 597,894     | 600,000   | 0                                       | 3.A FE                                                                    |
| 87264A-BV-6          | T-MOBILE USA INC                   |         | 02/06/2023    | BNP PARIBAS       |                           | 908,220     | 1,000,000 | 10,594                                  | 2.C FE                                                                    |
| 87265H-AG-4          | TRI POINTE GROUP INC               |         | 03/03/2023    | CITIGROUP         |                           | 102,042     | 110,000   | 1,428                                   | 3.C FE                                                                    |
| 87470L-AG-6          | TALLGRASS ENERGY PARTNERS LP       |         | 03/03/2023    | CITIGROUP         |                           | 105,961     | 115,000   | 115                                     | 3.C FE                                                                    |
| 88033G-CX-6          | TENET HEALTHCARE CORPORATION       |         | 01/17/2023    | CITIGROUP         |                           | 97,563      | 100,000   | 2,917                                   | 4.C FE                                                                    |
| 88033G-CZ-1          | TENET HEALTHCARE CORPORATION       |         | 01/20/2023    | EXCHANGE OFFER    |                           | 107,095     | 115,000   | 296                                     | 3.C FE                                                                    |
| 88033G-DB-3          | TENET HEALTHCARE CORPORATION       |         | 01/20/2023    | EXCHANGE OFFER    |                           | 38,006      | 42,000    | 472                                     | 3.C FE                                                                    |
| 88033G-DK-3          | TENET HEALTHCARE CORPORATION       |         | 03/03/2023    | VARIOUS           |                           | 792,821     | 906,000   | 17,706                                  | 4.C FE                                                                    |
| 88033G-DM-9          | TENET HEALTHCARE CORPORATION       |         | 01/20/2023    | EXCHANGE OFFER    |                           | 253,517     | 305,000   | 1,764                                   | 3.C FE                                                                    |
| 88033G-DS-6          | TENET HEALTHCARE CORPORATION       |         | 02/01/2023    | EXCHANGE OFFER    |                           | 97,583      | 100,000   | 0                                       | 4.C FE                                                                    |
| 88224Q-AA-5          | TEXAS CAPITAL BANCSHARES INC.      |         | 03/03/2023    | CITIGROUP         |                           | 58,672      | 65,000    | 874                                     | 3.A FE                                                                    |

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|----------------------|------------------------------------|---------|---------------|----------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                        | Foreign | Date Acquired | Name of Vendor       | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 88632Q-AE-3          | TIBCO SOFTWARE INC                 |         | 03/03/2023    | CITIGROUP            |                           | 78,089      | 90,000    | 2,551                                   | 4.B FE                                                                    |
| 88830M-AM-4          | TITAN INTERNATIONAL INC            |         | 03/28/2023    | VARIOUS              |                           | 144,242     | 155,000   | 4,029                                   | 4.B FE                                                                    |
| 89055F-AB-9          | TOPBUILD CORP                      |         | 03/02/2023    | GOLDMAN SACHS        |                           | 52,668      | 63,000    | 1,085                                   | 3.B FE                                                                    |
| 89236T-KR-5          | TOYOTA MOTOR CREDIT CORP           |         | 01/09/2023    | CITIGROUP            |                           | 1,998,100   | 2,000,000 | 0                                       | 1.E FE                                                                    |
| 893647-BH-9          | TRANSDIGM INC                      |         | 03/03/2023    | CITIGROUP            |                           | 178,677     | 180,000   | 6,450                                   | 4.C FE                                                                    |
| 893647-BR-7          | TRANSDIGM INC                      |         | 03/03/2023    | VARIOUS              |                           | 559,423     | 563,000   | 1,286                                   | 4.A FE                                                                    |
| 89469A-AD-6          | TREEHOUSE FOODS INC                |         | 03/03/2023    | CITIGROUP            |                           | 60,036      | 70,000    | 47                                      | 5.A FE                                                                    |
| 89680E-AA-7          | TRITON WATER HOLDINGS INC          |         | 03/03/2023    | CITIGROUP            |                           | 15,903      | 20,000    | 542                                     | 5.B FE                                                                    |
| 897051-AC-2          | TRONOX INC                         |         | 03/03/2023    | CITIGROUP            |                           | 74,264      | 90,000    | 1,989                                   | 4.A FE                                                                    |
| 89788M-AM-4          | TRUIST FINANCIAL CORP              |         | 01/23/2023    | TRUIST BANK          |                           | 250,000     | 250,000   | 0                                       | 1.G FE                                                                    |
| 898813-AV-2          | TUCSON ELECTRIC POWER CO           |         | 02/13/2023    | TRUIST BANK          |                           | 199,442     | 200,000   | 0                                       | 1.G FE                                                                    |
| 90290M-AC-5          | US FOODS INC                       |         | 03/03/2023    | CITIGROUP            |                           | 65,010      | 65,000    | 1,602                                   | 4.A FE                                                                    |
| 90290M-AE-1          | US FOODS INC                       |         | 03/03/2023    | CITIGROUP            |                           | 30,762      | 35,000    | 432                                     | 4.C FE                                                                    |
| 90367U-AA-9          | US ACUTE CARE SOLUTIONS LLC        |         | 03/03/2023    | CITIGROUP            |                           | 62,748      | 70,000    | 74                                      | 4.C FE                                                                    |
| 906548-CW-0          | UNION ELECTRIC CO                  |         | 02/27/2023    | BANK OF AMERICA      |                           | 683,589     | 685,000   | 0                                       | 1.F FE                                                                    |
| 907818-CS-5          | UNION PACIFIC CORPORATION          |         | 03/23/2023    | FTN FINANCIAL        |                           | 515,865     | 500,000   | 8,660                                   | 1.G FE                                                                    |
| 907818-EW-4          | UNION PACIFIC CORPORATION          |         | 02/16/2023    | SANTANDER            |                           | 440,525     | 500,000   | 10,063                                  | 1.G FE                                                                    |
| 907818-GE-2          | UNION PACIFIC CORPORATION          |         | 02/13/2023    | MORGAN STANLEY       |                           | 999,340     | 1,000,000 | 0                                       | 1.G FE                                                                    |
| 90932L-AG-2          | UNITED AIRLINES INC                |         | 03/03/2023    | CITIGROUP            |                           | 84,614      | 90,000    | 1,553                                   | 3.B FE                                                                    |
| 911163-AA-1          | UNITED NATURAL FOODS INC           |         | 03/03/2023    | VARIOUS              |                           | 196,992     | 205,000   | 5,074                                   | 4.C FE                                                                    |
| 91327T-AA-9          | UNITI GROUP LP                     |         | 03/13/2023    | VARIOUS              |                           | 507,394     | 505,000   | 1,257                                   | 4.B FE                                                                    |
| 914906-AU-6          | UNIVISION COMMUNICATIONS INC       |         | 03/03/2023    | CITIGROUP            |                           | 38,905      | 41,000    | 724                                     | 4.A FE                                                                    |
| 914906-AV-4          | UNIVISION COMMUNICATIONS INC       |         | 03/03/2023    | CITIGROUP            |                           | 67,212      | 80,000    | 1,260                                   | 4.A FE                                                                    |
| 91911X-AW-4          | BAUSCH HEALTH COMPANIES INC (DELAW |         | 03/02/2023    | GOLDMAN SACHS        |                           | 3,167       | 6,000     | 51                                      | 6. FE                                                                     |
| 92277G-AD-9          | VENTAS REALTY LP                   |         | 03/08/2023    | GOLDMAN SACHS        |                           | 3,899,960   | 4,000,000 | 53,750                                  | 2.A FE                                                                    |
| 92346L-AE-3          | VERITAS US INC / VERITAS BERMUDA L |         | 03/03/2023    | CITIGROUP            |                           | 39,008      | 50,000    | 63                                      | 4.C FE                                                                    |
| 92535J-AB-0          | VERTIV GROUP CORP                  |         | 03/03/2023    | CITIGROUP            |                           | 19,226      | 22,000    | 282                                     | 4.A FE                                                                    |
| 92564R-AF-2          | VICI PROPERTIES LP                 |         | 01/09/2023    | CITIZENS CAPITAL MA  |                           | 99,500      | 100,000   | 1,094                                   | 2.C FE                                                                    |
| 926400-AA-0          | VICTORIAS SECRET & CO              |         | 03/03/2023    | CITIGROUP            |                           | 136,191     | 165,000   | 897                                     | 4.A FE                                                                    |
| 929160-BA-6          | VULCAN MATERIALS COMPANY           |         | 02/27/2023    | BANK OF AMERICA      |                           | 749,760     | 750,000   | 0                                       | 2.B FE                                                                    |
| 92916M-AF-8          | VOYA_17-1R                         |         | 03/29/2023    | MORGAN STANLEY       |                           | 862,921     | 871,858   | 10,152                                  | 1.A FE                                                                    |
| 92919M-AA-6          | VOYA_22-2                          |         | 01/18/2023    | JP MORGAN            |                           | 4,007,400   | 4,000,000 | 0                                       | 1.A FE                                                                    |
| 92929Q-AQ-0          | WASTE MANAGEMENT HOLDINGS INC      |         | 02/08/2023    | MORGAN STANLEY       |                           | 1,606,425   | 1,500,000 | 2,663                                   | 2.A FE                                                                    |
| 92936U-AA-7          | W. P. CAREY INC                    |         | 03/16/2023    | BONIGEORG            |                           | 990,910     | 1,000,000 | 21,594                                  | 2.A FE                                                                    |
| 92943G-AA-9          | W R GRACE HOLDINGS LLC             |         | 03/03/2023    | JP MORGAN            |                           | 118,013     | 145,000   | 186                                     | 4.C FE                                                                    |
| 94106L-AN-9          | WASTE MANAGEMENT INC               |         | 03/28/2023    | DAIWA CAPITAL MARKET |                           | 176,091     | 150,000   | 4,359                                   | 2.A FE                                                                    |
| 94106L-AZ-2          | WASTE MANAGEMENT INC               |         | 03/09/2023    | BANK OF NOVA SCOTIA  |                           | 5,510,085   | 5,645,000 | 64,761                                  | 2.A FE                                                                    |
| 94106L-BT-5          | WASTE MANAGEMENT INC               |         | 02/08/2023    | WELLS FARGO          |                           | 998,580     | 1,000,000 | 0                                       | 2.A FE                                                                    |
| 947075-AU-1          | WEATHERFORD INTERNATIONAL LTD      |         | 03/03/2023    | CITIGROUP            |                           | 181,377     | 180,000   | 4,140                                   | 4.C FE                                                                    |
| 958667-AC-1          | WESTERN MIDSTREAM OPERATING LP     |         | 03/30/2023    | VARIOUS              |                           | 358,606     | 400,000   | 2,496                                   | 3.C FE                                                                    |
| 958667-AE-7          | WESTERN MIDSTREAM OPERATING LP     |         | 03/30/2023    | TD SECURITIES        |                           | 398,912     | 400,000   | 0                                       | 3.A FE                                                                    |
| 96926J-AC-1          | WILLIAM CARTER COMPANY (THE)       |         | 03/02/2023    | GOLDMAN SACHS        |                           | 110,941     | 115,000   | 3,073                                   | 3.B FE                                                                    |
| 969457-CJ-7          | WILLIAMS COMPANIES INC             |         | 02/27/2023    | JP MORGAN            |                           | 998,910     | 1,000,000 | 0                                       | 2.B FE                                                                    |
| 983130-AV-7          | WYNN LAS VEGAS LLC / WYNN LAS VEGA |         | 03/03/2023    | VARIOUS              |                           | 141,688     | 145,000   | 1,812                                   | 4.B FE                                                                    |
| 983133-AA-7          | WYNN AMERICA LLC                   |         | 03/03/2023    | VARIOUS              |                           | 179,362     | 200,000   | 4,119                                   | 4.B FE                                                                    |
| 984121-CL-5          | XEROX CORPORATION                  |         | 03/03/2023    | CITIGROUP            |                           | 60,089      | 90,000    | 72                                      | 3.B FE                                                                    |
| 988498-AL-5          | YUM! BRANDS INC.                   |         | 03/03/2023    | CITIGROUP            |                           | 96,353      | 105,000   | 720                                     | 3.C FE                                                                    |
| 008911-BK-4          | ATR CANADA                         | A.      | 03/02/2023    | GOLDMAN SACHS        |                           | 144,134     | 160,000   | 362                                     | 3.B FE                                                                    |

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| CUSIP Identification | Description                        | Foreign | Date Acquired | Name of Vendor       | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 071734-AC-1          | BAUSCH HEALTH COMPANIES INC        | A       | 03/02/2023    | VARIOUS              |                           | 139,688     | 215,000    | 341                                     | 5.C FE                                                                    |
| 097751-BT-7          | BOMBARDIER INC                     | A       | 03/02/2023    | VARIOUS              |                           | 333,214     | 335,000    | 8,482                                   | 4.C FE                                                                    |
| 097751-BZ-3          | BOMBARDIER INC                     | A       | 03/02/2023    | VARIOUS              |                           | 187,733     | 190,000    | 1,363                                   | 4.C FE                                                                    |
| 11283Y-AB-6          | BROOKFIELD RESIDENTIAL PROPERTIES  | A       | 03/02/2023    | GOLDMAN SACHS        |                           | 58,601      | 67,000     | 1,989                                   | 4.A FE                                                                    |
| 136385-AE-1          | CANADIAN NATURAL RESOURCES LTD     | A       | 03/28/2023    | CIBC MARKETS INC     |                           | 308,847     | 300,000    | 4,838                                   | 2.A FE                                                                    |
| 13645R-AD-6          | CANADIAN PACIFIC RAILWAY COMPANY   | A       | 01/19/2023    | JEFFERIES & CO       |                           | 533,453     | 460,000    | 8,922                                   | 2.B FE                                                                    |
| 14913R-3B-1          | CATERPILLAR FINANCIAL SERVICES LTD |         | 01/03/2023    | JP MORGAN            |                           | 999,750     | 1,000,000  | 0                                       | 1.F FE                                                                    |
| 29250N-BQ-7          | ENBRIDGE INC                       | A       | 03/06/2023    | MORGAN STANLEY       |                           | 500,000     | 500,000    | 0                                       | 2.A FE                                                                    |
| 29250N-BR-5          | ENBRIDGE INC                       | A       | 03/06/2023    | MORGAN STANLEY       |                           | 599,232     | 600,000    | 0                                       | 2.A FE                                                                    |
| 335934-AT-2          | FIRST QUANTUM MINERALS LTD         | A       | 03/03/2023    | JP MORGAN            |                           | 38,333      | 40,000     | 1,085                                   | 4.A FE                                                                    |
| 36168Q-AL-8          | GFL ENVIRONMENTAL INC              | A       | 03/03/2023    | JP MORGAN            |                           | 78,975      | 90,000     | 360                                     | 4.C FE                                                                    |
| 36168Q-AP-9          | GFL ENVIRONMENTAL INC              | A       | 03/03/2023    | JP MORGAN            |                           | 30,368      | 35,000     | 94                                      | 4.C FE                                                                    |
| 552704-AF-5          | MEG ENERGY CORP                    | A       | 03/03/2023    | JP MORGAN            |                           | 61,244      | 65,000     | 382                                     | 3.C FE                                                                    |
| 575385-A1            | MASONITE INTERNATIONAL CORPORATION | A       | 03/02/2023    | GOLDMAN SACHS        |                           | 89,028      | 95,000     | 496                                     | 3.B FE                                                                    |
| 59151K-AL-2          | METHANEX CORPORATION               | A       | 03/03/2023    | JP MORGAN            |                           | 46,030      | 50,000     | 598                                     | 3.A FE                                                                    |
| 67077M-AE-8          | NUTRIEN LTD                        | A       | 03/23/2023    | BANK OF AMERICA      |                           | 730,073     | 750,000    | 8,500                                   | 2.B FE                                                                    |
| 67077M-BA-5          | NUTRIEN LTD                        | A       | 03/23/2023    | BMO                  |                           | 399,280     | 400,000    | 0                                       | 2.B FE                                                                    |
| 68245X-AM-1          | 1011778 BC UNLIMITED LIABILITY CO  | A       | 03/02/2023    | GOLDMAN SACHS        |                           | 24,810      | 30,000     | 470                                     | 4.B FE                                                                    |
| 73755L-AM-9          | POTASH CORPORATION OF SASKATCHEWAN | A       | 03/06/2023    | MORGAN STANLEY       |                           | 116,429     | 125,000    | 1,635                                   | 2.B FE                                                                    |
| 00687Y-AB-1          | ADIENT GLOBAL HOLDINGS LTD         | C       | 02/28/2023    | BANK OF AMERICA      |                           | 100,000     | 100,000    | 0                                       | 3.C FE                                                                    |
| 00687Y-AC-9          | ADIENT GLOBAL HOLDINGS LTD         | C       | 02/28/2023    | BANK OF AMERICA      |                           | 100,000     | 100,000    | 0                                       | 4.C FE                                                                    |
| 00774M-AQ-8          | AERCAP IRELAND CAPITAL DAC / AERCA | D       | 02/02/2023    | MARKET AXESS AS A BR |                           | 1,015,041   | 1,039,000  | 15,546                                  | 2.C FE                                                                    |
| 00774M-AX-3          | AERCAP IRELAND CAPITAL DAC         | C       | 03/13/2023    | MITSUBISHI UFJ       |                           | 608,843     | 750,000    | 3,094                                   | 2.B FE                                                                    |
| 013822-AE-1          | ALCOA NEDERLAND HOLDING BV         | C       | 03/02/2023    | GOLDMAN SACHS        |                           | 58,222      | 60,000     | 743                                     | 2.C FE                                                                    |
| 02156L-AA-9          | ALTICE FRANCE SA (FRANCE)          | C       | 03/03/2023    | CITIGROUP            |                           | 190,030     | 200,000    | 1,625                                   | 4.B FE                                                                    |
| 02156L-AF-8          | ALTICE FRANCE SA (FRANCE)          | C       | 01/19/2023    | VARIOUS              |                           | 478,500     | 600,000    | 8,143                                   | 4.B FE                                                                    |
| 02156L-AH-4          | ALTICE FRANCE SA (FRANCE)          | C       | 03/03/2023    | CITIGROUP            |                           | 7,939       | 10,000     | 217                                     | 4.B FE                                                                    |
| 03937L-AA-3          | ARCH CAPITAL GROUP LTD             | C       | 01/18/2023    | JANE STREET EXECUTIO |                           | 163,055     | 140,000    | 2,258                                   | 2.A FE                                                                    |
| 03938L-BF-0          | ARCELOMITTAL SA                    | C       | 03/13/2023    | JP MORGAN            |                           | 384,244     | 375,000    | 7,508                                   | 2.C FE                                                                    |
| 03969A-AQ-3          | ARDAGH PACKAGING FINANCE PLC       | C       | 03/02/2023    | GOLDMAN SACHS        |                           | 320,054     | 330,000    | 6,064                                   | 3.C FE                                                                    |
| 03969A-AR-1          | ARDAGH PACKAGING FINANCE PLC       | C       | 03/02/2023    | GOLDMAN SACHS        |                           | 33,056      | 40,000     | 648                                     | 5.A FE                                                                    |
| 143658-BN-1          | CARNIVAL CORP                      | C       | 03/13/2023    | JP MORGAN            |                           | 39,115      | 50,000     | 112                                     | 4.C FE                                                                    |
| 143658-BS-0          | CARNIVAL CORP                      | C       | 01/09/2023    | EXTERNAL MANAGER TRA |                           | 66,844      | 75,000     | 875                                     | 4.C FE                                                                    |
| 14366R-AA-7          | CARNIVAL HOLDINGS (BERMUDA) LTD    | C       | 03/02/2023    | GOLDMAN SACHS        |                           | 31,007      | 29,000     | 1,095                                   | 4.B FE                                                                    |
| 16412E-AA-5          | CHEPLAPHARM ARZNEIMITTEL GMBH      | C       | 03/02/2023    | GOLDMAN SACHS        |                           | 79,172      | 90,000     | 701                                     | 4.A FE                                                                    |
| 22303Q-AH-3          | COVIDEN INTERNATIONAL FINANCE SA   | C       | 02/15/2023    | SOUTH WEST SECURITIE |                           | 563,725     | 500,000    | 11,099                                  | 1.G FE                                                                    |
| 42704M-AA-0          | HERBALIFE NUTRITION LTD            | C       | 03/03/2023    | JP MORGAN            |                           | 48,337      | 50,000     | 66                                      | 4.A FE                                                                    |
| 449691-AA-2          | ILIAD HOLDING SAS                  | C       | 03/03/2023    | JP MORGAN            |                           | 7,567       | 8,000      | 205                                     | 4.A FE                                                                    |
| 460599-AE-3          | INTERNATIONAL GAME TECHNOLOGY PLC  | C       | 03/03/2023    | JP MORGAN            |                           | 37,273      | 40,000     | 303                                     | 3.A FE                                                                    |
| 47010B-AK-0          | JAGUAR LAND ROVER AUTOMOTIVE PLC   | C       | 03/03/2023    | CITIGROUP            |                           | 176,030     | 200,000    | 1,697                                   | 4.A FE                                                                    |
| 47216Q-AA-1          | JDE PEETS NV                       | C       | 03/27/2023    | VARIOUS              |                           | 2,397,130   | 2,597,000  | 5,656                                   | 2.C FE                                                                    |
| 539439-AX-7          | LLOYDS BANKING GROUP PLC           | C       | 02/27/2023    | WELLS FARGO          |                           | 455,000     | 455,000    | 0                                       | 1.F FE                                                                    |
| 58507L-BB-4          | MEDTRONIC GLOBAL HOLDINGS SCA      | C       | 03/23/2023    | MIZUHO               |                           | 199,386     | 200,000    | 0                                       | 1.G FE                                                                    |
| 58507L-BC-2          | MEDTRONIC GLOBAL HOLDINGS SCA      | C       | 03/23/2023    | MIZUHO               |                           | 596,280     | 600,000    | 0                                       | 1.F FE                                                                    |
| 606822-CV-4          | MITSUBISHI UFJ FINANCIAL GROUP INC | C       | 02/15/2023    | MITSUBISHI UFJ       |                           | 1,000,000   | 1,000,000  | 0                                       | 1.G FE                                                                    |
| 606822-CX-0          | MITSUBISHI UFJ FINANCIAL GROUP INC | C       | 02/15/2023    | MITSUBISHI UFJ       |                           | 666,000     | 666,000    | 0                                       | 1.G FE                                                                    |
| 60920L-AQ-7          | MONDELEZ INTERNATIONAL HOLDINGS NE | C       | 03/14/2023    | BARCLAY'S CAPITAL    |                           | 1,536,942   | 1,650,000  | 5,913                                   | 2.B FE                                                                    |
| 62886H-BL-4          | NCL CORPORATION LTD                | C       | 03/03/2023    | JP MORGAN            |                           | 110,549     | 110,000    | 244                                     | 4.C FE                                                                    |
| 62947Q-BA-5          | NXP BV                             | C       | 02/08/2023    | VARIOUS              |                           | 20,503,515  | 20,586,000 | 443,132                                 | 2.C FE                                                                    |
| 62954H-AJ-7          | NXP BV                             | C       | 01/17/2023    | SUSQUEHANNA          |                           | 407,965     | 500,000    | 5,668                                   | 2.B FE                                                                    |
| 67777L-AD-5          | O1 EUROPEAN GROUP BV               | C       | 03/03/2023    | JP MORGAN            |                           | 17,977      | 20,000     | 58                                      | 3.C FE                                                                    |
| 714295-AA-0          | PERRIGO FINANCE PLC                | C       | 03/03/2023    | CITIGROUP            |                           | 49,536      | 70,000     | 781                                     | 3.C FE                                                                    |
| 714295-AC-6          | PERRIGO FINANCE PLC                | C       | 03/03/2023    | CITIGROUP            |                           | 28,842      | 30,000     | 267                                     | 3.C FE                                                                    |
| 77578J-AC-2          | ROLLS-ROYCE PLC                    | C       | 03/03/2023    | CITIGROUP            |                           | 193,780     | 200,000    | 4,536                                   | 3.C FE                                                                    |
| 780153-BH-4          | ROYAL CARIBBEAN CRUISES LTD        | C       | 03/03/2023    | CITIGROUP            |                           | 74,813      | 85,000     | 662                                     | 4.C FE                                                                    |
| 780153-BL-5          | ROYAL CARIBBEAN CRUISES LTD        | C       | 03/03/2023    | CITIGROUP            |                           | 69,479      | 65,000     | 462                                     | 4.C FE                                                                    |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 3

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

| 1                                                                          | 2                                        | 3       | 4                   | 5                          | 6                         | 7           | 8           | 9                                       | 10                                                                        |
|----------------------------------------------------------------------------|------------------------------------------|---------|---------------------|----------------------------|---------------------------|-------------|-------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                                       | Description                              | Foreign | Date Acquired       | Name of Vendor             | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 780153-B8-0 .....                                                          | ROYAL CARIBBEAN CRUISES LTD .....        | C.....  | ...03/03/2023 ..... | CITIGROUP .....            | .....                     | 77,636      | 75,000      | 2,595                                   | 3.C FE .....                                                              |
| 81180W-BG-5 .....                                                          | SEAGATE HDD CAYMAN .....                 | C.....  | ...03/03/2023 ..... | CITIGROUP .....            | .....                     | 22,053      | 20,000      | 519                                     | 3.A FE .....                                                              |
| 81254U-AK-2 .....                                                          | SEASPAN CORP .....                       | C.....  | ...01/17/2023 ..... | JEFFERIES & CO .....       | .....                     | 76,750      | 100,000     | 2,567                                   | 3.B FE .....                                                              |
| 87927V-AM-0 .....                                                          | TELECOM ITALIA CAPITAL SA .....          | C.....  | ...03/03/2023 ..... | CITIGROUP .....            | .....                     | 39,044      | 45,000      | 1,178                                   | 4.A FE .....                                                              |
| 89668Q-AF-5 .....                                                          | TRINSEO MATERIALS OPERATING SCA .....    | C.....  | ...01/20/2023 ..... | EXTERNAL MANAGER TRA ..... | .....                     | 12,155      | 17,000      | 385                                     | 4.C FE .....                                                              |
| 902613-AV-0 .....                                                          | UBS GROUP AG .....                       | C.....  | ...03/21/2023 ..... | MORGAN STANLEY .....       | .....                     | 459,433     | 453,000     | 5,324                                   | 1.G FE .....                                                              |
| 904678-AQ-2 .....                                                          | UNICREDIT SPA .....                      | C.....  | ...03/03/2023 ..... | CITIGROUP .....            | .....                     | 86,189      | 90,000      | 2,827                                   | 3.A FE .....                                                              |
| 92769X-AR-6 .....                                                          | VIRGIN MEDIA SECURED FINANCE PLC .....   | C.....  | ...03/03/2023 ..... | CITIGROUP .....            | .....                     | 91,179      | 110,000     | 303                                     | 3.C FE .....                                                              |
| 92857W-BQ-2 .....                                                          | VODAFONE GROUP PLC .....                 | C.....  | ...03/03/2023 ..... | CITIGROUP .....            | .....                     | 88,889      | 90,000      | 2,670                                   | 3.A FE .....                                                              |
| 984851-AD-7 .....                                                          | YARA INTERNATIONAL ASA .....             | C.....  | ...01/18/2023 ..... | JP MORGAN .....            | .....                     | 569,466     | 600,000     | 2,777                                   | 2.B FE .....                                                              |
| 984851-AG-0 .....                                                          | YARA INTERNATIONAL ASA .....             | C.....  | ...03/15/2023 ..... | MORGAN STANLEY .....       | .....                     | 103,736     | 125,000     | 1,126                                   | 2.B FE .....                                                              |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                          |         |                     |                            |                           | 229,398,798 | 235,307,668 | 1,924,978                               | XXX                                                                       |
| 2509999997. Total - Bonds - Part 3                                         |                                          |         |                     |                            |                           | 379,398,692 | 384,906,396 | 2,433,998                               | XXX                                                                       |
| 2509999998. Total - Bonds - Part 5                                         |                                          |         |                     |                            |                           | XXX         | XXX         | XXX                                     | XXX                                                                       |
| 2509999999. Total - Bonds                                                  |                                          |         |                     |                            |                           | 379,398,692 | 384,906,396 | 2,433,998                               | XXX                                                                       |
| 4509999997. Total - Preferred Stocks - Part 3                              |                                          |         |                     |                            |                           | 0           | XXX         | 0                                       | XXX                                                                       |
| 4509999998. Total - Preferred Stocks - Part 5                              |                                          |         |                     |                            |                           | XXX         | XXX         | XXX                                     | XXX                                                                       |
| 4509999999. Total - Preferred Stocks                                       |                                          |         |                     |                            |                           | 0           | XXX         | 0                                       | XXX                                                                       |
| 001055-10-2 .....                                                          | AFLAC INC .....                          | .....   | ...01/17/2023 ..... | EXTERNAL MANAGER TRA ..... | 430.000                   | 31,151      | .....       | 0                                       | .....                                                                     |
| 00766T-10-0 .....                                                          | AECOM .....                              | .....   | ...03/27/2023 ..... | EXTERNAL MANAGER TRA ..... | 220.000                   | 18,193      | .....       | 0                                       | .....                                                                     |
| 011659-10-9 .....                                                          | ALASKA AIR GROUP INC .....               | .....   | ...03/13/2023 ..... | EXTERNAL MANAGER TRA ..... | 860.000                   | 39,441      | .....       | 0                                       | .....                                                                     |
| 013091-10-3 .....                                                          | ALBERTSONS COMPANY INC CLASS A .....     | .....   | ...02/27/2023 ..... | EXTERNAL MANAGER TRA ..... | 820.000                   | 16,712      | .....       | 0                                       | .....                                                                     |
| 013872-10-6 .....                                                          | ALCOA CORP .....                         | .....   | ...01/30/2023 ..... | EXTERNAL MANAGER TRA ..... | 440.000                   | 22,350      | .....       | 0                                       | .....                                                                     |
| 016255-10-1 .....                                                          | ALIGN TECHNOLOGY INC .....               | .....   | ...02/17/2023 ..... | EXTERNAL MANAGER TRA ..... | 240.000                   | 75,797      | .....       | 0                                       | .....                                                                     |
| 01973R-10-1 .....                                                          | ALLISON TRANSMISSION HOLDINGS INC .....  | .....   | ...02/03/2023 ..... | EXTERNAL MANAGER TRA ..... | 380.000                   | 17,173      | .....       | 0                                       | .....                                                                     |
| 02005N-10-0 .....                                                          | ALLY FINANCIAL INC .....                 | .....   | ...01/30/2023 ..... | EXTERNAL MANAGER TRA ..... | 1,160.000                 | 36,940      | .....       | 0                                       | .....                                                                     |
| 02156B-10-3 .....                                                          | ALTERYX INC CLASS A .....                | .....   | ...03/16/2023 ..... | EXTERNAL MANAGER TRA ..... | 920.000                   | 54,088      | .....       | 0                                       | .....                                                                     |
| 035710-83-9 .....                                                          | ANNALY CAPITAL MANAGEMENT REIT INC ..... | .....   | ...01/17/2023 ..... | EXTERNAL MANAGER TRA ..... | 980.000                   | 22,153      | .....       | 0                                       | .....                                                                     |
| 03662Q-10-5 .....                                                          | ANSYS INC .....                          | .....   | ...03/22/2023 ..... | EXTERNAL MANAGER TRA ..... | 260.000                   | 77,749      | .....       | 0                                       | .....                                                                     |
| 040413-10-6 .....                                                          | ARISTA NETWORKS INC .....                | .....   | ...01/31/2023 ..... | EXTERNAL MANAGER TRA ..... | 360.000                   | 44,921      | .....       | 0                                       | .....                                                                     |
| 05722G-10-0 .....                                                          | BAKER HUGHES COMPANY .....               | .....   | ...01/19/2023 ..... | EXTERNAL MANAGER TRA ..... | 3,060.000                 | 95,227      | .....       | 0                                       | .....                                                                     |
| 064058-10-0 .....                                                          | BANK OF NEW YORK MELLON CORP .....       | .....   | ...03/16/2023 ..... | EXTERNAL MANAGER TRA ..... | 970.000                   | 44,791      | .....       | 0                                       | .....                                                                     |
| 086516-10-1 .....                                                          | BEST BUY INC .....                       | .....   | ...01/18/2023 ..... | EXTERNAL MANAGER TRA ..... | 180.000                   | 15,184      | .....       | 0                                       | .....                                                                     |
| 090572-20-7 .....                                                          | BIO RAD LABORATORIES INC CLASS A .....   | .....   | ...03/20/2023 ..... | EXTERNAL MANAGER TRA ..... | 120.000                   | 57,245      | .....       | 0                                       | .....                                                                     |
| 093671-10-5 .....                                                          | H&R BLOCK INC .....                      | .....   | ...03/28/2023 ..... | EXTERNAL MANAGER TRA ..... | 1,680.000                 | 58,321      | .....       | 0                                       | .....                                                                     |
| 114340-10-2 .....                                                          | AZENTA INC .....                         | .....   | ...01/30/2023 ..... | EXTERNAL MANAGER TRA ..... | 420.000                   | 24,320      | .....       | 0                                       | .....                                                                     |
| 125269-10-0 .....                                                          | CF INDUSTRIES HOLDINGS INC .....         | .....   | ...01/31/2023 ..... | EXTERNAL MANAGER TRA ..... | 440.000                   | 36,705      | .....       | 0                                       | .....                                                                     |
| 127387-10-8 .....                                                          | CADENCE DESIGN SYSTEMS INC .....         | .....   | ...03/22/2023 ..... | EXTERNAL MANAGER TRA ..... | 150.000                   | 30,985      | .....       | 0                                       | .....                                                                     |
| 142339-10-0 .....                                                          | CARLISLE COMPANIES INC .....             | .....   | ...02/27/2023 ..... | EXTERNAL MANAGER TRA ..... | 190.000                   | 49,282      | .....       | 0                                       | .....                                                                     |
| 14448C-10-4 .....                                                          | CARRIER GLOBAL CORP .....                | .....   | ...01/20/2023 ..... | EXTERNAL MANAGER TRA ..... | 3,530.000                 | 154,021     | .....       | 0                                       | .....                                                                     |
| 147528-10-3 .....                                                          | CASEYS GENERAL STORES INC .....          | .....   | ...03/27/2023 ..... | EXTERNAL MANAGER TRA ..... | 410.000                   | 85,792      | .....       | 0                                       | .....                                                                     |
| 169905-10-6 .....                                                          | CHOICE HOTELS INTERNATIONAL INC .....    | .....   | ...03/27/2023 ..... | EXTERNAL MANAGER TRA ..... | 270.000                   | 31,347      | .....       | 0                                       | .....                                                                     |
| 171779-30-9 .....                                                          | CIENA CORP .....                         | .....   | ...02/02/2023 ..... | EXTERNAL MANAGER TRA ..... | 2,190.000                 | 111,143     | .....       | 0                                       | .....                                                                     |
| 172062-10-1 .....                                                          | CINCINNATI FINANCIAL CORP .....          | .....   | ...02/14/2023 ..... | EXTERNAL MANAGER TRA ..... | 270.000                   | 34,052      | .....       | 0                                       | .....                                                                     |
| 172755-10-0 .....                                                          | CIRRUS LOGIC INC .....                   | .....   | ...03/22/2023 ..... | EXTERNAL MANAGER TRA ..... | 791.000                   | 82,735      | .....       | 0                                       | .....                                                                     |
| 185899-10-1 .....                                                          | CLIFFS NATURAL RESOURCES INC .....       | .....   | ...02/17/2023 ..... | EXTERNAL MANAGER TRA ..... | 1,690.000                 | 33,823      | .....       | 0                                       | .....                                                                     |
| 19247G-10-7 .....                                                          | COHERENT CORP COMMON .....               | .....   | ...02/24/2023 ..... | EXTERNAL MANAGER TRA ..... | 693.000                   | 30,179      | .....       | 0                                       | .....                                                                     |
| 197236-10-2 .....                                                          | COLUMBIA BANKING SYSTEM INC .....        | .....   | ...03/02/2023 ..... | EXCHANGE OFFER .....       | 1,277.400                 | 22,769      | .....       | 0                                       | .....                                                                     |
| 24906P-10-9 .....                                                          | DENTSPLY SIRONA INC .....                | .....   | ...01/20/2023 ..... | EXTERNAL MANAGER TRA ..... | 1,210.000                 | 44,608      | .....       | 0                                       | .....                                                                     |



STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 3

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

| 1                    | 2                                  | 3       | 4             | 5                    | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|----------------------|------------------------------------|---------|---------------|----------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                        | Foreign | Date Acquired | Name of Vendor       | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 256163-10-6          | DOCUSIGN INC                       |         | 01/30/2023    | EXTERNAL MANAGER TRA | 480.000                   | 28,159      |           | 0                                       |                                                                           |
| 25754A-20-1          | DOMINOS PIZZA INC                  |         | 01/24/2023    | EXTERNAL MANAGER TRA | 60.000                    | 20,505      |           | 0                                       |                                                                           |
| 257651-10-9          | DONALDSON INC                      |         | 03/22/2023    | EXTERNAL MANAGER TRA | 680.000                   | 43,217      |           | 0                                       |                                                                           |
| 29605J-10-6          | ESAB CORP                          |         | 03/13/2023    | EXTERNAL MANAGER TRA | 696.000                   | 39,046      |           | 0                                       |                                                                           |
| 30063P-10-5          | EXACT SCIENCES CORP                |         | 01/17/2023    | EXTERNAL MANAGER TRA | 420.000                   | 28,521      |           | 0                                       |                                                                           |
| 30212P-30-3          | EXPEDIA GROUP INC                  |         | 01/30/2023    | EXTERNAL MANAGER TRA | 770.000                   | 82,167      |           | 0                                       |                                                                           |
| 311900-10-4          | FASTENAL                           |         | 03/16/2023    | EXTERNAL MANAGER TRA | 1,550.000                 | 80,873      |           | 0                                       |                                                                           |
| 33616C-10-0          | FIRST REPUBLIC BANK                |         | 01/30/2023    | EXTERNAL MANAGER TRA | 190.000                   | 26,650      |           | 0                                       |                                                                           |
| 34354P-10-5          | FLOWSERVE CORP                     |         | 03/13/2023    | EXTERNAL MANAGER TRA | 370.000                   | 11,692      |           | 0                                       |                                                                           |
| 376370-10-5          | GLACIER BANCORP INC                |         | 03/17/2023    | EXTERNAL MANAGER TRA | 2,124.000                 | 87,322      |           | 0                                       |                                                                           |
| 379577-20-8          | GLOBUS MEDICAL INC CLASS A         |         | 03/22/2023    | EXTERNAL MANAGER TRA | 1,340.000                 | 70,406      |           | 0                                       |                                                                           |
| 384802-10-4          | W W GRAINGER INC                   |         | 02/27/2023    | EXTERNAL MANAGER TRA | 260.000                   | 171,973     |           | 0                                       |                                                                           |
| 38526M-10-6          | GRAND CANYON EDUCATION INC         |         | 03/22/2023    | EXTERNAL MANAGER TRA | 170.000                   | 18,777      |           | 0                                       |                                                                           |
| 40131M-10-9          | GUARDANT HEALTH INC                |         | 01/20/2023    | EXTERNAL MANAGER TRA | 430.000                   | 13,467      |           | 0                                       |                                                                           |
| 406216-10-1          | HALLIBURTON                        |         | 01/17/2023    | EXTERNAL MANAGER TRA | 910.000                   | 38,558      |           | 0                                       |                                                                           |
| 40637H-10-9          | HALOZYME THERAPEUTICS INC          |         | 03/29/2023    | EXTERNAL MANAGER TRA | 751.000                   | 28,153      |           | 0                                       |                                                                           |
| 427866-10-8          | HERSHEY FOODS                      |         | 03/29/2023    | EXTERNAL MANAGER TRA | 380.000                   | 94,557      |           | 0                                       |                                                                           |
| 443573-10-0          | HUBSPOT INC                        |         | 03/22/2023    | EXTERNAL MANAGER TRA | 40.000                    | 15,813      |           | 0                                       |                                                                           |
| 44980X-10-9          | IPG PHOTONICS CORP                 |         | 03/27/2023    | EXTERNAL MANAGER TRA | 290.000                   | 33,877      |           | 0                                       |                                                                           |
| 45073V-10-8          | ITT INC                            |         | 03/27/2023    | EXTERNAL MANAGER TRA | 360.000                   | 29,568      |           | 0                                       |                                                                           |
| 45687V-10-6          | INGERSOLL RAND INC                 |         | 03/27/2023    | EXTERNAL MANAGER TRA | 750.000                   | 41,742      |           | 0                                       |                                                                           |
| 45784P-10-1          | INSULET CORP                       |         | 03/27/2023    | EXTERNAL MANAGER TRA | 30.000                    | 9,396       |           | 0                                       |                                                                           |
| 46090E-10-3          | INVESCO QQQ TRUST SERIES           |         | 03/03/2023    | JANE STREET EXECUTIO | 33,038.000                | 9,443,889   |           | 0                                       |                                                                           |
| 46137V-35-7          | INVESCO S&P EQL WIGHT ETF          |         | 03/24/2023    | VIRTU-AMERICAS       | 20,000.000                | 2,746,592   |           | 0                                       |                                                                           |
| 464287-20-0          | ISHARES CORE S&P ETF               |         | 03/03/2023    | VARIOUS              | 35,076.000                | 14,258,232  |           | 0                                       |                                                                           |
| 46434G-82-2          | ISHARES MSCI JAPAN ETF             |         | 02/28/2023    | CANACCORD GENUITY    | 36,716.000                | 2,054,260   |           | 0                                       |                                                                           |
| 46641Q-33-2          | JPMORGAN EQUITY PREMIUM INCOME ETF |         | 02/02/2023    | WALLACHBETH          | 91,818.000                | 5,042,920   |           | 0                                       |                                                                           |
| 47233W-10-9          | JEFFERIES FINANCIAL GROUP INC      |         | 01/17/2023    | EXTERNAL MANAGER TRA | 1,330.000                 | 50,883      |           | 0                                       |                                                                           |
| 497266-10-6          | KIRBY CORP                         |         | 03/27/2023    | EXTERNAL MANAGER TRA | 1,130.000                 | 76,706      |           | 0                                       |                                                                           |
| 530307-30-5          | LIBERTY BROADBAND CORP SERIES C    |         | 01/31/2023    | EXTERNAL MANAGER TRA | 470.000                   | 42,477      |           | 0                                       |                                                                           |
| 55354G-10-0          | MSCI INC                           |         | 01/24/2023    | EXTERNAL MANAGER TRA | 310.000                   | 158,926     |           | 0                                       |                                                                           |
| 562750-10-9          | MANHATTAN ASSOCIATES INC           |         | 02/23/2023    | EXTERNAL MANAGER TRA | 81.000                    | 11,747      |           | 0                                       |                                                                           |
| 57060D-10-8          | MARKETAXESS HOLDINGS INC           |         | 02/02/2023    | EXTERNAL MANAGER TRA | 340.000                   | 125,956     |           | 0                                       |                                                                           |
| 580589-10-9          | MCGRATH RENT                       |         | 03/13/2023    | EXTERNAL MANAGER TRA | 302.000                   | 28,985      |           | 0                                       |                                                                           |
| 58463J-30-4          | MEDICAL PROPERTIES TRUST REIT INC  |         | 01/30/2023    | EXTERNAL MANAGER TRA | 2,350.000                 | 30,084      |           | 0                                       |                                                                           |
| 603158-10-6          | MINERALS TECHNOLOGIES INC          |         | 02/28/2023    | EXTERNAL MANAGER TRA | 785.000                   | 48,400      |           | 0                                       |                                                                           |
| 62955J-10-3          | NOV INC                            |         | 01/30/2023    | EXTERNAL MANAGER TRA | 610.000                   | 14,536      |           | 0                                       |                                                                           |
| 636518-10-2          | NATIONAL INSTRUMENTS CORP          |         | 03/27/2023    | EXTERNAL MANAGER TRA | 330.000                   | 17,025      |           | 0                                       |                                                                           |
| 64829B-10-0          | NEW RELIC INC                      |         | 03/16/2023    | EXTERNAL MANAGER TRA | 960.000                   | 71,068      |           | 0                                       |                                                                           |
| 670346-10-5          | NUCOR CORP                         |         | 01/30/2023    | EXTERNAL MANAGER TRA | 70.000                    | 11,716      |           | 0                                       |                                                                           |
| 679295-10-5          | OKTA INC CLASS A                   |         | 03/22/2023    | EXTERNAL MANAGER TRA | 380.000                   | 31,903      |           | 0                                       |                                                                           |
| 69608A-10-8          | PALANTIR TECHNOLOGIES INC CLASS A  |         | 02/27/2023    | EXTERNAL MANAGER TRA | 3,740.000                 | 30,196      |           | 0                                       |                                                                           |
| 701094-10-4          | PARKER-HANNIFIN CORP               |         | 03/27/2023    | EXTERNAL MANAGER TRA | 40.000                    | 12,992      |           | 0                                       |                                                                           |
| 705573-10-3          | PEGASYSYSTEMS INC                  |         | 03/10/2023    | EXTERNAL MANAGER TRA | 934.000                   | 38,973      |           | 0                                       |                                                                           |
| 72703H-10-1          | PLANET FITNESS INC CLASS A         |         | 03/27/2023    | EXTERNAL MANAGER TRA | 1,170.000                 | 89,121      |           | 0                                       |                                                                           |
| 731068-10-2          | POLARIS INC                        |         | 03/27/2023    | EXTERNAL MANAGER TRA | 140.000                   | 15,087      |           | 0                                       |                                                                           |
| 737446-10-4          | POST HOLDINGS INC                  |         | 03/27/2023    | EXTERNAL MANAGER TRA | 240.000                   | 21,487      |           | 0                                       |                                                                           |
| 74164M-10-8          | PRIMERICA INC                      |         | 03/22/2023    | EXTERNAL MANAGER TRA | 258.000                   | 42,106      |           | 0                                       |                                                                           |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 3

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

| 1                    | 2                                                                                      | 3       | 4             | 5                    | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|----------------------|----------------------------------------------------------------------------------------|---------|---------------|----------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                                                                            | Foreign | Date Acquired | Name of Vendor       | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 745867-10-1          | PULTEGROUP INC                                                                         |         | 02/16/2023    | EXTERNAL MANAGER TRA | 1,821.000                 | 101,698     |           | 0                                       |                                                                           |
| 77543R-10-2          | ROKU INC CLASS A                                                                       |         | 03/20/2023    | EXTERNAL MANAGER TRA | 310.000                   | 19,096      |           | 0                                       |                                                                           |
| 77634L-10-5          | R1 RCM INC                                                                             |         | 03/24/2023    | EXTERNAL MANAGER TRA | 3,236.000                 | 45,053      |           | 0                                       |                                                                           |
| 778296-10-3          | ROSS STORES INC                                                                        |         | 01/17/2023    | EXTERNAL MANAGER TRA | 260.000                   | 31,127      |           | 0                                       |                                                                           |
| 78464A-69-8          | SPDR S&P REGIONAL BANKING ETF                                                          |         | 03/10/2023    | JANE STREET EXECUTIO | 39,739.000                | 2,015,276   |           | 0                                       |                                                                           |
| 78486Q-10-1          | SVB FINANCIAL GROUP                                                                    |         | 02/13/2023    | EXTERNAL MANAGER TRA | 30.000                    | 9,300       |           | 0                                       |                                                                           |
| 81181C-10-4          | SEAGEN INC                                                                             |         | 03/16/2023    | EXTERNAL MANAGER TRA | 50.000                    | 10,019      |           | 0                                       |                                                                           |
| 81725T-10-0          | SENSIENT TECHNOLOGIES CORP                                                             |         | 02/15/2023    | EXTERNAL MANAGER TRA | 628.000                   | 47,863      |           | 0                                       |                                                                           |
| 83001A-10-2          | SIX FLAGS ENTERTAINMENT CORP                                                           |         | 03/22/2023    | EXTERNAL MANAGER TRA | 2,500.000                 | 63,087      |           | 0                                       |                                                                           |
| 86771W-10-5          | SUNRUN INC                                                                             |         | 01/19/2023    | EXTERNAL MANAGER TRA | 350.000                   | 8,973       |           | 0                                       |                                                                           |
| 87918A-10-5          | TELADOC HEALTH INC                                                                     |         | 01/18/2023    | EXTERNAL MANAGER TRA | 370.000                   | 9,914       |           | 0                                       |                                                                           |
| 88076W-10-3          | TERADATA CORP                                                                          |         | 03/22/2023    | EXTERNAL MANAGER TRA | 3,467.000                 | 141,846     |           | 0                                       |                                                                           |
| 887389-10-4          | TIMKEN                                                                                 |         | 03/23/2023    | EXTERNAL MANAGER TRA | 670.000                   | 51,945      |           | 0                                       |                                                                           |
| 89055F-10-3          | TOPBUILD CORP                                                                          |         | 03/27/2023    | EXTERNAL MANAGER TRA | 405.000                   | 78,868      |           | 0                                       |                                                                           |
| 89694S-20-1          | TRIPADVISOR INC                                                                        |         | 03/27/2023    | EXTERNAL MANAGER TRA | 3,240.000                 | 66,178      |           | 0                                       |                                                                           |
| 921943-85-8          | VANGUARD TAX MANAGED FUND FTSE DEV                                                     |         | 03/15/2023    | OLD MISSION MARKETS  | 23,415.000                | 993,946     |           | 0                                       |                                                                           |
| 928881-10-1          | VONTIER CORP                                                                           |         | 03/10/2023    | EXTERNAL MANAGER TRA | 808.000                   | 20,989      |           | 0                                       |                                                                           |
| 929089-10-0          | VOYA FINANCIAL INC                                                                     |         | 02/27/2023    | EXTERNAL MANAGER TRA | 1,110.000                 | 82,150      |           | 0                                       |                                                                           |
| 95058W-10-0          | WENDYS                                                                                 |         | 02/27/2023    | EXTERNAL MANAGER TRA | 740.000                   | 16,555      |           | 0                                       |                                                                           |
| 955306-10-5          | WEST PHARMACEUTICAL SERVICES INC                                                       |         | 03/20/2023    | EXTERNAL MANAGER TRA | 280.000                   | 92,925      |           | 0                                       |                                                                           |
| 959802-10-9          | WESTERN UNION                                                                          |         | 03/27/2023    | EXTERNAL MANAGER TRA | 5,620.000                 | 65,520      |           | 0                                       |                                                                           |
| 96208T-10-4          | WEX INC                                                                                |         | 03/29/2023    | EXTERNAL MANAGER TRA | 150.000                   | 26,211      |           | 0                                       |                                                                           |
| 98419W-10-0          | XYLEM INC                                                                              |         | 03/27/2023    | EXTERNAL MANAGER TRA | 910.000                   | 88,592      |           | 0                                       |                                                                           |
| 98585X-10-4          | YETI HOLDINGS INC                                                                      |         | 01/17/2023    | EXTERNAL MANAGER TRA | 510.000                   | 23,016      |           | 0                                       |                                                                           |
| 988498-10-1          | YUM BRANDS INC                                                                         |         | 03/27/2023    | EXTERNAL MANAGER TRA | 640.000                   | 82,239      |           | 0                                       |                                                                           |
| 98980L-10-1          | ZOOM VIDEO COMMUNICATIONS INC CLAS                                                     |         | 03/22/2023    | EXTERNAL MANAGER TRA | 570.000                   | 40,012      |           | 0                                       |                                                                           |
| 124765-10-8          | CAE INC                                                                                | A       | 03/31/2023    | EXTERNAL MANAGER TRA | 2,997.000                 | 68,952      |           | 0                                       |                                                                           |
| 784730-10-3          | SSR MINING INC                                                                         |         | 01/31/2023    | EXTERNAL MANAGER TRA | 2,650.000                 | 45,094      |           | 0                                       |                                                                           |
| 60176J-10-9          | ALLEGION PLC                                                                           | C       | 01/20/2023    | EXTERNAL MANAGER TRA | 890.000                   | 98,699      |           | 0                                       |                                                                           |
| G1890L-10-7          | CAPRI HOLDINGS LTD                                                                     | C       | 01/17/2023    | EXTERNAL MANAGER TRA | 820.000                   | 52,028      |           | 0                                       |                                                                           |
| G6700G-10-7          | NVENT ELECTRIC PLC                                                                     | C       | 03/27/2023    | EXTERNAL MANAGER TRA | 2,090.000                 | 90,157      |           | 0                                       |                                                                           |
| G7496G-10-3          | RENAISSANCE HOLDING LTD                                                                | C       | 02/14/2023    | EXTERNAL MANAGER TRA | 260.000                   | 56,212      |           | 0                                       |                                                                           |
| G8060N-10-2          | SENSATA TECHNOLOGIES HOLDING PLC                                                       | C       | 02/13/2023    | EXTERNAL MANAGER TRA | 710.000                   | 36,827      |           | 0                                       |                                                                           |
| G8994E-10-3          | TRANE TECHNOLOGIES PLC                                                                 |         | 03/16/2023    | EXTERNAL MANAGER TRA | 100.000                   | 18,119      |           | 0                                       |                                                                           |
| M98068-10-5          | WIX.COM LTD                                                                            | C       | 03/27/2023    | EXTERNAL MANAGER TRA | 250.000                   | 23,089      |           | 0                                       |                                                                           |
| P31076-10-5          | COPA HOLDINGS A SA                                                                     | C       | 03/17/2023    | EXTERNAL MANAGER TRA | 570.000                   | 51,196      |           | 0                                       |                                                                           |
| V7780T-10-3          | ROYAL CARIBBEAN CRUISES LTD                                                            | C       | 03/27/2023    | EXTERNAL MANAGER TRA | 1,030.000                 | 65,841      |           | 0                                       |                                                                           |
| 5019999999           | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |         |               |                      |                           | 41,868,515  | XXX       | 0                                       | XXX                                                                       |
| 316146-10-9          | Fid Inv Gr Bond                                                                        |         | 03/31/2023    | Fidelity             | 19.094                    | 138         |           |                                         | 1.                                                                        |
| 315911-72-7          | Fid Intl Index IPR                                                                     |         | 03/31/2023    | Fidelity             | 4,881.026                 | 202,172     |           |                                         | 1.                                                                        |
| 779546-30-8          | TRP DIV Growth                                                                         |         | 03/31/2023    | Fidelity             | 140.751                   | 8,998       |           |                                         | 1.                                                                        |
| 92646A-82-3          | Victory Special Value I                                                                |         | 03/31/2023    | Fidelity             | 1.471                     | 25          |           |                                         | 1.                                                                        |
| 5519999999           | Subtotal - Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO   |         |               |                      |                           | 211,333     | XXX       | 0                                       | XXX                                                                       |
| 5989999997           | Total - Common Stocks - Part 3                                                         |         |               |                      |                           | 42,079,848  | XXX       | 0                                       | XXX                                                                       |
| 5989999998           | Total - Common Stocks - Part 5                                                         |         |               |                      |                           | XXX         | XXX       | XXX                                     | XXX                                                                       |
| 5989999999           | Total - Common Stocks                                                                  |         |               |                      |                           | 42,079,848  | XXX       | 0                                       | XXX                                                                       |
| 5999999999           | Total - Preferred and Common Stocks                                                    |         |               |                      |                           | 42,079,848  | XXX       | 0                                       | XXX                                                                       |
| 6009999999           | Totals                                                                                 |         |               |                      |                           | 421,478,540 | XXX       | 2,433,998                               | XXX                                                                       |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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 Ident-ification                           | Description                         | For-ign | Disposal Date | Name of Purchaser          | Number of Shares of Stock | Consid-eration | Par Value   | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | 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 Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..912810-SX-7                                   | TREASURY BOND .....                 | .....   | 01/17/2023    | VARIOUS .....              | .....                     | 2,014,233      | 2,624,000   | 2,921,519   | 2,912,813                                | .....0                                   | .....(369)                                | .....0                                                     | .....(369)                                                   | .....0                                                         | 2,912,444                                      | .....0                                   | .....(898,211)                   | .....(898,211)                | .....11,018                                         | 05/15/2051                        | 1.A .....                                                                    |
| ..912810-SZ-2                                   | TREASURY BOND .....                 | .....   | 01/18/2023    | BMO .....                  | .....                     | 3,524,680      | 4,893,000   | 4,786,435   | 4,788,858                                | .....0                                   | .....145                                  | .....0                                                     | .....145                                                     | .....0                                                         | 4,789,003                                      | .....0                                   | ... (1,264,323)                  | ... (1,264,323)               | .....41,750                                         | 08/15/2051                        | 1.A .....                                                                    |
| ..912810-TB-4                                   | TREASURY BOND .....                 | .....   | 01/18/2023    | VARIOUS .....              | .....                     | 1,933,859      | 2,800,000   | 2,098,352   | 2,107,653                                | .....0                                   | .....507                                  | .....0                                                     | .....507                                                     | .....0                                                         | 2,108,160                                      | .....0                                   | .....(174,300)                   | .....(174,300)                | .....8,650                                          | 11/15/2051                        | 1.A .....                                                                    |
| ..912810-TJ-7                                   | TREASURY BOND .....                 | .....   | 02/15/2023    | VARIOUS .....              | .....                     | 3,277,640      | 3,843,000   | 3,320,927   | 1,323,916                                | .....0                                   | .....149                                  | .....0                                                     | .....149                                                     | .....0                                                         | 3,321,174                                      | .....0                                   | .....(43,534)                    | .....(43,534)                 | .....49,926                                         | 08/15/2052                        | 1.A .....                                                                    |
| ..912810-TL-2                                   | TREASURY BOND .....                 | .....   | 03/28/2023    | VARIOUS .....              | .....                     | 7,087,404      | 6,913,200   | 7,058,844   | .....0                                   | .....0                                   | .....(52)                                 | .....0                                                     | .....(52)                                                    | .....0                                                         | 7,058,792                                      | .....0                                   | .....28,613                      | .....28,613                   | .....82,567                                         | 11/15/2052                        | 1.A .....                                                                    |
| ..912810-TM-0                                   | WI TREASURY BOND .....              | .....   | 02/07/2023    | VARIOUS .....              | .....                     | 1,541,578      | 1,510,000   | 1,528,041   | 981,677                                  | .....0                                   | .....(43)                                 | .....0                                                     | .....(43)                                                    | .....0                                                         | 1,527,989                                      | .....0                                   | .....13,589                      | .....13,589                   | .....13,680                                         | 11/15/2042                        | 1.A .....                                                                    |
| ..912828-SJ-5                                   | TREASURY NOTE .....                 | .....   | 01/17/2023    | ROYAL BANK OF SCOTLA ..... | .....                     | 5,853,984      | 6,000,000   | 6,017,344   | 6,007,411                                | .....0                                   | .....(134)                                | .....0                                                     | .....(134)                                                   | .....0                                                         | 6,007,277                                      | .....0                                   | .....(153,292)                   | .....(153,292)                | .....39,282                                         | 10/31/2025                        | 1.A .....                                                                    |
| ..912828-D5-6                                   | TREASURY NOTE 2.37 08/15/24 .....   | .....   | 01/18/2023    | BNP PARIBAS .....          | .....                     | 1,913,071      | 1,972,000   | 1,901,979   | 1,906,723                                | .....0                                   | .....1,914                                | .....0                                                     | .....1,914                                                   | .....0                                                         | 1,908,637                                      | .....0                                   | .....4,434                       | .....4,434                    | .....19,981                                         | 08/15/2024                        | 1.A .....                                                                    |
| ..912828-X7-0                                   | TREASURY NOTE .....                 | .....   | 03/13/2023    | JP MORGAN .....            | .....                     | 5,595,693      | 5,750,000   | 5,685,762   | 5,731,950                                | .....0                                   | .....2,668                                | .....0                                                     | .....2,668                                                   | .....0                                                         | 5,734,618                                      | .....0                                   | .....(138,924)                   | .....(138,924)                | .....42,569                                         | 04/30/2024                        | 1.A .....                                                                    |
| ..912828-XB-1                                   | TREASURY NOTE 2.12 05/15/25 .....   | .....   | 01/19/2023    | BANK OF AMERICA .....      | .....                     | 4,654,295      | 4,850,000   | 4,675,408   | 4,780,962                                | .....0                                   | .....1,462                                | .....0                                                     | .....1,462                                                   | .....0                                                         | 4,782,424                                      | .....0                                   | .....(128,129)                   | .....(128,129)                | .....18,790                                         | 05/15/2025                        | 1.A .....                                                                    |
| ..912828-XX-3                                   | TREASURY NOTE 2 06/30/24 .....      | .....   | 01/18/2023    | JP MORGAN .....            | .....                     | 6,618,010      | 6,850,000   | 6,730,643   | 6,819,592                                | .....0                                   | .....952                                  | .....0                                                     | .....952                                                     | .....0                                                         | 6,820,544                                      | .....0                                   | .....(202,535)                   | .....(202,535)                | .....75,691                                         | 06/30/2024                        | 1.A .....                                                                    |
| ..91282C-DY-4                                   | TREASURY NOTE .....                 | .....   | 03/09/2023    | VARIOUS .....              | .....                     | 3,560,828      | 4,200,000   | 3,811,424   | 3,834,383                                | .....0                                   | .....6,349                                | .....0                                                     | .....6,349                                                   | .....0                                                         | 3,840,732                                      | .....0                                   | .....(279,904)                   | .....(279,904)                | .....43,947                                         | 02/15/2032                        | 1.A FE .....                                                                 |
| ..91282C-EP-2                                   | TREASURY NOTE .....                 | .....   | 01/24/2023    | VARIOUS .....              | .....                     | 380,063        | 400,000     | 369,299     | 369,875                                  | .....0                                   | .....128                                  | .....0                                                     | .....128                                                     | .....0                                                         | 370,003                                        | .....0                                   | .....10,060                      | .....10,060                   | .....2,049                                          | 05/15/2032                        | 1.A FE .....                                                                 |
| ..91282C-ET-4                                   | TREASURY NOTE .....                 | .....   | 02/28/2023    | WELLS FARGO .....          | .....                     | 1,169,385      | 1,250,000   | 1,223,984   | 1,226,519                                | .....0                                   | .....794                                  | .....0                                                     | .....794                                                     | .....0                                                         | 1,227,313                                      | .....0                                   | .....(57,928)                    | .....(57,928)                 | .....8,203                                          | 05/31/2027                        | 1.A FE .....                                                                 |
| ..91282C-EY-3                                   | TREASURY NOTE .....                 | .....   | 02/10/2023    | VARIOUS .....              | .....                     | 6,480,131      | 6,650,000   | 6,439,143   | 6,457,746                                | .....0                                   | .....7,230                                | .....0                                                     | .....7,230                                                   | .....0                                                         | 6,464,976                                      | .....0                                   | .....15,155                      | .....15,155                   | .....112,769                                        | 07/15/2025                        | 1.A FE .....                                                                 |
| ..91282C-FA-4                                   | TREASURY NOTE .....                 | .....   | 01/09/2023    | VIRTU-AMERICAS .....       | .....                     | 734,326        | 750,000     | 733,770     | 735,939                                  | .....0                                   | .....214                                  | .....0                                                     | .....214                                                     | .....0                                                         | 736,153                                        | .....0                                   | .....(1,827)                     | .....(1,827)                  | .....9,966                                          | 07/31/2024                        | 1.A FE .....                                                                 |
| ..91282C-FM-8                                   | TREASURY NOTE .....                 | .....   | 01/19/2023    | VARIOUS .....              | .....                     | 410,031        | 400,000     | 401,266     | 401,193                                  | .....0                                   | .....(9)                                  | .....0                                                     | .....(9)                                                     | .....0                                                         | 401,184                                        | .....0                                   | .....8,847                       | .....8,847                    | .....4,918                                          | 09/30/2027                        | 1.A FE .....                                                                 |
| ..91282C-FN-6                                   | TREASURY NOTE .....                 | .....   | 01/06/2023    | JP MORGAN .....            | .....                     | 2,194,390      | 2,200,000   | 2,196,875   | 2,197,067                                | .....0                                   | .....35                                   | .....0                                                     | .....35                                                      | .....0                                                         | 2,197,102                                      | .....0                                   | .....(2,173)                     | .....(2,173)                  | .....25,944                                         | 09/30/2024                        | 1.A FE .....                                                                 |
| ..91282C-FU-0                                   | TREASURY NOTE .....                 | .....   | 01/09/2023    | VARIOUS .....              | .....                     | 2,928,685      | 2,878,000   | 2,911,823   | 2,911,389                                | .....0                                   | .....(159)                                | .....0                                                     | .....(159)                                                   | .....0                                                         | 2,911,230                                      | .....0                                   | .....17,455                      | .....17,455                   | .....23,127                                         | 10/31/2027                        | 1.A FE .....                                                                 |
| ..91282C-FV-8                                   | TREASURY NOTE .....                 | .....   | 03/06/2023    | VARIOUS .....              | .....                     | 18,948,971     | 18,250,000  | 19,233,978  | 1,811,230                                | .....0                                   | .....(4,044)                              | .....0                                                     | .....(4,044)                                                 | .....0                                                         | 19,229,767                                     | .....0                                   | .....(280,796)                   | .....(280,796)                | .....170,684                                        | 11/15/2032                        | 1.A FE .....                                                                 |
| ..91282C-GA-3                                   | TREASURY NOTE .....                 | .....   | 01/09/2023    | VARIOUS .....              | .....                     | 2,459,611      | 2,470,000   | 2,470,072   | 2,470,041                                | .....0                                   | .....(3)                                  | .....0                                                     | .....(3)                                                     | .....0                                                         | 2,470,038                                      | .....0                                   | .....(10,427)                    | .....(10,427)                 | .....5,572                                          | 12/15/2025                        | 1.A FE .....                                                                 |
| ..91282C-GC-9                                   | TREASURY NOTE .....                 | .....   | 01/17/2023    | VARIOUS .....              | .....                     | 2,465,704      | 2,440,000   | 2,451,937   | 2,451,903                                | .....0                                   | .....(35)                                 | .....0                                                     | .....(35)                                                    | .....0                                                         | 2,451,903                                      | .....0                                   | .....13,801                      | .....13,801                   | .....3,494                                          | 12/31/2027                        | 1.A .....                                                                    |
| ..91282C-GE-5                                   | TREASURY NOTE .....                 | .....   | 03/07/2023    | VARIOUS .....              | .....                     | 6,360,942      | 6,445,000   | 6,447,682   | .....0                                   | .....0                                   | .....(226)                                | .....0                                                     | .....(226)                                                   | .....0                                                         | 6,447,457                                      | .....0                                   | .....(86,515)                    | .....(86,515)                 | .....23,497                                         | 01/15/2026                        | 1.A FE .....                                                                 |
| ..91282C-GG-0                                   | TREASURY NOTE .....                 | .....   | 02/22/2023    | JP MORGAN .....            | .....                     | 1,008,923      | 1,020,000   | 1,008,605   | .....0                                   | .....0                                   | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 1,008,605                                      | .....0                                   | .....319                         | .....319                      | .....2,673                                          | 01/31/2025                        | 1.A FE .....                                                                 |
| ..91282C-GH-8                                   | TREASURY NOTE .....                 | .....   | 03/06/2023    | VARIOUS .....              | .....                     | 6,682,731      | 6,832,000   | 6,724,895   | .....0                                   | .....237                                 | .....0                                    | .....0                                                     | .....237                                                     | .....0                                                         | 6,725,132                                      | .....0                                   | .....(42,401)                    | .....(42,401)                 | .....10,590                                         | 01/31/2028                        | 1.A FE .....                                                                 |
| ..91282C-GJ-4                                   | TREASURY NOTE .....                 | .....   | 02/08/2023    | VARIOUS .....              | .....                     | 1,436,972      | 1,460,000   | 1,452,358   | .....0                                   | .....0                                   | .....11                                   | .....0                                                     | .....11                                                      | .....0                                                         | 1,452,369                                      | .....0                                   | .....(15,397)                    | .....(15,397)                 | .....1,224                                          | 01/31/2030                        | 1.A .....                                                                    |
| ..91282C-GL-9                                   | TREASURY NOTE .....                 | .....   | 02/27/2023    | VARIOUS .....              | .....                     | 1,104,552      | 1,120,000   | 1,109,005   | .....0                                   | .....0                                   | .....61                                   | .....0                                                     | .....61                                                      | .....0                                                         | 1,109,066                                      | .....0                                   | .....(4,514)                     | .....(4,514)                  | .....1,609                                          | 02/15/2026                        | 1.A .....                                                                    |
| ..91282C-GM-7                                   | TREASURY NOTE .....                 | .....   | 03/30/2023    | VARIOUS .....              | .....                     | 16,842,948     | 17,203,000  | 16,745,166  | .....0                                   | .....0                                   | .....387                                  | .....0                                                     | .....387                                                     | .....0                                                         | 16,745,553                                     | .....0                                   | .....97,395                      | .....97,395                   | .....35,257                                         | 02/15/2033                        | 1.A FE .....                                                                 |
| ..91282C-GP-0                                   | TREASURY NOTE .....                 | .....   | 03/23/2023    | VARIOUS .....              | .....                     | 5,041,510      | 5,053,000   | 5,044,433   | .....0                                   | .....0                                   | .....(43)                                 | .....0                                                     | .....(43)                                                    | .....0                                                         | 5,044,390                                      | .....0                                   | .....(2,880)                     | .....(2,880)                  | .....6,346                                          | 02/29/2028                        | 1.A FE .....                                                                 |
| ..91282C-GQ-8                                   | TREASURY NOTE .....                 | .....   | 03/07/2023    | BANK OF AMERICA .....      | .....                     | 1,455,531      | 1,470,000   | 1,458,688   | .....0                                   | .....0                                   | .....14                                   | .....0                                                     | .....14                                                      | .....0                                                         | 1,458,701                                      | .....0                                   | .....(3,172)                     | .....(3,172)                  | .....1,278                                          | 02/28/2030                        | 1.A FE .....                                                                 |
| 0109999999. Subtotal - Bonds - U.S. Governments |                                     |         |               |                            |                           | 125,681,221    | 130,496,200 | 128,959,657 | 60,273,851                               | .....0                                   | .....18,140                               | .....0                                                     | .....18,140                                                  | .....0                                                         | 129,262,736                                    | .....0                                   | .....(3,581,514)                 | .....(3,581,514)              | .....897,051                                        | XXX                               | XXX                                                                          |
| ..196479-6Z-7                                   | COLORADO ST HSG & FIN AUTH .....    | .....   | 03/01/2023    | STATE BANK .....           | .....                     | 16,471         | 16,471      | 16,471      | 16,471                                   | .....0                                   | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 16,471                                         | .....0                                   | .....0                           | .....0                        | .....85                                             | 08/01/2049                        | 1.A FE .....                                                                 |
| ..196480-CV-7                                   | COLORADO ST HSG & FIN AUTH .....    | .....   | 03/01/2023    | STATE BANK .....           | .....                     | 13,668         | 13,668      | 14,078      | 13,941                                   | .....0                                   | .....(2)                                  | .....0                                                     | .....(2)                                                     | .....0                                                         | 13,939                                         | .....0                                   | .....(271)                       | .....(271)                    | .....64                                             | 08/01/2049                        | 1.A FE .....                                                                 |
| ..196480-EX-1                                   | COLORADO ST HSG & FIN AUTH .....    | .....   | 03/01/2023    | STATE BANK .....           | .....                     | 11,885         | 11,885      | 11,885      | 11,885                                   | .....0                                   | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 11,885                                         | .....0                                   | .....0                           | .....0                        | .....45                                             | 01/01/2050                        | 1.A FE .....                                                                 |
| ..3128M9-ZS-4                                   | FGOLD 30YR GIANT 4.5 10/01/41 ..... | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 45,552         | 45,552      | 48,834      | 48,253                                   | .....0                                   | .....(2,700)                              | .....0                                                     | .....(2,700)                                                 | .....0                                                         | 45,552                                         | .....0                                   | .....0                           | .....0                        | .....340                                            | 10/01/2041                        | 1.A .....                                                                    |
| ..3128MD-UP-6                                   | FGOLD 15YR GIANT 3.5 10/01/28 ..... | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 194,917        | 194,917     | 204,366     | 198,227                                  | .....0                                   | .....(3,311)                              | .....0                                                     | .....(3,311)                                                 | .....0                                                         | 194,917                                        | .....0                                   | .....0                           | .....0                        | .....1,158                                          | 10/01/2028                        | 1.A .....                                                                    |
| ..3128MJ-4V-9                                   | FGOLD 30YR GIANT 3.5 08/01/48 ..... | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 727            | 727         | 724         | 725                                      | .....0                                   | .....2                                    | .....0                                                     | .....2                                                       | .....0                                                         | 727                                            | .....0                                   | .....0                           | .....0                        | .....4                                              | 08/01/2048                        | 1.A .....                                                                    |
| ..3128MJ-5R-7                                   | FGOLD 30YR GIANT .....              | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 4,576          | 4,576       | 4,457       | 4,507                                    | .....0                                   | .....68                                   | .....0                                                     | .....68                                                      | .....0                                                         | 4,576                                          | .....0                                   | .....0                           | .....0                        | .....21                                             | 10/01/2048                        | 1.A .....                                                                    |
| ..3128MJ-ZF-0                                   | FGOLD 30YR GIANT .....              | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 66,475         | 66,475      | 64,886      | 65,477                                   | .....0                                   | .....998                                  | .....0                                                     | .....998                                                     | .....0                                                         | 66,475                                         | .....0                                   | .....0                           | .....0                        | .....333                                            | 01/01/2047                        | 1.A .....                                                                    |
| ..3128PU-P5-5                                   | FGOLD 15YR 4 04/01/26 .....         | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 37,230         | 37,230      | 39,851      | 38,214                                   | .....0                                   | .....(984)                                | .....0                                                     | .....(984)                                                   | .....0                                                         | 37,230                                         | .....0                                   | .....0                           | .....0                        | .....237                                            | 04/01/2026                        | 1.A .....                                                                    |
| ..3128PU-V8-2                                   | FGOLD 15YR 4 05/01/26 .....         | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 45,403         | 45,403      | 48,581      | 46,672                                   | .....0                                   | .....(1,269)                              | .....0                                                     | .....(1,269)                                                 | .....0                                                         | 45,403                                         | .....0                                   | .....0                           | .....0                        | .....301                                            | 05/01/2026                        | 1.A .....                                                                    |
| ..312939-NP-2                                   | FGOLD 30YR .....                    | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 36,770         | 36,770      | 39,580      | 39,256                                   | .....0                                   | .....(2,486)                              | .....0                                                     | .....(2,486)                                                 | .....0                                                         | 36,770                                         | .....0                                   | .....0                           | .....0                        | .....393                                            | 03/01/2040                        | 1.A .....                                                                    |
| ..312942-VH-5                                   | FGOLD 30YR 5 10/01/40 .....         | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 6,481          | 6,481       | 6,977       | 6,849                                    | .....0                                   | .....(369)                                | .....0                                                     | .....(369)                                                   | .....0                                                         | 6,481                                          | .....0                                   | .....0                           | .....0                        | .....52                                             | 10/01/2040                        | 1.A .....                                                                    |
| ..3132D6-B5-8                                   | FLHMC 15YR UMBS SUPER .....         | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 86,561         | 86,561      | 81,205      | 81,205                                   | .....0                                   | .....5,356                                | .....0                                                     | .....5,356                                                   | .....0                                                         | 86,561                                         | .....0                                   | .....0                           | .....0                        | .....428                                            | 05/01/2037                        | 1.A .....                                                                    |
| ..3132DN-VY-6                                   | FLHMC 30YR UMBS SUPER .....         | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 17,766         | 17,766      | 17,567      | 17,567                                   | .....0                                   | .....200                                  | .....0                                                     | .....200                                                     | .....0                                                         | 17,766                                         | .....0                                   | .....0                           | .....0                        | .....115                                            | 07/01/2052                        | 1.A .....                                                                    |
| ..3132DP-JD-1                                   | FLHMC 30YR UMBS SUPER .....         | .....   | 03/01/2023    | PAYDOWN .....              | .....                     | 39,792         | 39,792      | 38,381      | 38,381                                   | .....0                                   | .....1,411                                | .....0                                                     | .....1,411                                                   | .....0                                                         | 39,792                                         | .....0                                   | .....0                           | .....0                        | .....262                                            | 09/01/2052                        | 1.A .....                                                                    |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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<br>Ident-<br>ification | Description                   | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..3132DW-A7-8                | FHLMC 30YR UMBS SUPER         |              | 01/01/2023       | VARIOUS              |                                 | 3,529              | 0         | 0              | 0                                                    | 0                                                  | (896)                                                  | 0                                                                             | (896)                                                                             | 0                                                                                   | (896)                                                         | 0                                                    | 4,426                                     | 4,426                               | 8,336                                                                 | 02/01/2051                                     | 1.A                                                                                                              |
| ..3132DW-BK-8                | FHLMC 30YR UMBS SUPER         |              | 03/01/2023       | PAYDOWN              |                                 | 68,883             | 68,883    | 71,524         | 70,837                                               | 0                                                  | (1,954)                                                | 0                                                                             | (1,954)                                                                           | 0                                                                                   | 68,883                                                        | 0                                                    | 0                                         | 0                                   | 348                                                                   | 03/01/2051                                     | 1.A                                                                                                              |
| ..3132DW-BR-3                | FHLMC 30YR UMBS SUPER         |              | 03/01/2023       | PAYDOWN              |                                 | 77,606             | 77,606    | 81,818         | 81,732                                               | 0                                                  | (4,126)                                                | 0                                                                             | (4,126)                                                                           | 0                                                                                   | 77,606                                                        | 0                                                    | 0                                         | 0                                   | 410                                                                   | 05/01/2051                                     | 1.A                                                                                                              |
| ..3132DW-DP-5                | FHLMC 30YR UMBS SUPER         |              | 03/01/2023       | PAYDOWN              |                                 | 29,326             | 29,326    | 30,703         | 30,678                                               | 0                                                  | (1,352)                                                | 0                                                                             | (1,352)                                                                           | 0                                                                                   | 29,326                                                        | 0                                                    | 0                                         | 0                                   | 160                                                                   | 03/01/2052                                     | 1.A                                                                                                              |
| ..3132DW-DU-4                | FHLMC 30YR UMBS SUPER         |              | 03/01/2023       | PAYDOWN              |                                 | 14,197             | 14,197    | 14,113         | 14,114                                               | 0                                                  | 83                                                     | 0                                                                             | 83                                                                                | 0                                                                                   | 14,197                                                        | 0                                                    | 0                                         | 0                                   | 92                                                                    | 04/01/2052                                     | 1.A                                                                                                              |
| ..3132L9-FC-4                | FHLMC GOLD 30YR CASH ISSUANCE |              | 03/01/2023       | PAYDOWN              |                                 | 2,758              | 2,758     | 2,758          | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,758                                                         | 0                                                    | 0                                         | 0                                   | 16                                                                    | 12/01/2047                                     | 1.A                                                                                                              |
| ..3132Y4-CQ-3                | FHLMC GOLD 30YR               |              | 03/01/2023       | PAYDOWN              |                                 | 12,559             | 12,559    | 12,734         | 12,667                                               | 0                                                  | (108)                                                  | 0                                                                             | (108)                                                                             | 0                                                                                   | 12,559                                                        | 0                                                    | 0                                         | 0                                   | 85                                                                    | 11/01/2048                                     | 1.A                                                                                                              |
| ..3133SB-C2-0                | FHLMC GOLD 30YR GIANT         |              | 03/01/2023       | PAYDOWN              |                                 | 68,205             | 68,205    | 66,723         | 67,162                                               | 0                                                  | 1,042                                                  | 0                                                                             | 1,042                                                                             | 0                                                                                   | 68,205                                                        | 0                                                    | 0                                         | 0                                   | 335                                                                   | 12/01/2046                                     | 1.A                                                                                                              |
| ..3133AG-Q5-1                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 98,196             | 98,196    | 98,025         | 98,043                                               | 0                                                  | 153                                                    | 0                                                                             | 153                                                                               | 0                                                                                   | 98,196                                                        | 0                                                    | 0                                         | 0                                   | 271                                                                   | 03/01/2051                                     | 1.A                                                                                                              |
| ..3133AJ-ND-1                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 19,825             | 19,825    | 20,948         | 20,948                                               | 0                                                  | (1,123)                                                | 0                                                                             | (1,123)                                                                           | 0                                                                                   | 19,825                                                        | 0                                                    | 0                                         | 0                                   | 101                                                                   | 04/01/2051                                     | 1.A                                                                                                              |
| ..3133AL-EV-6                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 62,043             | 62,043    | 64,476         | 64,412                                               | 0                                                  | (2,370)                                                | 0                                                                             | (2,370)                                                                           | 0                                                                                   | 62,043                                                        | 0                                                    | 0                                         | 0                                   | 259                                                                   | 05/01/2051                                     | 1.A                                                                                                              |
| ..3133AN-KM-5                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 18,076             | 18,076    | 18,246         | 18,241                                               | 0                                                  | (165)                                                  | 0                                                                             | (165)                                                                             | 0                                                                                   | 18,076                                                        | 0                                                    | 0                                         | 0                                   | 60                                                                    | 07/01/2051                                     | 1.A                                                                                                              |
| ..3133AN-KN-3                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 14,845             | 14,845    | 15,434         | 15,424                                               | 0                                                  | (579)                                                  | 0                                                                             | (579)                                                                             | 0                                                                                   | 14,845                                                        | 0                                                    | 0                                         | 0                                   | 61                                                                    | 07/01/2051                                     | 1.A                                                                                                              |
| ..3133AP-WB-1                | FHLMC 30YR UMBS               |              | 01/01/2023       | VARIOUS              |                                 | 761                | 0         | 0              | 0                                                    | 0                                                  | (4,111)                                                | 0                                                                             | (4,111)                                                                           | 0                                                                                   | (4,111)                                                       | 0                                                    | 4,872                                     | 4,872                               | 5,492                                                                 | 08/01/2051                                     | 1.A                                                                                                              |
| ..3133AP-XS-3                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 53,155             | 53,155    | 55,248         | 55,193                                               | 0                                                  | (2,038)                                                | 0                                                                             | (2,038)                                                                           | 0                                                                                   | 53,155                                                        | 0                                                    | 0                                         | 0                                   | 222                                                                   | 08/01/2051                                     | 1.A                                                                                                              |
| ..3133AR-PT-6                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 10,646             | 10,646    | 11,365         | 11,353                                               | 0                                                  | (706)                                                  | 0                                                                             | (706)                                                                             | 0                                                                                   | 10,646                                                        | 0                                                    | 0                                         | 0                                   | 62                                                                    | 09/01/2051                                     | 1.A                                                                                                              |
| ..3133AT-NJ-6                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 17,600             | 17,600    | 18,213         | 18,195                                               | 0                                                  | (595)                                                  | 0                                                                             | (595)                                                                             | 0                                                                                   | 17,600                                                        | 0                                                    | 0                                         | 0                                   | 71                                                                    | 10/01/2051                                     | 1.A                                                                                                              |
| ..3133AJ-DB-7                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 22,837             | 22,837    | 22,843         | 22,842                                               | 0                                                  | (5)                                                    | 0                                                                             | (5)                                                                               | 0                                                                                   | 22,837                                                        | 0                                                    | 0                                         | 0                                   | 76                                                                    | 10/01/2051                                     | 1.A                                                                                                              |
| ..3133B7-TB-8                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 16,382             | 16,382    | 16,791         | 16,786                                               | 0                                                  | (405)                                                  | 0                                                                             | (405)                                                                             | 0                                                                                   | 16,382                                                        | 0                                                    | 0                                         | 0                                   | 109                                                                   | 04/01/2052                                     | 1.A                                                                                                              |
| ..3133B9-MG-6                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 183,317            | 183,317   | 168,398        | 168,386                                              | 0                                                  | 14,931                                                 | 0                                                                             | 14,931                                                                            | 0                                                                                   | 183,317                                                       | 0                                                    | 0                                         | 0                                   | 923                                                                   | 04/01/2052                                     | 1.A                                                                                                              |
| ..3133BD-HM-0                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 6,765              | 6,765     | 6,915          | 6,914                                                | 0                                                  | (149)                                                  | 0                                                                             | (149)                                                                             | 0                                                                                   | 6,765                                                         | 0                                                    | 0                                         | 0                                   | 57                                                                    | 06/01/2052                                     | 1.A                                                                                                              |
| ..3133BE-TS-2                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 18,579             | 18,579    | 18,701         | 18,700                                               | 0                                                  | (121)                                                  | 0                                                                             | (121)                                                                             | 0                                                                                   | 18,579                                                        | 0                                                    | 0                                         | 0                                   | 166                                                                   | 07/01/2052                                     | 1.A                                                                                                              |
| ..3133BH-KB-1                | FHLMC 30YR UMBS               |              | 02/01/2023       | VARIOUS              |                                 | 841,057            | 868,031   | 815,943        | 815,940                                              | 0                                                  | 2,733                                                  | 0                                                                             | 2,733                                                                             | 0                                                                                   | 818,673                                                       | 0                                                    | 22,384                                    | 22,384                              | 6,809                                                                 | 08/01/2052                                     | 1.A                                                                                                              |
| ..3133BJ-SA-1                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 1,722              | 1,722     | 1,711          | 1,711                                                | 0                                                  | 12                                                     | 0                                                                             | 12                                                                                | 0                                                                                   | 1,722                                                         | 0                                                    | 0                                         | 0                                   | 12                                                                    | 08/01/2052                                     | 1.A                                                                                                              |
| ..3133BK-M5-5                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 42,553             | 42,553    | 42,063         | 42,063                                               | 0                                                  | 490                                                    | 0                                                                             | 490                                                                               | 0                                                                                   | 42,553                                                        | 0                                                    | 0                                         | 0                                   | 272                                                                   | 09/01/2052                                     | 1.A                                                                                                              |
| ..3133BM-RM-9                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 68,863             | 68,863    | 70,370         | 0                                                    | 0                                                  | (1,506)                                                | 0                                                                             | (1,506)                                                                           | 0                                                                                   | 68,863                                                        | 0                                                    | 0                                         | 0                                   | 316                                                                   | 09/01/2052                                     | 1.A                                                                                                              |
| ..3133BN-AA-1                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 56,016             | 56,016    | 53,697         | 53,711                                               | 0                                                  | 2,306                                                  | 0                                                                             | 2,306                                                                             | 0                                                                                   | 56,016                                                        | 0                                                    | 0                                         | 0                                   | 577                                                                   | 10/01/2052                                     | 1.A                                                                                                              |
| ..3133BN-LS-0                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 30,627             | 30,627    | 30,287         | 30,287                                               | 0                                                  | 340                                                    | 0                                                                             | 340                                                                               | 0                                                                                   | 30,627                                                        | 0                                                    | 0                                         | 0                                   | 243                                                                   | 10/01/2052                                     | 1.A                                                                                                              |
| ..3133BN-WT-6                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 3,427              | 3,427     | 3,434          | 3,434                                                | 0                                                  | (7)                                                    | 0                                                                             | (7)                                                                               | 0                                                                                   | 3,427                                                         | 0                                                    | 0                                         | 0                                   | 31                                                                    | 10/01/2052                                     | 1.A                                                                                                              |
| ..3133BP-UN-6                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 58,362             | 58,362    | 58,570         | 58,567                                               | 0                                                  | (206)                                                  | 0                                                                             | (206)                                                                             | 0                                                                                   | 58,362                                                        | 0                                                    | 0                                         | 0                                   | 537                                                                   | 10/01/2052                                     | 1.A                                                                                                              |
| ..3133BP-WB-0                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 870                | 870       | 875            | 0                                                    | 0                                                  | (5)                                                    | 0                                                                             | (5)                                                                               | 0                                                                                   | 870                                                           | 0                                                    | 0                                         | 0                                   | 4                                                                     | 11/01/2052                                     | 1.A                                                                                                              |
| ..3133BQ-E3-6                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 35,604             | 35,604    | 35,732         | 35,726                                               | 0                                                  | (123)                                                  | 0                                                                             | (123)                                                                             | 0                                                                                   | 35,604                                                        | 0                                                    | 0                                         | 0                                   | 511                                                                   | 11/01/2052                                     | 1.A                                                                                                              |
| ..3133GQ-HA-4                | FHLMC 15YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 103,897            | 103,897   | 104,530        | 104,495                                              | 0                                                  | (598)                                                  | 0                                                                             | (598)                                                                             | 0                                                                                   | 103,897                                                       | 0                                                    | 0                                         | 0                                   | 310                                                                   | 01/01/2037                                     | 1.A                                                                                                              |
| ..3133KL-ZN-6                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 79,740             | 79,740    | 85,100         | 83,680                                               | 0                                                  | (3,940)                                                | 0                                                                             | (3,940)                                                                           | 0                                                                                   | 79,740                                                        | 0                                                    | 0                                         | 0                                   | 468                                                                   | 05/01/2051                                     | 1.A                                                                                                              |
| ..3133KM-SA-4                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 257,562            | 257,562   | 227,366        | 227,077                                              | 0                                                  | 30,485                                                 | 0                                                                             | 30,485                                                                            | 0                                                                                   | 257,562                                                       | 0                                                    | 0                                         | 0                                   | 1,055                                                                 | 09/01/2051                                     | 1.A                                                                                                              |
| ..3133KP-6B-9                | FHLMC 30YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 12,787             | 12,787    | 12,834         | 12,832                                               | 0                                                  | (45)                                                   | 0                                                                             | (45)                                                                              | 0                                                                                   | 12,787                                                        | 0                                                    | 0                                         | 0                                   | 112                                                                   | 12/01/2052                                     | 1.A                                                                                                              |
| ..3133LB-Y3-3                | FHLMC 15YR UMBS               |              | 03/01/2023       | PAYDOWN              |                                 | 77,953             | 77,953    | 71,525         | 71,525                                               | 0                                                  | 6,429                                                  | 0                                                                             | 6,429                                                                             | 0                                                                                   | 77,953                                                        | 0                                                    | 0                                         | 0                                   | 288                                                                   | 03/01/2037                                     | 1.A                                                                                                              |
| ..3138WD-AM-3                | FNMA 30YR                     |              | 03/01/2023       | PAYDOWN              |                                 | 91,866             | 91,866    | 95,160         | 94,145                                               | 0                                                  | (2,279)                                                | 0                                                                             | (2,279)                                                                           | 0                                                                                   | 91,866                                                        | 0                                                    | 18,007                                    | 18,007                              | 485                                                                   | 10/01/2044                                     | 1.A                                                                                                              |
| ..3140FT-KA-8                | FNMA 30YR                     |              | 03/01/2023       | VARIOUS              |                                 | 1,683,565          | 1,777,335 | 1,661,046      | 1,660,107                                            | 0                                                  | 5,451                                                  | 0                                                                             | 5,451                                                                             | 0                                                                                   | 1,665,558                                                     | 0                                                    | 0                                         | 0                                   | 17,553                                                                | 02/01/2047                                     | 1.A                                                                                                              |
| ..3140HF-TP-4                | FNMA 30YR UMBS                |              | 03/01/2023       | PAYDOWN              |                                 | 30,818             | 30,818    | 31,312         | 31,312                                               | 0                                                  | (494)                                                  | 0                                                                             | (494)                                                                             | 0                                                                                   | 30,818                                                        | 0                                                    | 0                                         | 0                                   | 190                                                                   | 04/01/2050                                     | 1.A                                                                                                              |
| ..3140J7-2S-3                | FNMA 30YR                     |              | 03/01/2023       | PAYDOWN              |                                 | 25,326             | 25,326    | 24,741         | 24,894                                               | 0                                                  | 432                                                    | 0                                                                             | 432                                                                               | 0                                                                                   | 25,326                                                        | 0                                                    | 0                                         | 0                                   | 134                                                                   | 02/01/2048                                     | 1.A                                                                                                              |
| ..3140J9-XH-9                | FNMA 30YR                     |              | 03/01/2023       | PAYDOWN              |                                 | 14,584             | 14,584    | 14,575         | 14,579                                               | 0                                                  | 6                                                      | 0                                                                             | 6                                                                                 | 0                                                                                   | 14,584                                                        | 0                                                    | 0                                         | 0                                   | 68                                                                    | 07/01/2047                                     | 1.A                                                                                                              |
| ..3140JX-SG-4                | FNMA 15YR UMBS                |              | 03/01/2023       | PAYDOWN              |                                 | 69,120             | 69,120    | 70,219         | 70,219                                               | 0                                                  | (1,099)                                                | 0                                                                             | (1,099)                                                                           | 0                                                                                   | 69,120                                                        | 0                                                    | 0                                         | 0                                   | 259                                                                   | 10/01/2034                                     | 1.A                                                                                                              |
| ..3140K3-BY-7                | FNMA 15YR UMBS                |              | 03/01/2023       | PAYDOWN              |                                 | 120,233            | 120,233   | 121,962        | 121,196                                              | 0                                                  | (962)                                                  | 0                                                                             | (962)                                                                             | 0                                                                                   | 120,233                                                       | 0                                                    | 0                                         | 0                                   | 492                                                                   | 01/01/2035                                     | 1.A                                                                                                              |
| ..3140K3-C4-2                | FNMA 30YR UMBS                |              | 03/01/2023       | PAYDOWN              |                                 | 15,508             | 15,508    | 16,594         | 15,812                                               | 0                                                  | (304)                                                  | 0                                                                             | (304)                                                                             | 0                                                                                   | 15,508                                                        | 0                                                    | 0                                         | 0                                   | 88                                                                    | 02/01/2050                                     | 1.A                                                                                                              |
| ..3140K7-CM-3                | FNMA 15YR UMBS                |              | 03/01/2023       | PAYDOWN              |                                 | 51,144             | 51,144    | 51,576         | 51,353                                               | 0                                                  | (209)                                                  | 0                                                                             | (209)                                                                             | 0                                                                                   | 51,144                                                        | 0                                                    | 0                                         | 0                                   | 197                                                                   | 12/01/2034                                     | 1.A                                                                                                              |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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<br>Ident-<br>ification | Description          | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..3140K8-SR-3                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 59,114             | 59,114    | 63,335         | 60,080                                               | 0                                                  | (966)                                                  | 0                                                                             | (966)                                                                             | 0                                                                                   | 59,114                                                        | 0                                                    | 0                                         | 0                                   | 342                                                                   | 03/01/2050                                     | 1.A                                                                                                              |
| ..3140KD-CD-0                | FNMA 15YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 85,292             | 85,292    | 89,743         | 87,225                                               | 0                                                  | (1,933)                                                | 0                                                                             | (1,933)                                                                           | 0                                                                                   | 85,292                                                        | 0                                                    | 0                                         | 0                                   | 300                                                                   | 06/01/2035                                     | 1.A                                                                                                              |
| ..3140KP-PL-1                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 59,233             | 59,233    | 61,565         | 61,444                                               | 0                                                  | (2,211)                                                | 0                                                                             | (2,211)                                                                           | 0                                                                                   | 59,233                                                        | 0                                                    | 0                                         | 0                                   | 118                                                                   | 11/01/2050                                     | 1.A                                                                                                              |
| ..3140KP-PM-9                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 14,967             | 14,967    | 15,500         | 15,483                                               | 0                                                  | (516)                                                  | 0                                                                             | (516)                                                                             | 0                                                                                   | 14,967                                                        | 0                                                    | 0                                         | 0                                   | 50                                                                    | 10/01/2050                                     | 1.A                                                                                                              |
| ..3140KS-AF-4                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 150,888            | 150,888   | 151,048        | 150,972                                              | 0                                                  | (84)                                                   | 0                                                                             | (84)                                                                              | 0                                                                                   | 150,888                                                       | 0                                                    | 0                                         | 0                                   | 524                                                                   | 11/01/2050                                     | 1.A                                                                                                              |
| ..3140LP-N4-0                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 15,242             | 15,242    | 15,385         | 15,381                                               | 0                                                  | (139)                                                  | 0                                                                             | (139)                                                                             | 0                                                                                   | 15,242                                                        | 0                                                    | 0                                         | 0                                   | 51                                                                    | 07/01/2051                                     | 1.A                                                                                                              |
| ..3140LQ-AB-6                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 28,278             | 28,278    | 28,706         | 28,692                                               | 0                                                  | (415)                                                  | 0                                                                             | (415)                                                                             | 0                                                                                   | 28,278                                                        | 0                                                    | 0                                         | 0                                   | 92                                                                    | 06/01/2051                                     | 1.A                                                                                                              |
| ..3140LR-UJ-5                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 227,075            | 227,075   | 231,670        | 231,477                                              | 0                                                  | (4,402)                                                | 0                                                                             | (4,402)                                                                           | 0                                                                                   | 227,075                                                       | 0                                                    | 0                                         | 0                                   | 441                                                                   | 08/01/2051                                     | 1.A                                                                                                              |
| ..3140LS-N2-8                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 37,390             | 37,390    | 37,980         | 37,961                                               | 0                                                  | (572)                                                  | 0                                                                             | (572)                                                                             | 0                                                                                   | 37,390                                                        | 0                                                    | 0                                         | 0                                   | 124                                                                   | 06/01/2051                                     | 1.A                                                                                                              |
| ..3140LV-TQ-2                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 66,917             | 66,917    | 55,304         | 55,280                                               | 0                                                  | 11,637                                                 | 0                                                                             | 11,637                                                                            | 0                                                                                   | 66,917                                                        | 0                                                    | 0                                         | 0                                   | 223                                                                   | 08/01/2051                                     | 1.A                                                                                                              |
| ..3140M5-AW-5                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 133,823            | 133,823   | 133,990        | 133,986                                              | 0                                                  | (163)                                                  | 0                                                                             | (163)                                                                             | 0                                                                                   | 133,823                                                       | 0                                                    | 0                                         | 0                                   | 518                                                                   | 12/01/2051                                     | 1.A                                                                                                              |
| ..3140M9-XV-4                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 19,961             | 19,961    | 19,864         | 19,866                                               | 0                                                  | 95                                                     | 0                                                                             | 95                                                                                | 0                                                                                   | 19,961                                                        | 0                                                    | 0                                         | 0                                   | 67                                                                    | 01/01/2052                                     | 1.A                                                                                                              |
| ..3140MA-UR-3                | FNMA 15YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 83,206             | 83,206    | 82,231         | 82,257                                               | 0                                                  | 949                                                    | 0                                                                             | 949                                                                               | 0                                                                                   | 83,206                                                        | 0                                                    | 0                                         | 0                                   | 415                                                                   | 05/01/2037                                     | 1.A                                                                                                              |
| ..3140MG-LZ-2                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 136,683            | 136,683   | 139,195        | 139,151                                              | 0                                                  | (2,468)                                                | 0                                                                             | (2,468)                                                                           | 0                                                                                   | 136,683                                                       | 0                                                    | 0                                         | 0                                   | 916                                                                   | 02/01/2052                                     | 1.A                                                                                                              |
| ..3140MM-BQ-0                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 7,655              | 7,655     | 7,480          | 0                                                    | 0                                                  | 175                                                    | 0                                                                             | 175                                                                               | 0                                                                                   | 7,655                                                         | 0                                                    | 0                                         | 0                                   | 43                                                                    | 05/01/2052                                     | 1.A                                                                                                              |
| ..3140MM-ZD-3                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 43,343             | 43,343    | 42,869         | 42,878                                               | 0                                                  | 464                                                    | 0                                                                             | 464                                                                               | 0                                                                                   | 43,343                                                        | 0                                                    | 0                                         | 0                                   | 393                                                                   | 08/01/2052                                     | 1.A                                                                                                              |
| ..3140MP-SU-6                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 11,220             | 11,220    | 11,078         | 11,079                                               | 0                                                  | 140                                                    | 0                                                                             | 140                                                                               | 0                                                                                   | 11,220                                                        | 0                                                    | 0                                         | 0                                   | 75                                                                    | 07/01/2052                                     | 1.A                                                                                                              |
| ..3140MV-BC-1                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 4,618              | 4,618     | 4,562          | 4,562                                                | 0                                                  | 56                                                     | 0                                                                             | 56                                                                                | 0                                                                                   | 4,618                                                         | 0                                                    | 0                                         | 0                                   | 32                                                                    | 07/01/2052                                     | 1.A                                                                                                              |
| ..3140MX-M7-6                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 108,644            | 108,644   | 108,322        | 108,326                                              | 0                                                  | 318                                                    | 0                                                                             | 318                                                                               | 0                                                                                   | 108,644                                                       | 0                                                    | 0                                         | 0                                   | 599                                                                   | 08/01/2052                                     | 1.A                                                                                                              |
| ..3140MY-DD-1                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 28,073             | 28,073    | 28,286         | 28,283                                               | 0                                                  | (210)                                                  | 0                                                                             | (210)                                                                             | 0                                                                                   | 28,073                                                        | 0                                                    | 0                                         | 0                                   | 188                                                                   | 07/01/2052                                     | 1.A                                                                                                              |
| ..3140QC-GK-6                | FNMA 15YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 113,422            | 113,422   | 114,592        | 114,159                                              | 0                                                  | (737)                                                  | 0                                                                             | (737)                                                                             | 0                                                                                   | 113,422                                                       | 0                                                    | 0                                         | 0                                   | 476                                                                   | 11/01/2034                                     | 1.A                                                                                                              |
| ..3140QD-FP-4                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 1,285              | 1,285     | 1,302          | 1,389                                                | 0                                                  | (16)                                                   | 0                                                                             | (16)                                                                              | 0                                                                                   | 1,285                                                         | 0                                                    | 0                                         | 0                                   | 9                                                                     | 04/01/2050                                     | 1.A                                                                                                              |
| ..3140QK-BR-8                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 73,811             | 73,811    | 79,020         | 78,836                                               | 0                                                  | (5,025)                                                | 0                                                                             | (5,025)                                                                           | 0                                                                                   | 73,811                                                        | 0                                                    | 0                                         | 0                                   | 307                                                                   | 04/01/2051                                     | 1.A                                                                                                              |
| ..3140QK-RY-6                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 59,204             | 59,204    | 59,990         | 59,965                                               | 0                                                  | (761)                                                  | 0                                                                             | (761)                                                                             | 0                                                                                   | 59,204                                                        | 0                                                    | 0                                         | 0                                   | 169                                                                   | 05/01/2051                                     | 1.A                                                                                                              |
| ..3140QL-GU-5                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 9,538              | 9,538     | 9,549          | 9,548                                                | 0                                                  | (10)                                                   | 0                                                                             | (10)                                                                              | 0                                                                                   | 9,538                                                         | 0                                                    | 0                                         | 0                                   | 27                                                                    | 10/01/2051                                     | 1.A                                                                                                              |
| ..3140QL-SL-1                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 5,511              | 5,511     | 5,933          | 5,927                                                | 0                                                  | (416)                                                  | 0                                                                             | (416)                                                                             | 0                                                                                   | 5,511                                                         | 0                                                    | 0                                         | 0                                   | 32                                                                    | 08/01/2051                                     | 1.A                                                                                                              |
| ..3140QM-WH-3                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 13,482             | 13,482    | 14,422         | 14,410                                               | 0                                                  | (927)                                                  | 0                                                                             | (927)                                                                             | 0                                                                                   | 13,482                                                        | 0                                                    | 0                                         | 0                                   | 78                                                                    | 12/01/2051                                     | 1.A                                                                                                              |
| ..3140X5-XR-9                | FNMA 15YR UMBS SUPER |              | 03/01/2023       | PAYDOWN              |                                 | 11,919             | 11,919    | 12,617         | 12,277                                               | 0                                                  | (358)                                                  | 0                                                                             | (358)                                                                             | 0                                                                                   | 11,919                                                        | 0                                                    | 0                                         | 0                                   | 59                                                                    | 02/01/2035                                     | 1.A                                                                                                              |
| ..3140X7-RJ-0                | FNMA 30YR UMBS SUPER |              | 01/01/2023       | VARIOUS              |                                 | 1,307              | 0         | 0              | 0                                                    | 0                                                  | (11,254)                                               | 0                                                                             | (11,254)                                                                          | 0                                                                                   | (11,254)                                                      | 0                                                    | 12,561                                    | 12,561                              | 5,630                                                                 | 03/01/2050                                     | 1.A                                                                                                              |
| ..3140X8-C6-2                | FNMA 30YR UMBS SUPER |              | 03/01/2023       | PAYDOWN              |                                 | 312,147            | 312,147   | 320,160        | 318,976                                              | 0                                                  | (6,830)                                                | 0                                                                             | (6,830)                                                                           | 0                                                                                   | 312,147                                                       | 0                                                    | 0                                         | 0                                   | 1,719                                                                 | 11/01/2050                                     | 1.A                                                                                                              |
| ..3140X9-TM-7                | FNMA 15YR UMBS SUPER |              | 03/01/2023       | PAYDOWN              |                                 | 24,239             | 24,239    | 25,830         | 25,781                                               | 0                                                  | (1,542)                                                | 0                                                                             | (1,542)                                                                           | 0                                                                                   | 24,239                                                        | 0                                                    | 0                                         | 0                                   | 119                                                                   | 01/01/2036                                     | 1.A                                                                                                              |
| ..3140XA-T6-9                | FNMA 30YR UMBS SUPER |              | 03/01/2023       | PAYDOWN              |                                 | 16,606             | 16,606    | 17,260         | 17,240                                               | 0                                                  | (634)                                                  | 0                                                                             | (634)                                                                             | 0                                                                                   | 16,606                                                        | 0                                                    | 0                                         | 0                                   | 69                                                                    | 04/01/2051                                     | 1.A                                                                                                              |
| ..3140XC-GU-6                | FNMA 30YR UMBS SUPER |              | 03/01/2023       | PAYDOWN              |                                 | 19,500             | 19,500    | 19,969         | 19,949                                               | 0                                                  | (449)                                                  | 0                                                                             | (449)                                                                             | 0                                                                                   | 19,500                                                        | 0                                                    | 0                                         | 0                                   | 66                                                                    | 07/01/2051                                     | 1.A                                                                                                              |
| ..3140XC-ZL-5                | FNMA 30YR UMBS SUPER |              | 03/03/2023       | VARIOUS              |                                 | 3,697,784          | 4,075,209 | 3,758,582      | 3,752,876                                            | 0                                                  | 12,618                                                 | 0                                                                             | 12,618                                                                            | 0                                                                                   | 3,765,494                                                     | 0                                                    | (67,710)                                  | (67,710)                            | 37,924                                                                | 08/01/2051                                     | 1.A                                                                                                              |
| ..3140XF-GW-6                | FNMA 30YR UMBS SUPER |              | 03/01/2023       | PAYDOWN              |                                 | 123,453            | 123,453   | 112,480        | 112,386                                              | 0                                                  | 11,067                                                 | 0                                                                             | 11,067                                                                            | 0                                                                                   | 123,453                                                       | 0                                                    | 0                                         | 0                                   | 1,005                                                                 | 03/01/2052                                     | 1.A                                                                                                              |
| ..31418C-5J-9                | FNMA 30YR            |              | 03/01/2023       | PAYDOWN              |                                 | 32,188             | 32,188    | 31,566         | 31,746                                               | 0                                                  | 442                                                    | 0                                                                             | 442                                                                               | 0                                                                                   | 32,188                                                        | 0                                                    | 0                                         | 0                                   | 177                                                                   | 12/01/2048                                     | 1.A                                                                                                              |
| ..31418C-FD-1                | FNMA 30YR            |              | 03/01/2023       | PAYDOWN              |                                 | 93,187             | 93,187    | 91,797         | 92,327                                               | 0                                                  | 860                                                    | 0                                                                             | 860                                                                               | 0                                                                                   | 93,187                                                        | 0                                                    | 0                                         | 0                                   | 457                                                                   | 01/01/2047                                     | 1.A                                                                                                              |
| ..31418D-2P-6                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 14,773             | 14,773    | 15,738         | 15,714                                               | 0                                                  | (941)                                                  | 0                                                                             | (941)                                                                             | 0                                                                                   | 14,773                                                        | 0                                                    | 0                                         | 0                                   | 98                                                                    | 06/01/2051                                     | 1.A                                                                                                              |
| ..31418D-5C-2                | FNMA 15YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 315,924            | 315,924   | 327,251        | 326,466                                              | 0                                                  | (10,542)                                               | 0                                                                             | (10,542)                                                                          | 0                                                                                   | 315,924                                                       | 0                                                    | 0                                         | 0                                   | 1,044                                                                 | 10/01/2036                                     | 1.A                                                                                                              |
| ..31418D-CX-8                | FNMA 30YR            |              | 03/01/2023       | PAYDOWN              |                                 | 28,234             | 28,234    | 27,877         | 28,256                                               | 0                                                  | 256                                                    | 0                                                                             | 256                                                                               | 0                                                                                   | 28,234                                                        | 0                                                    | 0                                         | 0                                   | 133                                                                   | 05/01/2049                                     | 1.A                                                                                                              |
| ..31418D-P5-5                | FNMA 15YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 87,684             | 87,684    | 92,520         | 89,804                                               | 0                                                  | (2,120)                                                | 0                                                                             | (2,120)                                                                           | 0                                                                                   | 87,684                                                        | 0                                                    | 0                                         | 0                                   | 473                                                                   | 06/01/2035                                     | 1.A                                                                                                              |
| ..31418D-ZM-7                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 38,442             | 38,442    | 40,809         | 40,747                                               | 0                                                  | (2,305)                                                | 0                                                                             | (2,305)                                                                           | 0                                                                                   | 38,442                                                        | 0                                                    | 0                                         | 0                                   | 168                                                                   | 05/01/2051                                     | 1.A                                                                                                              |
| ..31418E-B9-0                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 32,660             | 32,660    | 32,562         | 32,562                                               | 0                                                  | 97                                                     | 0                                                                             | 97                                                                                | 0                                                                                   | 32,660                                                        | 0                                                    | 0                                         | 0                                   | 136                                                                   | 02/01/2052                                     | 1.A                                                                                                              |
| ..31418E-CE-8                | FNMA 15YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 113,966            | 113,966   | 115,245        | 115,192                                              | 0                                                  | (1,228)                                                | 0                                                                             | (1,228)                                                                           | 0                                                                                   | 113,966                                                       | 0                                                    | 0                                         | 0                                   | 468                                                                   | 03/01/2037                                     | 1.A                                                                                                              |
| ..31418E-D8-0                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 67,700             | 67,700    | 67,745         | 67,745                                               | 0                                                  | (45)                                                   | 0                                                                             | (45)                                                                              | 0                                                                                   | 67,700                                                        | 0                                                    | 0                                         | 0                                   | 457                                                                   | 05/01/2052                                     | 1.A                                                                                                              |
| ..31418E-DY-3                | FNMA 30YR UMBS       |              | 03/01/2023       | PAYDOWN              |                                 | 34,583             | 34,583    | 36,247         | 36,222                                               | 0                                                  | (1,639)                                                | 0                                                                             | (1,639)                                                                           | 0                                                                                   | 34,583                                                        | 0                                                    | 0                                         | 0                                   | 225                                                                   | 03/01/2052                                     | 1.A                                                                                                              |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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 Ident-ification                                | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..36179V-4Y-3                                        | GNMA2 30YR .....                         |              | 03/01/2023       | PAYDOWN .....        |                                 | 120,109            | 120,109    | 127,181        | 124,329                                              | 0                                                  | (4,220)                                                | 0                                                                             | (4,220)                                                                           | 0                                                                                   | 120,109                                                       | 0                                                    | 0                                         | 0                                   | 779                                                                   | 01/01/2051                                     | 1.A .....                                                                                                        |
| ..36179V-7J-3                                        | GNMA2 30YR .....                         |              | 03/01/2023       | PAYDOWN .....        |                                 | 31,958             | 31,958     | 33,951         | 33,095                                               | 0                                                  | (1,137)                                                | 0                                                                             | (1,137)                                                                           | 0                                                                                   | 31,958                                                        | 0                                                    | 0                                         | 0                                   | 257                                                                   | 02/01/2051                                     | 1.A .....                                                                                                        |
| ..36179W-DT-2                                        | GNMA2 30YR .....                         |              | 03/01/2023       | PAYDOWN .....        |                                 | 22,966             | 22,966     | 24,200         | 23,808                                               | 0                                                  | (842)                                                  | 0                                                                             | (842)                                                                             | 0                                                                                   | 22,966                                                        | 0                                                    | 0                                         | 0                                   | 133                                                                   | 04/01/2051                                     | 1.A .....                                                                                                        |
| ..36179W-XL-7                                        | GNMA2 30YR .....                         |              | 03/01/2023       | PAYDOWN .....        |                                 | 29,218             | 29,218     | 30,281         | 30,262                                               | 0                                                  | (1,044)                                                | 0                                                                             | (1,044)                                                                           | 0                                                                                   | 29,218                                                        | 0                                                    | 0                                         | 0                                   | 176                                                                   | 02/20/2052                                     | 1.A .....                                                                                                        |
| ..60416Q-HS-6                                        | MINNESOTA ST HSG FIN AGY HOMEOWNER       |              | 03/01/2023       | STATE BANK           |                                 | 9,719              | 9,719      | 9,719          | 9,719                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 9,719                                                         | 0                                                    | 0                                         | 0                                   | 44                                                                    | 12/01/2049                                     | 1.A FE ...                                                                                                       |
| ..64971X-5M-6                                        | NEW YORK N Y CITY TRANSITIONAL           |              | 03/20/2023       | EXTERNAL MANAGER TRA |                                 | 0                  | 358        | 357            | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 357                                                           | (357)                                                | 0                                         | (357)                               | 0                                                                     | 08/01/2026                                     | 1.A FE ...                                                                                                       |
| ..64971X-5Q-7                                        | NEW YORK N Y CITY TRANSITIONAL           |              | 03/20/2023       | EXTERNAL MANAGER TRA |                                 | 0                  | 0          | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | 08/01/2026                                     | 1.A FE ...                                                                                                       |
| ..64971X-AX-6                                        | NEW YORK CITY NY TRANSITIO 2.94 08/01/26 |              | 03/20/2023       | EXCHANGE OFFER       |                                 | 803,875            | 805,000    | 802,303        | 803,812                                              | 0                                                  | 63                                                     | 0                                                                             | 63                                                                                | 0                                                                                   | 803,875                                                       | 0                                                    | 0                                         | 0                                   | 15,055                                                                | 08/01/2026                                     | 1.A FE ...                                                                                                       |
| ..92812U-Q4-3                                        | VIRGINIA ST HSG DEV AUTH CMWL            |              | 03/25/2023       | STATE BANK           |                                 | 36,386             | 36,386     | 36,386         | 36,386                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 36,386                                                        | 0                                                    | 0                                         | 0                                   | 217                                                                   | 10/25/2037                                     | 1.A FE ...                                                                                                       |
| ..92812U-Q7-6                                        | VIRGINIA ST HSG DEV AUTH CMWLTH MT       |              | 03/25/2023       | STATE BANK           |                                 | 17,526             | 17,526     | 17,526         | 17,526                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 17,526                                                        | 0                                                    | 0                                         | 0                                   | 99                                                                    | 10/01/2049                                     | 1.A FE ...                                                                                                       |
| ..92812U-Q8-4                                        | VIRGINIA ST HSG DEV AUTH CMWLTH          |              | 03/25/2023       | STATE BANK           |                                 | 18,627             | 18,627     | 18,627         | 18,627                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 18,627                                                        | 0                                                    | 0                                         | 0                                   | 87                                                                    | 12/25/2049                                     | 1.A FE ...                                                                                                       |
| ..92812U-R2-6                                        | VIRGINIA HOUSING DEVELOPMENT AUTHO       |              | 03/25/2023       | STATE BANK           |                                 | 18,414             | 18,414     | 18,408         | 18,408                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 18,408                                                        | 0                                                    | 0                                         | 0                                   | 66                                                                    | 07/25/2051                                     | 1.A FE ...                                                                                                       |
| ..92812V-MA-1                                        | VIRGINIA ST HSG DEV AUTH                 |              | 03/25/2023       | STATE BANK           |                                 | 54,798             | 54,798     | 54,798         | 54,798                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 54,798                                                        | 0                                                    | 0                                         | 0                                   | 263                                                                   | 11/25/2039                                     | 1.A FE ...                                                                                                       |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues |                                          |              |                  |                      |                                 | 13,045,335         | 13,539,390 | 13,090,391     | 12,972,968                                           | 0                                                  | (635)                                                  | 0                                                                             | (635)                                                                             | 0                                                                                   | 13,051,418                                                    | (357)                                                | (5,731)                                   | (6,088)                             | 126,773                                                               | XXX                                            | XXX                                                                                                              |
| ..00206R-KB-7                                        | AT&T INC .....                           |              | 02/21/2023       | VARIOUS              |                                 | 350,398            | 500,000    | 350,638        | 350,638                                              | 0                                                  | 149                                                    | 0                                                                             | 149                                                                               | 0                                                                                   | 350,787                                                       | 0                                                    | (390)                                     | (390)                               | 4,385                                                                 | 06/01/2060                                     | 2.B FE ...                                                                                                       |
| ..00287Y-CH-0                                        | ABBVIE INC .....                         |              | 03/15/2023       | MATURITY             |                                 | 500,000            | 500,000    | 506,045        | 500,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 500,000                                                       | 0                                                    | 0                                         | 0                                   | 7,000                                                                 | 03/15/2023                                     | 2.C FE ...                                                                                                       |
| ..00287Y-CU-1                                        | ABBVIE INC .....                         |              | 03/15/2023       | MATURITY             |                                 | 4,118,000          | 4,118,000  | 4,185,965      | 4,118,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 4,118,000                                                     | 0                                                    | 0                                         | 0                                   | 57,652                                                                | 03/15/2023                                     | 2.A FE ...                                                                                                       |
| ..00404A-AP-4                                        | ACADIA HEALTHCARE CO INC                 |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 113,404            | 126,000    | 112,355        | 112,926                                              | 0                                                  | 302                                                    | 0                                                                             | 302                                                                               | 0                                                                                   | 113,228                                                       | 0                                                    | 175                                       | 175                                 | 2,468                                                                 | 04/15/2029                                     | 4.A FE ...                                                                                                       |
| ..00653V-AE-1                                        | ADAPTHEALTH LLC                          |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 25,256             | 30,000     | 24,600         | 24,732                                               | 0                                                  | 101                                                    | 0                                                                             | 101                                                                               | 0                                                                                   | 24,833                                                        | 0                                                    | 423                                       | 423                                 | 790                                                                   | 03/01/2030                                     | 4.B FE ...                                                                                                       |
| ..00751Y-AH-9                                        | ADVANCE AUTO PARTS INC .....             |              | 03/24/2023       | WELLS FARGO          |                                 | 256,390            | 250,000    | 249,845        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 249,845                                                       | 0                                                    | 6,545                                     | 6,545                               | 778                                                                   | 03/09/2026                                     | 2.C FE ...                                                                                                       |
| ..00751Y-AJ-5                                        | ADVANCE AUTO PARTS INC .....             |              | 03/24/2023       | WELLS FARGO          |                                 | 261,120            | 250,000    | 249,798        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 249,798                                                       | 0                                                    | 11,323                                    | 11,323                              | 785                                                                   | 03/09/2028                                     | 2.C FE ...                                                                                                       |
| ..012873-AK-1                                        | OVINTIV INC                              |              | 03/03/2023       | CITIGROUP            |                                 | 71,261             | 67,000     | 68,034         | 67,931                                               | 0                                                  | (15)                                                   | 0                                                                             | (15)                                                                              | 0                                                                                   | 67,915                                                        | 0                                                    | 3,346                                     | 3,346                               | 1,729                                                                 | 11/01/2031                                     | 2.C FE ...                                                                                                       |
| ..01309Q-AA-6                                        | ALBERTSONS COMPANIES INC                 |              | 02/24/2023       | CITIGROUP            |                                 | 99,125             | 100,000    | 100,000        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 100,000                                                       | 0                                                    | (875)                                     | (875)                               | 271                                                                   | 02/15/2028                                     | 3.C FE ...                                                                                                       |
| ..01749T-AN-0                                        | ALLEG 4R-R                               |              | 01/15/2023       | PAYDOWN              |                                 | 47,412             | 47,412     | 46,938         | 47,412                                               | 0                                                  | (686)                                                  | 0                                                                             | (686)                                                                             | 0                                                                                   | 47,412                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 01/15/2030                                     | 1.A FE ...                                                                                                       |
| ..01751E-AC-2                                        | ALLEG 2S                                 |              | 01/21/2023       | PAYDOWN              |                                 | 66,750             | 66,750     | 66,683         | 66,750                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 66,750                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 10/23/2028                                     | 1.A FE ...                                                                                                       |
| ..023771-S5-8                                        | AMERICAN AIRLINES INC                    |              | 03/22/2023       | JEFFERIES & CO       |                                 | 217,500            | 200,000    | 199,331        | 198,001                                              | 0                                                  | 90                                                     | 0                                                                             | 90                                                                                | 0                                                                                   | 198,091                                                       | 0                                                    | 19,410                                    | 19,410                              | 16,254                                                                | 07/15/2025                                     | 4.B FE ...                                                                                                       |
| ..02666T-AB-3                                        | AMERICAN HOMES 4 RENT LP                 |              | 03/21/2023       | VARIOUS              |                                 | 1,211,634          | 1,260,000  | 1,304,276      | 1,300,125                                            | 0                                                  | (1,356)                                                | 0                                                                             | (1,356)                                                                           | 0                                                                                   | 1,298,769                                                     | 0                                                    | (87,135)                                  | (87,135)                            | 37,251                                                                | 02/15/2029                                     | 2.C FE ...                                                                                                       |
| ..026874-DR-5                                        | AMERICAN INTERNATIONAL GROUP INC         |              | 03/17/2023       | SANTANDER            |                                 | 611,728            | 680,000    | 612,551        | 613,099                                              | 0                                                  | 1,614                                                  | 0                                                                             | 1,614                                                                             | 0                                                                                   | 614,713                                                       | 0                                                    | (2,985)                                   | (2,985)                             | 5,202                                                                 | 06/30/2030                                     | 2.B FE ...                                                                                                       |
| ..031162-CU-2                                        | AMGEN INC                                |              | 02/06/2023       | BNP PARIBAS          |                                 | 864,550            | 1,000,000  | 854,118        | 847,003                                              | 0                                                  | 1,860                                                  | 0                                                                             | 1,860                                                                             | 0                                                                                   | 848,863                                                       | 0                                                    | 15,687                                    | 15,687                              | 11,365                                                                | 02/21/2030                                     | 2.A FE ...                                                                                                       |
| ..031162-DM-9                                        | AMGEN INC                                |              | 03/06/2023       | VARIOUS              |                                 | 1,998,800          | 2,000,000  | 1,998,680      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,998,680                                                     | 0                                                    | 120                                       | 120                                 | 875                                                                   | 03/02/2025                                     | 2.A FE ...                                                                                                       |
| ..031162-DN-7                                        | AMGEN INC                                |              | 02/16/2023       | STATE STREET BANK    |                                 | 750,915            | 750,000    | 750,000        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 750,000                                                       | 0                                                    | 915                                       | 915                                 | 0                                                                     | 03/02/2026                                     | 2.A FE ...                                                                                                       |
| ..032177-AH-0                                        | AMSTED INDUSTRIES INCORPORATED           |              | 02/24/2023       | WELLS FARGO          |                                 | 157,988            | 165,000    | 152,033        | 152,009                                              | 0                                                  | 367                                                    | 0                                                                             | 367                                                                               | 0                                                                                   | 152,376                                                       | 0                                                    | 5,611                                     | 5,611                               | 6,110                                                                 | 07/01/2027                                     | 3.C FE ...                                                                                                       |
| ..03740L-AG-7                                        | AON CORP                                 |              | 02/23/2023       | STIFEL NICOLAUS      |                                 | 230,230            | 230,000    | 229,947        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 229,947                                                       | 0                                                    | 283                                       | 283                                 | 0                                                                     | 02/28/2033                                     | 2.A FE ...                                                                                                       |
| ..039524-AA-1                                        | ARCHES BUYER INC                         |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 80,773             | 99,000     | 77,220         | 77,220                                               | 0                                                  | 557                                                    | 0                                                                             | 557                                                                               | 0                                                                                   | 77,777                                                        | 0                                                    | 2,996                                     | 2,996                               | 1,110                                                                 | 06/01/2028                                     | 4.B FE ...                                                                                                       |
| ..039524-AB-9                                        | ARCHES BUYER INC                         |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 42,425             | 52,000     | 40,040         | 40,386                                               | 0                                                  | 248                                                    | 0                                                                             | 248                                                                               | 0                                                                                   | 40,634                                                        | 0                                                    | 1,791                                     | 1,791                               | 840                                                                   | 12/01/2028                                     | 5.A FE ...                                                                                                       |
| ..03959K-AC-4                                        | ARCHROCK PARTNERS LP                     |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 72,449             | 77,000     | 67,015         | 67,331                                               | 0                                                  | 268                                                    | 0                                                                             | 268                                                                               | 0                                                                                   | 67,599                                                        | 0                                                    | 4,850                                     | 4,850                               | 2,072                                                                 | 04/01/2028                                     | 4.B FE ...                                                                                                       |
| ..03966V-AA-5                                        | ARCONIC ROLLED PRODUCTS CORP             |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 97,258             | 100,000    | 88,698         | 89,166                                               | 0                                                  | 311                                                    | 0                                                                             | 311                                                                               | 0                                                                                   | 89,477                                                        | 0                                                    | 7,781                                     | 7,781                               | 3,420                                                                 | 02/15/2028                                     | 3.C FE ...                                                                                                       |
| ..03966V-AB-3                                        | ARCONIC CORP                             |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 94,291             | 95,000     | 91,134         | 91,530                                               | 0                                                  | 240                                                    | 0                                                                             | 240                                                                               | 0                                                                                   | 91,769                                                        | 0                                                    | 2,522                                     | 2,522                               | 1,758                                                                 | 05/15/2025                                     | 3.A FE ...                                                                                                       |
| ..03969Y-AB-4                                        | ARDAGH METAL PACKAGING FINANCE USA       |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 158,412            | 200,000    | 146,500        | 147,903                                              | 0                                                  | 1,029                                                  | 0                                                                             | 1,029                                                                             | 0                                                                                   | 148,932                                                       | 0                                                    | 9,480                                     | 9,480                               | 2,467                                                                 | 09/01/2029                                     | 4.B FE ...                                                                                                       |
| ..04016G-BB-3                                        | ARES 40-RR                               |              | 01/15/2023       | PAYDOWN              |                                 | 21,819             | 21,819     | 21,590         | 21,590                                               | 0                                                  | 64                                                     | 0                                                                             | 64                                                                                | 0                                                                                   | 21,819                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 01/16/2029                                     | 1.A FE ...                                                                                                       |
| ..04016L-AQ-0                                        | ARES 42-R                                |              | 01/22/2023       | PAYDOWN              |                                 | 40,951             | 40,951     | 40,603         | 40,729                                               | 0                                                  | 222                                                    | 0                                                                             | 222                                                                               | 0                                                                                   | 40,951                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 01/24/2028                                     | 1.A FE ...                                                                                                       |
| ..045054-AJ-2                                        | ASHTREAD CAPITAL INC                     |              | 01/17/2023       | WELLS FARGO          |                                 | 232,838            | 250,000    | 215,843        | 216,849                                              | 0                                                  | 255                                                    | 0                                                                             | 255                                                                               | 0                                                                                   | 217,105                                                       | 0                                                    | 15,733                                    | 15,733                              | 2,167                                                                 | 05/01/2028                                     | 2.C FE ...                                                                                                       |
| ..045054-AQ-6                                        | ASHTREAD CAPITAL INC                     |              | 01/24/2023       | VARIOUS              |                                 | 603,302            | 600,000    | 598,602        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 598,602                                                       | 0                                                    | 4,700                                     | 4,700                               | 0                                                                     | 05/30/2033                                     | 2.C FE ...                                                                                                       |
| ..045086-AK-1                                        | ASHTON WOODS USA LLC                     |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 54,214             | 60,000     | 48,000         | 51,209                                               | 0                                                  | 237                                                    | 0                                                                             | 237                                                                               | 0                                                                                   | 51,445                                                        | 0                                                    | 2,768                                     | 2,768                               | 2,551                                                                 | 01/15/2028                                     | 4.A FE ...                                                                                                       |
| ..045086-AM-7                                        | ASHTON WOODS USA LLC                     |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 34,282             | 42,000     | 30,660         | 30,955                                               | 0                                                  | 216                                                    | 0                                                                             | 216                                                                               | 0                                                                                   | 31,171                                                        | 0                                                    | 3,111                                     | 3,111                               | 1,160                                                                 | 08/01/2029                                     | 4.A FE ...                                                                                                       |
| ..045086-AP-0                                        | ASHTON WOODS USA LLC                     |              | 03/02/2023       | GOLDMAN SACHS        |                                 | 10,449             | 13,000     | 9,295          | 9,377                                                | 0                                                  | 63                                                     | 0                                                                             | 63                                                                                | 0                                                                                   | 9,441                                                         | 0                                                    | 1,008                                     | 1,008                               | 259                                                                   | 04/01/2030                                     | 4.A FE ...                                                                                                       |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 4

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

| 1                    | 2                                        | 3            | 4                | 5                          | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|------------------------------------------|--------------|------------------|----------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                          |              |                  |                            |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser       | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..049560-AU-9        | ATMOS ENERGY CORPORATION .....           |              | 03/09/2023       | MATURITY .....             |                                 | 2,525,000          | 2,525,000 | 2,500,508      | 2,520,546                                            | .....0                                             | 4,454                                                  | .....0                                                                        | 4,454                                                                             | .....0                                                                              | 2,525,000                                                     | .....0                                               | .....0                                    | .....0                              | 7,891                                                                 | 03/09/2023                                     | 1.6 FE                                                                                                           |
| ..05348E-AR-0        | AVALONBAY COMMUNITIES INC .....          |              | 03/15/2023       | MATURITY .....             |                                 | 1,188,000          | 1,188,000 | 1,215,611      | 1,188,000                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 1,188,000                                                     | .....0                                               | .....0                                    | .....0                              | 16,929                                                                | 03/15/2023                                     | 1.6 FE                                                                                                           |
| ..053499-AL-3        | AVAYA INC .....                          |              | 03/02/2023       | STIFEL NICOLAUS .....      |                                 | 80,360             | 328,000   | 56,839         | 100,040                                              | .....0                                             | 2,733                                                  | .....0                                                                        | 2,733                                                                             | .....0                                                                              | 102,773                                                       | .....0                                               | (22,413)                                  | (22,413)                            | 0                                                                     | 09/15/2028                                     | 6. FE                                                                                                            |
| ..05368V-AA-4        | AVIENT CORP .....                        |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 25,686             | 26,000    | 24,083         | 24,127                                               | .....0                                             | 32                                                     | .....0                                                                        | 32                                                                                | .....0                                                                              | 24,159                                                        | .....0                                               | 1,527                                     | 1,527                               | 1,060                                                                 | 08/01/2030                                     | 3.0 FE                                                                                                           |
| ..05682Q-AQ-9        | BCC, 17-1R .....                         |              | 01/20/2023       | PAYDOWN .....              |                                 | 76,378             | 76,378    | 75,462         | 76,148                                               | .....0                                             | 230                                                    | .....0                                                                        | 230                                                                               | .....0                                                                              | 76,378                                                        | .....0                                               | .....0                                    | .....0                              | 1,017                                                                 | 07/22/2030                                     | 1.A FE                                                                                                           |
| ..058498-AW-6        | BALL CORPORATION .....                   |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 86,989             | 110,000   | 83,050         | 83,701                                               | .....0                                             | 480                                                    | .....0                                                                        | 480                                                                               | .....0                                                                              | 84,181                                                        | .....0                                               | 2,808                                     | 2,808                               | 1,766                                                                 | 08/15/2030                                     | 3.A FE                                                                                                           |
| ..058498-AY-2        | BALL CORPORATION .....                   |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 62,102             | 62,000    | 62,000         | 62,000                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 62,000                                                        | .....0                                               | 102                                       | 102                                 | 1,196                                                                 | 03/15/2028                                     | 3.A FE                                                                                                           |
| ..06051G-GF-0        | BANK OF AMERICA CORP .....               |              | 03/03/2023       | VARIOUS .....              |                                 | 1,640,353          | 1,750,000 | 1,684,842      | 1,633,646                                            | .....0                                             | 3,446                                                  | .....0                                                                        | 3,446                                                                             | .....0                                                                              | 1,637,092                                                     | .....0                                               | 3,261                                     | 3,261                               | 41,480                                                                | 01/20/2028                                     | 1.6 FE                                                                                                           |
| ..06051G-HD-4        | BANK OF AMERICA CORP .....               |              | 03/21/2023       | BANK OF AMERICA .....      |                                 | 183,806            | 199,000   | 208,988        | 205,452                                              | .....0                                             | (282)                                                  | .....0                                                                        | (282)                                                                             | .....0                                                                              | 205,171                                                       | .....0                                               | (21,364)                                  | (21,364)                            | 1,758                                                                 | 12/20/2028                                     | 1.F FE                                                                                                           |
| ..06051G-KW-8        | BANK OF AMERICA CORP .....               |              | 03/21/2023       | BANK OF AMERICA .....      |                                 | 495,480            | 500,000   | 500,000        | 500,000                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 500,000                                                       | .....0                                               | (4,520)                                   | (4,520)                             | 16,562                                                                | 07/22/2028                                     | 1.6 FE                                                                                                           |
| ..06051G-LE-7        | BANK OF AMERICA CORP .....               |              | 03/15/2023       | VARIOUS .....              |                                 | 1,130,084          | 1,140,000 | 1,140,000      | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 1,140,000                                                     | .....0                                               | (9,916)                                   | (9,916)                             | 5,510                                                                 | 01/20/2027                                     | 1.F FE                                                                                                           |
| ..06406R-BM-8        | BANK OF NEW YORK MELLON/THE .....        |              | 03/24/2023       | CITIGROUP .....            |                                 | 709,115            | 668,000   | 668,000        | 668,000                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 668,000                                                       | .....0                                               | 41,115                                    | 41,115                              | 16,563                                                                | 10/25/2033                                     | 1.F FE                                                                                                           |
| ..06759F-AB-2        | BABSN, 15-2R .....                       |              | 01/20/2023       | PAYDOWN .....              |                                 | 71,230             | 71,230    | 71,284         | 71,230                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 71,230                                                        | .....0                                               | .....0                                    | .....0                              | 989                                                                   | 10/21/2030                                     | 1.A FE                                                                                                           |
| ..06760P-AC-5        | BABSN, 18-3 .....                        |              | 01/20/2023       | PAYDOWN .....              |                                 | 499,551            | 499,551   | 493,931        | 494,120                                              | .....0                                             | 5,431                                                  | .....0                                                                        | 5,431                                                                             | .....0                                                                              | 499,551                                                       | .....0                                               | .....0                                    | .....0                              | 6,629                                                                 | 07/20/2029                                     | 1.A FE                                                                                                           |
| ..071813-CY-3        | BAXTER INTERNATIONAL INC .....           |              | 01/19/2023       | MARKET AXESS AS A BR ..... |                                 | 399,366            | 400,000   | 393,600        | 395,668                                              | .....0                                             | 278                                                    | .....0                                                                        | 278                                                                               | .....0                                                                              | 395,946                                                       | .....0                                               | 3,420                                     | 3,420                               | 2,603                                                                 | 12/01/2023                                     | 2.B FE                                                                                                           |
| ..07556Q-BM-6        | BEAZER HOMES USA INC .....               |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 67,211             | 68,000    | 58,705         | 62,623                                               | .....0                                             | 405                                                    | .....0                                                                        | 405                                                                               | .....0                                                                              | 63,028                                                        | .....0                                               | 4,183                                     | 4,183                               | 2,180                                                                 | 03/15/2025                                     | 4.B FE                                                                                                           |
| ..07556Q-BR-5        | BEAZER HOMES USA INC .....               |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 105,742            | 119,000   | 89,845         | 93,055                                               | .....0                                             | 745                                                    | .....0                                                                        | 745                                                                               | .....0                                                                              | 93,800                                                        | .....0                                               | 11,942                                    | 11,942                              | 2,738                                                                 | 10/15/2027                                     | 4.B FE                                                                                                           |
| ..07556Q-BT-1        | BEAZER HOMES USA INC .....               |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 8,087              | 9,000     | 7,051          | 7,131                                                | .....0                                             | 34                                                     | .....0                                                                        | 34                                                                                | .....0                                                                              | 7,165                                                         | .....0                                               | 923                                       | 923                                 | 256                                                                   | 10/15/2029                                     | 4.B FE                                                                                                           |
| ..07588Z-BV-0        | BECTON DICKINSON AND COMPANY .....       |              | 01/24/2023       | BANK OF AMERICA .....      |                                 | 1,472,143          | 1,503,000 | 1,500,495      | 1,468,436                                            | .....0                                             | 1,594                                                  | .....0                                                                        | 1,594                                                                             | .....0                                                                              | 1,470,030                                                     | .....0                                               | 2,114                                     | 2,114                               | 7,020                                                                 | 06/06/2024                                     | 2.B FE                                                                                                           |
| ..097023-DD-4        | BOEING CO .....                          |              | 02/04/2023       | MATURITY .....             |                                 | 2,174,000          | 2,174,000 | 2,176,313      | 2,174,158                                            | .....0                                             | (158)                                                  | .....0                                                                        | (158)                                                                             | .....0                                                                              | 2,174,000                                                     | .....0                                               | .....0                                    | .....0                              | 12,685                                                                | 02/04/2023                                     | 2.C FE                                                                                                           |
| ..09739D-AD-2        | BOISE CASCADE CO .....                   |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 131,022            | 150,000   | 124,793        | 125,457                                              | .....0                                             | 424                                                    | .....0                                                                        | 424                                                                               | .....0                                                                              | 125,881                                                       | .....0                                               | 5,141                                     | 5,141                               | 4,977                                                                 | 07/01/2030                                     | 3.0 FE                                                                                                           |
| ..097793-AE-3        | BONANZA CREEK ENERGY INC .....           |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 37,792             | 41,000    | 36,798         | 37,218                                               | .....0                                             | 158                                                    | .....0                                                                        | 158                                                                               | .....0                                                                              | 37,376                                                        | .....0                                               | 416                                       | 416                                 | 803                                                                   | 10/15/2026                                     | 3.0 FE                                                                                                           |
| ..10373Q-BT-6        | BP CAPITAL MARKETS AMERICA INC .....     |              | 02/09/2023       | ROYAL BANK OF CANADA ..... |                                 | 344,696            | 400,000   | 334,488        | 334,488                                              | .....0                                             | 668                                                    | .....0                                                                        | 668                                                                               | .....0                                                                              | 335,156                                                       | .....0                                               | 9,540                                     | 9,540                               | 6,379                                                                 | 01/12/2032                                     | 1.F FE                                                                                                           |
| ..11014P-AJ-4        | BRIST, 1R .....                          |              | 01/15/2023       | PAYDOWN .....              |                                 | 92,553             | 92,553    | 91,767         | 92,028                                               | .....0                                             | 525                                                    | .....0                                                                        | 525                                                                               | .....0                                                                              | 92,553                                                        | .....0                                               | .....0                                    | .....0                              | 1,173                                                                 | 04/16/2029                                     | 1.A FE                                                                                                           |
| ..11120V-AF-0        | BRIXMOR OPERATING PARTNERSHIP LP .....   |              | 03/17/2023       | BARCLAY'S CAPITAL .....    |                                 | 959,813            | 991,000   | 1,054,026      | 1,024,284                                            | .....0                                             | (5,714)                                                | .....0                                                                        | (5,714)                                                                           | .....0                                                                              | 1,018,570                                                     | .....0                                               | (58,756)                                  | (58,756)                            | 9,646                                                                 | 06/15/2024                                     | 2.C FE                                                                                                           |
| ..11134L-AM-1        | BROADCOM CORPORATION/BROADCOM CAYM ..... |              | 01/15/2023       | MATURITY .....             |                                 | 880,000            | 880,000   | 895,986        | 880,000                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 880,000                                                       | .....0                                               | .....0                                    | .....0                              | 11,660                                                                | 01/15/2023                                     | 2.C FE                                                                                                           |
| ..11135F-AV-3        | BROADCOM INC .....                       |              | 03/13/2023       | BONSTEQA .....             |                                 | 1,469,222          | 1,500,000 | 1,552,140      | 1,517,548                                            | .....0                                             | (4,070)                                                | .....0                                                                        | (4,070)                                                                           | .....0                                                                              | 1,513,478                                                     | .....0                                               | (44,256)                                  | (44,256)                            | 11,156                                                                | 11/15/2023                                     | 2.C FE                                                                                                           |
| ..115637-AU-4        | BROWN-FORMAN CORPORATION .....           |              | 03/21/2023       | JEFFERIES & CO .....       |                                 | 200,390            | 200,000   | 199,408        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 199,408                                                       | .....0                                               | 982                                       | 982                                 | .....0                                                                | 04/15/2033                                     | 1.6 FE                                                                                                           |
| ..12189T-AN-4        | BURLINGTON NORTHERN SANTA FE LLC .....   |              | 02/09/2023       | PERFORMANCE TRUST CA ..... |                                 | 111,457            | 100,000   | 106,607        | 106,531                                              | .....0                                             | (99)                                                   | .....0                                                                        | (99)                                                                              | .....0                                                                              | 106,431                                                       | .....0                                               | 5,026                                     | 5,026                               | 2,775                                                                 | 03/15/2029                                     | 1.0 FE                                                                                                           |
| ..12429T-AD-6        | BIWAY HOLDING CO .....                   |              | 02/24/2023       | CALL 100 .....             |                                 | 75,000             | 75,000    | 67,349         | 71,338                                               | .....0                                             | 397                                                    | .....0                                                                        | 397                                                                               | .....0                                                                              | 71,735                                                        | .....0                                               | 3,265                                     | 3,265                               | 1,478                                                                 | 04/15/2024                                     | 4.B FE                                                                                                           |
| ..1248EP-BR-3        | CCO HOLDINGS LLC / CCO HOLDINGS CA ..... |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 105,378            | 110,000   | 105,132        | 104,577                                              | .....0                                             | 262                                                    | .....0                                                                        | 262                                                                               | .....0                                                                              | 104,839                                                       | .....0                                               | 538                                       | 538                                 | 2,101                                                                 | 05/01/2026                                     | 3.C FE                                                                                                           |
| ..1248EP-CK-7        | CCO HLDGS LLC/CAP CORP .....             |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 36,377             | 46,000    | 35,305         | 35,535                                               | .....0                                             | 167                                                    | .....0                                                                        | 167                                                                               | .....0                                                                              | 35,702                                                        | .....0                                               | 675                                       | 675                                 | 1,168                                                                 | 02/01/2031                                     | 3.C FE                                                                                                           |
| ..1248EP-CP-6        | CCO HOLDINGS LLC .....                   |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 19,134             | 26,000    | 18,785         | 18,887                                               | .....0                                             | 72                                                     | .....0                                                                        | 72                                                                                | .....0                                                                              | 18,959                                                        | .....0                                               | 175                                       | 175                                 | 709                                                                   | 01/15/2034                                     | 3.0 FE                                                                                                           |
| ..12543D-BC-3        | CHS/COMMUNITY HEALTH SYSTEMS INC .....   |              | 02/17/2023       | JP MORGAN .....            |                                 | 98,500             | 100,000   | 85,051         | 87,508                                               | .....0                                             | 468                                                    | .....0                                                                        | 468                                                                               | .....0                                                                              | 87,976                                                        | .....0                                               | 10,524                                    | 10,524                              | 3,489                                                                 | 03/15/2026                                     | 4.B FE                                                                                                           |
| ..12543D-BJ-8        | COMMUNITY HEALTH SYSTEMS INC .....       |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 9,157              | 13,000    | 6,240          | 6,358                                                | .....0                                             | 94                                                     | .....0                                                                        | 94                                                                                | .....0                                                                              | 6,453                                                         | .....0                                               | 2,704                                     | 2,704                               | 350                                                                   | 04/15/2029                                     | 5.B FE                                                                                                           |
| ..12548R-AB-0        | CIFC, 14-2RR .....                       |              | 01/24/2023       | PAYDOWN .....              |                                 | 59,522             | 59,522    | 58,867         | 59,393                                               | .....0                                             | 129                                                    | .....0                                                                        | 129                                                                               | .....0                                                                              | 59,522                                                        | .....0                                               | .....0                                    | .....0                              | 818                                                                   | 04/24/2030                                     | 1.A FE                                                                                                           |
| ..12550Y-AN-4        | CIFC, 17-2R .....                        |              | 01/20/2023       | PAYDOWN .....              |                                 | 26,637             | 26,637    | 26,438         | 26,637                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 26,637                                                        | .....0                                               | .....0                                    | .....0                              | 353                                                                   | 04/22/2030                                     | 1.A FE                                                                                                           |
| ..126307-AQ-0        | CSC HOLDINGS LLC .....                   |              | 01/18/2023       | MARKET AXESS AS A BR ..... |                                 | 180,146            | 200,000   | 167,000        | 167,000                                              | .....0                                             | 324                                                    | .....0                                                                        | 324                                                                               | .....0                                                                              | 167,324                                                       | .....0                                               | 12,822                                    | 12,822                              | 2,903                                                                 | 04/15/2027                                     | 4.A FE                                                                                                           |
| ..126307-BA-4        | CSC HOLDINGS LLC .....                   |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 352,651            | 614,000   | 348,445        | 348,445                                              | .....0                                             | 3,695                                                  | .....0                                                                        | 3,695                                                                             | .....0                                                                              | 352,140                                                       | .....0                                               | 511                                       | 511                                 | 22,654                                                                | 01/15/2030                                     | 5.A FE                                                                                                           |
| ..126307-BF-3        | CSC HOLDINGS LLC .....                   |              | 01/20/2023       | GOLDMAN SACHS .....        |                                 | 413,250            | 600,000   | 390,000        | 390,000                                              | .....0                                             | 1,120                                                  | .....0                                                                        | 1,120                                                                             | .....0                                                                              | 391,120                                                       | .....0                                               | 22,130                                    | 22,130                              | 8,944                                                                 | 02/15/2031                                     | 4.A FE                                                                                                           |
| ..12641L-BU-6        | CSX CORP .....                           |              | 01/10/2023       | PERFORMANCE TRUST CA ..... |                                 | 77,972             | 70,000    | 78,747         | 74,968                                               | .....0                                             | (23)                                                   | .....0                                                                        | (23)                                                                              | .....0                                                                              | 74,945                                                        | .....0                                               | 3,027                                     | 3,027                               | 542                                                                   | 12/01/2028                                     | 2.A FE                                                                                                           |
| ..12652H-AC-2        | CSI COMPRESSCO LP/FINANCE .....          |              | 01/25/2023       | EXTERNAL MANAGER TRA ..... |                                 | 45,900             | 51,000    | 26,725         | 36,198                                               | .....0                                             | 364                                                    | .....0                                                                        | 364                                                                               | .....0                                                                              | 36,562                                                        | .....0                                               | 9,338                                     | 9,338                               | 1,233                                                                 | 04/01/2025                                     | 6. FE                                                                                                            |
| ..12652H-AE-8        | CSI COMPRESSCO LP/FINANCE .....          |              | 01/31/2023       | EXTERNAL MANAGER TRA ..... |                                 | 80,559             | 95,336    | 51,940         | 63,549                                               | .....0                                             | 565                                                    | .....0                                                                        | 565                                                                               | .....0                                                                              | 64,114                                                        | .....0                                               | 16,445                                    | 16,445                              | 3,204                                                                 | 04/01/2026                                     | 5.A FE                                                                                                           |
| ..12769G-AA-8        | CAESARS ENTERTAINMENT INC .....          |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 63,614             | 75,000    | 57,154         | 57,821                                               | .....0                                             | 336                                                    | .....0                                                                        | 336                                                                               | .....0                                                                              | 58,158                                                        | .....0                                               | 5,457                                     | 5,457                               | 1,359                                                                 | 10/15/2029                                     | 4.C FE                                                                                                           |
| ..12770R-AA-1        | COLT MERGER SUB INC .....                |              | 02/06/2023       | UBS SECURITIES .....       |                                 | 491,813            | 490,000   | 468,563        | 471,819                                              | .....0                                             | 622                                                    | .....0                                                                        | 622                                                                               | .....0                                                                              | 472,440                                                       | .....0                                               | 19,372                                    | 19,372                              | 16,891                                                                | 07/01/2025                                     | 3.C FE                                                                                                           |
| ..13123X-BF-8        | CALLON PETROLEUM COMPANY .....           |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 15,027             | 16,000    | 13,960         | 14,007                                               | .....0                                             | 31                                                     | .....0                                                                        | 31                                                                                | .....0                                                                              | 14,038                                                        | .....0                                               | 989                                       | 989                                 | 270                                                                   | 06/15/2030                                     | 4.A FE                                                                                                           |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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 Ident-<br>ification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser       | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..131347-CK-0             | CALPINE CORP .....                       | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 21,077             | 22,000    | 20,205         | 20,683                                               | .....0                                             | .....61                                                | .....0                                                                        | .....61                                                                           | .....0                                                                              | 20,743                                                        | .....0                                               | 334                                       | 334                                 | .....305                                                              | 06/01/2026                                     | 3.A FE                                                                                                           |
| ..13323N-AA-0             | CAMELOT RETURN MERGER SUB INC .....      | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 84,255             | 89,000    | 73,404         | 73,896                                               | .....0                                             | .....322                                               | .....0                                                                        | .....322                                                                          | .....0                                                                              | 74,218                                                        | .....0                                               | 10,037                                    | 10,037                              | .....4,781                                                            | 08/01/2028                                     | 4.B FE                                                                                                           |
| ..14311D-BN-5             | CGMS_15-1RRR .....                       | .....        | 01/20/2023       | PAYDOWN .....              | .....                           | 25,455             | 25,455    | 25,124         | 25,375                                               | .....0                                             | .....80                                                | .....0                                                                        | .....80                                                                           | .....0                                                                              | 25,455                                                        | .....0                                               | .....0                                    | .....0                              | .....340                                                              | 07/21/2031                                     | 1.A FE                                                                                                           |
| ..14314L-AC-9             | CGMS_14-2RR .....                        | .....        | 02/07/2023       | CITIGROUP .....            | .....                           | 978,243            | 985,636   | 984,650        | 985,636                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 985,636                                                       | .....0                                               | (7,392)                                   | (7,392)                             | 13,318                                                                | 05/15/2031                                     | 1.A FE                                                                                                           |
| ..149123-BF-7             | CATERPILLAR INC .....                    | .....        | 02/03/2023       | PERFORMANCE TRUST CA ..... | .....                           | 55,313             | 50,000    | 53,887         | 53,844                                               | .....0                                             | .....(61)                                              | .....0                                                                        | .....(61)                                                                         | .....0                                                                              | 53,783                                                        | .....0                                               | 1,530                                     | 1,530                               | 1,859                                                                 | 07/15/2028                                     | 1.F FE                                                                                                           |
| ..14913R-2Y-2             | CATERPILLAR FINANCIAL SERVICES COR ..... | .....        | 01/03/2023       | TD SECURITIES .....        | .....                           | 1,002,780          | 1,000,000 | 999,440        | 999,440                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 999,440                                                       | .....0                                               | 3,340                                     | 3,340                               | 6,397                                                                 | 01/17/2025                                     | 1.F FE                                                                                                           |
| ..14913R-3C-9             | CATERPILLAR FINANCIAL SERVICES COR ..... | .....        | 03/15/2023       | BANK OF AMERICA .....      | .....                           | 1,016,710          | 1,000,000 | 999,790        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 999,790                                                       | .....0                                               | 16,920                                    | 16,920                              | 1,050                                                                 | 03/10/2025                                     | 1.F FE                                                                                                           |
| ..15135B-AR-2             | CENTENE CORPORATION .....                | .....        | 01/05/2023       | ROYAL BANK OF CANADA ..... | .....                           | 944,080            | 1,000,000 | 969,344        | 940,000                                              | .....0                                             | .....223                                               | .....0                                                                        | .....223                                                                          | .....0                                                                              | 940,223                                                       | .....0                                               | 3,857                                     | 3,857                               | 2,833                                                                 | 12/15/2027                                     | 2.C FE                                                                                                           |
| ..15135B-AZ-4             | CENTENE CORPORATION .....                | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 77,168             | 100,000   | 75,250         | 75,781                                               | .....0                                             | .....387                                               | .....0                                                                        | .....387                                                                          | .....0                                                                              | 76,168                                                        | .....0                                               | 1,000                                     | 1,000                               | 1,568                                                                 | 08/01/2031                                     | 2.C FE                                                                                                           |
| ..15189W-AN-0             | CENTERPOINT ENERGY RESOURCES CORPO ..... | .....        | 03/02/2023       | MATURITY .....             | .....                           | 575,000            | 575,000   | 575,000        | 575,000                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 575,000                                                       | .....0                                               | .....0                                    | .....0                              | 7,588                                                                 | 03/02/2023                                     | 1.G FE                                                                                                           |
| ..161175-AY-0             | CHARTER COMMUNICATIONS OPERATING L ..... | .....        | 03/27/2023       | JANE STREET EXECUTIO ..... | .....                           | 396,020            | 400,000   | 453,680        | 432,844                                              | .....0                                             | .....(3,431)                                           | .....0                                                                        | .....(3,431)                                                                      | .....0                                                                              | 429,413                                                       | .....0                                               | (33,393)                                  | (33,393)                            | 13,415                                                                | 07/23/2025                                     | 2.C FE                                                                                                           |
| ..16411Q-AK-7             | CHENIERE ENERGY PARTNERS LP .....        | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 18,838             | 22,000    | 18,425         | 18,505                                               | .....0                                             | .....60                                                | .....0                                                                        | .....60                                                                           | .....0                                                                              | 18,565                                                        | .....0                                               | 272                                       | 272                                 | 452                                                                   | 03/01/2031                                     | 2.C FE                                                                                                           |
| ..16411R-AK-5             | CHENIERE ENERGY INC .....                | .....        | 03/03/2023       | JP MORGAN .....            | .....                           | 141,409            | 153,000   | 138,458        | 138,693                                              | .....0                                             | .....377                                               | .....0                                                                        | .....377                                                                          | .....0                                                                              | 139,070                                                       | .....0                                               | 2,339                                     | 2,339                               | 2,791                                                                 | 10/15/2028                                     | 2.C FE                                                                                                           |
| ..16412X-AC-9             | CHENIERE CORPUS CHRISTI HOLDINGS L ..... | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 88,056             | 88,000    | 81,356         | 84,173                                               | .....0                                             | .....272                                               | .....0                                                                        | .....272                                                                          | .....0                                                                              | 84,446                                                        | .....0                                               | 3,610                                     | 3,610                               | 3,533                                                                 | 03/31/2025                                     | 2.C FE                                                                                                           |
| ..172967-MG-3             | CITIGROUP INC .....                      | .....        | 01/24/2023       | EXTERNAL MANAGER TRA ..... | .....                           | 122,240            | 128,000   | 112,096        | 112,440                                              | .....0                                             | .....19                                                | .....0                                                                        | .....19                                                                           | .....0                                                                              | 112,459                                                       | .....0                                               | 9,781                                     | 9,781                               | 2,382                                                                 | 12/31/2049                                     | 3.A FE                                                                                                           |
| ..184496-AQ-0             | CLEAN HARBORS INC .....                  | .....        | 02/24/2023       | TRUIST BANK .....          | .....                           | 49,563             | 50,000    | 50,000         | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 50,000                                                        | .....0                                               | (438)                                     | (438)                               | 301                                                                   | 02/01/2031                                     | 3.C FE                                                                                                           |
| ..18453H-AA-4             | CLEAR CHANNEL OUTDOOR HOLDINGS INC ..... | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 126,431            | 143,000   | 118,196        | 121,589                                              | .....0                                             | .....687                                               | .....0                                                                        | .....687                                                                          | .....0                                                                              | 122,276                                                       | .....0                                               | 4,155                                     | 4,155                               | 4,092                                                                 | 08/15/2027                                     | 4.B FE                                                                                                           |
| ..18453H-AC-0             | CLEAR CHANNEL OUTDOOR HOLDINGS INC ..... | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 32,146             | 39,000    | 28,404         | 28,421                                               | .....0                                             | .....245                                               | .....0                                                                        | .....245                                                                          | .....0                                                                              | 28,666                                                        | .....0                                               | 3,480                                     | 3,480                               | 1,184                                                                 | 04/15/2028                                     | 5.B FE                                                                                                           |
| ..18453H-AD-8             | CLEAR CHANNEL OUTDOOR HOLDINGS INC ..... | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 24,701             | 31,000    | 21,849         | 22,204                                               | .....0                                             | .....151                                               | .....0                                                                        | .....151                                                                          | .....0                                                                              | 22,354                                                        | .....0                                               | 2,347                                     | 2,347                               | 614                                                                   | 06/01/2029                                     | 5.B FE                                                                                                           |
| ..18972E-AA-3             | CLYDESDALE ACQUISITION HOLDINGS IN ..... | .....        | 01/25/2023       | MITSUBISHI UFJ .....       | .....                           | 99,000             | 100,000   | 90,750         | 91,007                                               | .....0                                             | .....79                                                | .....0                                                                        | .....79                                                                           | .....0                                                                              | 91,086                                                        | .....0                                               | 7,914                                     | 7,914                               | 1,877                                                                 | 04/15/2029                                     | 4.B FE                                                                                                           |
| ..192108-BC-1             | COEUR MINING INC .....                   | .....        | 01/10/2023       | UBS SECURITIES .....       | .....                           | 79,750             | 100,000   | 70,250         | 71,799                                               | .....0                                             | .....100                                               | .....0                                                                        | .....100                                                                          | .....0                                                                              | 71,899                                                        | .....0                                               | 7,851                                     | 7,851                               | 2,093                                                                 | 02/15/2029                                     | 5.A FE                                                                                                           |
| ..194162-AQ-6             | COLGATE-PALMOLIVE CO .....               | .....        | 03/29/2023       | MORGAN STANLEY .....       | .....                           | 510,475            | 500,000   | 499,420        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 499,420                                                       | .....0                                               | 11,055                                    | 11,055                              | 2,000                                                                 | 03/02/2026                                     | 1.D FE                                                                                                           |
| ..19416Q-BX-7             | COLGATE-PALMOLIVE CO .....               | .....        | 02/14/2023       | PERFORMANCE TRUST CA ..... | .....                           | 1,558,141          | 1,460,000 | 1,540,885      | 1,538,484                                            | .....0                                             | .....(3,180)                                           | .....0                                                                        | .....(3,180)                                                                      | .....0                                                                              | 1,535,304                                                     | .....0                                               | 22,837                                    | 22,837                              | 20,369                                                                | 05/19/2025                                     | 1.D FE                                                                                                           |
| ..202795-JY-7             | COMMONWEALTH EDISON COMPANY .....        | .....        | 01/03/2023       | JEFFERIES & CO .....       | .....                           | 500,425            | 500,000   | 498,785        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 498,785                                                       | .....0                                               | 1,640                                     | 1,640                               | .....0                                                                | 02/01/2053                                     | 1.F FE                                                                                                           |
| ..203372-AX-5             | COMMSCOPE INC .....                      | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 74,350             | 92,000    | 73,614         | 74,175                                               | .....0                                             | .....371                                               | .....0                                                                        | .....371                                                                          | .....0                                                                              | 74,546                                                        | .....0                                               | (196)                                     | (196)                               | 2,246                                                                 | 09/01/2029                                     | 4.B FE                                                                                                           |
| ..20337Y-AA-5             | COMMSCOPE TECHNOLOGIES FINANCE LLC ..... | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 81,409             | 85,000    | 73,525         | 75,209                                               | .....0                                             | .....620                                               | .....0                                                                        | .....620                                                                          | .....0                                                                              | 75,828                                                        | .....0                                               | 5,581                                     | 5,581                               | 1,148                                                                 | 06/15/2025                                     | 5.A FE                                                                                                           |
| ..20338Q-AA-1             | COMMSCOPE FINANCE LLC .....              | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 49,843             | 59,000    | 45,873         | 45,873                                               | .....0                                             | .....431                                               | .....0                                                                        | .....431                                                                          | .....0                                                                              | 46,304                                                        | .....0                                               | 3,539                                     | 3,539                               | 2,501                                                                 | 03/01/2027                                     | 5.A FE                                                                                                           |
| ..205887-BR-2             | CONAGRA BRANDS INC .....                 | .....        | 01/25/2023       | MATURITY .....             | .....                           | 2,150,000          | 2,150,000 | 2,187,367      | 2,150,000                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 2,150,000                                                     | .....0                                               | .....0                                    | .....0                              | 34,400                                                                | 01/25/2023                                     | 2.C FE                                                                                                           |
| ..20679L-AB-7             | CONDUENT BUSINESS SERVICES LLC .....     | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 80,950             | 100,000   | 79,500         | 80,000                                               | .....0                                             | .....374                                               | .....0                                                                        | .....374                                                                          | .....0                                                                              | 80,373                                                        | .....0                                               | 577                                       | 577                                 | 2,083                                                                 | 11/01/2029                                     | 4.A FE                                                                                                           |
| ..21036P-BC-1             | CONSTELLATION BRANDS INC .....           | .....        | 03/15/2023       | BARCLAY'S CAPITAL .....    | .....                           | 739,650            | 750,000   | 752,370        | 752,209                                              | .....0                                             | .....(78)                                              | .....0                                                                        | .....(78)                                                                         | .....0                                                                              | 752,131                                                       | .....0                                               | (12,481)                                  | (12,481)                            | 11,819                                                                | 11/15/2028                                     | 2.B FE                                                                                                           |
| ..212015-AN-1             | CONTINENTAL RESOURCES INC .....          | .....        | 01/18/2023       | BANK OF AMERICA .....      | .....                           | 489,660            | 500,000   | 486,104        | 486,250                                              | .....0                                             | .....484                                               | .....0                                                                        | .....484                                                                          | .....0                                                                              | 486,734                                                       | .....0                                               | 2,926                                     | 2,926                               | 2,586                                                                 | 06/01/2024                                     | 2.C FE                                                                                                           |
| ..212015-AU-5             | CONTINENTAL RESOURCES INC .....          | .....        | 03/17/2023       | BARCLAY'S CAPITAL .....    | .....                           | 220,368            | 250,000   | 221,480        | .....0                                               | .....0                                             | 1,151                                                  | .....0                                                                        | 1,151                                                                             | .....0                                                                              | 222,631                                                       | .....0                                               | (2,263)                                   | (2,263)                             | 1,985                                                                 | 11/05/2026                                     | 2.C FE                                                                                                           |
| ..21871D-AD-5             | CORELOGIC INC .....                      | .....        | 02/07/2023       | JANE STREET EXECUTIO ..... | .....                           | 63,298             | 80,000    | 54,400         | 55,205                                               | .....0                                             | .....348                                               | .....0                                                                        | .....348                                                                          | .....0                                                                              | 55,554                                                        | .....0                                               | 7,745                                     | 7,745                               | 980                                                                   | 05/01/2028                                     | 4.C FE                                                                                                           |
| ..21925D-AA-7             | CORNERSTONE BUILDING BRANDS INC .....    | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 67,058             | 92,000    | 50,760         | 51,992                                               | .....0                                             | .....667                                               | .....0                                                                        | .....667                                                                          | .....0                                                                              | 52,660                                                        | .....0                                               | 14,398                                    | 14,398                              | 3,616                                                                 | 01/15/2029                                     | 5.A FE                                                                                                           |
| ..21935N-AV-7             | CORNING INC .....                        | .....        | 03/01/2023       | MATURITY .....             | .....                           | 1,500,000          | 1,500,000 | 1,625,880      | 1,515,890                                            | .....0                                             | .....(15,890)                                          | .....0                                                                        | .....(15,890)                                                                     | .....0                                                                              | 1,500,000                                                     | .....0                                               | .....0                                    | .....0                              | 28,238                                                                | 03/01/2023                                     | 2.A FE                                                                                                           |
| ..22788C-AA-3             | CROWDSTRIKE HOLDINGS INC .....           | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 71,227             | 85,000    | 70,478         | 71,613                                               | .....0                                             | .....330                                               | .....0                                                                        | .....330                                                                          | .....0                                                                              | 71,942                                                        | .....0                                               | (715)                                     | (715)                               | 1,424                                                                 | 02/15/2029                                     | 3.C FE                                                                                                           |
| ..228187-AB-6             | CROWN AMERICAS LLC .....                 | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 214,985            | 225,000   | 210,194        | 210,314                                              | .....0                                             | .....773                                               | .....0                                                                        | .....773                                                                          | .....0                                                                              | 211,087                                                       | .....0                                               | 3,898                                     | 3,898                               | 6,383                                                                 | 02/01/2026                                     | 3.B FE                                                                                                           |
| ..228701-AF-5             | CROWNROCK LP .....                       | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 208,672            | 217,000   | 168,370        | 184,030                                              | .....0                                             | 1,699                                                  | .....0                                                                        | 1,699                                                                             | .....0                                                                              | 185,729                                                       | .....0                                               | 22,943                                    | 22,943                              | 4,781                                                                 | 10/15/2025                                     | 3.C FE                                                                                                           |
| ..228701-AG-3             | CROWNROCK LP .....                       | .....        | 01/24/2023       | EXTERNAL MANAGER TRA ..... | .....                           | 4,592              | 5,000     | 4,400          | 4,418                                                | .....0                                             | .....5                                                 | .....0                                                                        | .....5                                                                            | .....0                                                                              | 4,423                                                         | .....0                                               | 169                                       | 169                                 | 59                                                                    | 05/01/2029                                     | 3.C FE                                                                                                           |
| ..23168M-AA-1             | CUSHMAN & WAKEFIELD US BORROWER LL ..... | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 62,621             | 67,000    | 61,808         | 62,157                                               | .....0                                             | .....128                                               | .....0                                                                        | .....128                                                                          | .....0                                                                              | 62,285                                                        | .....0                                               | 336                                       | 336                                 | 1,394                                                                 | 05/15/2028                                     | 3.C FE                                                                                                           |
| ..23311V-AG-2             | DOP MIDSTREAM OPERATING LP .....         | .....        | 03/02/2023       | VARIOUS .....              | .....                           | 296,367            | 299,000   | 282,925        | 285,058                                              | .....0                                             | .....749                                               | .....0                                                                        | .....749                                                                          | .....0                                                                              | 285,808                                                       | .....0                                               | 10,560                                    | 10,560                              | 9,655                                                                 | 07/15/2025                                     | 2.C FE                                                                                                           |
| ..23331A-BG-3             | D R HORTON INC .....                     | .....        | 02/15/2023       | MATURITY .....             | .....                           | 105,000            | 105,000   | 107,758        | 105,000                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 105,000                                                       | .....0                                               | .....0                                    | .....0                              | 2,494                                                                 | 02/15/2023                                     | 2.A FE                                                                                                           |
| ..23338V-AT-3             | DTE ELECTRIC COMPANY .....               | .....        | 03/09/2023       | VARIOUS .....              | .....                           | 689,100            | 685,000   | 683,740        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 683,740                                                       | .....0                                               | 5,360                                     | 5,360                               | 5,518                                                                 | 04/01/2053                                     | 1.E FE                                                                                                           |
| ..23345M-AA-5             | DT MIDSTREAM INC .....                   | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 35,766             | 42,000    | 35,342         | 35,685                                               | .....0                                             | .....138                                               | .....0                                                                        | .....138                                                                          | .....0                                                                              | 35,823                                                        | .....0                                               | (57)                                      | (57)                                | 390                                                                   | 06/15/2029                                     | 3.A FE                                                                                                           |
| ..23345M-AB-3             | DT MIDSTREAM INC .....                   | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 15,895             | 19,000    | 15,580         | 15,653                                               | .....0                                             | .....51                                                | .....0                                                                        | .....51                                                                           | .....0                                                                              | 15,704                                                        | .....0                                               | 191                                       | 191                                 | 187                                                                   | 06/15/2031                                     | 3.A FE                                                                                                           |
| ..235825-AJ-5             | DANA INC .....                           | .....        | 03/02/2023       | GOLDMAN SACHS .....        | .....                           | 50,595             | 65,000    | 46,556         | 46,876                                               | .....0                                             | .....238                                               | .....0                                                                        | .....238                                                                          | .....0                                                                              | 47,113                                                        | .....0                                               | 3,482                                     | 3,482                               | 1,633                                                                 | 02/15/2032                                     | 3.B FE                                                                                                           |



STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 4

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

| 1                    | 2                                        | 3            | 4                | 5                         | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|------------------------------------------|--------------|------------------|---------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                          |              |                  |                           |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser      | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..237266-AH-4        | DARLING INGREDIENTS INC .....            |              | 03/02/2023       | GOLDMAN SACHS .....       |                                 | 28,727             | 30,000    | 29,063         | 29,063                                               | 0                                                  | 36                                                     | 0                                                                             | 36                                                                                | 0                                                                                   | 29,098                                                        | 0                                                    | (371)                                     | (371)                               | 617                                                                   | 04/15/2027                                     | 3.A FE                                                                                                           |
| ..237266-AJ-0        | DARLING INGREDIENTS INC .....            |              | 03/02/2023       | GOLDMAN SACHS .....       |                                 | 16,442             | 17,000    | 16,193         | 16,214                                               | 0                                                  | 13                                                     | 0                                                                             | 13                                                                                | 0                                                                                   | 16,228                                                        | 0                                                    | 214                                       | 214                                 | 230                                                                   | 06/15/2030                                     | 3.A FE                                                                                                           |
| ..23918K-AS-7        | DAVITA INC .....                         |              | 03/02/2023       | GOLDMAN SACHS .....       |                                 | 29,274             | 36,000    | 27,354         | 27,737                                               | 0                                                  | 142                                                    | 0                                                                             | 142                                                                               | 0                                                                                   | 27,879                                                        | 0                                                    | 1,394                                     | 1,394                               | 439                                                                   | 06/01/2030                                     | 4.A FE                                                                                                           |
| ..23918K-AT-5        | DAVITA INC .....                         |              | 03/02/2023       | GOLDMAN SACHS .....       |                                 | 15,065             | 20,000    | 14,300         | 14,418                                               | 0                                                  | 88                                                     | 0                                                                             | 88                                                                                | 0                                                                                   | 14,506                                                        | 0                                                    | 559                                       | 559                                 | 419                                                                   | 02/15/2031                                     | 4.A FE                                                                                                           |
| ..24422E-WP-0        | JOHN DEERE CAPITAL CORP .....            |              | 02/07/2023       | ROYAL BANK OF CANADA ...  |                                 | 503,845            | 500,000   | 499,765        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 499,765                                                       | 0                                                    | 4,080                                     | 4,080                               | 2,000                                                                 | 01/09/2026                                     | 1.F FE                                                                                                           |
| ..25160P-AE-7        | DEUTSCHE BANK AG (NEW YORK BRANCH)       |              | 02/10/2023       | MORGAN STANLEY .....      |                                 | 187,112            | 200,000   | 160,913        | 160,783                                              | 0                                                  | 351                                                    | 0                                                                             | 351                                                                               | 0                                                                                   | 161,134                                                       | 0                                                    | 25,978                                    | 25,978                              | 7,058                                                                 | 07/08/2031                                     | 2.C FE                                                                                                           |
| ..25179M-BE-2        | DEVON ENERGY CORPORATION .....           |              | 03/16/2023       | JP MORGAN .....           |                                 | 118,281            | 118,000   | 128,162        | 124,133                                              | 0                                                  | (1,284)                                                | 0                                                                             | (1,284)                                                                           | 0                                                                                   | 122,848                                                       | 0                                                    | (4,567)                                   | (4,567)                             | 1,829                                                                 | 06/15/2028                                     | 2.B FE                                                                                                           |
| ..25277L-AC-0        | DIAMOND SPORTS GROUP LLC .....           |              | 01/24/2023       | EXTERNAL MANAGER TRA ...  |                                 | 38                 | 15,000    | (25,492)       | 131                                                  | 0                                                  | 29                                                     | 0                                                                             | 29                                                                                | 0                                                                                   | 160                                                           | 0                                                    | (122)                                     | (122)                               | 0                                                                     | 08/15/2027                                     | 6. FE                                                                                                            |
| ..25277L-AF-3        | DIAMOND SPORTS GROUP LLC .....           |              | 01/24/2023       | EXTERNAL MANAGER TRA ...  |                                 | 8,960              | 128,000   | 14,080         | 14,080                                               | 0                                                  | 456                                                    | 0                                                                             | 456                                                                               | 0                                                                                   | 14,536                                                        | 0                                                    | (5,576)                                   | (5,576)                             | 0                                                                     | 08/15/2026                                     | 5.C FE                                                                                                           |
| ..254687-CT-1        | WALT DISNEY CO .....                     |              | 01/25/2023       | PERFORMANCE TRUST CA ...  |                                 | 257,292            | 249,000   | 256,139        | 255,640                                              | 0                                                  | (429)                                                  | 0                                                                             | (429)                                                                             | 0                                                                                   | 255,211                                                       | 0                                                    | 2,081                                     | 2,081                               | 9,997                                                                 | 01/20/2024                                     | 2.A FE                                                                                                           |
| ..25470X-AL-9        | DISH DBS CORP .....                      |              | 03/06/2023       | GOLDMAN SACHS .....       |                                 | 108,913            | 109,000   | 103,823        | 107,433                                              | 0                                                  | 1,394                                                  | 0                                                                             | 1,394                                                                             | 0                                                                                   | 108,827                                                       | 0                                                    | 85                                        | 85                                  | 2,604                                                                 | 03/15/2023                                     | 4.C FE                                                                                                           |
| ..25470X-BB-0        | DISH DBS CORP .....                      |              | 03/02/2023       | GOLDMAN SACHS .....       |                                 | 19,342             | 29,000    | 19,217         | 19,772                                               | 0                                                  | 184                                                    | 0                                                                             | 184                                                                               | 0                                                                                   | 19,955                                                        | 0                                                    | (614)                                     | (614)                               | 1,456                                                                 | 07/01/2028                                     | 4.C FE                                                                                                           |
| ..25470X-BD-6        | DISH DBS CORP .....                      |              | 03/31/2023       | JEFFERIES & CO .....      |                                 | 42,600             | 80,000    | 47,000         | 47,750                                               | 0                                                  | 792                                                    | 0                                                                             | 792                                                                               | 0                                                                                   | 48,542                                                        | 0                                                    | (5,942)                                   | (5,942)                             | 1,401                                                                 | 06/01/2029                                     | 4.C FE                                                                                                           |
| ..260003-AC-2        | DOVER CORP .....                         |              | 02/01/2023       | PERFORMANCE TRUST CA ...  |                                 | 655,506            | 600,000   | 630,652        | 630,230                                              | 0                                                  | (427)                                                  | 0                                                                             | (427)                                                                             | 0                                                                                   | 629,804                                                       | 0                                                    | 25,702                                    | 25,702                              | 6,678                                                                 | 06/01/2028                                     | 2.A FE                                                                                                           |
| ..26208Q-AG-2        | DRIVE_20-1 .....                         |              | 03/15/2023       | PAYDOWN .....             |                                 | 61,661             | 61,661    | 61,897         | 61,866                                               | 0                                                  | (205)                                                  | 0                                                                             | (205)                                                                             | 0                                                                                   | 61,661                                                        | 0                                                    | 0                                         | 0                                   | 416                                                                   | 05/17/2027                                     | 1.A FE                                                                                                           |
| ..26244Q-AN-3        | DRSLF_49-R .....                         |              | 01/18/2023       | PAYDOWN .....             |                                 | 22,108             | 22,108    | 21,871         | 22,041                                               | 0                                                  | 66                                                     | 0                                                                             | 66                                                                                | 0                                                                                   | 22,108                                                        | 0                                                    | 0                                         | 0                                   | 291                                                                   | 07/18/2030                                     | 1.A FE                                                                                                           |
| ..26441C-BV-6        | DUKE ENERGY CORP .....                   |              | 02/10/2023       | MILLENIUM ADVISORS .....  |                                 | 1,001,620          | 1,000,000 | 999,670        | 999,670                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 999,670                                                       | 0                                                    | 1,950                                     | 1,950                               | 9,167                                                                 | 12/08/2025                                     | 2.B FE                                                                                                           |
| ..26444G-AC-7        | DUKE ENERGY FLORIDA PROJECT FINANC       |              | 03/01/2023       | SINKING PAYMENT .....     |                                 | 137,926            | 137,926   | 137,920        | 137,926                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 137,926                                                       | 0                                                    | 0                                         | 0                                   | 1,750                                                                 | 09/01/2029                                     | 1.A FE                                                                                                           |
| ..278058-AQ-5        | EATON CORPORATION .....                  |              | 02/07/2023       | PERFORMANCE TRUST CA ...  |                                 | 236,137            | 227,000   | 233,562        | 233,074                                              | 0                                                  | (241)                                                  | 0                                                                             | (241)                                                                             | 0                                                                                   | 232,833                                                       | 0                                                    | 3,305                                     | 3,305                               | 2,658                                                                 | 06/01/2025                                     | 2.A FE                                                                                                           |
| ..278062-AH-7        | EATON CORPORATION .....                  |              | 01/19/2023       | BANK OF NOVA SCOTIA ..... |                                 | 390,936            | 400,000   | 371,918        | 371,918                                              | 0                                                  | 136                                                    | 0                                                                             | 136                                                                               | 0                                                                                   | 372,054                                                       | 0                                                    | 18,882                                    | 18,882                              | 6,917                                                                 | 03/15/2033                                     | 2.A FE                                                                                                           |
| ..278642-BC-6        | EBAY INC .....                           |              | 02/14/2023       | SUMRIDGE PARTNERS .....   |                                 | 256,402            | 250,000   | 249,708        | 249,708                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 249,708                                                       | 0                                                    | 6,694                                     | 6,694                               | 3,442                                                                 | 11/22/2025                                     | 2.A FE                                                                                                           |
| ..28368E-AE-6        | EL PASO CORPORATION .....                |              | 03/03/2023       | JP MORGAN .....           |                                 | 46,880             | 42,000    | 46,967         | 45,353                                               | 0                                                  | (54)                                                   | 0                                                                             | (54)                                                                              | 0                                                                                   | 45,299                                                        | 0                                                    | 1,582                                     | 1,582                               | 2,098                                                                 | 01/15/2032                                     | 2.B FE                                                                                                           |
| ..28622Q-AB-7        | ELEVATION QLO LTD .....                  |              | 01/15/2023       | PAYDOWN .....             |                                 | 468,450            | 468,450   | 466,455        | 467,703                                              | 0                                                  | 747                                                    | 0                                                                             | 747                                                                               | 0                                                                                   | 468,450                                                       | 0                                                    | 0                                         | 0                                   | 0                                                                     | 10/15/2029                                     | 1.A FE                                                                                                           |
| ..29103D-AS-5        | EMERA US FINANCE LP .....                |              | 03/27/2023       | VARIOUS .....             |                                 | 470,795            | 500,000   | 500,000        | 500,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 500,000                                                       | 0                                                    | (29,205)                                  | (29,205)                            | 1,203                                                                 | 06/15/2024                                     | 2.C FE                                                                                                           |
| ..29273R-AS-8        | ENERGY TRANSFER PARTNERS LP .....        |              | 02/01/2023       | MATURITY .....            |                                 | 632,000            | 632,000   | 645,234        | 632,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 632,000                                                       | 0                                                    | 0                                         | 0                                   | 11,376                                                                | 02/01/2023                                     | 2.C FE                                                                                                           |
| ..29273R-BB-4        | ENERGY TRANSFER PARTNERS LP .....        |              | 02/14/2023       | PERFORMANCE TRUST CA ...  |                                 | 153,480            | 150,000   | 168,428        | 157,513                                              | 0                                                  | (1,119)                                                | 0                                                                             | (1,119)                                                                           | 0                                                                                   | 156,393                                                       | 0                                                    | (2,913)                                   | (2,913)                             | 6,175                                                                 | 02/01/2024                                     | 2.C FE                                                                                                           |
| ..29278N-AL-7        | ENERGY TRANSFER OPERATING LP .....       |              | 03/15/2023       | MATURITY .....            |                                 | 4,131,000          | 4,131,000 | 4,228,749      | 4,131,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 4,131,000                                                     | 0                                                    | 0                                         | 0                                   | 87,784                                                                | 03/15/2023                                     | 2.C FE                                                                                                           |
| ..29379V-AZ-6        | ENTERPRISE PRODUCTS OPERATING LLC .....  |              | 03/15/2023       | MATURITY .....            |                                 | 7,402,000          | 7,402,000 | 7,451,920      | 7,402,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 7,402,000                                                     | 0                                                    | 0                                         | 0                                   | 123,984                                                               | 03/15/2023                                     | 2.A FE                                                                                                           |
| ..29717P-AT-4        | ESSEX PORTFOLIO LP .....                 |              | 03/23/2023       | TRUIST BANK .....         |                                 | 526,978            | 555,000   | 515,684        | 515,910                                              | 0                                                  | 1,303                                                  | 0                                                                             | 1,303                                                                             | 0                                                                                   | 517,212                                                       | 0                                                    | 9,766                                     | 9,766                               | 12,703                                                                | 03/01/2029                                     | 2.A FE                                                                                                           |
| ..29717P-AX-5        | ESSEX PORTFOLIO LP .....                 |              | 01/20/2023       | JEFFERIES & CO .....      |                                 | 93,291             | 150,000   | 88,124         | 88,206                                               | 0                                                  | 62                                                     | 0                                                                             | 62                                                                                | 0                                                                                   | 88,268                                                        | 0                                                    | 5,023                                     | 5,023                               | 1,579                                                                 | 09/01/2050                                     | 2.A FE                                                                                                           |
| ..30225V-AJ-6        | EXTRA SPACE STORAGE LP .....             |              | 03/21/2023       | STIFEL NICOLAUS .....     |                                 | 112,936            | 113,000   | 112,800        | 112,800                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 112,800                                                       | 0                                                    | 136                                       | 136                                 | 0                                                                     | 04/01/2023                                     | 2.B FE                                                                                                           |
| ..30303M-BJ-4        | META PLATFORMS INC .....                 |              | 03/21/2023       | BANK OF AMERICA .....     |                                 | 434,610            | 500,000   | 499,175        | 499,176                                              | 0                                                  | 10                                                     | 0                                                                             | 10                                                                                | 0                                                                                   | 499,186                                                       | 0                                                    | (64,576)                                  | (64,576)                            | 13,844                                                                | 08/15/2052                                     | 1.E FE                                                                                                           |
| ..30303M-BK-1        | META PLATFORMS INC .....                 |              | 02/17/2023       | JANE STREET EXECUTIO ...  |                                 | 427,480            | 500,000   | 401,150        | 401,150                                              | 0                                                  | 78                                                     | 0                                                                             | 78                                                                                | 0                                                                                   | 401,228                                                       | 0                                                    | 26,252                                    | 26,252                              | 11,334                                                                | 08/15/2062                                     | 1.E FE                                                                                                           |
| ..313747-AT-4        | FEDERAL REALTY INVESTMENT TRUST .....    |              | 03/17/2023       | BONSTE09A .....           |                                 | 4,973,400          | 5,000,000 | 5,155,700      | 5,018,496                                            | 0                                                  | (18,496)                                               | 0                                                                             | (18,496)                                                                          | 0                                                                                   | 5,000,000                                                     | 0                                                    | (26,600)                                  | (26,600)                            | 42,014                                                                | 06/01/2023                                     | 2.A FE                                                                                                           |
| ..33616C-AB-6        | FIRST REPUBLIC BANK 4.37 08/01/46 .....  |              | 03/13/2023       | VARIOUS .....             |                                 | 559,970            | 1,000,000 | 979,370        | 981,771                                              | 0                                                  | 79                                                     | 0                                                                             | 79                                                                                | 0                                                                                   | 981,850                                                       | 0                                                    | (421,880)                                 | (421,880)                           | 27,222                                                                | 08/01/2046                                     | 2.A FE                                                                                                           |
| ..33616C-HQ-6        | FIRST REPUBLIC BANK .....                |              | 02/13/2023       | CALL 100 .....            |                                 | 1,000,000          | 1,000,000 | 1,000,000      | 1,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,000,000                                                     | 0                                                    | 0                                         | 0                                   | 9,613                                                                 | 02/12/2024                                     | 1.G FE                                                                                                           |
| ..337738-AU-2        | FISERV INC .....                         |              | 02/21/2023       | SUSQUEHANNA .....         |                                 | 224,030            | 250,000   | 229,843        | 226,395                                              | 0                                                  | 431                                                    | 0                                                                             | 431                                                                               | 0                                                                                   | 226,827                                                       | 0                                                    | (2,797)                                   | (2,797)                             | 5,639                                                                 | 07/01/2029                                     | 2.B FE                                                                                                           |
| ..337738-BE-7        | FISERV INC .....                         |              | 03/03/2023       | VARIOUS .....             |                                 | 996,795            | 1,000,000 | 997,880        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 997,880                                                       | 0                                                    | (1,085)                                   | (1,085)                             | 389                                                                   | 03/02/2033                                     | 2.B FE                                                                                                           |
| ..33830G-AA-9        | FIVE CORNERS FUNDING TRUST III .....     |              | 03/17/2023       | MORGAN STANLEY .....      |                                 | 232,335            | 230,000   | 230,000        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 230,000                                                       | 0                                                    | 2,335                                     | 2,335                               | 481                                                                   | 02/15/2033                                     | 1.G FE                                                                                                           |
| ..33835P-AA-4        | FIVE CORNERS FUNDING TRUST IV .....      |              | 03/21/2023       | VARIOUS .....             |                                 | 765,073            | 750,000   | 750,000        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 750,000                                                       | 0                                                    | 15,073                                    | 15,073                              | 1,249                                                                 | 02/15/2053                                     | 1.G FE                                                                                                           |
| ..341081-FJ-1        | FLORIDA POWER & LIGHT CO .....           |              | 01/31/2023       | BONSTE09A .....           |                                 | 1,638,335          | 1,650,000 | 1,652,954      | 1,651,099                                            | 0                                                  | (235)                                                  | 0                                                                             | (235)                                                                             | 0                                                                                   | 1,650,864                                                     | 0                                                    | (12,529)                                  | (12,529)                            | 7,563                                                                 | 06/01/2023                                     | 1.E FE                                                                                                           |
| ..345397-C6-8        | FORD MOTOR CREDIT COMPANY LLC .....      |              | 03/03/2023       | JP MORGAN .....           |                                 | 202,588            | 200,000   | 199,754        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 199,754                                                       | 0                                                    | 2,834                                     | 2,834                               | 2,491                                                                 | 03/06/2030                                     | 3.A FE                                                                                                           |
| ..35137L-AH-8        | FOX CORP .....                           |              | 03/27/2023       | JANE STREET EXECUTIO ...  |                                 | 530,556            | 537,000   | 633,316        | 615,321                                              | 0                                                  | (3,116)                                                | 0                                                                             | (3,116)                                                                           | 0                                                                                   | 612,205                                                       | 0                                                    | (81,649)                                  | (81,649)                            | 17,139                                                                | 01/25/2029                                     | 2.B FE                                                                                                           |
| ..35671D-AZ-8        | FREEPORT-MCMORAN COPPER & GOLD INC ..... |              | 03/15/2023       | VARIOUS .....             |                                 | 5,198,680          | 5,200,000 | 5,304,000      | 5,200,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 5,200,000                                                     | 0                                                    | (1,320)                                   | (1,320)                             | 95,067                                                                | 03/15/2023                                     | 2.C FE                                                                                                           |
| ..35671D-BL-8        | FREEPORT-MCMORAN INC .....               |              | 03/03/2023       | JP MORGAN .....           |                                 | 33,371             | 34,000    | 34,344         | 33,533                                               | 0                                                  | 43                                                     | 0                                                                             | 43                                                                                | 0                                                                                   | 33,576                                                        | 0                                                    | (204)                                     | (204)                               | 486                                                                   | 11/14/2024                                     | 2.C FE                                                                                                           |
| ..35671D-CF-0        | FREEPORT-MCMORAN INC .....               |              | 03/03/2023       | JP MORGAN .....           |                                 | 59,661             | 66,000    | 56,595         | 56,841                                               | 0                                                  | 189                                                    | 0                                                                             | 189                                                                               | 0                                                                                   | 57,029                                                        | 0                                                    | 2,631                                     | 2,631                               | 1,449                                                                 | 03/01/2030                                     | 2.C FE                                                                                                           |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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<br>Ident-<br>ification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..35671D-CG-8                | FREEPOR-TMOMORAN INC .....               |              | 03/03/2023       | JP MORGAN .....          |                                 | 85,670             | 92,000     | 82,455         | 82,797                                               | 0                                                  | 252                                                    | 0                                                                             | 252                                                                               | 0                                                                                   | 83,049                                                        | 0                                                    | 2,621                                     | 2,621                               | 2,415                                                                 | 08/01/2028                                     | 2.C FE ....                                                                                                      |
| ..35671D-CH-6                | FREEPOR-TMOMORAN INC .....               |              | 03/03/2023       | JP MORGAN .....          |                                 | 85,139             | 92,000     | 80,500         | 80,785                                               | 0                                                  | 209                                                    | 0                                                                             | 209                                                                               | 0                                                                                   | 80,995                                                        | 0                                                    | 4,144                                     | 4,144                               | 2,553                                                                 | 08/01/2030                                     | 2.C FE ....                                                                                                      |
| ..36264F-AJ-0                | GSK CONSUMER HEALTHCARE CAPITAL US ..... |              | 03/24/2023       | CALL 100 .....           |                                 | 2,000,000          | 2,000,000  | 2,000,000      | 2,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,000,000                                                     | 0                                                    | 0                                         | 0                                   | 24,969                                                                | 03/24/2024                                     | 2.B FE ....                                                                                                      |
| ..36267V-AA-1                | GE HEALTHCARE HOLDING LLC .....          |              | 03/15/2023       | BANK OF AMERICA .....    |                                 | 1,005,530          | 1,000,000  | 998,630        | 998,637                                              | 0                                                  | 118                                                    | 0                                                                             | 118                                                                               | 0                                                                                   | 998,754                                                       | 0                                                    | 6,776                                     | 6,776                               | 17,729                                                                | 11/15/2024                                     | 2.B FE ....                                                                                                      |
| ..36267V-AC-7                | GE HEALTHCARE HOLDING LLC .....          |              | 03/15/2023       | BANK OF AMERICA .....    |                                 | 1,513,755          | 1,500,000  | 1,496,685      | 1,496,697                                            | 0                                                  | 184                                                    | 0                                                                             | 184                                                                               | 0                                                                                   | 1,496,881                                                     | 0                                                    | 16,874                                    | 16,874                              | 26,833                                                                | 11/15/2025                                     | 3.B FE ....                                                                                                      |
| ..369604-BW-2                | GENERAL ELECTRIC CO .....                |              | 01/19/2023       | FTN FINANCIAL .....      |                                 | 643,930            | 700,000    | 608,209        | 613,270                                              | 0                                                  | 580                                                    | 0                                                                             | 580                                                                               | 0                                                                                   | 613,850                                                       | 0                                                    | 30,080                                    | 30,080                              | 5,780                                                                 | 05/01/2030                                     | 2.B FE ....                                                                                                      |
| ..36962G-6S-8                | GENERAL ELECTRIC CO .....                |              | 01/09/2023       | MATURITY .....           |                                 | 100,000            | 100,000    | 102,212        | 100,047                                              | 0                                                  | (47)                                                   | 0                                                                             | (47)                                                                              | 0                                                                                   | 100,000                                                       | 0                                                    | 0                                         | 0                                   | 1,550                                                                 | 01/09/2023                                     | 2.B FE ....                                                                                                      |
| ..370334-CC-6                | GENERAL MILLS INC .....                  |              | 03/27/2023       | MARKET AXESS AS A BR ... |                                 | 416,601            | 415,000    | 416,208        | 415,758                                              | 0                                                  | (228)                                                  | 0                                                                             | (228)                                                                             | 0                                                                                   | 415,530                                                       | 0                                                    | 1,071                                     | 1,071                               | 10,177                                                                | 10/17/2023                                     | 2.B FE ....                                                                                                      |
| ..370334-CT-9                | GENERAL MILLS INC .....                  |              | 03/27/2023       | STATE STREET BANK .....  |                                 | 200,312            | 200,000    | 200,063        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 200,063                                                       | 0                                                    | 249                                       | 249                                 | 0                                                                     | 03/29/2033                                     | 2.B FE ....                                                                                                      |
| ..37045X-CE-4                | GENERAL MOTORS FINANCIAL CO INC .....    |              | 01/05/2023       | MATURITY .....           |                                 | 1,463,000          | 1,463,000  | 1,477,381      | 1,463,100                                            | 0                                                  | (100)                                                  | 0                                                                             | (100)                                                                             | 0                                                                                   | 1,463,000                                                     | 0                                                    | 0                                         | 0                                   | 17,715                                                                | 01/05/2023                                     | 2.C FE ....                                                                                                      |
| ..37045X-CP-8                | GENERAL MOTORS FINANCIAL CO INC .....    |              | 01/31/2023       | GOLDMAN SACHS .....      |                                 | 384,575            | 450,000    | 374,384        | 374,384                                              | 0                                                  | 949                                                    | 0                                                                             | 949                                                                               | 0                                                                                   | 375,334                                                       | 0                                                    | 9,241                                     | 9,241                               | 3,210                                                                 | 10/15/2028                                     | 2.C FE ....                                                                                                      |
| ..37045X-DW-3                | GENERAL MOTORS FINANCIAL CO INC .....    |              | 02/08/2023       | SOCIETE GENERALE .....   |                                 | 495,860            | 500,000    | 486,019        | 486,019                                              | 0                                                  | 318                                                    | 0                                                                             | 318                                                                               | 0                                                                                   | 486,337                                                       | 0                                                    | 9,523                                     | 9,523                               | 8,403                                                                 | 04/09/2027                                     | 2.C FE ....                                                                                                      |
| ..373298-BN-7                | GEORGIA-PACIFIC LLC .....                |              | 01/18/2023       | PERFORMANCE TRUST CA ... |                                 | 811,130            | 809,538    | 802,665        | 809,538                                              | 0                                                  | (778)                                                  | 0                                                                             | (778)                                                                             | 0                                                                                   | 801,886                                                       | 0                                                    | 9,244                                     | 9,244                               | 7,416                                                                 | 12/01/2025                                     | 1.G FE ....                                                                                                      |
| ..377320-AA-4                | GLATFELTER CORP .....                    |              | 03/03/2023       | JP MORGAN .....          |                                 | 123,331            | 192,000    | 112,352        | 98,571                                               | 0                                                  | 1,215                                                  | 0                                                                             | 1,215                                                                             | 0                                                                                   | 114,934                                                       | 0                                                    | 8,397                                     | 8,397                               | 2,837                                                                 | 11/15/2029                                     | 5.B FE ....                                                                                                      |
| ..37892A-AA-8                | GLOBAL NET LEASE INC .....               |              | 03/23/2023       | JEFFERIES & CO .....     |                                 | 19,813             | 25,000     | 19,501         | 19,712                                               | 0                                                  | 203                                                    | 0                                                                             | 203                                                                               | 0                                                                                   | 19,915                                                        | 0                                                    | (103)                                     | (103)                               | 266                                                                   | 12/15/2027                                     | 3.A FE ....                                                                                                      |
| ..37959G-AC-1                | GLOBAL ATLANTIC (FIN) CO .....           |              | 01/25/2023       | EXTERNAL MANAGER TRA ... |                                 | 68,800             | 80,000     | 60,800         | 60,800                                               | 0                                                  | 16                                                     | 0                                                                             | 16                                                                                | 0                                                                                   | 60,816                                                        | 0                                                    | 7,984                                     | 7,984                               | 1,065                                                                 | 10/15/2051                                     | 3.A FE ....                                                                                                      |
| ..382550-BF-7                | GOODYEAR TIRE & RUBBER COMPANY (TH ..... |              | 03/03/2023       | JP MORGAN .....          |                                 | 62,217             | 65,000     | 60,052         | 60,267                                               | 0                                                  | 222                                                    | 0                                                                             | 222                                                                               | 0                                                                                   | 60,489                                                        | 0                                                    | 1,729                                     | 1,729                               | 876                                                                   | 05/31/2026                                     | 3.C FE ....                                                                                                      |
| ..382550-BN-0                | GOODYEAR TIRE & RUBBER COMPANY (TH ..... |              | 03/03/2023       | JP MORGAN .....          |                                 | 17,373             | 20,000     | 16,350         | 16,452                                               | 0                                                  | 74                                                     | 0                                                                             | 74                                                                                | 0                                                                                   | 16,526                                                        | 0                                                    | 847                                       | 847                                 | 644                                                                   | 07/15/2029                                     | 3.C FE ....                                                                                                      |
| ..38869A-AB-3                | GRAPHIC PACKAGING INTERNATIONAL IN ..... |              | 03/03/2023       | JP MORGAN .....          |                                 | 127,016            | 145,000    | 123,250        | 124,075                                              | 0                                                  | 627                                                    | 0                                                                             | 627                                                                               | 0                                                                                   | 124,702                                                       | 0                                                    | 2,313                                     | 2,313                               | 2,425                                                                 | 03/15/2028                                     | 3.B FE ....                                                                                                      |
| ..389375-AL-0                | GRAY TELEVISION INC .....                |              | 03/03/2023       | JP MORGAN .....          |                                 | 57,638             | 80,000     | 56,786         | 57,600                                               | 0                                                  | 358                                                    | 0                                                                             | 358                                                                               | 0                                                                                   | 57,958                                                        | 0                                                    | (321)                                     | (321)                               | 1,499                                                                 | 10/15/2030                                     | 4.B FE ....                                                                                                      |
| ..404119-BR-9                | HCA INC .....                            |              | 03/03/2023       | VARIOUS .....            |                                 | 641,875            | 644,000    | 650,116        | 634,603                                              | 0                                                  | 559                                                    | 0                                                                             | 559                                                                               | 0                                                                                   | 635,162                                                       | 0                                                    | 6,713                                     | 6,713                               | 18,870                                                                | 02/01/2025                                     | 2.C FE ....                                                                                                      |
| ..404119-BS-7                | HCA INC .....                            |              | 03/03/2023       | JP MORGAN .....          |                                 | 99,837             | 100,000    | 101,824        | 98,950                                               | 0                                                  | 59                                                     | 0                                                                             | 59                                                                                | 0                                                                                   | 99,010                                                        | 0                                                    | 827                                       | 827                                 | 3,297                                                                 | 02/15/2026                                     | 2.C FE ....                                                                                                      |
| ..404119-BW-8                | HCA INC .....                            |              | 03/03/2023       | JP MORGAN .....          |                                 | 10,932             | 11,000     | 10,982         | 10,774                                               | 0                                                  | 6                                                      | 0                                                                             | 6                                                                                 | 0                                                                                   | 10,780                                                        | 0                                                    | 152                                       | 152                                 | 388                                                                   | 02/01/2029                                     | 2.C FE ....                                                                                                      |
| ..404119-CA-5                | HCA INC .....                            |              | 01/24/2023       | EXTERNAL MANAGER TRA ... |                                 | 21,507             | 24,000     | 19,860         | 19,961                                               | 0                                                  | 29                                                     | 0                                                                             | 29                                                                                | 0                                                                                   | 19,991                                                        | 0                                                    | 1,517                                     | 1,517                               | 338                                                                   | 09/01/2030                                     | 2.C FE ....                                                                                                      |
| ..410345-AJ-1                | HANESBRANDS INC .....                    |              | 03/08/2023       | CALL 100 .....           |                                 | 140,000            | 140,000    | 132,758        | 134,320                                              | 0                                                  | 732                                                    | 0                                                                             | 732                                                                               | 0                                                                                   | 135,052                                                       | 0                                                    | 4,948                                     | 4,948                               | 2,032                                                                 | 05/15/2024                                     | 4.A FE ....                                                                                                      |
| ..41283L-AS-4                | HARLEY-DAVIDSON FINANCIAL SERVICES ..... |              | 02/15/2023       | MATURITY .....           |                                 | 10,890,000         | 10,890,000 | 11,244,198     | 10,900,247                                           | 0                                                  | (10,247)                                               | 0                                                                             | (10,247)                                                                          | 0                                                                                   | 10,890,000                                                    | 0                                                    | 0                                         | 0                                   | 182,408                                                               | 02/15/2023                                     | 2.C FE ....                                                                                                      |
| ..415864-AM-9                | HARSCO CORPORATION .....                 |              | 01/24/2023       | EXTERNAL MANAGER TRA ... |                                 | 3,375              | 4,000      | 2,462          | 2,542                                                | 0                                                  | 15                                                     | 0                                                                             | 15                                                                                | 0                                                                                   | 2,557                                                         | 0                                                    | 818                                       | 818                                 | 112                                                                   | 07/31/2027                                     | 4.C FE ....                                                                                                      |
| ..416515-BC-7                | GLEN MEADOW PASS-THROUGH TR 3.3 02 ..... |              | 01/24/2023       | EXTERNAL MANAGER TRA ... |                                 | 106,875            | 125,000    | 81,044         | 81,528                                               | 0                                                  | 14                                                     | 0                                                                             | 14                                                                                | 0                                                                                   | 81,542                                                        | 0                                                    | 25,333                                    | 25,333                              | 1,683                                                                 | 02/12/2067                                     | 2.B FE ....                                                                                                      |
| ..428040-DA-4                | HERTZ CORPORATION (THE) .....            |              | 03/03/2023       | JP MORGAN .....          |                                 | 13,421             | 15,000     | 12,188         | 12,326                                               | 0                                                  | 102                                                    | 0                                                                             | 102                                                                               | 0                                                                                   | 12,428                                                        | 0                                                    | 992                                       | 992                                 | 185                                                                   | 12/01/2026                                     | 4.B FE ....                                                                                                      |
| ..428102-AE-7                | HESS MIDSTREAM OPERATIONS LP .....       |              | 01/24/2023       | EXTERNAL MANAGER TRA ... |                                 | 5,263              | 6,000      | 4,845          | 4,875                                                | 0                                                  | 9                                                      | 0                                                                             | 9                                                                                 | 0                                                                                   | 4,883                                                         | 0                                                    | 380                                       | 380                                 | 114                                                                   | 02/15/2030                                     | 3.A FE ....                                                                                                      |
| ..42824C-BM-0                | HEWLETT PACKARD ENTERPRISE CO .....      |              | 03/08/2023       | BANK OF NEW YORK .....   |                                 | 650,007            | 650,000    | 649,981        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 649,981                                                       | 0                                                    | 26                                        | 26                                  | 0                                                                     | 04/01/2026                                     | 2.B FE ....                                                                                                      |
| ..432833-AG-6                | HILTON DOMESTIC OPERATING COMPANY .....  |              | 01/24/2023       | EXTERNAL MANAGER TRA ... |                                 | 7,985              | 8,000      | 7,840          | 7,854                                                | 0                                                  | 4                                                      | 0                                                                             | 4                                                                                 | 0                                                                                   | 7,858                                                         | 0                                                    | 127                                       | 127                                 | 102                                                                   | 05/01/2025                                     | 3.B FE ....                                                                                                      |
| ..435765-AJ-1                | HOLLY ENERGY PARTNERS LP .....           |              | 03/03/2023       | JP MORGAN .....          |                                 | 61,498             | 63,000     | 59,251         | 59,553                                               | 0                                                  | 128                                                    | 0                                                                             | 128                                                                               | 0                                                                                   | 59,681                                                        | 0                                                    | 1,817                                     | 1,817                               | 1,584                                                                 | 04/15/2027                                     | 3.A FE ....                                                                                                      |
| ..43732V-AT-3                | HPA 21-2 .....                           |              | 03/01/2023       | PAYDOWN .....            |                                 | 9,023              | 10,540     | 9,023          | 9,023                                                | 0                                                  | 1,517                                                  | 0                                                                             | 1,517                                                                             | 0                                                                                   | 10,540                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 12/01/2026                                     | 1.A FE ....                                                                                                      |
| ..438516-CK-0                | HONEYWELL INTERNATIONAL INC .....        |              | 03/24/2023       | BANK OF AMERICA .....    |                                 | 786,458            | 750,000    | 742,635        | 742,674                                              | 0                                                  | 86                                                     | 0                                                                             | 86                                                                                | 0                                                                                   | 742,760                                                       | 0                                                    | 43,697                                    | 43,697                              | 15,208                                                                | 02/15/2033                                     | 1.F FE ....                                                                                                      |
| ..44409M-AA-4                | HUDSON PACIFIC PROPERTIES LP .....       |              | 03/22/2023       | VARIOUS .....            |                                 | 170,969            | 212,000    | 185,766        | 180,181                                              | 0                                                  | 1,251                                                  | 0                                                                             | 1,251                                                                             | 0                                                                                   | 181,433                                                       | 0                                                    | (10,464)                                  | (10,464)                            | 3,296                                                                 | 11/01/2027                                     | 2.C FE ....                                                                                                      |
| ..44644M-AJ-0                | HUNTINGTON NATIONAL BANK (THE) .....     |              | 03/27/2023       | JANE STREET EXECUTIO ... |                                 | 441,883            | 458,000    | 456,924        | 456,924                                              | 0                                                  | 5                                                      | 0                                                                             | 5                                                                                 | 0                                                                                   | 456,929                                                       | 0                                                    | (15,046)                                  | (15,046)                            | 9,416                                                                 | 01/10/2030                                     | 1.G FE ....                                                                                                      |
| ..44965T-AA-5                | ILFC E-CAP TRUST 1 .....                 |              | 01/24/2023       | EXTERNAL MANAGER TRA ... |                                 | 255,859            | 399,000    | 201,958        | 203,756                                              | 0                                                  | 28                                                     | 0                                                                             | 28                                                                                | 0                                                                                   | 203,784                                                       | 0                                                    | 52,075                                    | 52,075                              | 2,509                                                                 | 12/21/2065                                     | 3.A FE ....                                                                                                      |
| ..45031U-CG-4                | ISTAR INC .....                          |              | 03/03/2023       | CITIGROUP .....          |                                 | 99,480             | 99,000     | 83,328         | 90,085                                               | 0                                                  | 572                                                    | 0                                                                             | 572                                                                               | 0                                                                                   | 90,657                                                        | 0                                                    | 8,823                                     | 8,823                               | 2,525                                                                 | 08/01/2025                                     | 3.B FE ....                                                                                                      |
| ..45031U-CJ-8                | ISTAR INC .....                          |              | 03/31/2023       | EXTERNAL MANAGER TRA ... |                                 | 62,678             | 61,000     | 57,035         | 57,520                                               | 0                                                  | 249                                                    | 0                                                                             | 249                                                                               | 0                                                                                   | 57,769                                                        | 0                                                    | 4,908                                     | 4,908                               | 2,097                                                                 | 02/15/2026                                     | 3.B FE ....                                                                                                      |
| ..45174H-BC-0                | IHEARTCOMMUNICATIONS INC .....           |              | 03/03/2023       | JP MORGAN .....          |                                 | 25,722             | 28,000     | 25,185         | 25,725                                               | 0                                                  | 108                                                    | 0                                                                             | 108                                                                               | 0                                                                                   | 25,833                                                        | 0                                                    | (111)                                     | (111)                               | 1,071                                                                 | 05/01/2026                                     | 4.A FE ....                                                                                                      |
| ..45174H-BD-8                | IHEARTCOMMUNICATIONS INC .....           |              | 03/03/2023       | GOLDMAN SACHS .....      |                                 | 107,848            | 129,742    | 101,934        | 105,140                                              | 0                                                  | 769                                                    | 0                                                                             | 769                                                                               | 0                                                                                   | 105,909                                                       | 0                                                    | 1,939                                     | 1,939                               | 3,803                                                                 | 05/01/2027                                     | 5.A FE ....                                                                                                      |
| ..452327-AN-9                | ILLUMINA INC .....                       |              | 03/06/2023       | MORGAN STANLEY .....     |                                 | 1,007,970          | 1,000,000  | 999,950        | 999,950                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 999,950                                                       | 0                                                    | 8,020                                     | 8,020                               | 13,694                                                                | 12/12/2025                                     | 2.B FE ....                                                                                                      |
| ..458140-CE-8                | INTEL CORPORATION .....                  |              | 02/21/2023       | SUSQUEHANNA .....        |                                 | 616,069            | 625,000    | 624,481        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 624,481                                                       | 0                                                    | (8,413)                                   | (8,413)                             | 1,100                                                                 | 02/10/2028                                     | 1.F FE ....                                                                                                      |
| ..458140-CF-5                | INTEL CORPORATION .....                  |              | 02/14/2023       | VARIOUS .....            |                                 | 502,065            | 500,000    | 499,855        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 499,855                                                       | 0                                                    | 2,210                                     | 2,210                               | 214                                                                   | 02/10/2030                                     | 1.F FE ....                                                                                                      |
| ..458140-CG-3                | INTEL CORPORATION .....                  |              | 02/07/2023       | JANE STREET EXECUTIO ... |                                 | 251,103            | 250,000    | 249,288        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 249,288                                                       | 0                                                    | 1,815                                     | 1,815                               | 0                                                                     | 02/10/2033                                     | 1.F FE ....                                                                                                      |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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<br>Ident-<br>ification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser       | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..458140-CH-1                | INTEL CORPORATION .....                  |              | 02/07/2023       | SEAPORT .....              |                                 | 505,090            | 500,000   | 499,700        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 499,700                                                       | 0                                                    | 5,390                                     | 5,390                               | 0                                                                     | 02/10/2043                                     | 1.F FE                                                                                                           |
| ..458140-CJ-7                | INTEL CORPORATION .....                  |              | 02/07/2023       | VARIOUS .....              |                                 | 507,433            | 500,000   | 499,785        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 499,785                                                       | 0                                                    | 7,648                                     | 7,648                               | 0                                                                     | 02/10/2053                                     | 1.F FE                                                                                                           |
| ..459200-KY-6                | INTERNATIONAL BUSINESS MACHINES CO ..... |              | 02/02/2023       | SOCIETE GENERALE .....     |                                 | 508,060            | 500,000   | 499,890        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 499,890                                                       | 0                                                    | 8,180                                     | 8,180                               | 0                                                                     | 02/06/2033                                     | 1.G FE                                                                                                           |
| ..460146-AP-8                | INTERNATIONAL PAPER CO .....             |              | 03/31/2023       | BONSTEO9A .....            |                                 | 1,415,448          | 1,400,000 | 1,457,456      | 1,432,718                                            | 0                                                  | (9,908)                                                | 0                                                                             | (9,908)                                                                           | 0                                                                                   | 1,422,809                                                     | 0                                                    | (7,362)                                   | (7,362)                             | 40,639                                                                | 11/01/2023                                     | 2.B FE                                                                                                           |
| ..475795-AE-0                | JELD-WEN INC .....                       |              | 03/31/2023       | WELLS FARGO .....          |                                 | 154,613            | 155,000   | 145,520        | 146,674                                              | 0                                                  | 826                                                    | 0                                                                             | 826                                                                               | 0                                                                                   | 147,500                                                       | 0                                                    | 7,113                                     | 7,113                               | 3,740                                                                 | 05/15/2025                                     | 2.B FE                                                                                                           |
| ..48123V-AF-9                | J2 GLOBAL INC .....                      |              | 01/24/2023       | GOLDMAN SACHS .....        |                                 | 89,638             | 100,000   | 81,892         | 82,404                                               | 0                                                  | 116                                                    | 0                                                                             | 116                                                                               | 0                                                                                   | 82,519                                                        | 0                                                    | 6,119                                     | 6,119                               | 1,298                                                                 | 10/15/2030                                     | 3.C FE                                                                                                           |
| ..48128B-AG-6                | JPMORGAN CHASE & CO .....                |              | 01/24/2023       | EXTERNAL MANAGER TRA ..... |                                 | 105,090            | 113,000   | 97,131         | 97,217                                               | 0                                                  | 22                                                     | 0                                                                             | 22                                                                                | 0                                                                                   | 97,239                                                        | 0                                                    | 7,851                                     | 7,851                               | 2,527                                                                 | 08/01/2049                                     | 2.B FE                                                                                                           |
| ..485170-AR-5                | KANSAS CITY SOUTHERN .....               |              | 03/31/2023       | BONSTEO9A .....            |                                 | 2,029,072          | 2,057,000 | 2,122,654      | 2,077,257                                            | 0                                                  | (8,296)                                                | 0                                                                             | (8,296)                                                                           | 0                                                                                   | 2,068,961                                                     | 0                                                    | (39,889)                                  | (39,889)                            | 30,358                                                                | 11/15/2023                                     | 2.B FE                                                                                                           |
| ..489399-AM-7                | KENNEDY-WILSON INC .....                 |              | 01/12/2023       | JEFFERIES & CO .....       |                                 | 162,500            | 200,000   | 143,745        | 145,568                                              | 0                                                  | 199                                                    | 0                                                                             | 199                                                                               | 0                                                                                   | 145,767                                                       | 0                                                    | 16,733                                    | 16,733                              | 3,778                                                                 | 03/01/2031                                     | 4.A FE                                                                                                           |
| ..49177J-AC-6                | KENVUE INC .....                         |              | 03/09/2023       | STATE STREET BANK .....    |                                 | 350,542            | 350,000   | 349,801        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 349,801                                                       | 0                                                    | 742                                       | 742                                 | 0                                                                     | 03/22/2026                                     | 1.E FE                                                                                                           |
| ..49177J-AQ-5                | KENVUE INC .....                         |              | 03/08/2023       | VARIOUS .....              |                                 | 199,300            | 200,000   | 198,600        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 198,600                                                       | 0                                                    | 700                                       | 700                                 | 0                                                                     | 03/22/2063                                     | 1.E FE                                                                                                           |
| ..49326E-EN-9                | KEYCORP .....                            |              | 03/13/2023       | UBS SECURITIES .....       |                                 | 241,387            | 275,000   | 275,000        | 275,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 275,000                                                       | 0                                                    | (33,613)                                  | (33,613)                            | 3,805                                                                 | 06/01/2033                                     | 2.A FE                                                                                                           |
| ..49327M-3H-5                | KEYBANK NATIONAL ASSOCIATION .....       |              | 03/13/2023       | UBS SECURITIES .....       |                                 | 232,652            | 255,000   | 253,771        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 253,771                                                       | 0                                                    | (21,119)                                  | (21,119)                            | 1,735                                                                 | 01/26/2033                                     | 1.G FE                                                                                                           |
| ..49327V-2B-9                | KEYBANK NATIONAL ASSOCIATION .....       |              | 03/27/2023       | JANE STREET EXECUTIO ..... |                                 | 212,778            | 250,000   | 218,768        | 219,550                                              | 0                                                  | 989                                                    | 0                                                                             | 989                                                                               | 0                                                                                   | 220,539                                                       | 0                                                    | (7,762)                                   | (7,762)                             | 4,496                                                                 | 04/13/2029                                     | 2.A FE                                                                                                           |
| ..494550-BM-7                | KINDER MORGAN ENERGY PARTNERS LP .....   |              | 02/15/2023       | MATURITY .....             |                                 | 280,000            | 280,000   | 284,410        | 280,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 280,000                                                       | 0                                                    | 0                                         | 0                                   | 4,830                                                                 | 02/15/2023                                     | 2.B FE                                                                                                           |
| ..500255-AS-3                | KOHL S CORP .....                        |              | 02/01/2023       | MATURITY .....             |                                 | 221,000            | 220,448   | 228,303        | 220,448                                              | 553                                                | 0                                                      | 0                                                                             | 553                                                                               | 0                                                                                   | 221,000                                                       | 0                                                    | 0                                         | 0                                   | 3,591                                                                 | 02/01/2023                                     | 3.B FE                                                                                                           |
| ..50076Q-AE-6                | KRAFT HEINZ FOODS CO .....               |              | 03/03/2023       | JP MORGAN .....            |                                 | 28,979             | 32,000    | 27,792         | 27,797                                               | 0                                                  | 19                                                     | 0                                                                             | 19                                                                                | 0                                                                                   | 27,816                                                        | 0                                                    | 1,163                                     | 1,163                               | 413                                                                   | 06/04/2042                                     | 2.B FE                                                                                                           |
| ..50077L-AL-0                | KRAFT HEINZ FOODS CO .....               |              | 01/11/2023       | EXTERNAL MANAGER TRA ..... |                                 | 53,796             | 54,000    | 49,124         | 49,191                                               | 0                                                  | 10                                                     | 0                                                                             | 10                                                                                | 0                                                                                   | 49,201                                                        | 0                                                    | 4,596                                     | 4,596                               | 1,335                                                                 | 07/15/2035                                     | 2.C FE                                                                                                           |
| ..50077L-BC-9                | KRAFT HEINZ FOODS CO .....               |              | 03/03/2023       | JP MORGAN .....            |                                 | 57,747             | 61,000    | 57,057         | 57,316                                               | 0                                                  | 137                                                    | 0                                                                             | 137                                                                               | 0                                                                                   | 57,453                                                        | 0                                                    | 294                                       | 294                                 | 0                                                                     | 05/15/2027                                     | 2.B FE                                                                                                           |
| ..501044-BT-7                | KROGER CO. (THE) .....                   |              | 03/22/2023       | JP MORGAN .....            |                                 | 569,825            | 500,000   | 561,540        | 0                                                    | 0                                                  | (1,688)                                                | 0                                                                             | (1,688)                                                                           | 0                                                                                   | 559,852                                                       | 0                                                    | 9,973                                     | 9,973                               | 12,085                                                                | 06/01/2029                                     | 2.A FE                                                                                                           |
| ..501797-AN-4                | BATH & BODY WORKS INC .....              |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 38,069             | 41,000    | 31,998         | 34,183                                               | 0                                                  | 190                                                    | 0                                                                             | 190                                                                               | 0                                                                                   | 34,374                                                        | 0                                                    | 3,696                                     | 3,696                               | 1,286                                                                 | 02/01/2028                                     | 3.B FE                                                                                                           |
| ..501797-AR-5                | BATH & BODY WORKS INC .....              |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 24,897             | 25,000    | 23,656         | 22,937                                               | 0                                                  | 39                                                     | 0                                                                             | 39                                                                                | 0                                                                                   | 22,976                                                        | 0                                                    | 1,921                                     | 1,921                               | 422                                                                   | 06/15/2029                                     | 3.B FE                                                                                                           |
| ..50188Q-AJ-0                | LCM 19-R .....                           |              | 01/15/2023       | PAYDOWN .....              |                                 | 1,177,075          | 1,177,075 | 1,172,036      | 1,173,200                                            | 0                                                  | 3,875                                                  | 0                                                                             | 3,875                                                                             | 0                                                                                   | 1,177,075                                                     | 0                                                    | 0                                         | 0                                   | 16,000                                                                | 07/15/2027                                     | 1.A FE                                                                                                           |
| ..50188Y-AE-4                | LCM 24-R .....                           |              | 01/20/2023       | PAYDOWN .....              |                                 | 81,143             | 81,143    | 79,979         | 80,804                                               | 0                                                  | 339                                                    | 0                                                                             | 339                                                                               | 0                                                                                   | 81,143                                                        | 0                                                    | 0                                         | 0                                   | 1,083                                                                 | 03/20/2030                                     | 1.A FE                                                                                                           |
| ..527298-BR-3                | LEVEL 3 FINANCING INC .....              |              | 03/28/2023       | BARCLAY'S CAPITAL .....    |                                 | 80,988             | 155,000   | 119,685        | 121,684                                              | 0                                                  | 1,147                                                  | 0                                                                             | 1,147                                                                             | 0                                                                                   | 122,832                                                       | 0                                                    | (41,844)                                  | (41,844)                            | 4,922                                                                 | 07/01/2028                                     | 4.A FE                                                                                                           |
| ..527298-BS-1                | LEVEL 3 FINANCING INC .....              |              | 03/03/2023       | JP MORGAN .....            |                                 | 101,469            | 163,000   | 118,583        | 118,583                                              | 0                                                  | 997                                                    | 0                                                                             | 997                                                                               | 0                                                                                   | 119,579                                                       | 0                                                    | (18,110)                                  | (18,110)                            | 1,346                                                                 | 01/15/2029                                     | 4.A FE                                                                                                           |
| ..532457-CF-3                | ELI LILLY AND COMPANY .....              |              | 02/23/2023       | JANE STREET EXECUTIO ..... |                                 | 666,999            | 666,000   | 664,581        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 664,581                                                       | 0                                                    | 2,418                                     | 2,418                               | 0                                                                     | 02/27/2033                                     | 1.F FE                                                                                                           |
| ..532457-CG-1                | ELI LILLY AND COMPANY .....              |              | 02/23/2023       | JANE STREET EXECUTIO ..... |                                 | 921,872            | 915,000   | 914,424        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 914,424                                                       | 0                                                    | 7,448                                     | 7,448                               | 0                                                                     | 02/27/2053                                     | 1.F FE                                                                                                           |
| ..532457-CH-9                | ELI LILLY AND COMPANY .....              |              | 02/23/2023       | JANE STREET EXECUTIO ..... |                                 | 457,607            | 455,000   | 448,835        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 448,835                                                       | 0                                                    | 8,772                                     | 8,772                               | 0                                                                     | 02/27/2063                                     | 1.F FE                                                                                                           |
| ..534187-BN-8                | LINCOLN NATIONAL CORPORATION .....       |              | 01/24/2023       | EXTERNAL MANAGER TRA ..... |                                 | 145,200            | 182,000   | 119,240        | 119,386                                              | 0                                                  | 18                                                     | 0                                                                             | 18                                                                                | 0                                                                                   | 119,404                                                       | 0                                                    | 25,796                                    | 25,796                              | 2,354                                                                 | 05/17/2066                                     | 2.C FE                                                                                                           |
| ..53627N-AE-1                | LIONS GATE CAPITAL HOLDINGS LLC .....    |              | 03/03/2023       | JP MORGAN .....            |                                 | 58,844             | 82,000    | 46,063         | 47,150                                               | 0                                                  | 604                                                    | 0                                                                             | 604                                                                               | 0                                                                                   | 47,754                                                        | 0                                                    | 11,090                                    | 11,090                              | 1,779                                                                 | 04/15/2029                                     | 4.C FE                                                                                                           |
| ..539830-AU-3                | LOCKHEED MARTIN CORPORATION .....        |              | 03/17/2023       | PERFORMANCE TRUST CA ..... |                                 | 536,210            | 500,000   | 661,960        | 654,778                                              | 0                                                  | (1,559)                                                | 0                                                                             | (1,559)                                                                           | 0                                                                                   | 653,219                                                       | 0                                                    | (117,009)                                 | (117,009)                           | 9,625                                                                 | 11/15/2039                                     | 1.G FE                                                                                                           |
| ..539830-BW-8                | LOCKHEED MARTIN CORPORATION .....        |              | 02/06/2023       | MIZUHO .....               |                                 | 529,350            | 500,000   | 497,190        | 497,190                                              | 0                                                  | 6                                                      | 0                                                                             | 6                                                                                 | 0                                                                                   | 497,196                                                       | 0                                                    | 32,154                                    | 32,154                              | 7,583                                                                 | 01/15/2033                                     | 1.G FE                                                                                                           |
| ..543859-AK-8                | LOCKHEED MARTIN CORPORATION .....        |              | 01/11/2023       | PERFORMANCE TRUST CA ..... |                                 | 210,343            | 200,000   | 209,206        | 208,560                                              | 0                                                  | (127)                                                  | 0                                                                             | (127)                                                                             | 0                                                                                   | 208,433                                                       | 0                                                    | 1,910                                     | 1,910                               | 1,109                                                                 | 06/15/2024                                     | 1.G FE                                                                                                           |
| ..548661-OU-8                | LOWES COMPANIES INC .....                |              | 03/17/2023       | GOLDMAN SACHS .....        |                                 | 1,470,525          | 1,500,000 | 1,748,715      | 1,715,412                                            | 0                                                  | (6,264)                                                | 0                                                                             | (6,264)                                                                           | 0                                                                                   | 1,709,149                                                     | 0                                                    | (238,624)                                 | (238,624)                           | 29,250                                                                | 04/15/2030                                     | 2.A FE                                                                                                           |
| ..548661-EP-8                | LOWES COMPANIES INC .....                |              | 03/28/2023       | JANE STREET EXECUTIO ..... |                                 | 100,119            | 100,000   | 99,983         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 99,983                                                        | 0                                                    | 136                                       | 136                                 | 0                                                                     | 04/01/2026                                     | 2.A FE                                                                                                           |
| ..550241-AA-1                | LUMEN TECHNOLOGIES INC .....             |              | 03/03/2023       | JP MORGAN .....            |                                 | 40,685             | 75,000    | 53,813         | 53,813                                               | 0                                                  | 402                                                    | 0                                                                             | 402                                                                               | 0                                                                                   | 54,214                                                        | 0                                                    | (13,530)                                  | (13,530)                            | 918                                                                   | 06/15/2029                                     | 4.B FE                                                                                                           |
| ..55261F-AR-5                | M&T BANK CORPORATION .....               |              | 03/13/2023       | UBS SECURITIES .....       |                                 | 355,616            | 400,000   | 400,000        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 400,000                                                       | 0                                                    | (44,384)                                  | (44,384)                            | 2,695                                                                 | 01/27/2034                                     | 1.G FE                                                                                                           |
| ..552953-CD-1                | MGM RESORTS INTERNATIONAL .....          |              | 01/24/2023       | EXTERNAL MANAGER TRA ..... |                                 | 2,820              | 3,000     | 2,655          | 2,674                                                | 0                                                  | 5                                                      | 0                                                                             | 5                                                                                 | 0                                                                                   | 2,679                                                         | 0                                                    | 141                                       | 141                                 | 56                                                                    | 09/01/2026                                     | 4.A FE                                                                                                           |
| ..552953-CF-6                | MGM RESORTS INTERNATIONAL .....          |              | 03/03/2023       | JP MORGAN .....            |                                 | 51,456             | 54,000    | 47,739         | 48,825                                               | 0                                                  | 189                                                    | 0                                                                             | 189                                                                               | 0                                                                                   | 49,013                                                        | 0                                                    | 2,443                                     | 2,443                               | 1,172                                                                 | 04/15/2027                                     | 4.A FE                                                                                                           |
| ..55336V-BV-1                | MPLX LP .....                            |              | 02/02/2023       | STIFEL NICOLAUS .....      |                                 | 996,440            | 1,000,000 | 991,700        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 991,700                                                       | 0                                                    | 4,740                                     | 4,740                               | 0                                                                     | 03/01/2033                                     | 2.B FE                                                                                                           |
| ..55342U-AM-6                | MPT OPERATING PARTNERSHIP LP .....       |              | 03/03/2023       | JP MORGAN .....            |                                 | 57,337             | 84,000    | 57,065         | 57,225                                               | 0                                                  | 416                                                    | 0                                                                             | 416                                                                               | 0                                                                                   | 57,641                                                        | 0                                                    | (304)                                     | (304)                               | 1,405                                                                 | 03/15/2031                                     | 3.A FE                                                                                                           |
| ..55354G-AK-6                | MSCI INC .....                           |              | 03/03/2023       | JP MORGAN .....            |                                 | 9,311              | 11,000    | 9,122          | 0                                                    | 0                                                  | 36                                                     | 0                                                                             | 36                                                                                | 0                                                                                   | 9,157                                                         | 0                                                    | 153                                       | 153                                 | 206                                                                   | 09/01/2030                                     | 2.C FE                                                                                                           |
| ..55354G-AM-2                | MSCI INC .....                           |              | 03/03/2023       | JP MORGAN .....            |                                 | 166,336            | 200,000   | 159,562        | 160,389                                              | 0                                                  | 612                                                    | 0                                                                             | 612                                                                               | 0                                                                                   | 161,001                                                       | 0                                                    | 5,335                                     | 5,335                               | 2,538                                                                 | 11/01/2031                                     | 2.C FE                                                                                                           |
| ..55760L-AA-5                | MADISON IAQ LLC .....                    |              | 03/03/2023       | JP MORGAN .....            |                                 | 40,865             | 48,000    | 38,640         | 38,966                                               | 0                                                  | 235                                                    | 0                                                                             | 235                                                                               | 0                                                                                   | 39,201                                                        | 0                                                    | 1,664                                     | 1,664                               | 369                                                                   | 06/30/2028                                     | 4.C FE                                                                                                           |
| ..55760L-AB-3                | MADISON IAQ LLC .....                    |              | 03/03/2023       | JP MORGAN .....            |                                 | 11,210             | 14,000    | 9,660          | 9,660                                                | 0                                                  | 77                                                     | 0                                                                             | 77                                                                                | 0                                                                                   | 9,737                                                         | 0                                                    | 1,473                                     | 1,473                               | 153                                                                   | 06/30/2029                                     | 5.B FE                                                                                                           |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 4

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

| 1                    | 2                                             | 3            | 4                | 5                          | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|-----------------------------------------------|--------------|------------------|----------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                               |              |                  |                            |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                   | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser       | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..55820T-AJ-7        | MDPK_23-R .....                               |              | 01/26/2023       | PAYDOWN .....              |                                 | 11,362             | 11,362    | 11,282         | 11,362                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 11,362                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 07/28/2031                                     | 1.A FE                                                                                                           |
| ..571748-BT-8        | MARSH & MCLENNAN COMPANIES INC .....          |              | 03/06/2023       | VARIOUS .....              |                                 | 452,831            | 455,000   | 452,397        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 452,397                                                       | 0                                                    | 433                                       | 433                                 | 0                                                                     | 03/15/2053                                     | 1.G FE                                                                                                           |
| ..571903-AV-5        | MARRIOTT INTERNATIONAL INC .....              |              | 02/15/2023       | MATURITY .....             |                                 | 2,634,000          | 2,634,000 | 2,688,216      | 2,634,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,634,000                                                     | 0                                                    | 0                                         | 0                                   | 41,156                                                                | 02/15/2023                                     | 2.B FE                                                                                                           |
| ..57636Q-AW-4        | MASTERCARD INC .....                          |              | 03/06/2023       | JANE STREET EXECUTIO ..... |                                 | 1,000,400          | 1,000,000 | 999,030        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 999,030                                                       | 0                                                    | 1,370                                     | 1,370                               | 0                                                                     | 03/09/2028                                     | 1.E FE                                                                                                           |
| ..577081-AZ-6        | MATTEL INC .....                              |              | 01/24/2023       | EXTERNAL MANAGER TRA ..... |                                 | 10,049             | 11,000    | 9,495          | 9,474                                                | 0                                                  | 3                                                      | 0                                                                             | 3                                                                                 | 0                                                                                   | 9,477                                                         | 0                                                    | 572                                       | 572                                 | 218                                                                   | 10/01/2040                                     | 3.B FE                                                                                                           |
| ..59001A-AY-8        | MERITAGE HOMES CORP .....                     |              | 03/03/2023       | JP MORGAN .....            |                                 | 43,952             | 44,000    | 43,152         | 42,594                                               | 0                                                  | 95                                                     | 0                                                                             | 95                                                                                | 0                                                                                   | 42,689                                                        | 0                                                    | 1,264                                     | 1,264                               | 704                                                                   | 06/01/2025                                     | 3.A FE                                                                                                           |
| ..59001A-BA-9        | MERITAGE HOMES CORP .....                     |              | 03/03/2023       | JP MORGAN .....            |                                 | 41,885             | 44,000    | 38,361         | 39,168                                               | 0                                                  | 165                                                    | 0                                                                             | 165                                                                               | 0                                                                                   | 39,332                                                        | 0                                                    | 2,552                                     | 2,552                               | 570                                                                   | 06/06/2027                                     | 3.A FE                                                                                                           |
| ..59156R-AE-8        | METLIFE INC .....                             |              | 03/01/2023       | GOLDMAN SACHS .....        |                                 | 584,968            | 529,000   | 560,581        | 560,218                                              | 0                                                  | (445)                                                  | 0                                                                             | (445)                                                                             | 0                                                                                   | 559,774                                                       | 0                                                    | 25,195                                    | 25,195                              | 7,450                                                                 | 12/15/2032                                     | 1.G FE                                                                                                           |
| ..59156R-CD-8        | METLIFE INC .....                             |              | 03/21/2023       | VARIOUS .....              |                                 | 999,310            | 1,000,000 | 991,960        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 991,960                                                       | 0                                                    | 7,350                                     | 7,350                               | 6,125                                                                 | 01/15/2054                                     | 1.G FE                                                                                                           |
| ..591894-BY-5        | METROPOLITAN EDISON COMPANY .....             |              | 03/15/2023       | MATURITY .....             |                                 | 350,000            | 350,000   | 357,315        | 350,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 350,000                                                       | 0                                                    | 0                                         | 0                                   | 6,125                                                                 | 03/15/2023                                     | 2.B FE                                                                                                           |
| ..595017-BB-9        | MICROCHIP TECHNOLOGY INCORPORATED .....       |              | 03/13/2023       | BONSTE09A .....            |                                 | 955,016            | 1,000,000 | 1,000,000      | 1,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,000,000                                                     | 0                                                    | (44,984)                                  | (44,984)                            | 5,643                                                                 | 02/15/2024                                     | 2.B FE                                                                                                           |
| ..599191-AA-1        | MILEAGE PLUS HOLDINGS LLC .....               |              | 03/20/2023       | VARIOUS .....              |                                 | 59,300             | 59,300    | 59,548         | 38,644                                               | 0                                                  | (54)                                                   | 0                                                                             | (54)                                                                              | 0                                                                                   | 59,312                                                        | 0                                                    | (12)                                      | (12)                                | 964                                                                   | 06/20/2027                                     | 2.C FE                                                                                                           |
| ..61747Y-EY-7        | MORGAN STANLEY (FXD-FRN) .....                |              | 03/21/2023       | JP MORGAN .....            |                                 | 490,599            | 453,000   | 479,732        | 0                                                    | 0                                                  | (152)                                                  | 0                                                                             | (152)                                                                             | 0                                                                                   | 479,579                                                       | 0                                                    | 11,020                                    | 11,020                              | 12,370                                                                | 10/18/2033                                     | 1.E FE                                                                                                           |
| ..61747Y-EZ-4        | MORGAN STANLEY .....                          |              | 02/22/2023       | BANK OF NOVA SCOTIA .....  |                                 | 679,945            | 685,000   | 684,986        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 684,986                                                       | 0                                                    | (5,042)                                   | (5,042)                             | 3,363                                                                 | 01/28/2027                                     | 1.E FE                                                                                                           |
| ..61747Y-FA-8        | MORGAN STANLEY .....                          |              | 02/22/2023       | VARIOUS .....              |                                 | 1,130,437          | 1,140,000 | 1,139,977      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,139,977                                                     | 0                                                    | (9,541)                                   | (9,541)                             | 3,412                                                                 | 02/01/2029                                     | 1.E FE                                                                                                           |
| ..61965R-AB-1        | MOSS CREEK RESOURCES HOLDINGS INC .....       |              | 03/03/2023       | JP MORGAN .....            |                                 | 61,535             | 64,000    | 20,800         | 26,943                                               | 0                                                  | 650                                                    | 0                                                                             | 650                                                                               | 0                                                                                   | 27,593                                                        | 0                                                    | 33,943                                    | 33,943                              | 2,091                                                                 | 05/15/2027                                     | 4.B FE                                                                                                           |
| ..626717-AN-2        | MURPHY OIL CORPORATION .....                  |              | 03/03/2023       | JP MORGAN .....            |                                 | 12,608             | 13,000    | 12,041         | 12,105                                               | 0                                                  | 23                                                     | 0                                                                             | 23                                                                                | 0                                                                                   | 12,127                                                        | 0                                                    | 480                                       | 480                                 | 534                                                                   | 07/15/2028                                     | 3.B FE                                                                                                           |
| ..628530-AV-9        | VIATRIS INC .....                             |              | 01/15/2023       | MATURITY .....             |                                 | 1,250,000          | 1,250,000 | 1,304,338      | 1,250,834                                            | 0                                                  | (834)                                                  | 0                                                                             | (834)                                                                             | 0                                                                                   | 1,250,000                                                     | 0                                                    | 0                                         | 0                                   | 19,531                                                                | 01/15/2023                                     | 2.C FE                                                                                                           |
| ..62886E-AU-2        | NCR CORPORATION .....                         |              | 03/03/2023       | JP MORGAN .....            |                                 | 110,278            | 113,000   | 99,363         | 102,005                                              | 0                                                  | 369                                                    | 0                                                                             | 369                                                                               | 0                                                                                   | 102,374                                                       | 0                                                    | 7,904                                     | 7,904                               | 3,357                                                                 | 09/01/2027                                     | 4.B FE                                                                                                           |
| ..62886E-AV-0        | NCR CORPORATION .....                         |              | 03/03/2023       | JP MORGAN .....            |                                 | 29,176             | 30,000    | 25,420         | 25,910                                               | 0                                                  | 87                                                     | 0                                                                             | 87                                                                                | 0                                                                                   | 25,998                                                        | 0                                                    | 3,178                                     | 3,178                               | 949                                                                   | 09/01/2029                                     | 4.B FE                                                                                                           |
| ..637417-AJ-5        | NATIONAL RETAIL PROPERTIES INC .....          |              | 03/21/2023       | JANE STREET EXECUTIO ..... |                                 | 560,579            | 595,000   | 570,200        | 581,637                                              | 0                                                  | 692                                                    | 0                                                                             | 692                                                                               | 0                                                                                   | 582,329                                                       | 0                                                    | (21,750)                                  | (21,750)                            | 5,831                                                                 | 12/15/2026                                     | 2.A FE                                                                                                           |
| ..63938C-AH-1        | NAVIENT CORP .....                            |              | 01/24/2023       | EXTERNAL MANAGER TRA ..... |                                 | 27,466             | 28,000    | 26,215         | 26,385                                               | 0                                                  | 38                                                     | 0                                                                             | 38                                                                                | 0                                                                                   | 26,403                                                        | 0                                                    | 1,063                                     | 1,063                               | 922                                                                   | 06/25/2025                                     | 3.C FE                                                                                                           |
| ..64110L-AG-1        | NETFLIX INC .....                             |              | 01/24/2023       | MARKET AXESS AS A BR ..... |                                 | 196,921            | 195,000   | 203,590        | 195,244                                              | 0                                                  | (10)                                                   | 0                                                                             | (10)                                                                              | 0                                                                                   | 195,234                                                       | 0                                                    | 1,687                                     | 1,687                               | 4,516                                                                 | 03/01/2024                                     | 3.A FE                                                                                                           |
| ..64110L-AS-5        | NETFLIX INC .....                             |              | 03/03/2023       | JP MORGAN .....            |                                 | 83,276             | 86,000    | 80,720         | 80,618                                               | 0                                                  | 161                                                    | 0                                                                             | 161                                                                               | 0                                                                                   | 80,778                                                        | 0                                                    | 2,497                                     | 2,497                               | 1,654                                                                 | 04/15/2028                                     | 3.A FE                                                                                                           |
| ..64110L-AV-8        | NETFLIX INC .....                             |              | 03/03/2023       | JP MORGAN .....            |                                 | 79,515             | 83,000    | 75,519         | 75,725                                               | 0                                                  | 136                                                    | 0                                                                             | 136                                                                               | 0                                                                                   | 75,861                                                        | 0                                                    | 3,654                                     | 3,654                               | 922                                                                   | 06/15/2030                                     | 3.A FE                                                                                                           |
| ..64129U-BS-3        | NEUB_17-RR .....                              |              | 01/22/2023       | PAYDOWN .....              |                                 | 16,175             | 16,175    | 16,135         | 16,175                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 16,175                                                        | 0                                                    | 0                                         | 0                                   | 221                                                                   | 04/22/2029                                     | 1.A FE                                                                                                           |
| ..651229-AY-2        | NEWELL BRANDS INC .....                       |              | 02/13/2023       | VIRTU-AMERICAS .....       |                                 | 56,480             | 70,000    | 55,071         | 54,975                                               | 0                                                  | 31                                                     | 0                                                                             | 31                                                                                | 0                                                                                   | 55,006                                                        | 0                                                    | 1,474                                     | 1,474                               | 1,498                                                                 | 04/01/2046                                     | 3.A FE                                                                                                           |
| ..65339K-BP-4        | NEXTERA ENERGY CAPITAL HOLDINGS IN .....      |              | 02/22/2023       | JANE STREET EXECUTIO ..... |                                 | 1,007,690          | 1,000,000 | 1,002,500      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,002,500                                                     | 0                                                    | 5,190                                     | 5,190                               | 0                                                                     | 03/01/2025                                     | 2.A FE                                                                                                           |
| ..65339K-BV-1        | NEXTERA ENERGY CAPITAL HOLDINGS IN .....      |              | 03/01/2023       | MATURITY .....             |                                 | 1,000,000          | 1,000,000 | 1,000,000      | 1,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,000,000                                                     | 0                                                    | 0                                         | 0                                   | 11,324                                                                | 03/01/2023                                     | 2.A FE                                                                                                           |
| ..65339K-CM-0        | NEXTERA ENERGY CAPITAL HOLDINGS IN .....      |              | 02/10/2023       | BANK OF NOVA SCOTIA .....  |                                 | 327,637            | 330,000   | 329,317        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 329,317                                                       | 0                                                    | (1,680)                                   | (1,680)                             | 225                                                                   | 02/28/2028                                     | 2.A FE                                                                                                           |
| ..65339K-CQ-1        | NEXTERA ENERGY CAPITAL HOLDINGS IN .....      |              | 02/06/2023       | JEFFERIES & CO .....       |                                 | 1,001,160          | 1,000,000 | 999,510        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 999,510                                                       | 0                                                    | 1,650                                     | 1,650                               | 0                                                                     | 02/28/2053                                     | 2.A FE                                                                                                           |
| ..655844-AF-5        | NORFOLK SOUTHERN CORPORATION .....            |              | 02/21/2023       | CANTOR FITZGERALD .....    |                                 | 440,380            | 400,000   | 455,692        | 0                                                    | 0                                                  | (63)                                                   | 0                                                                             | (63)                                                                              | 0                                                                                   | 455,629                                                       | 0                                                    | (15,249)                                  | (15,249)                            | 8,773                                                                 | 05/01/2037                                     | 2.A FE                                                                                                           |
| ..655844-AJ-7        | NORFOLK SOUTHERN CORPORATION .....            |              | 02/21/2023       | BANK OF AMERICA .....      |                                 | 1,298,018          | 1,186,000 | 1,317,885      | 1,312,123                                            | 0                                                  | (3,779)                                                | 0                                                                             | (3,779)                                                                           | 0                                                                                   | 1,308,344                                                     | 0                                                    | (10,326)                                  | (10,326)                            | 25,183                                                                | 05/15/2027                                     | 2.A FE                                                                                                           |
| ..666807-BW-1        | NORTHROP GRUMMAN CORP .....                   |              | 01/13/2023       | MARKET AXESS AS A BR ..... |                                 | 109,847            | 100,000   | 104,546        | 107,511                                              | 0                                                  | (101)                                                  | 0                                                                             | (101)                                                                             | 0                                                                                   | 107,410                                                       | 0                                                    | 2,437                                     | 2,437                               | 2,997                                                                 | 03/01/2026                                     | 2.A FE                                                                                                           |
| ..67059T-AG-0        | NUSTAR LOGISTICS LP .....                     |              | 03/03/2023       | JP MORGAN .....            |                                 | 23,276             | 24,000    | 22,140         | 22,274                                               | 0                                                  | 105                                                    | 0                                                                             | 105                                                                               | 0                                                                                   | 22,378                                                        | 0                                                    | 898                                       | 898                                 | 598                                                                   | 10/01/2025                                     | 3.C FE                                                                                                           |
| ..674215-AL-2        | OASIS PETROLEUM INC .....                     |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 68,787             | 72,000    | 66,725         | 67,193                                               | 0                                                  | 215                                                    | 0                                                                             | 215                                                                               | 0                                                                                   | 67,408                                                        | 0                                                    | 1,380                                     | 1,380                               | 1,211                                                                 | 06/01/2026                                     | 3.C FE                                                                                                           |
| ..67421Q-AA-0        | OASIS MIDSTREAM PARTNERS LP .....             |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 125,894            | 127,000   | 117,687        | 117,992                                              | 0                                                  | 208                                                    | 0                                                                             | 208                                                                               | 0                                                                                   | 118,201                                                       | 0                                                    | 7,693                                     | 7,693                               | 4,374                                                                 | 04/01/2029                                     | 3.C FE                                                                                                           |
| ..674599-DJ-1        | OCCIDENTAL PETROLEUM CORPORATION .....        |              | 03/03/2023       | CITIGROUP .....            |                                 | 7,809              | 8,000     | 7,764          | 7,741                                                | 0                                                  | 2                                                      | 0                                                                             | 2                                                                                 | 0                                                                                   | 7,744                                                         | 0                                                    | 65                                        | 65                                  | 237                                                                   | 03/15/2040                                     | 3.A FE                                                                                                           |
| ..674599-EF-8        | OCCIDENTAL PETROLEUM CORPORATION .....        |              | 03/03/2023       | CITIGROUP .....            |                                 | 16,098             | 16,000    | 15,800         | 15,807                                               | 0                                                  | 2                                                      | 0                                                                             | 2                                                                                 | 0                                                                                   | 15,808                                                        | 0                                                    | 289                                       | 289                                 | 670                                                                   | 01/01/2031                                     | 3.A FE                                                                                                           |
| ..67740Q-AH-9        | OHIO NATIONAL FINANCIAL SERVICES I .....      |              | 03/03/2023       | JP MORGAN .....            |                                 | 185,610            | 200,000   | 184,825        | 184,825                                              | 0                                                  | 298                                                    | 0                                                                             | 298                                                                               | 0                                                                                   | 185,123                                                       | 0                                                    | 487                                       | 487                                 | 8,424                                                                 | 01/24/2030                                     | 2.C FE                                                                                                           |
| ..682680-AU-7        | ONEOK INC .....                               |              | 03/28/2023       | BARCLAY'S CAPITAL .....    |                                 | 386,104            | 400,000   | 388,580        | 376,548                                              | 0                                                  | 873                                                    | 0                                                                             | 873                                                                               | 0                                                                                   | 377,421                                                       | 0                                                    | 8,683                                     | 8,683                               | 12,892                                                                | 07/15/2028                                     | 2.C FE                                                                                                           |
| ..68622T-AB-7        | ORGANON FINANCE 1 LLC .....                   |              | 03/31/2023       | GOLDMAN SACHS .....        |                                 | 93,450             | 105,000   | 87,350         | 53,538                                               | 0                                                  | 298                                                    | 0                                                                             | 298                                                                               | 0                                                                                   | 87,886                                                        | 0                                                    | 5,564                                     | 5,564                               | 2,302                                                                 | 04/30/2031                                     | 4.A FE                                                                                                           |
| ..69327R-AG-6        | PDC ENERGY INC (DELAWARE) 6.12 09/15/24 ..... |              | 01/24/2023       | EXTERNAL MANAGER TRA ..... |                                 | 76,536             | 77,000    | 40,041         | 58,268                                               | 0                                                  | 633                                                    | 0                                                                             | 633                                                                               | 0                                                                                   | 58,901                                                        | 0                                                    | 17,635                                    | 17,635                              | 1,735                                                                 | 09/15/2024                                     | 3.C FE                                                                                                           |
| ..69327R-AJ-0        | PDC ENERGY INC (DELAWARE) .....               |              | 03/03/2023       | CITIGROUP .....            |                                 | 58,475             | 61,000    | 57,645         | 57,645                                               | 0                                                  | 160                                                    | 0                                                                             | 160                                                                               | 0                                                                                   | 57,805                                                        | 0                                                    | 670                                       | 670                                 | 1,091                                                                 | 05/15/2026                                     | 3.C FE                                                                                                           |
| ..693475-BJ-3        | PNC FINANCIAL SERVICES GROUP INC ( .....      |              | 01/23/2023       | BANK OF AMERICA .....      |                                 | 269,005            | 250,000   | 250,000        | 250,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 250,000                                                       | 0                                                    | 19,005                                    | 19,005                              | 3,647                                                                 | 10/28/2033                                     | 1.G FE                                                                                                           |
| ..693475-BM-6        | PNC FINANCIAL SERVICES GROUP INC ( .....      |              | 01/19/2023       | VARIOUS .....              |                                 | 688,241            | 685,000   | 686,309        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 686,309                                                       | 0                                                    | 1,932                                     | 1,932                               | 0                                                                     | 01/24/2034                                     | 1.G FE                                                                                                           |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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<br>Ident-<br>ification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser       | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..69351U-AY-9                | PPL ELECTRIC UTILITIES CORPORATION ..... |              | 03/30/2023       | CALL 100 .....             |                                 | 700,000            | 700,000   | 685,803        | 0                                                    | 0                                                  | 264                                                    | 0                                                                             | 264                                                                               | 0                                                                                   | 686,067                                                       | 0                                                    | 13,933                                    | 13,933                              | 8,922                                                                 | 06/24/2024                                     | 1.E FE                                                                                                           |
| ..69370C-AB-6                | PTC INC .....                            |              | 03/03/2023       | CITIGROUP .....            |                                 | 123,156            | 130,000   | 120,964        | 121,791                                              | 0                                                  | 666                                                    | 0                                                                             | 666                                                                               | 0                                                                                   | 122,457                                                       | 0                                                    | 698                                       | 698                                 | 2,644                                                                 | 02/15/2025                                     | 3.C FE                                                                                                           |
| ..69370C-AC-4                | PTC INC .....                            |              | 03/03/2023       | CITIGROUP .....            |                                 | 190,544            | 210,000   | 183,608        | 184,773                                              | 0                                                  | 767                                                    | 0                                                                             | 767                                                                               | 0                                                                                   | 185,540                                                       | 0                                                    | 5,004                                     | 5,004                               | 4,713                                                                 | 02/15/2028                                     | 3.C FE                                                                                                           |
| ..694308-KK-2                | PACIFIC GAS AND ELECTRIC COMPANY .....   |              | 03/28/2023       | JEFFERIES & CO .....       |                                 | 250,353            | 250,000   | 249,103        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 249,103                                                       | 0                                                    | 1,250                                     | 1,250                               | 0                                                                     | 04/01/2053                                     | 2.C FE                                                                                                           |
| ..695114-CZ-9                | PACIFICORP .....                         |              | 01/05/2023       | MORGAN STANLEY .....       |                                 | 200,918            | 197,000   | 196,409        | 196,409                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 196,409                                                       | 0                                                    | 4,509                                     | 4,509                               | 1,113                                                                 | 12/01/2053                                     | 1.E FE                                                                                                           |
| ..69701C-AA-8                | PSTAT_22-1 .....                         |              | 01/15/2023       | PAYDOWN .....              |                                 | 34,894             | 34,894    | 34,458         | 34,719                                               | 0                                                  | 175                                                    | 0                                                                             | 175                                                                               | 0                                                                                   | 34,894                                                        | 0                                                    | 0                                         | 0                                   | 357                                                                   | 04/15/2030                                     | 1.A FE                                                                                                           |
| ..69701E-AA-4                | PSTAT_20-1 .....                         |              | 02/20/2023       | PAYDOWN .....              |                                 | 441,569            | 441,569   | 439,361        | 441,569                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 441,569                                                       | 0                                                    | 0                                         | 0                                   | 6,112                                                                 | 02/22/2028                                     | 1.A FE                                                                                                           |
| ..69702D-AA-5                | PSTAT_21-2 .....                         |              | 02/20/2023       | PAYDOWN .....              |                                 | 78,349             | 78,349    | 77,762         | 78,349                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 78,349                                                        | 0                                                    | 0                                         | 0                                   | 1,084                                                                 | 05/20/2029                                     | 1.A FE                                                                                                           |
| ..69888X-AA-7                | PAR PHARMACEUTICAL INC .....             |              | 01/13/2023       | EXTERNAL MANAGER TRA ..... |                                 | 114,063            | 146,000   | 108,967        | 108,770                                              | 1,498                                              | 0                                                      | 0                                                                             | 1,498                                                                             | 0                                                                                   | 110,268                                                       | 4,503                                                | (708)                                     | 3,795                               | 1,034                                                                 | 04/01/2027                                     | 6. FE                                                                                                            |
| ..701094-AR-5                | PARKER HANNIFIN CORPORATION .....        |              | 01/05/2023       | GOLDMAN SACHS .....        |                                 | 1,951,100          | 2,000,000 | 1,943,412      | 1,943,412                                            | 0                                                  | 264                                                    | 0                                                                             | 264                                                                               | 0                                                                                   | 1,943,676                                                     | 0                                                    | 7,424                                     | 7,424                               | 48,167                                                                | 09/15/2027                                     | 2.A FE                                                                                                           |
| ..703343-AC-7                | PATRICK INDUSTRIES INC .....             |              | 03/03/2023       | CITIGROUP .....            |                                 | 91,475             | 93,000    | 84,409         | 84,943                                               | 0                                                  | 251                                                    | 0                                                                             | 251                                                                               | 0                                                                                   | 85,194                                                        | 0                                                    | 6,281                                     | 6,281                               | 2,751                                                                 | 10/15/2027                                     | 4.C FE                                                                                                           |
| ..71845J-AA-6                | PHILLIPS EDISON GROCERY CENTER OPE ..... |              | 03/23/2023       | VARIOUS .....              |                                 | 125,318            | 165,000   | 121,128        | 121,128                                              | 0                                                  | 854                                                    | 0                                                                             | 854                                                                               | 0                                                                                   | 121,983                                                       | 0                                                    | 3,335                                     | 3,335                               | 1,560                                                                 | 11/15/2031                                     | 2.C FE                                                                                                           |
| ..718547-AR-3                | PHILLIPS 66 .....                        |              | 03/27/2023       | STIFEL NICOLAUS .....      |                                 | 99,685             | 100,000   | 99,529         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 99,529                                                        | 0                                                    | 156                                       | 156                                 | 0                                                                     | 06/30/2033                                     | 2.A FE                                                                                                           |
| ..72147K-AG-3                | PILGRIMS PRIDE CORP .....                |              | 02/17/2023       | VARIOUS .....              |                                 | 402,000            | 516,000   | 387,000        | 389,417                                              | 0                                                  | 1,063                                                  | 0                                                                             | 1,063                                                                             | 0                                                                                   | 390,480                                                       | 0                                                    | 11,519                                    | 11,519                              | 7,934                                                                 | 03/01/2032                                     | 2.C FE                                                                                                           |
| ..723787-AB-3                | PIONEER NATURAL RESOURCES COMPANY .....  |              | 03/20/2023       | MARKET AXESS AS A BR ..... |                                 | 216,938            | 200,000   | 257,074        | 242,384                                              | 0                                                  | (1,782)                                                | 0                                                                             | (1,782)                                                                           | 0                                                                                   | 240,602                                                       | 0                                                    | (23,664)                                  | (23,664)                            | 9,880                                                                 | 01/15/2028                                     | 2.A FE                                                                                                           |
| ..723787-AV-9                | PIONEER NATURAL RESOURCES COMPANY .....  |              | 03/27/2023       | STATE STREET BANK .....    |                                 | 200,154            | 200,000   | 199,902        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 199,902                                                       | 0                                                    | 252                                       | 252                                 | 0                                                                     | 03/29/2026                                     | 2.A FE                                                                                                           |
| ..72650R-BB-7                | PLAINS ALL AMERICAN PIPELINE LP .....    |              | 01/31/2023       | MATURITY .....             |                                 | 255,000            | 255,000   | 258,851        | 255,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 255,000                                                       | 0                                                    | 0                                         | 0                                   | 3,634                                                                 | 01/31/2023                                     | 2.C FE                                                                                                           |
| ..73179P-AM-8                | POLYONE CORPORATION .....                |              | 03/02/2023       | GOLDMAN SACHS .....        |                                 | 13,686             | 14,000    | 13,671         | 13,500                                               | 0                                                  | 35                                                     | 0                                                                             | 35                                                                                | 0                                                                                   | 13,534                                                        | 0                                                    | 151                                       | 151                                 | 248                                                                   | 05/15/2025                                     | 3.C FE                                                                                                           |
| ..737446-AP-9                | POST HOLDINGS INC .....                  |              | 03/03/2023       | CITIGROUP .....            |                                 | 41,056             | 45,000    | 38,841         | 39,083                                               | 0                                                  | 111                                                    | 0                                                                             | 111                                                                               | 0                                                                                   | 39,195                                                        | 0                                                    | 1,861                                     | 1,861                               | 564                                                                   | 12/15/2029                                     | 4.B FE                                                                                                           |
| ..737446-AQ-7                | POST HOLDINGS INC .....                  |              | 02/07/2023       | VARIOUS .....              |                                 | 362,338            | 410,000   | 336,168        | 338,494                                              | 0                                                  | 778                                                    | 0                                                                             | 778                                                                               | 0                                                                                   | 339,272                                                       | 0                                                    | 23,065                                    | 23,065                              | 6,005                                                                 | 04/15/2030                                     | 4.B FE                                                                                                           |
| ..74052H-AA-2                | PREMIER ENTERTAINMENT SUB LLC .....      |              | 02/16/2023       | GOLDMAN SACHS .....        |                                 | 36,875             | 50,000    | 34,500         | 34,860                                               | 0                                                  | 214                                                    | 0                                                                             | 214                                                                               | 0                                                                                   | 35,075                                                        | 0                                                    | 1,800                                     | 1,800                               | 1,328                                                                 | 09/01/2029                                     | 4.C FE                                                                                                           |
| ..74168L-AA-4                | PRIMO WATER HOLDINGS INC .....           |              | 03/03/2023       | CITIGROUP .....            |                                 | 76,937             | 90,000    | 74,291         | 74,291                                               | 0                                                  | 355                                                    | 0                                                                             | 355                                                                               | 0                                                                                   | 74,646                                                        | 0                                                    | 2,290                                     | 2,290                               | 1,389                                                                 | 04/30/2029                                     | 4.B FE                                                                                                           |
| ..74251V-AT-9                | PRINCIPAL FINANCIAL GROUP INC .....      |              | 03/15/2023       | JP MORGAN .....            |                                 | 678,397            | 683,000   | 682,256        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 682,256                                                       | 0                                                    | (3,859)                                   | (3,859)                             | 918                                                                   | 03/15/2033                                     | 1.G FE                                                                                                           |
| ..744448-CH-2                | PUBLIC SERVICE CO OF COLORADO .....      |              | 03/15/2023       | MATURITY .....             |                                 | 82,000             | 82,000    | 82,757         | 82,135                                               | 0                                                  | (135)                                                  | 0                                                                             | (135)                                                                             | 0                                                                                   | 82,000                                                        | 0                                                    | 0                                         | 0                                   | 1,025                                                                 | 03/15/2023                                     | 1.F FE                                                                                                           |
| ..74841C-AA-9                | QUICKEN LOANS LLC .....                  |              | 03/06/2023       | BNP PARIBAS .....          |                                 | 82,084             | 100,000   | 81,265         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 81,265                                                        | 0                                                    | 819                                       | 819                                 | 60                                                                    | 03/01/2029                                     | 3.A FE                                                                                                           |
| ..750098-AB-1                | RACKSPACE TECHNOLOGY GLOBAL INC .....    |              | 03/03/2023       | CITIGROUP .....            |                                 | 72,521             | 124,000   | 71,829         | 72,230                                               | 0                                                  | 1,252                                                  | 0                                                                             | 1,252                                                                             | 0                                                                                   | 73,482                                                        | 0                                                    | (961)                                     | (961)                               | 2,435                                                                 | 02/15/2028                                     | 4.C FE                                                                                                           |
| ..750236-AU-5                | RADIAN GROUP INC .....                   |              | 03/03/2023       | CITIGROUP .....            |                                 | 194,720            | 200,000   | 190,158        | 189,824                                              | 0                                                  | 1,014                                                  | 0                                                                             | 1,014                                                                             | 0                                                                                   | 190,837                                                       | 0                                                    | 3,883                                     | 3,883                               | 3,900                                                                 | 10/01/2024                                     | 2.C FE                                                                                                           |
| ..758071-AA-2                | REDWOOD STAR MERGER SUB INC .....        |              | 03/03/2023       | JP MORGAN .....            |                                 | 118,534            | 140,000   | 108,850        | 108,850                                              | 0                                                  | 501                                                    | 0                                                                             | 501                                                                               | 0                                                                                   | 109,351                                                       | 0                                                    | 9,182                                     | 9,182                               | 5,308                                                                 | 04/01/2030                                     | 5.B FE                                                                                                           |
| ..758203-AA-1                | RELX INC .....                           |              | 03/13/2023       | BONSTEGER .....            |                                 | 1,206,419          | 1,200,000 | 1,333,332      | 1,253,099                                            | 0                                                  | (13,606)                                               | 0                                                                             | (13,606)                                                                          | 0                                                                                   | 1,239,493                                                     | 0                                                    | (33,074)                                  | (33,074)                            | 32,904                                                                | 10/15/2023                                     | 2.A FE                                                                                                           |
| ..758750-AD-5                | REGAL REXNORD CORP .....                 |              | 01/11/2023       | STIFEL NICOLAUS .....      |                                 | 252,043            | 250,000   | 249,840        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 249,840                                                       | 0                                                    | 2,203                                     | 2,203                               | 0                                                                     | 04/15/2028                                     | 2.C FE                                                                                                           |
| ..758750-AF-0                | REGAL REXNORD CORP .....                 |              | 01/11/2023       | STIFEL NICOLAUS .....      |                                 | 253,280            | 250,000   | 249,235        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 249,235                                                       | 0                                                    | 4,045                                     | 4,045                               | 0                                                                     | 04/15/2023                                     | 2.C FE                                                                                                           |
| ..75951A-CY-2                | RELiance STANDARD LIFE GLOBAL FUND ..... |              | 03/21/2023       | JANE STREET EXECUTIO ..... |                                 | 49,708             | 50,000    | 50,000         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 50,000                                                        | 0                                                    | (293)                                     | (293)                               | 371                                                                   | 02/02/2026                                     | 1.E FE                                                                                                           |
| ..760759-BC-3                | REPUBLIC SERVICES INC .....              |              | 03/21/2023       | STATE STREET BANK .....    |                                 | 199,848            | 200,000   | 198,978        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 198,978                                                       | 0                                                    | 870                                       | 870                                 | 0                                                                     | 04/01/2034                                     | 2.B FE                                                                                                           |
| ..767754-CL-6                | RITE AID CORPORATION .....               |              | 03/03/2023       | CITIGROUP .....            |                                 | 26,330             | 49,000    | 25,496         | 26,705                                               | 0                                                  | 608                                                    | 0                                                                             | 608                                                                               | 0                                                                                   | 27,313                                                        | 0                                                    | (983)                                     | (983)                               | 2,526                                                                 | 01/15/2026                                     | 5.C FE                                                                                                           |
| ..78442F-EQ-7                | NAVIENT CORP .....                       |              | 01/25/2023       | MATURITY .....             |                                 | 65,000             | 65,000    | 65,800         | 64,431                                               | 0                                                  | 569                                                    | 0                                                                             | 569                                                                               | 0                                                                                   | 65,000                                                        | 0                                                    | 0                                         | 0                                   | 1,788                                                                 | 01/25/2023                                     | 3.C FE                                                                                                           |
| ..78454L-AN-0                | SM ENERGY CO .....                       |              | 01/24/2023       | EXTERNAL MANAGER TRA ..... |                                 | 6,883              | 7,000     | 5,128          | 5,640                                                | 0                                                  | 20                                                     | 0                                                                             | 20                                                                                | 0                                                                                   | 5,661                                                         | 0                                                    | 1,223                                     | 1,223                               | 172                                                                   | 09/15/2026                                     | 3.C FE                                                                                                           |
| ..80874D-AA-4                | SCIENTIFIC GAMES HOLDINGS LP .....       |              | 03/03/2023       | CITIGROUP .....            |                                 | 11,422             | 13,000    | 10,416         | 10,416                                               | 0                                                  | 46                                                     | 0                                                                             | 46                                                                                | 0                                                                                   | 10,520                                                        | 0                                                    | 902                                       | 902                                 | 445                                                                   | 03/01/2030                                     | 4.B FE                                                                                                           |
| ..80874Y-BC-3                | SCIENTIFIC GAMES INTERNATIONAL INC ..... |              | 03/03/2023       | JP MORGAN .....            |                                 | 58,688             | 60,000    | 36,912         | 41,862                                               | 0                                                  | 405                                                    | 0                                                                             | 405                                                                               | 0                                                                                   | 42,267                                                        | 0                                                    | 16,421                                    | 16,421                              | 1,307                                                                 | 05/15/2028                                     | 4.C FE                                                                                                           |
| ..816196-AT-6                | SELECT MEDICAL CORPORATION .....         |              | 01/17/2023       | JP MORGAN .....            |                                 | 107,938            | 110,000   | 103,914        | 103,247                                              | 0                                                  | 85                                                     | 0                                                                             | 85                                                                                | 0                                                                                   | 103,331                                                       | 0                                                    | 4,606                                     | 4,606                               | 2,941                                                                 | 08/15/2026                                     | 4.C FE                                                                                                           |
| ..81728U-AB-0                | SENSATA TECHNOLOGIES INC .....           |              | 03/03/2023       | CITIGROUP .....            |                                 | 10,772             | 13,000    | 10,108         | 10,171                                               | 0                                                  | 48                                                     | 0                                                                             | 48                                                                                | 0                                                                                   | 10,219                                                        | 0                                                    | 553                                       | 553                                 | 274                                                                   | 02/15/2031                                     | 3.C FE                                                                                                           |
| ..829259-AY-6                | SINCLAIR TELEVISION GROUP INC .....      |              | 03/03/2023       | CITIGROUP .....            |                                 | 63,068             | 83,000    | 57,685         | 57,685                                               | 0                                                  | 411                                                    | 0                                                                             | 411                                                                               | 0                                                                                   | 58,096                                                        | 0                                                    | 4,971                                     | 4,971                               | 1,217                                                                 | 03/01/2030                                     | 4.C FE                                                                                                           |
| ..829259-BA-7                | SINCLAIR TELEVISION GROUP INC .....      |              | 03/03/2023       | CITIGROUP .....            |                                 | 51,965             | 66,000    | 48,675         | 48,675                                               | 0                                                  | 279                                                    | 0                                                                             | 279                                                                               | 0                                                                                   | 48,954                                                        | 0                                                    | 3,011                                     | 3,011                               | 726                                                                   | 12/01/2030                                     | 3.C FE                                                                                                           |
| ..82967N-BA-5                | SIRIUS XM RADIO INC .....                |              | 01/24/2023       | EXTERNAL MANAGER TRA ..... |                                 | 5,686              | 6,000     | 5,507          | 5,513                                                | 0                                                  | 7                                                      | 0                                                                             | 7                                                                                 | 0                                                                                   | 5,519                                                         | 0                                                    | 167                                       | 167                                 | 146                                                                   | 08/01/2027                                     | 3.C FE                                                                                                           |
| ..82967N-BM-9                | SIRIUS XM RADIO INC .....                |              | 02/13/2023       | CREDIT SUISSE .....        |                                 | 155,500            | 200,000   | 155,000        | 155,901                                              | 0                                                  | 459                                                    | 0                                                                             | 459                                                                               | 0                                                                                   | 156,360                                                       | 0                                                    | (860)                                     | (860)                               | 3,531                                                                 | 09/01/2031                                     | 3.C FE                                                                                                           |
| ..830867-AA-5                | DELTA AIR LINES INC .....                |              | 01/20/2023       | SINKING PAYMENT .....      |                                 | 20,833             | 20,833    | 22,020         | 21,579                                               | 0                                                  | (746)                                                  | 0                                                                             | (746)                                                                             | 0                                                                                   | 20,833                                                        | 0                                                    | 0                                         | 0                                   | 235                                                                   | 10/20/2025                                     | 2.B FE                                                                                                           |
| ..83609N-AN-0                | SNDRPT 14-PR .....                       |              | 01/23/2023       | PAYDOWN .....              |                                 | 542,824            | 542,824   | 538,082        | 539,834                                              | 0                                                  | 2,990                                                  | 0                                                                             | 2,990                                                                             | 0                                                                                   | 542,824                                                       | 0                                                    | 0                                         | 0                                   | 7,292                                                                 | 01/23/2029                                     | 1.A FE                                                                                                           |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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 Ident-ification | Description                                   | For-eign | Disposal Date | Name of Purchaser        | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | 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 Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..845437-BU-5         | SOUTHWESTERN ELECTRIC POWER COMPAN .....      |          | 03/28/2023    | STATE STREET BANK .....  |                           | 199,586        | 200,000   | 199,738     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 199,738                                        | 0                                        | (152)                            | (152)                         | 0                                                   | 04/01/2033                        | 2.A FE                                                                       |
| ..845467-AN-9         | SOUTHWESTERN ENERGY COMPANY .....             |          | 02/26/2023    | CALL 103.875 .....       |                           | 207,750        | 200,000   | 205,268     | 202,839                                  | 0                                        | (65)                                      | 0                                                          | (65)                                                         | 0                                                              | 202,774                                        | 0                                        | (2,774)                          | (2,774)                       | 13,993                                              | 10/01/2027                        | 3.B FE                                                                       |
| ..84859D-AC-1         | SPIRE MISSOURI INC .....                      |          | 02/06/2023    | JEFFERIES & CO .....     |                           | 249,625        | 250,000   | 249,625     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 249,625                                        | 0                                        | 0                                | 0                             | 0                                                   | 02/15/2033                        | 1.F FE                                                                       |
| ..85205T-AL-4         | SPIRIT AEROSYSTEMS INC .....                  |          | 02/27/2023    | CITIGROUP .....          |                           | 320,000        | 320,000   | 298,470     | 300,812                                  | 0                                        | 1,263                                     | 0                                                          | 1,263                                                        | 0                                                              | 302,075                                        | 0                                        | 17,925                           | 17,925                        | 9,067                                               | 04/15/2025                        | 4.C FE                                                                       |
| ..85207U-AF-2         | SPRINT CORP .....                             |          | 03/06/2023    | JANE STREET EXECUTIO ... |                           | 84,874         | 84,000    | 81,060      | 83,310                                   | 0                                        | 185                                       | 0                                                          | 185                                                          | 0                                                              | 83,495                                         | 0                                        | 1,379                            | 1,379                         | 3,161                                               | 09/15/2023                        | 3.A FE                                                                       |
| ..85207U-AH-8         | SPRINT CORP .....                             |          | 03/06/2023    | JANE STREET EXECUTIO ... |                           | 127,727        | 126,000   | 133,952     | 127,634                                  | 0                                        | (210)                                     | 0                                                          | (210)                                                        | 0                                                              | 127,424                                        | 0                                        | 304                              | 304                           | 2,045                                               | 06/15/2024                        | 3.A FE                                                                       |
| ..85207U-AK-1         | SPRINT CORP .....                             |          | 03/03/2023    | CITIGROUP .....          |                           | 10,361         | 10,000    | 10,797      | 10,326                                   | 0                                        | (16)                                      | 0                                                          | (16)                                                         | 0                                                              | 10,310                                         | 0                                        | 51                               | 51                            | 394                                                 | 03/01/2026                        | 3.A FE                                                                       |
| ..85208N-AD-2         | SPRINT SPECTRUM CO I/ II /III/ LLC .....      |          | 03/20/2023    | SINKING PAYMENT .....    |                           | 165,000        | 165,000   | 173,852     | 169,192                                  | 0                                        | (4,192)                                   | 0                                                          | (4,192)                                                      | 0                                                              | 165,000                                        | 0                                        | 0                                | 0                             | 1,954                                               | 03/20/2025                        | 2.A FE                                                                       |
| ..85236F-AA-1         | SRM ESCROW ISSUER LLC .....                   |          | 03/03/2023    | CITIGROUP .....          |                           | 161,699        | 183,000   | 148,227     | 149,260                                  | 0                                        | 788                                       | 0                                                          | 788                                                          | 0                                                              | 150,048                                        | 0                                        | 11,651                           | 11,651                        | 3,843                                               | 11/01/2028                        | 3.C FE                                                                       |
| ..85503D-AN-2         | STAPLES INC .....                             |          | 03/03/2023    | CITIGROUP .....          |                           | 62,902         | 70,000    | 54,138      | 59,254                                   | 0                                        | 492                                       | 0                                                          | 492                                                          | 0                                                              | 59,745                                         | 0                                        | 3,157                            | 3,157                         | 2,071                                               | 04/15/2026                        | 4.C FE                                                                       |
| ..855244-BF-5         | STARBUCKS CORPORATION .....                   |          | 03/28/2023    | JP MORGAN .....          |                           | 748,620        | 750,000   | 748,530     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 748,530                                        | 0                                        | 90                               | 90                            | 4,400                                               | 02/15/2033                        | 2.A FE                                                                       |
| ..857691-AG-4         | STATION CASINOS LLC .....                     |          | 03/03/2023    | CITIGROUP .....          |                           | 117,186        | 133,000   | 108,006     | 110,834                                  | 0                                        | 644                                       | 0                                                          | 644                                                          | 0                                                              | 111,478                                        | 0                                        | 5,708                            | 5,708                         | 3,358                                               | 02/15/2028                        | 4.C FE                                                                       |
| ..858912-AG-3         | STERICYCLE INC .....                          |          | 03/03/2023    | CITIGROUP .....          |                           | 28,334         | 33,000    | 26,895      | 27,089                                   | 0                                        | 141                                       | 0                                                          | 141                                                          | 0                                                              | 27,230                                         | 0                                        | 1,104                            | 1,104                         | 824                                                 | 01/15/2029                        | 3.C FE                                                                       |
| ..866142-AA-0         | SUMMIT MIDSTREAM PARTNERS L .....             |          | 01/24/2023    | EXTERNAL MANAGER TRA ... |                           | 96,525         | 130,000   | 13,000      | 13,000                                   | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 13,000                                         | 0                                        | 83,525                           | 83,525                        | 0                                                   | 12/15/2024                        | 6. FE                                                                        |
| ..86614W-AD-8         | SUMMIT MIDSTREAM HOLDINGS 5.75 04/15/25 ..... |          | 01/24/2023    | EXTERNAL MANAGER TRA ... |                           | 48,703         | 56,000    | 6,440       | 16,410                                   | 0                                        | 544                                       | 0                                                          | 544                                                          | 0                                                              | 16,954                                         | 0                                        | 31,749                           | 31,749                        | 903                                                 | 04/15/2025                        | 5.B FE                                                                       |
| ..86614W-AE-6         | SUMMIT MIDSTREAM HOLDINGS LLC .....           |          | 03/03/2023    | CITIGROUP .....          |                           | 49,522         | 52,000    | 46,670      | 47,166                                   | 0                                        | 194                                       | 0                                                          | 194                                                          | 0                                                              | 47,359                                         | 0                                        | 2,163                            | 2,163                         | 1,743                                               | 10/15/2026                        | 4.A FE                                                                       |
| ..866677-AJ-6         | SUN COMMUNITIES OPERATING LP .....            |          | 01/12/2023    | VARIOUS .....            |                           | 647,163        | 645,000   | 643,252     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 643,252                                        | 0                                        | 3,911                            | 3,911                         | 0                                                   | 01/15/2033                        | 2.C FE                                                                       |
| ..87133L-AA-8         | SYLVAMO CORP .....                            |          | 03/10/2023    | CA_CASH_CLOSE .....      |                           | 70,000         | 70,000    | 60,200      | 60,447                                   | 0                                        | 208                                       | 0                                                          | 208                                                          | 0                                                              | 60,655                                         | 0                                        | 9,345                            | 9,345                         | 2,573                                               | 09/01/2029                        | 4.A FE                                                                       |
| ..87165B-AU-7         | SYNCHRONY FINANCIAL .....                     |          | 01/30/2023    | ROYAL BANK OF CANADA ... |                           | 200,282        | 200,000   | 199,298     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 199,298                                        | 0                                        | 984                              | 984                           | 0                                                   | 02/02/2033                        | 3.A FE                                                                       |
| ..87249F-AC-8         | TICP_32 .....                                 |          | 03/20/2023    | VARIOUS .....            |                           | 681,275        | 681,275   | 673,441     | 673,818                                  | 0                                        | 4,983                                     | 0                                                          | 4,983                                                        | 0                                                              | 678,801                                        | 0                                        | 2,474                            | 2,474                         | 11,143                                              | 04/20/2028                        | 1.A FE                                                                       |
| ..87249T-AC-8         | TICP_22 .....                                 |          | 01/20/2023    | PAYDOWN .....            |                           | 2,013,887      | 2,013,887 | 1,994,951   | 1,999,011                                | 0                                        | 14,876                                    | 0                                                          | 14,876                                                       | 0                                                              | 2,013,887                                      | 0                                        | 0                                | 0                             | 26,158                                              | 04/20/2028                        | 1.A FE                                                                       |
| ..87264A-AT-2         | T-MOBILE USA INC .....                        |          | 02/15/2023    | VARIOUS .....            |                           | 395,991        | 395,000   | 390,743     | 388,397                                  | 0                                        | 175                                       | 0                                                          | 175                                                          | 0                                                              | 388,572                                        | 0                                        | 7,419                            | 7,419                         | 7,173                                               | 04/15/2027                        | 2.C FE                                                                       |
| ..87264A-BV-6         | T-MOBILE USA INC .....                        |          | 03/03/2023    | VARIOUS .....            |                           | 517,440        | 585,000   | 507,204     | 509,645                                  | 0                                        | 1,591                                     | 0                                                          | 1,591                                                        | 0                                                              | 511,236                                        | 0                                        | 6,203                            | 6,203                         | 7,300                                               | 04/15/2029                        | 2.C FE                                                                       |
| ..87264A-CV-5         | T-MOBILE USA INC .....                        |          | 01/17/2023    | JANE STREET EXECUTIO ... |                           | 254,753        | 250,000   | 249,111     | 249,111                                  | 0                                        | 4                                         | 0                                                          | 4                                                            | 0                                                              | 249,115                                        | 0                                        | 5,637                            | 5,637                         | 4,478                                               | 01/15/2033                        | 2.C FE                                                                       |
| ..87342R-AH-7         | TACO BELL FUNDING .....                       |          | 02/25/2023    | PAYDOWN .....            |                           | 1,003          | 1,250     | 1,003       | 1,003                                    | 0                                        | 247                                       | 0                                                          | 247                                                          | 0                                                              | 1,250                                          | 0                                        | 0                                | 0                             | 7                                                   | 08/25/2051                        | 2.B FE                                                                       |
| ..87612B-BL-5         | TARGA RESOURCES PARTNERS LP .....             |          | 03/03/2023    | CITIGROUP .....          |                           | 55,473         | 55,000    | 48,263      | 48,844                                   | 0                                        | 196                                       | 0                                                          | 196                                                          | 0                                                              | 49,039                                         | 0                                        | 6,434                            | 6,434                         | 2,304                                               | 07/15/2027                        | 2.C FE                                                                       |
| ..87612B-BQ-4         | TARGA RESOURCES PARTNERS LP .....             |          | 03/03/2023    | CITIGROUP .....          |                           | 34,015         | 36,000    | 32,549      | 32,579                                   | 0                                        | 71                                        | 0                                                          | 71                                                           | 0                                                              | 32,650                                         | 0                                        | 1,365                            | 1,365                         | 1,023                                               | 03/01/2030                        | 2.C FE                                                                       |
| ..87612B-BS-0         | TARGA RESOURCES PARTNERS LP .....             |          | 03/03/2023    | CITIGROUP .....          |                           | 174,877        | 193,000   | 165,771     | 166,589                                  | 0                                        | 446                                       | 0                                                          | 446                                                          | 0                                                              | 167,035                                        | 0                                        | 7,842                            | 7,842                         | 5,645                                               | 02/01/2031                        | 2.C FE                                                                       |
| ..87612B-BU-5         | TARGA RESOURCES PARTNERS LP .....             |          | 03/03/2023    | CITIGROUP .....          |                           | 43,215         | 51,000    | 41,948      | 42,129                                   | 0                                        | 131                                       | 0                                                          | 131                                                          | 0                                                              | 42,260                                         | 0                                        | 955                              | 955                           | 1,315                                               | 01/15/2032                        | 2.C FE                                                                       |
| ..87901J-AF-2         | TEGNA INC .....                               |          | 03/03/2023    | CITIGROUP .....          |                           | 25,612         | 27,000    | 25,920      | 25,989                                   | 0                                        | 55                                        | 0                                                          | 55                                                           | 0                                                              | 26,044                                         | 0                                        | (432)                            | (432)                         | 613                                                 | 03/15/2026                        | 3.C FE                                                                       |
| ..87901J-AJ-4         | TEGNA INC .....                               |          | 03/03/2023    | CITIGROUP .....          |                           | 39,931         | 45,000    | 39,825      | 40,928                                   | 0                                        | 124                                       | 0                                                          | 124                                                          | 0                                                              | 41,052                                         | 0                                        | (1,121)                          | (1,121)                       | 994                                                 | 03/15/2027                        | 3.B FE                                                                       |
| ..88033G-CX-6         | TENET HEALTHCARE CORPORATION .....            |          | 02/01/2023    | EXCHANGE OFFER .....     |                           | 97,583         | 100,000   | 97,563      | 0                                        | 0                                        | 21                                        | 0                                                          | 21                                                           | 0                                                              | 97,583                                         | 0                                        | 0                                | 0                             | 3,125                                               | 02/01/2027                        | 4.C FE                                                                       |
| ..88033G-CY-4         | TENET HEALTHCARE CORPORATION .....            |          | 01/20/2023    | EXCHANGE OFFER .....     |                           | 107,095        | 115,000   | 105,800     | 106,973                                  | 0                                        | 122                                       | 0                                                          | 122                                                          | 0                                                              | 107,095                                        | 0                                        | 0                                | 0                             | 3,099                                               | 01/01/2026                        | 3.C FE                                                                       |
| ..88033G-DA-5         | TENET HEALTHCARE CORPORATION .....            |          | 01/20/2023    | EXCHANGE OFFER .....     |                           | 38,006         | 42,000    | 37,695      | 37,970                                   | 0                                        | 36                                        | 0                                                          | 36                                                           | 0                                                              | 38,006                                         | 0                                        | 0                                | 0                             | 0                                                   | 11/01/2027                        | 3.C FE                                                                       |
| ..88033G-DJ-6         | TENET HEALTHCARE CORPORATION .....            |          | 01/20/2023    | EXCHANGE OFFER .....     |                           | 658,102        | 761,000   | 652,738     | 657,369                                  | 0                                        | 732                                       | 0                                                          | 732                                                          | 0                                                              | 658,102                                        | 0                                        | 0                                | 0                             | 14,113                                              | 10/01/2028                        | 4.C FE                                                                       |
| ..88033G-DL-1         | TENET HEALTHCARE CORPORATION .....            |          | 01/20/2023    | EXCHANGE OFFER .....     |                           | 253,517        | 305,000   | 251,625     | 253,191                                  | 0                                        | 325                                       | 0                                                          | 325                                                          | 0                                                              | 253,517                                        | 0                                        | 0                                | 0                             | 1,764                                               | 06/01/2029                        | 3.C FE                                                                       |
| ..880451-AS-8         | TENNESSEE GAS PIPELINE CO .....               |          | 03/21/2023    | TD SECURITIES .....      |                           | 743,547        | 700,000   | 748,828     | 742,443                                  | 0                                        | (2,004)                                   | 0                                                          | (2,004)                                                      | 0                                                              | 740,439                                        | 0                                        | 3,108                            | 3,108                         | 25,589                                              | 03/15/2027                        | 2.B FE                                                                       |
| ..880451-AV-1         | TENNESSEE GAS PIPELINE CO .....               |          | 03/28/2023    | CIBC MARKETS INC .....   |                           | 162,402        | 150,000   | 162,358     | 160,697                                  | 0                                        | (380)                                     | 0                                                          | (380)                                                        | 0                                                              | 160,318                                        | 0                                        | 2,084                            | 2,084                         | 4,813                                               | 10/15/2028                        | 2.B FE                                                                       |
| ..88224Q-AA-5         | TEXAS CAPITAL BANCSHARES INC. ....            |          | 03/14/2023    | CITIGROUP .....          |                           | 122,850        | 140,000   | 122,067     | 122,347                                  | 0                                        | 344                                       | 0                                                          | 344                                                          | 0                                                              | 122,691                                        | 0                                        | 159                              | 159                           | 2,022                                               | 05/06/2031                        | 3.A FE                                                                       |
| ..89236T-KR-5         | TOYOTA MOTOR CREDIT CORP .....                |          | 01/09/2023    | JEFFERIES & CO .....     |                           | 2,000,480      | 2,000,000 | 1,998,100   | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 1,998,100                                      | 0                                        | 2,380                            | 2,380                         | 0                                                   | 01/12/2033                        | 1.E FE                                                                       |
| ..893647-BE-6         | TRANSIGM INC .....                            |          | 03/03/2023    | CITIGROUP .....          |                           | 107,621        | 109,000   | 104,913     | 105,400                                  | 0                                        | 196                                       | 0                                                          | 196                                                          | 0                                                              | 105,596                                        | 0                                        | 2,026                            | 2,026                         | 3,255                                               | 03/15/2026                        | 4.A FE                                                                       |
| ..893647-BK-2         | TRANSIGM INC .....                            |          | 03/03/2023    | VARIOUS .....            |                           | 408,660        | 400,000   | 405,925     | 403,648                                  | 0                                        | (192)                                     | 0                                                          | (192)                                                        | 0                                                              | 403,455                                        | 0                                        | 5,205                            | 5,205                         | 13,422                                              | 12/15/2025                        | 4.A FE                                                                       |
| ..893647-BL-0         | TRANSIGM INC .....                            |          | 03/03/2023    | CITIGROUP .....          |                           | 82,787         | 90,000    | 76,803      | 77,502                                   | 0                                        | 376                                       | 0                                                          | 376                                                          | 0                                                              | 77,878                                         | 0                                        | 4,909                            | 4,909                         | 1,540                                               | 11/15/2027                        | 4.C FE                                                                       |
| ..893647-BQ-9         | TRANSIGM INC .....                            |          | 03/03/2023    | CITIGROUP .....          |                           | 60,365         | 70,000    | 56,350      | 56,736                                   | 0                                        | 291                                       | 0                                                          | 291                                                          | 0                                                              | 57,026                                         | 0                                        | 3,338                            | 3,338                         | 1,194                                               | 05/01/2029                        | 4.C FE                                                                       |
| ..894164-AA-0         | TRAVEL + LEISURE CO .....                     |          | 03/03/2023    | CITIGROUP .....          |                           | 71,494         | 85,000    | 65,663      | 66,158                                   | 0                                        | 363                                       | 0                                                          | 363                                                          | 0                                                              | 66,521                                         | 0                                        | 4,973                            | 4,973                         | 1,020                                               | 12/01/2029                        | 3.C FE                                                                       |
| ..896818-AP-6         | TRIUMPH GROUP INC .....                       |          | 03/03/2023    | CITIGROUP .....          |                           | 30,933         | 33,000    | 20,449      | 25,240                                   | 0                                        | 432                                       | 0                                                          | 432                                                          | 0                                                              | 25,672                                         | 0                                        | 5,261                            | 5,261                         | 1,435                                               | 08/15/2025                        | 5.C FE                                                                       |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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 Ident-ification | Description                                 | For-eign | Disposal Date | Name of Purchaser           | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | 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 Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..896818-AS-0         | TRIUMPH GROUP INC .....                     |          | 03/14/2023    | CALL 104.438 .....          |                           | 17,754         | 17,000    | 16,745      | 16,782                                   | 0                                        | 27                                        | 0                                                          | 27                                                           | 0                                                              | 16,809                                         | 0                                        | 191                              | 191                           | 1,186                                               | 06/01/2024                        | 4.B FE                                                                       |
| ..898813-AL-4         | TUCSON ELECTRIC POWER CO .....              |          | 03/15/2023    | MATURITY .....              |                           | 1,000,000      | 1,000,000 | 1,015,020   | 1,000,000                                | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 1,000,000                                      | 0                                        | 0                                | 0                             | 19,250                                              | 03/15/2023                        | 1.G FE                                                                       |
| ..90353T-AC-4         | UBER TECHNOLOGIES INC .....                 |          | 03/03/2023    | CITIGROUP .....             |                           | 107,084        | 105,000   | 104,699     | 104,051                                  | 0                                        | 39                                        | 0                                                          | 39                                                           | 0                                                              | 104,090                                        | 0                                        | 2,994                            | 2,994                         | 2,940                                               | 11/01/2026                        | 4.B FE                                                                       |
| ..90353T-AE-0         | UBER TECHNOLOGIES INC .....                 |          | 03/06/2023    | ROYAL BANK OF CANADA .....  |                           | 98,965         | 97,000    | 93,822      | 94,206                                   | 0                                        | 104                                       | 0                                                          | 104                                                          | 0                                                              | 94,311                                         | 0                                        | 4,655                            | 4,655                         | 3,476                                               | 09/15/2027                        | 4.B FE                                                                       |
| ..90353T-AG-5         | UBER TECHNOLOGIES INC .....                 |          | 03/03/2023    | CITIGROUP .....             |                           | 11,683         | 12,000    | 11,070      | 11,138                                   | 0                                        | 25                                        | 0                                                          | 25                                                           | 0                                                              | 11,163                                         | 0                                        | 520                              | 520                           | 483                                                 | 01/15/2028                        | 4.B FE                                                                       |
| ..90473L-AA-0         | UNIFRAX ESCROW ISSUER CORP .....            |          | 03/03/2023    | JP MORGAN .....             |                           | 15,697         | 20,000    | 15,400      | 15,537                                   | 0                                        | 107                                       | 0                                                          | 107                                                          | 0                                                              | 15,645                                         | 0                                        | 52                               | 52                            | 458                                                 | 09/30/2028                        | 4.B FE                                                                       |
| ..90473L-AC-6         | UNIFRAX ESCROW ISSUER CORP .....            |          | 03/03/2023    | JP MORGAN .....             |                           | 45,035         | 66,000    | 42,900      | 42,900                                   | 0                                        | 372                                       | 0                                                          | 372                                                          | 0                                                              | 43,272                                         | 0                                        | 1,763                            | 1,763                         | 2,159                                               | 09/30/2029                        | 5.A FE                                                                       |
| ..906548-CW-0         | UNION ELECTRIC CO .....                     |          | 03/09/2023    | VARIOUS .....               |                           | 685,814        | 685,000   | 683,589     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 683,589                                        | 0                                        | 2,225                            | 2,225                         | 0                                                   | 03/15/2053                        | 1.F FE                                                                       |
| ..907818-CF-3         | UNION PACIFIC CORPORATION .....             |          | 02/15/2023    | MORGAN STANLEY .....        |                           | 273,668        | 250,000   | 285,552     | 274,019                                  | 0                                        | (431)                                     | 0                                                          | (431)                                                        | 0                                                              | 273,588                                        | 0                                        | 80                               | 80                            | 9,017                                               | 02/01/2029                        | 1.G FE                                                                       |
| ..907818-GE-2         | UNION PACIFIC CORPORATION .....             |          | 02/13/2023    | STATE STREET BANK .....     |                           | 1,000,750      | 1,000,000 | 999,340     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 999,340                                        | 0                                        | 1,410                            | 1,410                         | 0                                                   | 02/21/2026                        | 1.G FE                                                                       |
| ..911365-BQ-6         | UNITED RENTALS (NORTH AMERICA) INC .....    |          | 03/06/2023    | MORGAN STANLEY .....        |                           | 99,796         | 100,000   | 99,500      | 99,500                                   | 0                                        | 6                                         | 0                                                          | 6                                                            | 0                                                              | 99,506                                         | 0                                        | 290                              | 290                           | 1,617                                               | 12/15/2029                        | 2.C FE                                                                       |
| ..912909-AU-2         | UNITED STATES STEEL CORP .....              |          | 01/17/2023    | OPPENHEIMER .....           |                           | 108,810        | 108,000   | 94,395      | 94,480                                   | 0                                        | 85                                        | 0                                                          | 85                                                           | 0                                                              | 94,564                                         | 0                                        | 14,246                           | 14,246                        | 2,846                                               | 03/01/2029                        | 3.C FE                                                                       |
| ..913017-BA-6         | RAYTHEON TECHNOLOGIES CORPORATION .....     |          | 03/14/2023    | VARIOUS .....               |                           | 693,389        | 600,000   | 681,755     | 678,229                                  | 0                                        | (1,959)                                   | 0                                                          | (1,959)                                                      | 0                                                              | 676,270                                        | 0                                        | 17,119                           | 17,119                        | 22,521                                              | 09/15/2029                        | 2.A FE                                                                       |
| ..914906-AX-0         | UNIVISION COMMUNICATIONS INC .....          |          | 03/03/2023    | CITIGROUP .....             |                           | 12,202         | 13,000    | 12,350      | 12,368                                   | 0                                        | 9                                         | 0                                                          | 9                                                            | 0                                                              | 12,377                                         | 0                                        | (175)                            | (175)                         | 178                                                 | 06/30/2030                        | 4.A FE                                                                       |
| ..91740P-AF-5         | USA COMPRESSION PARTNERS LP .....           |          | 03/03/2023    | CITIGROUP .....             |                           | 63,975         | 67,000    | 41,959      | 48,148                                   | 0                                        | 535                                       | 0                                                          | 535                                                          | 0                                                              | 48,683                                         | 0                                        | 15,292                           | 15,292                        | 2,380                                               | 09/01/2027                        | 4.C FE                                                                       |
| ..91911X-AV-6         | BAUSCH HEALTH COMPANIES INC (DELAW .....    |          | 03/02/2023    | GOLDMAN SACHS .....         |                           | 65,985         | 89,000    | 53,411      | 53,637                                   | 0                                        | 1,292                                     | 0                                                          | 1,292                                                        | 0                                                              | 54,928                                         | 0                                        | 11,057                           | 11,057                        | 3,545                                               | 04/01/2026                        | 6. FE                                                                        |
| ..92564R-AJ-4         | VICI PROPERTIES LP .....                    |          | 02/14/2023    | JP MORGAN .....             |                           | 191,588        | 195,000   | 184,360     | 184,815                                  | 0                                        | 276                                       | 0                                                          | 276                                                          | 0                                                              | 185,091                                        | 0                                        | 6,497                            | 6,497                         | 6,073                                               | 02/01/2027                        | 2.C FE                                                                       |
| ..92840V-AB-8         | VISTRA OPERATIONS COMPANY LLC .....         |          | 03/03/2023    | CITIGROUP .....             |                           | 13,193         | 14,000    | 13,166      | 13,135                                   | 0                                        | 34                                        | 0                                                          | 34                                                           | 0                                                              | 13,168                                         | 0                                        | 25                               | 25                            | 442                                                 | 02/15/2027                        | 3.B FE                                                                       |
| ..92911U-AJ-7         | VOYA_16-2R .....                            |          | 01/19/2023    | PAYDOWN .....               |                           | 251,003        | 251,003   | 249,999     | 251,003                                  | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 251,003                                        | 0                                        | 0                                | 0                             | 3,449                                               | 07/19/2028                        | 1.A FE                                                                       |
| ..92914N-AJ-0         | VOYA_151R .....                             |          | 01/18/2023    | PAYDOWN .....               |                           | 364,575        | 364,575   | 362,193     | 363,354                                  | 0                                        | 1,221                                     | 0                                                          | 1,221                                                        | 0                                                              | 364,575                                        | 0                                        | 0                                | 0                             | 4,746                                               | 01/18/2029                        | 1.A FE                                                                       |
| ..929160-BA-6         | VULCAN MATERIALS COMPANY .....              |          | 02/28/2023    | STATE STREET BANK .....     |                           | 750,000        | 750,000   | 749,760     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 749,760                                        | 0                                        | 240                              | 240                           | 0                                                   | 03/01/2026                        | 2.B FE                                                                       |
| ..92929Q-AQ-0         | WASTE MANAGEMENT HOLDINGS INC .....         |          | 03/13/2023    | PERFORMANCE TRUST CA .....  |                           | 54,322         | 50,000    | 53,548      | 0                                        | 0                                        | (94)                                      | 0                                                          | (94)                                                         | 0                                                              | 53,453                                         | 0                                        | 869                              | 869                           | 434                                                 | 08/01/2026                        | 2.A FE                                                                       |
| ..92936U-AA-7         | W. P. CAREY INC .....                       |          | 03/16/2023    | BONSTEQ9A .....             |                           | 990,910        | 1,000,000 | 1,039,880   | 1,019,098                                | 0                                        | (4,142)                                   | 0                                                          | (4,142)                                                      | 0                                                              | 1,014,957                                      | 0                                        | (24,047)                         | (24,047)                      | 21,594                                              | 04/01/2024                        | 2.A FE                                                                       |
| ..92936U-AC-3         | W. P. CAREY INC .....                       |          | 03/21/2023    | JANE STREET EXECUTIO .....  |                           | 1,335,317      | 1,364,000 | 1,488,411   | 1,430,355                                | 0                                        | (7,790)                                   | 0                                                          | (7,790)                                                      | 0                                                              | 1,422,565                                      | 0                                        | (87,247)                         | (87,247)                      | 35,150                                              | 02/01/2025                        | 2.A FE                                                                       |
| ..92943G-AC-5         | WR GRACE HOLDINGS LLC .....                 |          | 03/09/2023    | CALL 100.410631 .....       |                           | 60,246         | 60,000    | 57,825      | 58,072                                   | 0                                        | 200                                       | 0                                                          | 200                                                          | 0                                                              | 58,271                                         | 0                                        | 1,729                            | 1,729                         | 1,728                                               | 10/01/2024                        | 4.A FE                                                                       |
| ..929566-AL-1         | WABASH NATIONAL CORPORATION .....           |          | 03/03/2023    | CITIGROUP .....             |                           | 20,816         | 24,000    | 18,600      | 18,825                                   | 0                                        | 126                                       | 0                                                          | 126                                                          | 0                                                              | 18,951                                         | 0                                        | 1,865                            | 1,865                         | 426                                                 | 10/15/2028                        | 4.B FE                                                                       |
| ..94106L-AZ-2         | WASTE MANAGEMENT INC .....                  |          | 03/23/2023    | TD SECURITIES .....         |                           | 5,566,026      | 5,645,000 | 5,510,085   | 0                                        | 0                                        | 4,368                                     | 0                                                          | 4,368                                                        | 0                                                              | 5,514,452                                      | 0                                        | 51,574                           | 51,574                        | 72,444                                              | 05/15/2024                        | 2.A FE                                                                       |
| ..958102-AM-7         | WESTERN DIGITAL CORPORATION .....           |          | 03/03/2023    | CITIGROUP .....             |                           | 80,720         | 86,000    | 78,905      | 79,372                                   | 0                                        | 351                                       | 0                                                          | 351                                                          | 0                                                              | 79,723                                         | 0                                        | 997                              | 997                           | 2,292                                               | 02/15/2026                        | 2.C FE                                                                       |
| ..958667-AE-7         | WESTERN MIDSTREAM OPERATING LP .....        |          | 03/30/2023    | VARIOUS .....               |                           | 401,578        | 400,000   | 398,912     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 398,912                                        | 0                                        | 2,666                            | 2,666                         | 0                                                   | 04/01/2033                        | 3.A FE                                                                       |
| ..960386-AH-3         | WESTINGHOUSE AIR BRAKE TECHNOLOGIE .....    |          | 02/10/2023    | BONSTEQ9A .....             |                           | 1,391,341      | 1,400,000 | 1,446,688   | 1,411,747                                | 0                                        | (3,387)                                   | 0                                                          | (3,387)                                                      | 0                                                              | 1,408,360                                      | 0                                        | (17,019)                         | (17,019)                      | 29,774                                              | 08/15/2023                        | 2.C FE                                                                       |
| ..969457-BF-0         | WILLIAMS COMPANIES INC .....                |          | 02/27/2023    | SEAPORT .....               |                           | 998,680        | 1,000,000 | 998,910     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 998,910                                        | 0                                        | (230)                            | (230)                         | 0                                                   | 03/15/2023                        | 2.B FE                                                                       |
| ..98138H-AG-6         | WORKDAY INC .....                           |          | 03/13/2023    | TD SECURITIES .....         |                           | 236,620        | 250,000   | 249,853     | 249,866                                  | 0                                        | 10                                        | 0                                                          | 10                                                           | 0                                                              | 249,876                                        | 0                                        | (13,256)                         | (13,256)                      | 3,986                                               | 04/01/2027                        | 2.B FE                                                                       |
| ..98138H-AH-4         | WORKDAY INC .....                           |          | 03/13/2023    | JANE STREET EXECUTIO .....  |                           | 231,810        | 250,000   | 249,986     | 249,986                                  | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 249,986                                        | 0                                        | (18,176)                         | (18,176)                      | 4,214                                               | 04/01/2029                        | 2.B FE                                                                       |
| ..98262P-AA-9         | WW INTERNATIONAL INC .....                  |          | 03/03/2023    | CITIGROUP .....             |                           | 51,344         | 107,000   | 36,825      | 36,825                                   | 0                                        | 884                                       | 0                                                          | 884                                                          | 0                                                              | 53,849                                         | 0                                        | (2,505)                          | (2,505)                       | 1,899                                               | 04/15/2029                        | 4.B FE                                                                       |
| ..98310W-AP-3         | WYNDHAM DESTINATIONS INC 5.4 04/01/24 ..... |          | 03/06/2023    | MARKET AXXESS AS A BR ..... |                           | 117,423        | 118,000   | 101,026     | 111,688                                  | 0                                        | 886                                       | 0                                                          | 886                                                          | 0                                                              | 112,573                                        | 0                                        | 4,850                            | 4,850                         | 2,889                                               | 04/01/2024                        | 3.C FE                                                                       |
| ..071734-AD-9         | BAUSCH HEALTH COMPANIES INC .....           | A        | 03/02/2023    | GOLDMAN SACHS .....         |                           | 18,478         | 40,000    | (220)       | 15,819                                   | 0                                        | 373                                       | 0                                                          | 373                                                          | 0                                                              | 16,191                                         | 0                                        | 2,287                            | 2,287                         | 1,797                                               | 01/15/2028                        | 6. FE                                                                        |
| ..071734-AH-0         | BAUSCH HEALTH COMPANIES INC .....           | A        | 03/02/2023    | GOLDMAN SACHS .....         |                           | 8,640          | 20,000    | 7,450       | 7,727                                    | 0                                        | 209                                       | 0                                                          | 209                                                          | 0                                                              | 7,936                                          | 0                                        | 704                              | 704                           | 600                                                 | 01/30/2028                        | 6. FE                                                                        |
| ..071734-AJ-6         | BAUSCH HEALTH COMPANIES INC .....           | A        | 03/02/2023    | GOLDMAN SACHS .....         |                           | 28,513         | 66,000    | 6,596       | 25,166                                   | 0                                        | 432                                       | 0                                                          | 432                                                          | 0                                                              | 25,599                                         | 0                                        | 2,914                            | 2,914                         | 2,079                                               | 01/30/2030                        | 6. FE                                                                        |
| ..071734-AL-1         | BAUSCH HEALTH COMPANIES INC .....           | A        | 03/02/2023    | GOLDMAN SACHS .....         |                           | 7,344          | 17,000    | 6,715       | 6,838                                    | 0                                        | 95                                        | 0                                                          | 95                                                           | 0                                                              | 6,933                                          | 0                                        | 412                              | 412                           | 498                                                 | 02/15/2031                        | 6. FE                                                                        |
| ..071734-AM-9         | BAUSCH HEALTH COMPANIES INC .....           | A        | 03/02/2023    | GOLDMAN SACHS .....         |                           | 21,601         | 50,000    | 18,625      | 19,164                                   | 0                                        | 416                                       | 0                                                          | 416                                                          | 0                                                              | 19,581                                         | 0                                        | 2,020                            | 2,020                         | 1,396                                               | 02/15/2029                        | 6. FE                                                                        |
| ..071734-AN-7         | BAUSCH HEALTH COS INC .....                 | A        | 02/17/2023    | JP MORGAN .....             |                           | 85,400         | 140,000   | 88,900      | 88,900                                   | 0                                        | 878                                       | 0                                                          | 878                                                          | 0                                                              | 89,778                                         | 0                                        | (4,378)                          | (4,378)                       | 1,536                                               | 06/01/2028                        | 4.C FE                                                                       |
| ..097751-BM-2         | BOMBARDIER INC .....                        | A        | 03/16/2023    | CALL 100 .....              |                           | 57,000         | 57,000    | 55,718      | 55,829                                   | 0                                        | 111                                       | 0                                                          | 111                                                          | 0                                                              | 55,940                                         | 0                                        | 1,060                            | 1,060                         | 2,149                                               | 03/15/2025                        | 4.C FE                                                                       |
| ..13645R-BF-0         | CANADIAN PACIFIC RAILWAY LTD .....          | A        | 03/23/2023    | VARIOUS .....               |                           | 343,117        | 400,000   | 332,454     | 332,454                                  | 0                                        | 1,327                                     | 0                                                          | 1,327                                                        | 0                                                              | 333,781                                        | 0                                        | 9,336                            | 9,336                         | 2,926                                               | 12/02/2031                        | 2.B FE                                                                       |
| ..14739L-AA-0         | CASCADES INC. ....                          | A        | 03/02/2023    | GOLDMAN SACHS .....         |                           | 14,729         | 16,000    | 14,253      | 14,545                                   | 0                                        | 75                                        | 0                                                          | 75                                                           | 0                                                              | 14,621                                         | 0                                        | 109                              | 109                           | 526                                                 | 01/15/2026                        | 3.C FE                                                                       |
| ..14739L-AB-8         | CASCADES INC. ....                          | A        | 03/02/2023    | GOLDMAN SACHS .....         |                           | 112,710        | 125,000   | 108,736     | 107,268                                  | 0                                        | 500                                       | 0                                                          | 500                                                          | 0                                                              | 107,768                                        | 0                                        | 4,942                            | 4,942                         | 4,311                                               | 01/15/2028                        | 3.C FE                                                                       |
| ..14913R-3B-1         | CATERPILLAR FINANCIAL SERVICES LTD .....    |          | 01/30/2023    | BANK OF AMERICA .....       |                           | 1,010,770      | 1,000,000 | 999,750     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 999,750                                        | 0                                        | 11,020                           | 11,020                        | 3,333                                               | 01/06/2026                        | 1.F FE                                                                       |
| ..29250N-BR-5         | ENBRIDGE INC .....                          | A        | 03/06/2023    | SEAPORT .....               |                           | 200,454        | 200,000   | 199,744     | 0                                        | 0                                        | 0                                         | 0                                                          | 0                                                            | 0                                                              | 199,744                                        | 0                                        | 710                              | 710                           | 0                                                   | 03/08/2033                        | 2.A FE                                                                       |
| ..36257B-AA-7         | GW B-CR SECURITY CORP .....                 | A        | 03/03/2023    | JP MORGAN .....             |                           | 30,916         | 32,000    | 27,680      | 27,829                                   | 0                                        | 116                                       | 0                                                          | 116                                                          | 0                                                              | 27,945                                         | 0                                        | 2,971                            | 2,971                         | 1,064                                               | 11/01/2027                        | 5.A FE                                                                       |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 4

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

| 1                    | 2                                  | 3            | 4                | 5                    | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                    |              |                  |                      |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                        | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 36485M-AK-5          | GW B-CR SECURITY CORP              | A            | 03/03/2023       | JP MORGAN            |                                 | 93,118             | 104,000    | 86,206         | 89,639                                               | 0                                                  | 541                                                    | 0                                                                             | 541                                                                               | 0                                                                                   | 90,181                                                        | 0                                                    | 2,938                                     | 2,938                               | 2,699                                                                 | 02/15/2027                                     | 4.B FE                                                                                                           |
| 36485M-AL-3          | GARDA WORLD SECURITY CORP          | A            | 03/03/2023       | JP MORGAN            |                                 | 41,057             | 50,000     | 36,750         | 37,088                                               | 0                                                  | 247                                                    | 0                                                                             | 247                                                                               | 0                                                                                   | 37,335                                                        | 0                                                    | 3,722                                     | 3,722                               | 800                                                                   | 06/01/2029                                     | 5.A FE                                                                                                           |
| 644535-AH-9          | NEW GOLD INC                       | A            | 03/03/2023       | VARIOUS              |                                 | 78,456             | 90,000     | 70,200         | 70,967                                               | 0                                                  | 530                                                    | 0                                                                             | 530                                                                               | 0                                                                                   | 71,497                                                        | 0                                                    | 6,959                                     | 6,959                               | 4,306                                                                 | 07/15/2027                                     | 4.C FE                                                                                                           |
| 66977W-AR-0          | NOVA CHEMICALS CORP                | A            | 03/03/2023       | JP MORGAN            |                                 | 14,333             | 16,000     | 13,500         | 13,686                                               | 0                                                  | 78                                                     | 0                                                                             | 78                                                                                | 0                                                                                   | 13,764                                                        | 0                                                    | 569                                       | 569                                 | 224                                                                   | 06/01/2027                                     | 3.C FE                                                                                                           |
| 67077M-AY-4          | NUTRIEN LTD                        | A            | 03/23/2023       | VARIOUS              |                                 | 1,281,382          | 1,250,000  | 1,248,650      | 1,248,650                                            | 0                                                  | 48                                                     | 0                                                                             | 48                                                                                | 0                                                                                   | 1,248,698                                                     | 0                                                    | 32,684                                    | 32,684                              | 27,355                                                                | 11/07/2025                                     | 2.B FE                                                                                                           |
| 67077M-AZ-1          | NUTRIEN LTD                        | A            | 03/23/2023       | TD SECURITIES        |                                 | 508,845            | 500,000    | 499,800        | 499,800                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 499,800                                                       | 0                                                    | 9,045                                     | 9,045                               | 11,308                                                                | 11/07/2024                                     | 2.B FE                                                                                                           |
| 69867D-AC-2          | PANTHER BF AGGREGATOR 2 LP         | A            | 03/31/2023       | CITIGROUP            |                                 | 151,566            | 151,000    | 144,371        | 143,595                                              | 0                                                  | 357                                                    | 0                                                                             | 357                                                                               | 0                                                                                   | 143,952                                                       | 0                                                    | 7,614                                     | 7,614                               | 4,956                                                                 | 05/15/2027                                     | 5.A FE                                                                                                           |
| 70137T-AP-0          | PARKLAND FUEL CORP                 | A            | 03/03/2023       | CITIGROUP            |                                 | 35,006             | 37,000     | 33,008         | 33,773                                               | 0                                                  | 106                                                    | 0                                                                             | 106                                                                               | 0                                                                                   | 33,879                                                        | 0                                                    | 1,126                                     | 1,126                               | 1,401                                                                 | 07/15/2027                                     | 3.B FE                                                                                                           |
| 70137W-AG-3          | PARKLAND CORP                      | A            | 03/03/2023       | CITIGROUP            |                                 | 38,412             | 45,000     | 36,394         | 36,621                                               | 0                                                  | 176                                                    | 0                                                                             | 176                                                                               | 0                                                                                   | 36,796                                                        | 0                                                    | 1,616                                     | 1,616                               | 878                                                                   | 10/01/2029                                     | 3.B FE                                                                                                           |
| 70137W-AL-2          | PARKLAND CORP                      | A            | 03/03/2023       | CITIGROUP            |                                 | 28,597             | 34,000     | 27,285         | 27,446                                               | 0                                                  | 121                                                    | 0                                                                             | 121                                                                               | 0                                                                                   | 27,568                                                        | 0                                                    | 1,030                                     | 1,030                               | 550                                                                   | 05/01/2030                                     | 3.B FE                                                                                                           |
| 775109-AW-1          | ROGERS COMMUNICATIONS INC          | A            | 03/15/2023       | MATURITY             |                                 | 14,854,000         | 14,854,000 | 15,045,010     | 14,854,000                                           | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 14,854,000                                                    | 0                                                    | 0                                         | 0                                   | 222,810                                                               | 03/15/2023                                     | 2.A FE                                                                                                           |
| 878742-AY-1          | TECK RESOURCES LTD                 | A            | 02/01/2023       | MATURITY             |                                 | 852,000            | 852,000    | 881,685        | 852,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 852,000                                                       | 0                                                    | 0                                         | 0                                   | 15,975                                                                | 02/01/2023                                     | 2.C FE                                                                                                           |
| 91911K-AP-7          | BAUSCH HEALTH COMPANIES INC        | A            | 03/02/2023       | GOLDMAN SACHS        |                                 | 35,834             | 45,000     | 29,654         | 30,108                                               | 0                                                  | 617                                                    | 0                                                                             | 617                                                                               | 0                                                                                   | 30,724                                                        | 0                                                    | 5,110                                     | 5,110                               | 911                                                                   | 12/15/2025                                     | 6. FE                                                                                                            |
| 00191A-AD-8          | ARD FINANCE SA                     | C            | 03/02/2023       | GOLDMAN SACHS        |                                 | 160,406            | 200,000    | 137,000        | 139,000                                              | 0                                                  | 1,639                                                  | 0                                                                             | 1,639                                                                             | 0                                                                                   | 140,639                                                       | 0                                                    | 19,767                                    | 19,767                              | 2,383                                                                 | 06/30/2027                                     | 5.C FE                                                                                                           |
| 00687Y-AA-3          | ADIENT GLOBAL HOLDINGS LTD         | C            | 03/27/2023       | MORGAN STANLEY       |                                 | 251,750            | 265,000    | 229,734        | 233,068                                              | 0                                                  | 1,853                                                  | 0                                                                             | 1,853                                                                             | 0                                                                                   | 234,922                                                       | 0                                                    | 16,828                                    | 16,828                              | 8,038                                                                 | 08/15/2026                                     | 4.C FE                                                                                                           |
| 00774M-AW-5          | AERCAP IRELAND CAP/GLOBA           | C            | 03/13/2023       | VARIOUS              |                                 | 860,883            | 1,000,000  | 998,180        | 998,427                                              | 0                                                  | 52                                                     | 0                                                                             | 52                                                                                | 0                                                                                   | 998,479                                                       | 0                                                    | (137,597)                                 | (137,597)                           | 11,333                                                                | 10/29/2028                                     | 2.C FE                                                                                                           |
| 03938L-BE-3          | ARCELOMITTAL SA                    | C            | 03/13/2023       | JP MORGAN            |                                 | 773,025            | 750,000    | 750,953        | 750,916                                              | 0                                                  | (63)                                                   | 0                                                                             | (63)                                                                              | 0                                                                                   | 750,853                                                       | 0                                                    | 22,172                                    | 22,172                              | 14,465                                                                | 11/29/2027                                     | 2.C FE                                                                                                           |
| 06738E-BA-2          | BARCLAYS PLC                       | C            | 01/24/2023       | EXTERNAL MANAGER TRA |                                 | 283,604            | 285,000    | 251,603        | 251,536                                              | 0                                                  | 15                                                     | 0                                                                             | 15                                                                                | 0                                                                                   | 251,551                                                       | 0                                                    | 32,052                                    | 32,052                              | 2,516                                                                 | 12/31/2049                                     | 3.B FE                                                                                                           |
| 09659T-ZB-6          | BNP PARIBAS                        | C            | 03/24/2023       | JEFFERIES & CO       |                                 | 379,080            | 500,000    | 367,660        | 367,660                                              | 0                                                  | 1,773                                                  | 0                                                                             | 1,773                                                                             | 0                                                                                   | 369,432                                                       | 0                                                    | 9,648                                     | 9,648                               | 8,123                                                                 | 08/12/2035                                     | 2.A FE                                                                                                           |
| 19123M-AD-5          | COCA-COLA EUROPEAN PARTNERS PLC    | C            | 03/31/2023       | BONSTECCA            |                                 | 993,784            | 1,000,000  | 999,070        | 999,838                                              | 0                                                  | 120                                                    | 0                                                                             | 120                                                                               | 0                                                                                   | 999,958                                                       | 0                                                    | (6,174)                                   | (6,174)                             | 2,056                                                                 | 05/05/2023                                     | 2.A FE                                                                                                           |
| 210383-AG-0          | CONSTELLUM NV                      | C            | 03/02/2023       | GOLDMAN SACHS        |                                 | 243,768            | 250,000    | 212,813        | 227,796                                              | 0                                                  | 1,133                                                  | 0                                                                             | 1,133                                                                             | 0                                                                                   | 228,929                                                       | 0                                                    | 14,838                                    | 14,838                              | 8,201                                                                 | 02/15/2026                                     | 4.B FE                                                                                                           |
| 21039C-AA-2          | CONSTELLUM SE (FRANCE)             | C            | 03/02/2023       | GOLDMAN SACHS        |                                 | 231,915            | 250,000    | 204,727        | 205,919                                              | 0                                                  | 1,090                                                  | 0                                                                             | 1,090                                                                             | 0                                                                                   | 207,008                                                       | 0                                                    | 24,907                                    | 24,907                              | 3,164                                                                 | 06/15/2028                                     | 4.B FE                                                                                                           |
| 22546D-AB-2          | CREDIT SUISSE GROUP AG             | C            | 01/24/2023       | EXTERNAL MANAGER TRA |                                 | 335,350            | 353,000    | 311,047        | 306,510                                              | 0                                                  | 5                                                      | 0                                                                             | 5                                                                                 | 0                                                                                   | 306,515                                                       | 0                                                    | 28,835                                    | 28,835                              | 3,309                                                                 | 12/31/2049                                     | 3.C FE                                                                                                           |
| 23291K-AJ-4          | DH EUROPE FINANCE II SARL          | C            | 01/13/2023       | JP MORGAN            |                                 | 424,770            | 500,000    | 404,292        | 404,292                                              | 0                                                  | 169                                                    | 0                                                                             | 169                                                                               | 0                                                                                   | 404,461                                                       | 0                                                    | 20,309                                    | 20,309                              | 2,844                                                                 | 11/15/2039                                     | 1.G FE                                                                                                           |
| 26963P-AA-2          | EAGLE INTERMEDIATE GLOBAL HOLDING  | C            | 03/02/2023       | GOLDMAN SACHS        |                                 | 94,563             | 150,000    | 88,313         | 105,000                                              | 0                                                  | 2,659                                                  | 0                                                                             | 2,659                                                                             | 0                                                                                   | 107,659                                                       | 0                                                    | (13,096)                                  | (13,096)                            | 3,906                                                                 | 05/01/2025                                     | 5.B FE                                                                                                           |
| 29280B-AA-3          | ENDO LUXEMBOURG FINANCE COMPANY I  | C            | 01/13/2023       | EXTERNAL MANAGER TRA |                                 | 73,420             | 94,000     | 70,747         | 70,747                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 70,747                                                        | 0                                                    | 2,673                                     | 2,673                               | 558                                                                   | 04/01/2029                                     | 6. FE                                                                                                            |
| 30251G-BE-6          | FMG RESOURCES (AUGUST 2006) PTY LT | C            | 03/03/2023       | JP MORGAN            |                                 | 62,930             | 67,000     | 58,956         | 59,065                                               | 0                                                  | 110                                                    | 0                                                                             | 110                                                                               | 0                                                                                   | 59,175                                                        | 0                                                    | 3,755                                     | 3,755                               | 1,619                                                                 | 04/15/2032                                     | 3.A FE                                                                                                           |
| 460599-AC-7          | INTERNATIONAL GAME TECHNOLOGY      | C            | 03/16/2023       | VARIOUS              |                                 | 256,311            | 254,000    | 230,878        | 241,361                                              | 0                                                  | 1,013                                                  | 0                                                                             | 1,013                                                                             | 0                                                                                   | 242,373                                                       | 0                                                    | 13,824                                    | 13,824                              | 9,391                                                                 | 02/15/2025                                     | 3.B FE                                                                                                           |
| 603051-AA-1          | MINERAL RESOURCES LTD              | C            | 03/03/2023       | JP MORGAN            |                                 | 72,333             | 72,000     | 67,725         | 68,698                                               | 0                                                  | 115                                                    | 0                                                                             | 115                                                                               | 0                                                                                   | 68,813                                                        | 0                                                    | 3,520                                     | 3,520                               | 2,048                                                                 | 05/01/2027                                     | 3.C FE                                                                                                           |
| 603051-AD-5          | MINERAL RESOURCES LTD              | C            | 03/03/2023       | JP MORGAN            |                                 | 81,545             | 81,000     | 77,753         | 77,828                                               | 0                                                  | 57                                                     | 0                                                                             | 57                                                                                | 0                                                                                   | 77,885                                                        | 0                                                    | 3,660                                     | 3,660                               | 2,410                                                                 | 05/01/2030                                     | 3.C FE                                                                                                           |
| 606822-CV-4          | MITSUBISHI UFJ FINANCIAL GROUP INC | C            | 02/15/2023       | VARIOUS              |                                 | 1,001,940          | 1,000,000  | 1,000,000      | 1,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,000,000                                                     | 0                                                    | 1,940                                     | 1,940                               | 0                                                                     | 02/20/2026                                     | 1.G FE                                                                                                           |
| 606822-CX-0          | MITSUBISHI UFJ FINANCIAL GROUP INC | C            | 02/15/2023       | KEYBANC              |                                 | 166,838            | 166,000    | 166,000        | 166,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 166,000                                                       | 0                                                    | 838                                       | 838                                 | 0                                                                     | 02/22/2034                                     | 1.G FE                                                                                                           |
| 62886H-BA-8          | NCL CORPORATION LTD                | C            | 03/03/2023       | JP MORGAN            |                                 | 11,965             | 14,000     | 10,710         | 10,895                                               | 0                                                  | 145                                                    | 0                                                                             | 145                                                                               | 0                                                                                   | 11,040                                                        | 0                                                    | 926                                       | 926                                 | 393                                                                   | 03/15/2026                                     | 5.A FE                                                                                                           |
| 62886H-BE-0          | NCL CORPORATION LTD                | C            | 03/03/2023       | JP MORGAN            |                                 | 34,309             | 37,000     | 30,895         | 31,174                                               | 0                                                  | 211                                                    | 0                                                                             | 211                                                                               | 0                                                                                   | 31,386                                                        | 0                                                    | 2,924                                     | 2,924                               | 1,220                                                                 | 02/15/2027                                     | 4.A FE                                                                                                           |
| 654902-AE-5          | NOKIA OYJ                          | C            | 03/03/2023       | JP MORGAN            |                                 | 186,508            | 200,000    | 181,973        | 180,922                                              | 0                                                  | 666                                                    | 0                                                                             | 666                                                                               | 0                                                                                   | 181,588                                                       | 0                                                    | 4,920                                     | 4,920                               | 2,066                                                                 | 06/12/2027                                     | 2.C FE                                                                                                           |
| 67777L-AD-5          | OI EUROPEAN GROUP BV               | C            | 02/01/2023       | GOLDMAN SACHS        |                                 | 110,400            | 120,000    | 95,250         | 95,862                                               | 0                                                  | 228                                                    | 0                                                                             | 228                                                                               | 0                                                                                   | 96,091                                                        | 0                                                    | 14,309                                    | 14,309                              | 2,660                                                                 | 02/15/2030                                     | 3.C FE                                                                                                           |
| 77578J-AC-2          | ROLLS-ROYCE PLC                    | C            | 03/29/2023       | FLOW TRADERS US INST |                                 | 78,500             | 80,000     | 70,000         | 69,909                                               | 0                                                  | 431                                                    | 0                                                                             | 431                                                                               | 0                                                                                   | 70,340                                                        | 0                                                    | 8,160                                     | 8,160                               | 2,108                                                                 | 10/15/2027                                     | 3.C FE                                                                                                           |
| 780153-BG-6          | ROYAL CARIBBEAN CRUISES LTD        | C            | 03/03/2023       | CITIGROUP            |                                 | 16,503             | 19,000     | 13,205         | 13,476                                               | 0                                                  | 138                                                    | 0                                                                             | 138                                                                               | 0                                                                                   | 13,615                                                        | 0                                                    | 2,889                                     | 2,889                               | 453                                                                   | 04/01/2028                                     | 4.C FE                                                                                                           |
| 780153-BJ-0          | ROYAL CARIBBEAN CRUISES LTD        | C            | 03/03/2023       | CITIGROUP            |                                 | 126,854            | 140,000    | 103,750        | 106,664                                              | 0                                                  | 1,327                                                  | 0                                                                             | 1,327                                                                             | 0                                                                                   | 107,991                                                       | 0                                                    | 18,863                                    | 18,863                              | 4,043                                                                 | 08/31/2026                                     | 4.C FE                                                                                                           |
| 89668Q-AF-5          | TRINSEO MATERIALS OPERATING SCA    | C            | 03/03/2023       | CITIGROUP            |                                 | 11,579             | 17,000     | 12,155         | 12,155                                               | 0                                                  | 65                                                     | 0                                                                             | 65                                                                                | 0                                                                                   | 12,220                                                        | 0                                                    | (641)                                     | (641)                               | 489                                                                   | 04/01/2029                                     | 4.C FE                                                                                                           |
| 91845A-AA-3          | VZ SECURED FINANCING BV            | C            | 03/03/2023       | CITIGROUP            |                                 | 82,110             | 100,000    | 76,000         | 76,434                                               | 0                                                  | 311                                                    | 0                                                                             | 311                                                                               | 0                                                                                   | 76,745                                                        | 0                                                    | 5,365                                     | 5,365                               | 3,222                                                                 | 01/15/2032                                     | 4.A FE                                                                                                           |
| 92676X-AD-9          | VIKING CRUISES LTD                 | C            | 03/03/2023       | CITIGROUP            |                                 | 185,540            | 218,000    | 129,418        | 150,399                                              | 0                                                  | 1,891                                                  | 0                                                                             | 1,891                                                                             | 0                                                                                   | 152,290                                                       | 0                                                    | 33,249                                    | 33,249                              | 6,119                                                                 | 09/15/2027                                     | 5.B FE                                                                                                           |
| 92676X-AF-4          |                                    |              |                  |                      |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |



STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 4

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

| 1                                             | 2                                         | 3           | 4             | 5                          | 6                         | 7             | 8         | 9           | 10                                      | Change In Book/Adjusted Carrying Value   |                                         |                                                           |                                                             |                                                                | 16                                            | 17                                       | 18                               | 19                            | 20                                                 | 21                               | 22                                                                        |
|-----------------------------------------------|-------------------------------------------|-------------|---------------|----------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                                               |                                           |             |               |                            |                           |               |           |             |                                         | 11                                       | 12                                      | 13                                                        | 14                                                          | 15                                                             |                                               |                                          |                                  |                               |                                                    |                                  |                                                                           |
| CUSIP Identification                          | Description                               | For-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, NAIC Designation Modifier and SVO Administrative Symbol |
| 4509999997. Total - Preferred Stocks - Part 4 |                                           |             |               |                            |                           | 0             | XXX       | 0           | 0                                       | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 0                                             | 0                                        | 0                                | 0                             | 0                                                  | XXX                              | XXX                                                                       |
| 4509999998. Total - Preferred Stocks - Part 5 |                                           |             |               |                            |                           | XXX           | XXX       | XXX         | XXX                                     | XXX                                      | XXX                                     | XXX                                                       | XXX                                                         | XXX                                                            | XXX                                           | XXX                                      | XXX                              | XXX                           | XXX                                                | XXX                              | XXX                                                                       |
| 4509999999. Total - Preferred Stocks          |                                           |             |               |                            |                           | 0             | XXX       | 0           | 0                                       | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 0                                             | 0                                        | 0                                | 0                             | 0                                                  | XXX                              | XXX                                                                       |
| ..00404A-10-9                                 | ACADIA HEALTHCARE COMPANY INC .....       |             | 01/19/2023    | EXTERNAL MANAGER TRA ..... | 110.000                   | 9,206         |           | 8,600       | 9,055                                   | (455)                                    | 0                                       | 0                                                         | (455)                                                       | 0                                                              | 8,600                                         | 0                                        | 606                              | 606                           | 0                                                  |                                  |                                                                           |
| ..00751Y-10-6                                 | ADVANCE AUTO PARTS INC .....              |             | 03/27/2023    | EXTERNAL MANAGER TRA ..... | 22.000                    | 2,526         |           | 3,235       | 3,235                                   | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 3,235                                         | 0                                        | (709)                            | (709)                         | 33                                                 |                                  |                                                                           |
| ..00790R-10-4                                 | ADVANCED DRAINAGE SYSTEMS INC .....       |             | 03/27/2023    | EXTERNAL MANAGER TRA ..... | 320.000                   | 26,145        |           | 26,230      | 26,230                                  | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 26,230                                        | 0                                        | (85)                             | (85)                          | 38                                                 |                                  |                                                                           |
| ..00827B-10-6                                 | AFFIRM HOLDINGS INC CLASS A .....         |             | 03/27/2023    | EXTERNAL MANAGER TRA ..... | 1,580.000                 | 18,742        |           | 15,375      | 15,375                                  | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 15,375                                        | 0                                        | 3,367                            | 3,367                         | 0                                                  |                                  |                                                                           |
| ..00847J-10-5                                 | AGILYSYS INC .....                        |             | 02/15/2023    | EXTERNAL MANAGER TRA ..... | 574.000                   | 47,247        |           | 22,891      | 45,426                                  | (22,535)                                 | 0                                       | 0                                                         | (22,535)                                                    | 0                                                              | 22,891                                        | 0                                        | 24,356                           | 24,356                        | 0                                                  |                                  |                                                                           |
| ..00857U-10-7                                 | AGILON HEALTH .....                       |             | 03/27/2023    | EXTERNAL MANAGER TRA ..... | 760.000                   | 21,791        |           | 12,266      | 12,266                                  | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 12,266                                        | 0                                        | 9,524                            | 9,524                         | 0                                                  |                                  |                                                                           |
| ..02005N-10-0                                 | ALLY FINANCIAL INC .....                  |             | 03/27/2023    | EXTERNAL MANAGER TRA ..... | 570.000                   | 13,867        |           | 18,151      | 0                                       | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 18,151                                        | 0                                        | (4,284)                          | (4,284)                       | 171                                                |                                  |                                                                           |
| ..023586-50-6                                 | U HAUL NON VOTING SERIES N .....          |             | 02/27/2023    | EXTERNAL MANAGER TRA ..... | 180.000                   | 10,243        |           | 8,655       | 9,896                                   | (1,242)                                  | 0                                       | 0                                                         | (1,242)                                                     | 0                                                              | 8,655                                         | 0                                        | 1,588                            | 1,588                         | 0                                                  |                                  |                                                                           |
| ..030420-10-3                                 | AMERICAN WATER WORKS INC .....            |             | 02/27/2023    | EXTERNAL MANAGER TRA ..... | 589.000                   | 90,124        |           | 76,664      | 89,775                                  | (13,111)                                 | 0                                       | 0                                                         | (13,111)                                                    | 0                                                              | 76,664                                        | 0                                        | 13,460                           | 13,460                        | 85                                                 |                                  |                                                                           |
| ..032654-10-5                                 | ANALOG DEVICES INC .....                  |             | 02/27/2023    | EXTERNAL MANAGER TRA ..... | 60.000                    | 11,052        |           | 6,439       | 9,842                                   | (3,403)                                  | 0                                       | 0                                                         | (3,403)                                                     | 0                                                              | 6,439                                         | 0                                        | 4,613                            | 4,613                         | 52                                                 |                                  |                                                                           |
| ..035710-83-9                                 | ANNUALY CAPITAL MANAGEMENT REIT INC ..... |             | 03/27/2023    | EXTERNAL MANAGER TRA ..... | 980.000                   | 18,086        |           | 22,153      | 0                                       | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 22,153                                        | 0                                        | (4,067)                          | (4,067)                       | 0                                                  |                                  |                                                                           |
| ..03674X-10-6                                 | ANTERO RESOURCES CORP .....               |             | 01/17/2023    | EXTERNAL MANAGER TRA ..... | 500.000                   | 15,073        |           | 15,265      | 15,495                                  | (230)                                    | 0                                       | 0                                                         | (230)                                                       | 0                                                              | 15,265                                        | 0                                        | (192)                            | (192)                         | 0                                                  |                                  |                                                                           |
| ..03676B-10-9                                 | ANTERO MIDSTREAM CORP .....               |             | 01/20/2023    | EXTERNAL MANAGER TRA ..... | 8,708.000                 | 98,015        |           | 78,807      | 93,959                                  | (15,152)                                 | 0                                       | 0                                                         | (15,152)                                                    | 0                                                              | 78,807                                        | 0                                        | 19,208                           | 19,208                        | 0                                                  |                                  |                                                                           |
| ..03750L-10-9                                 | APARTMENT INCOME REIT CORP .....          |             | 01/17/2023    | EXTERNAL MANAGER TRA ..... | 1,755.000                 | 64,267        |           | 60,214      | 60,214                                  | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 60,214                                        | 0                                        | 4,053                            | 4,053                         | 0                                                  |                                  |                                                                           |
| ..038483-10-2                                 | ARCHER DANIELS MIDLAND .....              |             | 01/17/2023    | EXTERNAL MANAGER TRA ..... | 240.000                   | 21,266        |           | 18,624      | 22,284                                  | (3,660)                                  | 0                                       | 0                                                         | (3,660)                                                     | 0                                                              | 18,624                                        | 0                                        | 2,642                            | 2,642                         | 0                                                  |                                  |                                                                           |
| ..044186-10-4                                 | ASHLAND INC .....                         |             | 02/14/2023    | EXTERNAL MANAGER TRA ..... | 848.000                   | 90,553        |           | 80,535      | 91,185                                  | (10,651)                                 | 0                                       | 0                                                         | (10,651)                                                    | 0                                                              | 80,535                                        | 0                                        | 10,018                           | 10,018                        | 0                                                  |                                  |                                                                           |
| ..05329W-10-2                                 | AUTONATION INC .....                      |             | 01/18/2023    | EXTERNAL MANAGER TRA ..... | 100.000                   | 11,108        |           | 9,958       | 10,730                                  | (772)                                    | 0                                       | 0                                                         | (772)                                                       | 0                                                              | 9,958                                         | 0                                        | 1,150                            | 1,150                         | 0                                                  |                                  |                                                                           |
| ..053484-10-1                                 | AVALONBAY COMMUNITIES REIT INC .....      |             | 01/17/2023    | EXTERNAL MANAGER TRA ..... | 70.000                    | 11,902        |           | 10,302      | 11,306                                  | (1,005)                                  | 0                                       | 0                                                         | (1,005)                                                     | 0                                                              | 10,302                                        | 0                                        | 1,600                            | 1,600                         | 111                                                |                                  |                                                                           |
| ..053611-10-9                                 | AVERY DENNISON CORP .....                 |             | 02/01/2023    | EXTERNAL MANAGER TRA ..... | 67.000                    | 12,522        |           | 10,845      | 12,127                                  | (1,282)                                  | 0                                       | 0                                                         | (1,282)                                                     | 0                                                              | 10,845                                        | 0                                        | 1,677                            | 1,677                         | 0                                                  |                                  |                                                                           |
| ..05368M-10-6                                 | AVID BIOSERVICES INC .....                |             | 03/16/2023    | EXTERNAL MANAGER TRA ..... | 1,585.000                 | 28,640        |           | 21,825      | 21,825                                  | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 21,825                                        | 0                                        | 6,815                            | 6,815                         | 0                                                  |                                  |                                                                           |
| ..053807-10-3                                 | AVNET INC .....                           |             | 02/14/2023    | EXTERNAL MANAGER TRA ..... | 220.000                   | 10,215        |           | 7,946       | 9,148                                   | (1,201)                                  | 0                                       | 0                                                         | (1,201)                                                     | 0                                                              | 7,946                                         | 0                                        | 2,269                            | 2,269                         | 0                                                  |                                  |                                                                           |
| ..05550J-10-1                                 | BJS WHOLESALE CLUB HOLDINGS INC .....     |             | 01/19/2023    | EXTERNAL MANAGER TRA ..... | 490.000                   | 33,317        |           | 32,418      | 32,418                                  | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 32,418                                        | 0                                        | 898                              | 898                           | 0                                                  |                                  |                                                                           |
| ..090043-10-0                                 | BILL HOLDINGS INC .....                   |             | 03/17/2023    | EXTERNAL MANAGER TRA ..... | 343.000                   | 25,291        |           | 37,373      | 37,373                                  | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 37,373                                        | 0                                        | (12,082)                         | (12,082)                      | 0                                                  |                                  |                                                                           |
| ..09062X-10-3                                 | BIOGEN INC .....                          |             | 02/27/2023    | EXTERNAL MANAGER TRA ..... | 140.000                   | 37,889        |           | 30,181      | 38,769                                  | (8,588)                                  | 0                                       | 0                                                         | (8,588)                                                     | 0                                                              | 30,181                                        | 0                                        | 7,708                            | 7,708                         | 0                                                  |                                  |                                                                           |
| ..09073M-10-4                                 | BIO TECHNE CORP .....                     |             | 02/27/2023    | EXTERNAL MANAGER TRA ..... | 240.000                   | 17,481        |           | 8,464       | 19,891                                  | (11,427)                                 | 0                                       | 0                                                         | (11,427)                                                    | 0                                                              | 8,464                                         | 0                                        | 9,016                            | 9,016                         | 19                                                 |                                  |                                                                           |
| ..099502-10-6                                 | BOOZ ALLEN HAMILTON HOLDING CORP C .....  |             | 02/23/2023    | EXTERNAL MANAGER TRA ..... | 240.000                   | 23,068        |           | 19,044      | 25,085                                  | (6,041)                                  | 0                                       | 0                                                         | (6,041)                                                     | 0                                                              | 19,044                                        | 0                                        | 4,024                            | 4,024                         | 113                                                |                                  |                                                                           |
| ..11284V-10-5                                 | BROOKFIELD RENEWABLE SUBORDINATE V .....  |             | 03/13/2023    | EXTERNAL MANAGER TRA ..... | 2,360.000                 | 69,043        |           | 64,994      | 64,994                                  | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 64,994                                        | 0                                        | 4,049                            | 4,049                         | 469                                                |                                  |                                                                           |
| ..114340-10-2                                 | AZENTA INC .....                          |             | 02/27/2023    | EXTERNAL MANAGER TRA ..... | 420.000                   | 18,836        |           | 24,320      | 0                                       | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 24,320                                        | 0                                        | (5,483)                          | (5,483)                       | 0                                                  |                                  |                                                                           |
| ..115637-10-0                                 | BROWN FORMAN CORP CLASS A .....           |             | 01/31/2023    | EXTERNAL MANAGER TRA ..... | 2,010.000                 | 134,740       |           | 130,668     | 132,178                                 | (1,510)                                  | 0                                       | 0                                                         | (1,510)                                                     | 0                                                              | 130,668                                       | 0                                        | 4,073                            | 4,073                         | 413                                                |                                  |                                                                           |
| ..12503M-10-8                                 | CBCE GLOBAL MARKETS INC .....             |             | 01/18/2023    | EXTERNAL MANAGER TRA ..... | 390.000                   | 48,191        |           | 45,478      | 48,933                                  | (3,456)                                  | 0                                       | 0                                                         | (3,456)                                                     | 0                                                              | 45,478                                        | 0                                        | 2,714                            | 2,714                         | 0                                                  |                                  |                                                                           |
| ..16411R-20-8                                 | CHENIERE ENERGY INC .....                 |             | 02/23/2023    | EXTERNAL MANAGER TRA ..... | 160.000                   | 25,773        |           | 13,119      | 23,994                                  | (10,875)                                 | 0                                       | 0                                                         | (10,875)                                                    | 0                                                              | 13,119                                        | 0                                        | 12,654                           | 12,654                        | 63                                                 |                                  |                                                                           |
| ..174610-10-5                                 | CITIZENS FINANCIAL GROUP INC .....        |             | 01/31/2023    | EXTERNAL MANAGER TRA ..... | 250.000                   | 10,684        |           | 9,843       | 9,843                                   | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 9,843                                         | 0                                        | 841                              | 841                           | 105                                                |                                  |                                                                           |
| ..184496-10-7                                 | CLEAN HARBORS INC .....                   |             | 03/31/2023    | EXTERNAL MANAGER TRA ..... | 215.000                   | 30,185        |           | 18,463      | 24,536                                  | (6,073)                                  | 0                                       | 0                                                         | (6,073)                                                     | 0                                                              | 18,463                                        | 0                                        | 11,722                           | 11,722                        | 0                                                  |                                  |                                                                           |
| ..18915M-10-7                                 | CLOUDFLARE INC CLASS A .....              |             | 01/31/2023    | EXTERNAL MANAGER TRA ..... | 520.000                   | 27,042        |           | 21,265      | 23,509                                  | (2,244)                                  | 0                                       | 0                                                         | (2,244)                                                     | 0                                                              | 21,265                                        | 0                                        | 5,777                            | 5,777                         | 0                                                  |                                  |                                                                           |
| ..197236-10-2                                 | COLUMBIA BANKING SYSTEM INC .....         |             | 03/15/2023    | STATE BANK .....           | 0.400                     | 9             |           | 7           | 0                                       | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 7                                             | 0                                        | 2                                | 2                             | 0                                                  |                                  |                                                                           |
| ..200340-10-7                                 | COMERICA INC .....                        |             | 03/16/2023    | EXTERNAL MANAGER TRA ..... | 1,095.000                 | 52,147        |           | 71,782      | 73,201                                  | (1,419)                                  | 0                                       | 0                                                         | (1,419)                                                     | 0                                                              | 71,782                                        | 0                                        | (19,634)                         | (19,634)                      | 745                                                |                                  |                                                                           |
| ..20602D-10-1                                 | CONCENTRIX CORP .....                     |             | 01/30/2023    | EXTERNAL MANAGER TRA ..... | 297.000                   | 42,422        |           | 25,848      | 39,549                                  | (13,700)                                 | 0                                       | 0                                                         | (13,700)                                                    | 0                                                              | 25,848                                        | 0                                        | 16,573                           | 16,573                        | 32                                                 |                                  |                                                                           |
| ..217204-10-6                                 | COPART INC .....                          |             | 02/14/2023    | EXTERNAL MANAGER TRA ..... | 430.000                   | 29,711        |           | 14,732      | 26,183                                  | (11,451)                                 | 0                                       | 0                                                         | (11,451)                                                    | 0                                                              | 14,732                                        | 0                                        | 14,979                           | 14,979                        | 0                                                  |                                  |                                                                           |
| ..22266L-10-6                                 | COUPA SOFTWARE INC .....                  |             | 02/28/2023    | EXTERNAL MANAGER TRA ..... | 401.000                   | 32,481        |           | 27,400      | 31,747                                  | (4,347)                                  | 0                                       | 0                                                         | (4,347)                                                     | 0                                                              | 27,400                                        | 0                                        | 5,081                            | 5,081                         | 0                                                  |                                  |                                                                           |
| ..22788C-10-5                                 | CROWDSTRIKE HOLDINGS INC CLASS A .....    |             | 01/17/2023    | EXTERNAL MANAGER TRA ..... | 640.000                   | 66,638        |           | 67,386      | 67,386                                  | 0                                        | 0                                       | 0                                                         | 0                                                           | 0                                                              | 67,386                                        | 0                                        | (747)                            | (747)                         | 0                                                  |                                  |                                                                           |
| ..229899-10-9                                 | CULLEN FROST BANKERS INC .....            |             | 03/16/2023    | EXTERNAL MANAGER TRA ..... | 1,270.000                 | 137,995       |           | 150,992     | 169,799                                 | (18,807)                                 | 0                                       | 0                                                         | (18,807)                                                    | 0                                                              | 150,992                                       | 0                                        | (12,997)                         | (12,997)                      | 1,105                                              |                                  |                                                                           |
| ..231021-10-6                                 | CUMMINS INC .....                         |             | 02/16/2023    | EXTERNAL MANAGER TRA ..... | 354.000                   | 89,889        |           | 71,894      | 85,771                                  | (13,876)                                 | 0                                       | 0                                                         | (13,876)                                                    | 0                                                              | 71,894                                        | 0                                        | 17,995                           | 17,995                        | 0                                                  |                                  |                                                                           |
| ..23345M-10-7                                 | DT MIDSTREAM INC .....                    |             | 01/18/2023    | EXTERNAL MANAGER TRA ..... | 950.000                   | 51,006        |           | 46,569      | 52,497                                  | (5,928)                                  | 0                                       | 0                                                         | (5,928)                                                     | 0                                                              | 46,569                                        | 0                                        | 4,437                            | 4,437                         | 608                                                |                                  |                                                                           |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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<br>Ident-<br>ification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser       | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..237266-10-1                | DARLING INGREDIENTS INC .....            |              | 01/31/2023       | EXTERNAL MANAGER TRA ..... | 660.000                         | 43,083             |           | 41,309         | 41,309                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 41,309                                                        | 0                                                    | 1,774                                     | 1,774                               | 0                                                                     |                                                |                                                                                                                  |
| ..23804L-10-3                | DATADOG INC CLASS A .....                |              | 02/27/2023       | EXTERNAL MANAGER TRA ..... | 480.000                         | 36,846             |           | 35,280         | 35,280                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 35,280                                                        | 0                                                    | 1,566                                     | 1,566                               | 0                                                                     |                                                |                                                                                                                  |
| ..25278X-10-9                | DIAMONDBACK ENERGY INC .....             |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 556.000                         | 71,398             |           | 35,511         | 76,050                                               | (40,539)                                           | 0                                                      | 0                                                                             | (40,539)                                                                          | 0                                                                                   | 35,511                                                        | 0                                                    | 35,888                                    | 35,888                              | 1,640                                                                 |                                                |                                                                                                                  |
| ..256677-10-5                | DOLLAR GENERAL CORP .....                |              | 02/27/2023       | EXTERNAL MANAGER TRA ..... | 104.000                         | 22,404             |           | 18,645         | 25,610                                               | (6,965)                                            | 0                                                      | 0                                                                             | (6,965)                                                                           | 0                                                                                   | 18,645                                                        | 0                                                    | 3,758                                     | 3,758                               | 57                                                                    |                                                |                                                                                                                  |
| ..25809K-10-5                | DOORDASH INC CLASS A .....               |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 640.000                         | 35,823             |           | 31,245         | 31,245                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 31,245                                                        | 0                                                    | 4,578                                     | 4,578                               | 0                                                                     |                                                |                                                                                                                  |
| ..25960P-10-9                | DOUGLAS EMMETT REIT INC .....            |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 880.000                         | 10,286             |           | 13,798         | 13,798                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 13,798                                                        | 0                                                    | (3,512)                                   | (3,512)                             | 167                                                                   |                                                |                                                                                                                  |
| ..26210C-10-4                | DROPBOX INC CLASS A .....                |              | 02/27/2023       | EXTERNAL MANAGER TRA ..... | 170.000                         | 3,493              |           | 3,077          | 3,805                                                | (728)                                              | 0                                                      | 0                                                                             | (728)                                                                             | 0                                                                                   | 3,077                                                         | 0                                                    | 416                                       | 416                                 | 0                                                                     |                                                |                                                                                                                  |
| ..26622P-10-7                | DOXIMITY INC CLASS A .....               |              | 03/14/2023       | EXTERNAL MANAGER TRA ..... | 780.000                         | 24,104             |           | 23,572         | 26,177                                               | (2,605)                                            | 0                                                      | 0                                                                             | (2,605)                                                                           | 0                                                                                   | 23,572                                                        | 0                                                    | 532                                       | 532                                 | 0                                                                     |                                                |                                                                                                                  |
| ..27579R-10-4                | EAST WEST BANCORP INC .....              |              | 03/22/2023       | EXTERNAL MANAGER TRA ..... | 1,490.000                       | 84,241             |           | 98,191         | 98,191                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 98,191                                                        | 0                                                    | (13,950)                                  | (13,950)                            | 715                                                                   |                                                |                                                                                                                  |
| ..277432-10-0                | EASTMAN CHEMICAL .....                   |              | 02/14/2023       | EXTERNAL MANAGER TRA ..... | 170.000                         | 14,978             |           | 13,845         | 13,845                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 13,845                                                        | 0                                                    | 1,133                                     | 1,133                               | 134                                                                   |                                                |                                                                                                                  |
| ..29261A-10-0                | ENCOMPASS HEALTH CORP .....              |              | 01/18/2023       | EXTERNAL MANAGER TRA ..... | 160.000                         | 9,780              |           | 7,207          | 9,570                                                | (2,362)                                            | 0                                                      | 0                                                                             | (2,362)                                                                           | 0                                                                                   | 7,207                                                         | 0                                                    | 2,572                                     | 2,572                               | 24                                                                    |                                                |                                                                                                                  |
| ..29355A-10-7                | ENPHASE ENERGY INC .....                 |              | 02/27/2023       | EXTERNAL MANAGER TRA ..... | 283.000                         | 62,809             |           | 48,984         | 74,984                                               | (26,000)                                           | 0                                                      | 0                                                                             | (26,000)                                                                          | 0                                                                                   | 48,984                                                        | 0                                                    | 13,825                                    | 13,825                              | 0                                                                     |                                                |                                                                                                                  |
| ..29364G-10-3                | ENTERGY CORP .....                       |              | 02/14/2023       | EXTERNAL MANAGER TRA ..... | 230.000                         | 24,639             |           | 22,841         | 25,875                                               | (3,034)                                            | 0                                                      | 0                                                                             | (3,034)                                                                           | 0                                                                                   | 22,841                                                        | 0                                                    | 1,797                                     | 1,797                               | 150                                                                   |                                                |                                                                                                                  |
| ..29414B-10-4                | EPAM SYSTEMS INC .....                   |              | 03/22/2023       | EXTERNAL MANAGER TRA ..... | 18.000                          | 5,006              |           | 5,245          | 5,899                                                | (654)                                              | 0                                                      | 0                                                                             | (654)                                                                             | 0                                                                                   | 5,245                                                         | 0                                                    | (239)                                     | (239)                               | 0                                                                     |                                                |                                                                                                                  |
| ..29530P-10-2                | ERIE INDEMNITY CLASS A .....             |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 49.000                          | 11,143             |           | 7,264          | 12,187                                               | (4,924)                                            | 0                                                      | 0                                                                             | (4,924)                                                                           | 0                                                                                   | 7,264                                                         | 0                                                    | 3,879                                     | 3,879                               | 58                                                                    |                                                |                                                                                                                  |
| ..31620R-30-3                | FIDELITY NATIONAL FINANCIAL INC .....    |              | 03/23/2023       | EXTERNAL MANAGER TRA ..... | 2,918.000                       | 102,964            |           | 97,915         | 109,775                                              | (11,860)                                           | 0                                                      | 0                                                                             | (11,860)                                                                          | 0                                                                                   | 97,915                                                        | 0                                                    | 5,048                                     | 5,048                               | 863                                                                   |                                                |                                                                                                                  |
| ..31847R-10-2                | FIRST AMERICAN FINANCIAL CORP .....      |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 1,185.000                       | 65,934             |           | 54,629         | 62,023                                               | (7,394)                                            | 0                                                      | 0                                                                             | (7,394)                                                                           | 0                                                                                   | 54,629                                                        | 0                                                    | 11,305                                    | 11,305                              | 517                                                                   |                                                |                                                                                                                  |
| ..33616C-10-0                | FIRST REPUBLIC BANK .....                |              | 03/16/2023       | EXTERNAL MANAGER TRA ..... | 190.000                         | 6,529              |           | 26,650         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 26,650                                                        | 0                                                    | (20,122)                                  | (20,122)                            | 0                                                                     |                                                |                                                                                                                  |
| ..336433-10-7                | FIRST SOLAR INC .....                    |              | 02/27/2023       | EXTERNAL MANAGER TRA ..... | 240.000                         | 41,466             |           | 30,058         | 35,950                                               | (5,892)                                            | 0                                                      | 0                                                                             | (5,892)                                                                           | 0                                                                                   | 30,058                                                        | 0                                                    | 11,408                                    | 11,408                              | 0                                                                     |                                                |                                                                                                                  |
| ..337932-10-7                | FIRSTENERGY CORP .....                   |              | 01/30/2023       | EXTERNAL MANAGER TRA ..... | 1,040.000                       | 42,950             |           | 37,045         | 43,618                                               | (6,573)                                            | 0                                                      | 0                                                                             | (6,573)                                                                           | 0                                                                                   | 37,045                                                        | 0                                                    | 5,905                                     | 5,905                               | 0                                                                     |                                                |                                                                                                                  |
| ..34964C-10-6                | FORTUNE BRANDS INNOVATIONS INC .....     |              | 03/22/2023       | EXTERNAL MANAGER TRA ..... | 277.000                         | 16,029             |           | 13,119         | 15,819                                               | (2,700)                                            | 0                                                      | 0                                                                             | (2,700)                                                                           | 0                                                                                   | 13,119                                                        | 0                                                    | 2,910                                     | 2,910                               | 64                                                                    |                                                |                                                                                                                  |
| ..368736-10-4                | GENERAC HOLDINGS INC .....               |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 84.000                          | 9,269              |           | 8,455          | 8,455                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 8,455                                                         | 0                                                    | 813                                       | 813                                 | 0                                                                     |                                                |                                                                                                                  |
| ..37959E-10-2                | GLOBE LIFE INC .....                     |              | 03/29/2023       | EXTERNAL MANAGER TRA ..... | 420.000                         | 45,706             |           | 41,308         | 50,631                                               | (9,323)                                            | 0                                                      | 0                                                                             | (9,323)                                                                           | 0                                                                                   | 41,308                                                        | 0                                                    | 4,398                                     | 4,398                               | 87                                                                    |                                                |                                                                                                                  |
| ..403949-10-0                | HF SINCLAIR CORP .....                   |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 820.000                         | 40,245             |           | 28,477         | 42,550                                               | (14,073)                                           | 0                                                      | 0                                                                             | (14,073)                                                                          | 0                                                                                   | 28,477                                                        | 0                                                    | 11,768                                    | 11,768                              | 369                                                                   |                                                |                                                                                                                  |
| ..42226K-10-5                | HEALTHCARE REALTY TRUST INC CLASS .....  |              | 03/13/2023       | EXTERNAL MANAGER TRA ..... | 5,430.000                       | 103,554            |           | 104,636        | 104,636                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 104,636                                                       | 0                                                    | (1,082)                                   | (1,082)                             | 1,500                                                                 |                                                |                                                                                                                  |
| ..42250P-10-3                | HEALTHPEAK PROPERTIES .....              |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 1,095.000                       | 22,832             |           | 25,097         | 27,452                                               | (2,354)                                            | 0                                                      | 0                                                                             | (2,354)                                                                           | 0                                                                                   | 25,097                                                        | 0                                                    | (2,265)                                   | (2,265)                             | 329                                                                   |                                                |                                                                                                                  |
| ..431284-10-8                | HIGHWOODS PROPERTIES REIT INC .....      |              | 01/19/2023       | EXTERNAL MANAGER TRA ..... | 80.000                          | 2,315              |           | 2,157          | 2,238                                                | (82)                                               | 0                                                      | 0                                                                             | (82)                                                                              | 0                                                                                   | 2,157                                                         | 0                                                    | 158                                       | 158                                 | 0                                                                     |                                                |                                                                                                                  |
| ..446150-10-4                | HUNTINGTON BANCSHARES INC .....          |              | 03/22/2023       | EXTERNAL MANAGER TRA ..... | 1,470.000                       | 16,068             |           | 15,084         | 20,727                                               | (5,643)                                            | 0                                                      | 0                                                                             | (5,643)                                                                           | 0                                                                                   | 15,084                                                        | 0                                                    | 984                                       | 984                                 | 228                                                                   |                                                |                                                                                                                  |
| ..449253-10-3                | IAA INC .....                            |              | 03/13/2023       | EXTERNAL MANAGER TRA ..... | 8,163.000                       | 325,222            |           | 259,992        | 326,520                                              | (66,528)                                           | 0                                                      | 0                                                                             | (66,528)                                                                          | 0                                                                                   | 259,992                                                       | 0                                                    | 65,230                                    | 65,230                              | 0                                                                     |                                                |                                                                                                                  |
| ..45841N-10-7                | INTERACTIVE BROKERS GROUP INC CLAS ..... |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 1,370.000                       | 110,491            |           | 75,364         | 99,120                                               | (23,756)                                           | 0                                                      | 0                                                                             | (23,756)                                                                          | 0                                                                                   | 75,364                                                        | 0                                                    | 35,127                                    | 35,127                              | 137                                                                   |                                                |                                                                                                                  |
| ..46090E-10-3                | INVESCO QQQ TRUST SERIES .....           |              | 03/24/2023       | JANE STREET EXECUTIO ..... | 33,130.000                      | 9,869,352          |           | 9,468,505      | 46,883                                               | 2,821                                              | 0                                                      | 0                                                                             | 2,821                                                                             | 0                                                                                   | 9,468,505                                                     | 0                                                    | 400,847                                   | 400,847                             | 0                                                                     |                                                |                                                                                                                  |
| ..464287-20-0                | ISHARES CORE S&P ETF .....               |              | 02/02/2023       | VARIOUS .....              | 30,402.000                      | 12,322,385         |           | 13,071,840     | 11,680,448                                           | 1,391,392                                          | 0                                                      | 0                                                                             | 1,391,392                                                                         | 0                                                                                   | 13,071,840                                                    | 0                                                    | (749,455)                                 | (749,455)                           | 0                                                                     |                                                |                                                                                                                  |
| ..46434G-82-2                | ISHARES MSCI JAPAN ETF .....             |              | 03/15/2023       | OLD MISSION MARKETS .....  | 18,324.000                      | 1,003,597          |           | 1,025,228      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,025,228                                                     | 0                                                    | (21,630)                                  | (21,630)                            | 0                                                                     |                                                |                                                                                                                  |
| ..466313-10-3                | JABIL INC .....                          |              | 03/22/2023       | EXTERNAL MANAGER TRA ..... | 2,860.000                       | 230,649            |           | 146,461        | 195,052                                              | (48,591)                                           | 0                                                      | 0                                                                             | (48,591)                                                                          | 0                                                                                   | 146,461                                                       | 0                                                    | 84,188                                    | 84,188                              | 142                                                                   |                                                |                                                                                                                  |
| ..466410-33-2                | JPMORGAN EQUITY PREMIUM INCOME ETF ..... |              | 03/03/2023       | OLD MISSION MARKETS .....  | 166,818.000                     | 8,993,136          |           | 9,163,420      | 4,083,750                                            | 36,750                                             | 0                                                      | 0                                                                             | 36,750                                                                            | 0                                                                                   | 9,163,420                                                     | 0                                                    | (170,284)                                 | (170,284)                           | 144,850                                                               |                                                |                                                                                                                  |
| ..487836-10-8                | KELLOGG .....                            |              | 01/31/2023       | EXTERNAL MANAGER TRA ..... | 600.000                         | 40,737             |           | 35,812         | 42,744                                               | (6,932)                                            | 0                                                      | 0                                                                             | (6,932)                                                                           | 0                                                                                   | 35,812                                                        | 0                                                    | 4,925                                     | 4,925                               | 0                                                                     |                                                |                                                                                                                  |
| ..55284B-10-3                | MGIC INVESTMENT CORP .....               |              | 03/20/2023       | EXTERNAL MANAGER TRA ..... | 740.000                         | 9,338              |           | 9,324          | 9,620                                                | (296)                                              | 0                                                      | 0                                                                             | (296)                                                                             | 0                                                                                   | 9,324                                                         | 0                                                    | 14                                        | 14                                  | 74                                                                    |                                                |                                                                                                                  |
| ..55616P-10-4                | MACYS INC .....                          |              | 01/18/2023       | EXTERNAL MANAGER TRA ..... | 2,285.000                       | 52,976             |           | 35,806         | 47,185                                               | (11,379)                                           | 0                                                      | 0                                                                             | (11,379)                                                                          | 0                                                                                   | 35,806                                                        | 0                                                    | 17,170                                    | 17,170                              | 360                                                                   |                                                |                                                                                                                  |
| ..56585A-10-2                | MARATHON PETROLEUM CORP .....            |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 240.000                         | 30,396             |           | 19,157         | 27,934                                               | (8,776)                                            | 0                                                      | 0                                                                             | (8,776)                                                                           | 0                                                                                   | 19,157                                                        | 0                                                    | 11,239                                    | 11,239                              | 120                                                                   |                                                |                                                                                                                  |
| ..570535-10-4                | MARKEL CORP .....                        |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 10.000                          | 12,357             |           | 9,232          | 13,175                                               | (3,943)                                            | 0                                                      | 0                                                                             | (3,943)                                                                           | 0                                                                                   | 9,232                                                         | 0                                                    | 3,125                                     | 3,125                               | 0                                                                     |                                                |                                                                                                                  |
| ..573284-10-6                | MARTIN MARIETTA MATERIALS INC .....      |              | 02/14/2023       | EXTERNAL MANAGER TRA ..... | 25.000                          | 8,905              |           | 4,731          | 8,449                                                | (3,719)                                            | 0                                                      | 0                                                                             | (3,719)                                                                           | 0                                                                                   | 4,731                                                         | 0                                                    | 4,174                                     | 4,174                               | 0                                                                     |                                                |                                                                                                                  |
| ..573874-10-4                | MARVELL TECHNOLOGY LTD .....             |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 1,150.000                       | 44,789             |           | 42,596         | 42,596                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 42,596                                                        | 0                                                    | 2,193                                     | 2,193                               | 69                                                                    |                                                |                                                                                                                  |
| ..574599-10-6                | MASCO CORP .....                         |              | 03/22/2023       | EXTERNAL MANAGER TRA ..... | 170.000                         | 8,487              |           | 7,934          | 7,934                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 7,934                                                         | 0                                                    | 553                                       | 553                                 | 48                                                                    |                                                |                                                                                                                  |
| ..58463J-30-4                | MEDICAL PROPERTIES TRUST REIT INC .....  |              | 03/27/2023       | EXTERNAL MANAGER TRA ..... | 2,100.000                       | 15,846             |           | 26,884         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 26,884                                                        | 0                                                    | (11,038)                                  | (11,038)                            | 0                                                                     |                                                |                                                                                                                  |
| ..629377-50-8                | NRG ENERGY INC .....                     |              | 03/22/2023       | EXTERNAL MANAGER TRA ..... | 1,430.000                       | 45,858             |           | 45,503         | 45,503                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 45,503                                                        | 0                                                    | 356                                       | 356                                 | 540                                                                   |                                                |                                                                                                                  |
| ..636180-10-1                | NATIONAL FUEL GAS .....                  |              | 01/24/2023       | EXTERNAL MANAGER TRA ..... | 723.000                         | 42,769             |           | 44,501         | 45,766                                               | (1,265)                                            | 0                                                      | 0                                                                             | (1,265)                                                                           | 0                                                                                   | 44,501                                                        | 0                                                    | (1,732)                                   | (1,732)                             | 343                                                                   |                                                |                                                                                                                  |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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<br>Ident-<br>ification | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser       | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..641100-10-4                | NETAPP INC .....                         |              | 01/30/2023       | EXTERNAL MANAGER TRA ...   | 540.000                         | 35,031             |           | 32,432         | 32,432                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 32,432                                                        | 0                                                    | 2,599                                     | 2,599                               | 270                                                                   |                                                |                                                                                                                  |
| ..649445-10-3                | NEW YORK COMMUNITY BANCORP INC .....     |              | 01/20/2023       | EXTERNAL MANAGER TRA ...   | 915.000                         | 8,797              |           | 7,805          | 7,869                                                | (64)                                               | 0                                                      | 0                                                                             | (64)                                                                              | 0                                                                                   | 7,805                                                         | 0                                                    | 992                                       | 992                                 | 0                                                                     |                                                |                                                                                                                  |
| ..652498-20-8                | NEWS CORP CLASS B .....                  |              | 03/16/2023       | EXTERNAL MANAGER TRA ...   | 2,645.000                       | 44,488             |           | 40,786         | 48,774                                               | (7,988)                                            | 0                                                      | 0                                                                             | (7,988)                                                                           | 0                                                                                   | 40,786                                                        | 0                                                    | 3,702                                     | 3,702                               | 0                                                                     |                                                |                                                                                                                  |
| ..67181A-10-7                | OAK STREET HEALTH INC .....              |              | 03/22/2023       | EXTERNAL MANAGER TRA ...   | 810.000                         | 28,748             |           | 14,920         | 17,423                                               | (2,503)                                            | 0                                                      | 0                                                                             | (2,503)                                                                           | 0                                                                                   | 14,920                                                        | 0                                                    | 13,828                                    | 13,828                              | 0                                                                     |                                                |                                                                                                                  |
| ..690742-10-1                | OWENS CORNING .....                      |              | 03/22/2023       | EXTERNAL MANAGER TRA ...   | 885.000                         | 83,880             |           | 67,871         | 75,491                                               | (7,619)                                            | 0                                                      | 0                                                                             | (7,619)                                                                           | 0                                                                                   | 67,871                                                        | 0                                                    | 16,009                                    | 16,009                              | 460                                                                   |                                                |                                                                                                                  |
| ..693282-10-5                | PDF SOLUTIONS INC .....                  |              | 02/16/2023       | EXTERNAL MANAGER TRA ...   | 566.000                         | 19,177             |           | 10,290         | 16,142                                               | (5,852)                                            | 0                                                      | 0                                                                             | (5,852)                                                                           | 0                                                                                   | 10,290                                                        | 0                                                    | 8,887                                     | 8,887                               | 0                                                                     |                                                |                                                                                                                  |
| ..693718-10-8                | PACCAR INC .....                         |              | 02/23/2023       | STATE BANK .....           | 0.500                           | 38                 |           | 26             | 33                                                   | (7)                                                | 0                                                      | 0                                                                             | (7)                                                                               | 0                                                                                   | 26                                                            | 0                                                    | 11                                        | 11                                  | 1                                                                     |                                                |                                                                                                                  |
| ..695156-10-9                | PACKAGING CORP OF AMERICA .....          |              | 03/27/2023       | EXTERNAL MANAGER TRA ...   | 249.000                         | 33,013             |           | 27,960         | 31,850                                               | (3,889)                                            | 0                                                      | 0                                                                             | (3,889)                                                                           | 0                                                                                   | 27,960                                                        | 0                                                    | 5,053                                     | 5,053                               | 311                                                                   |                                                |                                                                                                                  |
| ..695263-10-3                | PACWEST BANCORP .....                    |              | 01/20/2023       | EXTERNAL MANAGER TRA ...   | 1,630.000                       | 39,765             |           | 36,838         | 37,409                                               | (571)                                              | 0                                                      | 0                                                                             | (571)                                                                             | 0                                                                                   | 36,838                                                        | 0                                                    | 2,927                                     | 2,927                               | 0                                                                     |                                                |                                                                                                                  |
| ..718546-10-4                | PHILLIPS .....                           |              | 02/14/2023       | EXTERNAL MANAGER TRA ...   | 200.000                         | 21,618             |           | 16,144         | 20,816                                               | (4,672)                                            | 0                                                      | 0                                                                             | (4,672)                                                                           | 0                                                                                   | 16,144                                                        | 0                                                    | 5,474                                     | 5,474                               | 0                                                                     |                                                |                                                                                                                  |
| ..72346Q-10-4                | PINNACLE FINANCIAL PARTNERS INC .....    |              | 01/30/2023       | EXTERNAL MANAGER TRA ...   | 130.000                         | 9,883              |           | 9,400          | 9,542                                                | (142)                                              | 0                                                      | 0                                                                             | (142)                                                                             | 0                                                                                   | 9,400                                                         | 0                                                    | 483                                       | 483                                 | 0                                                                     |                                                |                                                                                                                  |
| ..723787-10-7                | PIONEER NATURAL RESOURCE .....           |              | 02/27/2023       | EXTERNAL MANAGER TRA ...   | 290.000                         | 58,425             |           | 52,745         | 66,233                                               | (13,488)                                           | 0                                                      | 0                                                                             | (13,488)                                                                          | 0                                                                                   | 52,745                                                        | 0                                                    | 5,679                                     | 5,679                               | 0                                                                     |                                                |                                                                                                                  |
| ..733174-70-0                | POPULAR INC .....                        |              | 03/17/2023       | EXTERNAL MANAGER TRA ...   | 1,330.000                       | 90,484             |           | 46,550         | 88,206                                               | (41,656)                                           | 0                                                      | 0                                                                             | (41,656)                                                                          | 0                                                                                   | 46,550                                                        | 0                                                    | 43,934                                    | 43,934                              | 658                                                                   |                                                |                                                                                                                  |
| ..74144T-10-8                | T ROWE PRICE GROUP INC .....             |              | 03/14/2023       | EXTERNAL MANAGER TRA ...   | 342.000                         | 36,271             |           | 35,913         | 37,299                                               | (1,385)                                            | 0                                                      | 0                                                                             | (1,385)                                                                           | 0                                                                                   | 35,913                                                        | 0                                                    | 357                                       | 357                                 | 0                                                                     |                                                |                                                                                                                  |
| ..743606-10-5                | PROSPERITY BANCSHARES INC .....          |              | 01/20/2023       | EXTERNAL MANAGER TRA ...   | 893.000                         | 43,087             |           | 64,903         | 64,903                                               | (21,816)                                           | 0                                                      | 0                                                                             | (21,816)                                                                          | 0                                                                                   | 43,087                                                        | 0                                                    | 22,383                                    | 22,383                              | 561                                                                   |                                                |                                                                                                                  |
| ..74736K-10-1                | QORVO INC .....                          |              | 02/27/2023       | EXTERNAL MANAGER TRA ...   | 240.000                         | 25,141             |           | 19,058         | 21,754                                               | (2,695)                                            | 0                                                      | 0                                                                             | (2,695)                                                                           | 0                                                                                   | 19,058                                                        | 0                                                    | 6,083                                     | 6,083                               | 0                                                                     |                                                |                                                                                                                  |
| ..74834L-10-0                | QUEST DIAGNOSTICS INC .....              |              | 02/17/2023       | EXTERNAL MANAGER TRA ...   | 538.000                         | 79,808             |           | 62,858         | 84,165                                               | (21,307)                                           | 0                                                      | 0                                                                             | (21,307)                                                                          | 0                                                                                   | 62,858                                                        | 0                                                    | 16,951                                    | 16,951                              | 355                                                                   |                                                |                                                                                                                  |
| ..7591EP-10-0                | REGIONS FINANCIAL CORP .....             |              | 03/16/2023       | EXTERNAL MANAGER TRA ...   | 2,060.000                       | 38,133             |           | 36,532         | 44,414                                               | (7,881)                                            | 0                                                      | 0                                                                             | (7,881)                                                                           | 0                                                                                   | 36,532                                                        | 0                                                    | 1,601                                     | 1,601                               | 412                                                                   |                                                |                                                                                                                  |
| ..76954A-10-3                | RIVIAN AUTOMOTIVE INC CLASS A .....      |              | 03/27/2023       | EXTERNAL MANAGER TRA ...   | 1,340.000                       | 18,066             |           | 24,696         | 24,696                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 24,696                                                        | 0                                                    | (6,630)                                   | (6,630)                             | 0                                                                     |                                                |                                                                                                                  |
| ..770323-10-3                | ROBERT HALF INTERNATIONAL INC .....      |              | 01/19/2023       | EXTERNAL MANAGER TRA ...   | 510.000                         | 38,965             |           | 37,653         | 37,653                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 37,653                                                        | 0                                                    | 1,312                                     | 1,312                               | 0                                                                     |                                                |                                                                                                                  |
| ..771049-10-3                | ROBLOX CORP CLASS A .....                |              | 02/14/2023       | EXTERNAL MANAGER TRA ...   | 290.000                         | 10,311             |           | 8,253          | 8,253                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 8,253                                                         | 0                                                    | 2,058                                     | 2,058                               | 0                                                                     |                                                |                                                                                                                  |
| ..78442P-10-6                | SLM CORP .....                           |              | 01/24/2023       | EXTERNAL MANAGER TRA ...   | 2,535.000                       | 42,884             |           | 35,465         | 42,081                                               | (6,616)                                            | 0                                                      | 0                                                                             | (6,616)                                                                           | 0                                                                                   | 35,465                                                        | 0                                                    | 7,419                                     | 7,419                               | 0                                                                     |                                                |                                                                                                                  |
| ..78464A-69-8                | SPDR S&P REGIONAL BANKING ETF .....      |              | 03/10/2023       | JANE STREET EXECUTIO ..... | 39,739.000                      | 1,999,066          |           | 2,015,276      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,015,276                                                     | 0                                                    | (16,210)                                  | (16,210)                            | 0                                                                     |                                                |                                                                                                                  |
| ..78486Q-10-1                | SVB FINANCIAL GROUP .....                |              | 03/28/2023       | EXTERNAL MANAGER TRA ...   | 30.000                          | 10                 |           | 9,300          | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 9,300                                                         | 0                                                    | (9,290)                                   | (9,290)                             | 0                                                                     |                                                |                                                                                                                  |
| ..81762P-10-2                | SERVICENOW INC .....                     |              | 01/17/2023       | EXTERNAL MANAGER TRA ...   | 64.000                          | 26,721             |           | 10,809         | 24,849                                               | (14,040)                                           | 0                                                      | 0                                                                             | (14,040)                                                                          | 0                                                                                   | 10,809                                                        | 0                                                    | 15,912                                    | 15,912                              | 0                                                                     |                                                |                                                                                                                  |
| ..82669G-10-4                | SIGNATURE BANK .....                     |              | 03/28/2023       | EXTERNAL MANAGER TRA ...   | 145.000                         | 15                 |           | 16,707         | 16,707                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 16,707                                                        | 0                                                    | (16,692)                                  | (16,692)                            | 102                                                                   |                                                |                                                                                                                  |
| ..828806-10-9                | SIMON PROPERTY GROUP REIT INC .....      |              | 02/27/2023       | EXTERNAL MANAGER TRA ...   | 490.000                         | 60,320             |           | 43,978         | 57,565                                               | (13,588)                                           | 0                                                      | 0                                                                             | (13,588)                                                                          | 0                                                                                   | 43,978                                                        | 0                                                    | 16,342                                    | 16,342                              | 0                                                                     |                                                |                                                                                                                  |
| ..858119-10-0                | STEEL DYNAMICS INC .....                 |              | 03/27/2023       | EXTERNAL MANAGER TRA ...   | 345.000                         | 38,044             |           | 22,822         | 33,707                                               | (10,885)                                           | 0                                                      | 0                                                                             | (10,885)                                                                          | 0                                                                                   | 22,822                                                        | 0                                                    | 15,223                                    | 15,223                              | 117                                                                   |                                                |                                                                                                                  |
| ..86771W-10-5                | SUNRUN INC .....                         |              | 03/13/2023       | EXTERNAL MANAGER TRA ...   | 770.000                         | 16,347             |           | 18,200         | 10,088                                               | (861)                                              | 0                                                      | 0                                                                             | (861)                                                                             | 0                                                                                   | 18,200                                                        | 0                                                    | (1,852)                                   | (1,852)                             | 0                                                                     |                                                |                                                                                                                  |
| ..87161C-50-1                | SYNOVUS FINANCIAL CORP .....             |              | 03/27/2023       | EXTERNAL MANAGER TRA ...   | 1,475.000                       | 47,166             |           | 55,145         | 55,386                                               | (242)                                              | 0                                                      | 0                                                                             | (242)                                                                             | 0                                                                                   | 55,145                                                        | 0                                                    | (7,979)                                   | (7,979)                             | 502                                                                   |                                                |                                                                                                                  |
| ..87918A-10-5                | TELADOC HEALTH INC .....                 |              | 03/27/2023       | EXTERNAL MANAGER TRA ...   | 538.000                         | 13,292             |           | 3,973          | 13,887                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 13,887                                                        | 0                                                    | (596)                                     | (596)                               | 0                                                                     |                                                |                                                                                                                  |
| ..88025U-10-9                | 10X GENOMICS INC CLASS A .....           |              | 02/13/2023       | EXTERNAL MANAGER TRA ...   | 250.000                         | 11,203             |           | 9,110          | 9,110                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 9,110                                                         | 0                                                    | 2,093                                     | 2,093                               | 0                                                                     |                                                |                                                                                                                  |
| ..88339J-10-5                | TRADE DESK INC CLASS A .....             |              | 01/24/2023       | EXTERNAL MANAGER TRA ...   | 540.000                         | 25,516             |           | 22,621         | 24,208                                               | (1,588)                                            | 0                                                      | 0                                                                             | (1,588)                                                                           | 0                                                                                   | 22,621                                                        | 0                                                    | 2,896                                     | 2,896                               | 0                                                                     |                                                |                                                                                                                  |
| ..902494-10-3                | TYSON FOODS INC .....                    |              | 03/22/2023       | EXTERNAL MANAGER TRA ...   | 870.000                         | 50,454             |           | 54,158         | 54,158                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 54,158                                                        | 0                                                    | (3,703)                                   | (3,703)                             | 418                                                                   |                                                |                                                                                                                  |
| ..904214-10-3                | UMPOHA HOLDINGS CORP .....               |              | 03/02/2023       | EXCHANGE OFFER .....       | 2,144.000                       | 22,769             |           | 22,769         | 38,270                                               | (15,501)                                           | 0                                                      | 0                                                                             | (15,501)                                                                          | 0                                                                                   | 22,769                                                        | 0                                                    | 0                                         | 0                                   | 450                                                                   |                                                |                                                                                                                  |
| ..91332U-10-1                | UNITY SOFTWARE INC .....                 |              | 03/13/2023       | EXTERNAL MANAGER TRA ...   | 1,470.000                       | 42,657             |           | 42,027         | 42,027                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 42,027                                                        | 0                                                    | 630                                       | 630                                 | 0                                                                     |                                                |                                                                                                                  |
| ..91529Y-10-6                | UNUM .....                               |              | 03/27/2023       | EXTERNAL MANAGER TRA ...   | 1,050.000                       | 40,611             |           | 34,361         | 43,082                                               | (8,721)                                            | 0                                                      | 0                                                                             | (8,721)                                                                           | 0                                                                                   | 34,361                                                        | 0                                                    | 6,251                                     | 6,251                               | 347                                                                   |                                                |                                                                                                                  |
| ..921943-85-8                | VANGUARD TAX MANAGED FUND FTSE DEV ..... |              | 02/28/2023       | CANACCORD GENUITY .....    | 46,471.000                      | 2,052,143          |           | 1,856,516      | 1,950,620                                            | (94,104)                                           | 0                                                      | 0                                                                             | (94,104)                                                                          | 0                                                                                   | 1,856,516                                                     | 0                                                    | 195,626                                   | 195,626                             | 0                                                                     |                                                |                                                                                                                  |
| ..922042-87-4                | VANGUARD EUROPEAN STOCK INDEX FUND ..... |              | 02/09/2023       | JANE STREET EXECUTIO ..... | 49,180.000                      | 2,997,944          |           | 2,834,145      | 2,726,047                                            | 108,098                                            | 0                                                      | 0                                                                             | 108,098                                                                           | 0                                                                                   | 2,834,145                                                     | 0                                                    | 163,799                                   | 163,799                             | 0                                                                     |                                                |                                                                                                                  |
| ..92276F-10-0                | VENTAS REIT INC .....                    |              | 02/27/2023       | EXTERNAL MANAGER TRA ...   | 790.000                         | 39,154             |           | 35,590         | 31,734                                               | (3,855)                                            | 0                                                      | 0                                                                             | (3,855)                                                                           | 0                                                                                   | 31,734                                                        | 0                                                    | 7,420                                     | 7,420                               | 356                                                                   |                                                |                                                                                                                  |
| ..96145D-10-5                | WESTROCK .....                           |              | 02/27/2023       | EXTERNAL MANAGER TRA ...   | 485.000                         | 15,416             |           | 14,982         | 17,053                                               | (2,071)                                            | 0                                                      | 0                                                                             | (2,071)                                                                           | 0                                                                                   | 14,982                                                        | 0                                                    | 434                                       | 434                                 | 133                                                                   |                                                |                                                                                                                  |
| ..969457-10-0                | WILLIAMS INC .....                       |              | 01/30/2023       | EXTERNAL MANAGER TRA ...   | 2,440.000                       | 76,431             |           | 69,857         | 80,276                                               | (10,419)                                           | 0                                                      | 0                                                                             | (10,419)                                                                          | 0                                                                                   | 69,857                                                        | 0                                                    | 6,574                                     | 6,574                               | 0                                                                     |                                                |                                                                                                                  |
| ..969904-10-1                | WILLIAMS SONOMA INC .....                |              | 03/27/2023       | EXTERNAL MANAGER TRA ...   | 928.000                         | 110,780            |           | 105,820        | 106,646                                              | (826)                                              | 0                                                      | 0                                                                             | (826)                                                                             | 0                                                                                   | 105,820                                                       | 0                                                    | 4,960                                     | 4,960                               | 724                                                                   |                                                |                                                                                                                  |
| ..97650W-10-8                | WINTRUST FINANCIAL CORP .....            |              | 03/27/2023       | EXTERNAL MANAGER TRA ...   | 320.000                         | 22,967             |           | 26,096         | 27,046                                               | (950)                                              | 0                                                      | 0                                                                             | (950)                                                                             | 0                                                                                   | 26,096                                                        | 0                                                    | (3,129)                                   | (3,129)                             | 128                                                                   |                                                |                                                                                                                  |
| ..989701-10-7                | ZIONS BANCORPORATION .....               |              | 03/22/2023       | EXTERNAL MANAGER TRA ...   | 405.000                         | 12,843             |           | 19,910         | 19,910                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 19,910                                                        | 0                                                    | (7,066)                                   | (7,066)                             | 166                                                                   |                                                |                                                                                                                  |
| ..98980F-10-4                | ZOOMINFO TECHNOLOGIES INC .....          |              | 01/30/2023       | EXTERNAL MANAGER TRA ...   | 1,515.000                       | 40,067             |           | 45,617         | 45,617                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 45,617                                                        | 0                                                    | (5,550)                                   | (5,550)                             | 0                                                                     |                                                |                                                                                                                  |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

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<br>Identification                                                                            | Description                   | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | 22<br>NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..G0450A-10-5                                                                                      | ARCH CAPITAL GROUP LTD .....  | .....        | 03/29/2023       | EXTERNAL MANAGER TRA ... | 1,370,000                       | 91,653             |           | 62,321         | 86,009                                               | (23,687)                                           | 0                                                      | 0                                                                             | (23,687)                                                                          | 0                                                                                   | 62,321                                                        | 0                                                    | 29,328                                    | 29,328                              | 0                                                                     |                                                |                                                                                                                        |
| ..G1890L-10-7                                                                                      | CAPRI HOLDINGS LTD .....      | C.....       | 02/27/2023       | EXTERNAL MANAGER TRA ... | 945,000                         | 48,177             |           | 56,833         | 7,165                                                | (2,360)                                            | 0                                                      | 0                                                                             | (2,360)                                                                           | 0                                                                                   | 56,833                                                        | 0                                                    | (8,655)                                   | (8,655)                             | 0                                                                     |                                                |                                                                                                                        |
| ..L5217E-12-0                                                                                      | INTELSAT EMERGENCE .....      | C.....       | 01/27/2023       | VARIOUS .....            | 608,720                         | 13,677             |           | 19,783         | 19,783                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 19,783                                                        | 0                                                    | (6,107)                                   | (6,107)                             | 0                                                                     |                                                |                                                                                                                        |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                               |              |                  |                          |                                 | 44,523,452         | XXX       | 44,052,220     | 25,689,737                                           | 661,881                                            | 0                                                      | 0                                                                             | 661,881                                                                           | 0                                                                                   | 44,052,220                                                    | 0                                                    | 471,227                                   | 471,227                             | 164,218                                                               | XXX                                            | XXX                                                                                                                    |
| ..316146-10-9                                                                                      | Fid Inv Gr Bond .....         | .....        | 03/31/2023       | Fidelity .....           | 2,421,666                       | 17,506             |           | 19,583         | 17,097                                               |                                                    |                                                        |                                                                               | 0                                                                                 |                                                                                     | 19,583                                                        |                                                      | (2,078)                                   | (2,078)                             | 138                                                                   |                                                | 1. ....                                                                                                                |
| ..701769-40-8                                                                                      | Parnassus Equity IS .....     | .....        | 03/31/2023       | Fidelity .....           | 168,753                         | 8,374              |           | 7,482          | 7,936                                                |                                                    |                                                        |                                                                               | 0                                                                                 |                                                                                     | 7,482                                                         |                                                      | 891                                       | 891                                 |                                                                       |                                                | 1. ....                                                                                                                |
| ..74256W-58-4                                                                                      | PIF MidCap Fund R6 .....      | .....        | 03/31/2023       | Fidelity .....           | 42,855                          | 1,337              |           | 1,185          | 1,338                                                |                                                    |                                                        |                                                                               | 0                                                                                 |                                                                                     | 1,185                                                         |                                                      | 152                                       | 152                                 |                                                                       |                                                | 1. ....                                                                                                                |
| ..378690-82-0                                                                                      | Glenmede Sm Cap E IS .....    | .....        | 03/31/2023       | Fidelity .....           | 6,563,159                       | 203,524            |           | 218,035        | 204,771                                              |                                                    |                                                        |                                                                               | 0                                                                                 |                                                                                     | 218,035                                                       |                                                      | (14,511)                                  | (14,511)                            |                                                                       |                                                | 1. ....                                                                                                                |
| ..315911-75-0                                                                                      | Fid 500 Index IPR .....       | .....        | 03/31/2023       | Fidelity .....           | 19,169                          | 2,542              |           | 1,986          | 2,552                                                |                                                    |                                                        |                                                                               | 0                                                                                 |                                                                                     | 1,986                                                         |                                                      | 556                                       | 556                                 |                                                                       |                                                | 1. ....                                                                                                                |
| ..315911-72-7                                                                                      | Fid Intl Index IPR .....      | .....        | 03/31/2023       | Fidelity .....           | 4,907,746                       | 218,800            |           | 203,267        | 202,150                                              |                                                    |                                                        |                                                                               | 0                                                                                 |                                                                                     | 203,267                                                       |                                                      | 15,534                                    | 15,534                              |                                                                       |                                                | 1. ....                                                                                                                |
| ..411512-52-8                                                                                      | Harbor Cap App Ret .....      | .....        | 03/31/2023       | Fidelity .....           | 22,115                          | 1,381              |           | 1,715          | 1,391                                                |                                                    |                                                        |                                                                               | 0                                                                                 |                                                                                     | 1,715                                                         |                                                      | (334)                                     | (334)                               |                                                                       |                                                | 1. ....                                                                                                                |
| ..92646A-82-3                                                                                      | Victory Special Value I ..... | .....        | 03/31/2023       | Fidelity .....           | 121,536                         | 2,124              |           | 2,314          | 2,128                                                |                                                    |                                                        |                                                                               | 0                                                                                 |                                                                                     | 2,314                                                         |                                                      | (189)                                     | (189)                               | 25                                                                    |                                                | 1. ....                                                                                                                |
| ..315794-77-6                                                                                      | Fid Freedom 2025 K .....      | .....        | 03/31/2023       | Fidelity .....           | 764,743                         | 8,970              |           | 11,131         | 8,947                                                |                                                    |                                                        |                                                                               | 0                                                                                 |                                                                                     | 11,131                                                        |                                                      | (2,161)                                   | (2,161)                             |                                                                       |                                                | 1. ....                                                                                                                |
| ..31618H-36-6                                                                                      | Fid Intl Cap Appr K6 .....    | .....        | 03/31/2023       | Fidelity .....           | 108,541                         | 1,313              |           | 1,513          | 1,308                                                |                                                    |                                                        |                                                                               | 0                                                                                 |                                                                                     | 1,513                                                         |                                                      | (200)                                     | (200)                               |                                                                       |                                                | 1. ....                                                                                                                |
| 5519999999. Subtotal - Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO   |                               |              |                  |                          |                                 | 465,871            | XXX       | 468,211        | 449,618                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 468,211                                                       | 0                                                    | (2,340)                                   | (2,340)                             | 163                                                                   | XXX                                            | XXX                                                                                                                    |
| 5989999997. Total - Common Stocks - Part 4                                                         |                               |              |                  |                          |                                 | 44,989,323         | XXX       | 44,520,431     | 26,139,355                                           | 661,881                                            | 0                                                      | 0                                                                             | 661,881                                                                           | 0                                                                                   | 44,520,431                                                    | 0                                                    | 468,887                                   | 468,887                             | 164,381                                                               | XXX                                            | XXX                                                                                                                    |
| 5989999998. Total - Common Stocks - Part 5                                                         |                               |              |                  |                          |                                 | XXX                | XXX       | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                   | XXX                                            | XXX                                                                                                                    |
| 5989999999. Total - Common Stocks                                                                  |                               |              |                  |                          |                                 | 44,989,323         | XXX       | 44,520,431     | 26,139,355                                           | 661,881                                            | 0                                                      | 0                                                                             | 661,881                                                                           | 0                                                                                   | 44,520,431                                                    | 0                                                    | 468,887                                   | 468,887                             | 164,381                                                               | XXX                                            | XXX                                                                                                                    |
| 5999999999. Total - Preferred and Common Stocks                                                    |                               |              |                  |                          |                                 | 44,989,323         | XXX       | 44,520,431     | 26,139,355                                           | 661,881                                            | 0                                                      | 0                                                                             | 661,881                                                                           | 0                                                                                   | 44,520,431                                                    | 0                                                    | 468,887                                   | 468,887                             | 164,381                                                               | XXX                                            | XXX                                                                                                                    |
| 6009999999 - Totals                                                                                |                               |              |                  |                          |                                 | 400,559,255        | XXX       | 404,687,668    | 268,579,582                                          | 615,332                                            | 39,412                                                 | 0                                                                             | 654,744                                                                           | 0                                                                                   | 403,384,592                                                   | 4,146                                                | (2,838,346)                               | (2,834,200)                         | 4,301,625                                                             | XXX                                            | XXX                                                                                                                    |

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

Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  
**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To  
**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees  
**N O N E**

SCHEDULE DL - PART 1  
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<br>Identification | Description                                                                                                 | Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and SVO<br>Administrative<br>Symbol | Fair Value | Book/Adjusted<br>Carrying Value | Maturity Date |
| 0109999999.             | Total - U.S. Government Bonds                                                                               |      |                                                                                             | 0          | 0                               | XXX           |
| 0309999999.             | Total - All Other Government Bonds                                                                          |      |                                                                                             | 0          | 0                               | XXX           |
| 0509999999.             | Total - U.S. States, Territories and Possessions Bonds                                                      |      |                                                                                             | 0          | 0                               | XXX           |
| 0709999999.             | Total - U.S. Political Subdivisions Bonds                                                                   |      |                                                                                             | 0          | 0                               | XXX           |
| 0909999999.             | Total - U.S. Special Revenues Bonds                                                                         |      |                                                                                             | 0          | 0                               | XXX           |
| 1109999999.             | Total - Industrial and Miscellaneous (Unaffiliated) Bonds                                                   |      |                                                                                             | 0          | 0                               | XXX           |
| 1309999999.             | Total - Hybrid Securities                                                                                   |      |                                                                                             | 0          | 0                               | XXX           |
| 1509999999.             | Total - Parent, Subsidiaries and Affiliates Bonds                                                           |      |                                                                                             | 0          | 0                               | XXX           |
| 1909999999.             | Subtotal - Unaffiliated Bank Loans                                                                          |      |                                                                                             | 0          | 0                               | XXX           |
| 2419999999.             | Total - Issuer Obligations                                                                                  |      |                                                                                             | 0          | 0                               | XXX           |
| 2429999999.             | Total - Residential Mortgage-Backed Securities                                                              |      |                                                                                             | 0          | 0                               | XXX           |
| 2439999999.             | Total - Commercial Mortgage-Backed Securities                                                               |      |                                                                                             | 0          | 0                               | XXX           |
| 2449999999.             | Total - Other Loan-Backed and Structured Securities                                                         |      |                                                                                             | 0          | 0                               | XXX           |
| 2459999999.             | Total - SVO Identified Funds                                                                                |      |                                                                                             | 0          | 0                               | XXX           |
| 2469999999.             | Total - Affiliated Bank Loans                                                                               |      |                                                                                             | 0          | 0                               | XXX           |
| 2479999999.             | Total - Unaffiliated Bank Loans                                                                             |      |                                                                                             | 0          | 0                               | XXX           |
| 2489999999.             | Total - Unaffiliated Certificates of Deposit                                                                |      |                                                                                             | 0          | 0                               | XXX           |
| 2509999999.             | Total Bonds                                                                                                 |      |                                                                                             | 0          | 0                               | XXX           |
| 4109999999.             | Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated) |      |                                                                                             | 0          | 0                               | XXX           |
| 4409999999.             | Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates         |      |                                                                                             | 0          | 0                               | XXX           |
| 4509999999.             | Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)                                               |      |                                                                                             | 0          | 0                               | XXX           |
| 5109999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)    |      |                                                                                             | 0          | 0                               | XXX           |
| 5409999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds                                   |      |                                                                                             | 0          | 0                               | XXX           |
| 5609999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts                         |      |                                                                                             | 0          | 0                               | XXX           |
| 5809999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds                               |      |                                                                                             | 0          | 0                               | XXX           |
| 5979999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates            |      |                                                                                             | 0          | 0                               | XXX           |
| 5989999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type)                                                  |      |                                                                                             | 0          | 0                               | XXX           |
| 5999999999.             | Total - Preferred and Common Stocks                                                                         |      |                                                                                             | 0          | 0                               | XXX           |
| 638995-91-0             | State Street Navigator Government MM                                                                        |      | 1.C                                                                                         | 13,550,191 | 13,550,191                      |               |
| 9709999999.             | Subtotal - Cash Equivalents (Schedule E Part 2 type)                                                        |      |                                                                                             | 13,550,191 | 13,550,191                      | XXX           |
| 9999999999.             | Totals                                                                                                      |      |                                                                                             | 13,550,191 | 13,550,191                      | XXX           |

General Interrogatories:

1. Total activity for the year      Fair Value \$      2,300,307      Book/Adjusted Carrying Value \$      2,300,307
2. Average balance for the year      Fair Value \$      3,291,609      Book/Adjusted Carrying Value \$      3,291,609
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1 \$      13,550,191      NAIC 2 \$      NAIC 3 \$      NAIC 4 \$      NAIC 5 \$      NAIC 6 \$

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1                                                                                                                                              | 2    | 3                | 4                                                  | 5                                                    | Book Balance at End of Each Month<br>During Current Quarter |              |             | 9     |
|------------------------------------------------------------------------------------------------------------------------------------------------|------|------------------|----------------------------------------------------|------------------------------------------------------|-------------------------------------------------------------|--------------|-------------|-------|
|                                                                                                                                                |      |                  |                                                    |                                                      | 6                                                           | 7            | 8           |       |
|                                                                                                                                                |      |                  |                                                    |                                                      | First Month                                                 | Second Month | Third Month |       |
| Depository                                                                                                                                     | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date |                                                             |              |             | *     |
| 270 Park Avenue, New York<br>JP Morgan Chase Bank, N.A. ... City, NY, 10017 .....                                                              |      |                  |                                                    |                                                      | 8,908,990                                                   | 9,992,978    | 8,173,066   | .XXX. |
| 270 Park Avenue, New York<br>JP Morgan Chase Bank, N.A. ... City, NY, 10017 .....                                                              |      |                  |                                                    |                                                      | (2,883,703)                                                 | (2,964,639)  | (2,664,668) | .XXX. |
| 270 Park Avenue, New York<br>JP Morgan Chase Bank, N.A. ... City, NY, 10017 .....                                                              |      |                  |                                                    |                                                      | (70,876,628)                                                | (65,334,050) | (5,006,306) | .XXX. |
| 6023 Airport Rd, Oriskany,<br>Bank of New York Mellon ..... NY 13424 .....                                                                     |      |                  |                                                    |                                                      | 125,253                                                     | 140,659      | 2,322,400   | .XXX. |
| 8250 Woodfield Crossing<br>Federal Home Loan Bank of Blvd, Indianapolis IN<br>Indianapolis ..... 46240 .....                                   |      |                  |                                                    |                                                      | 181,002                                                     | 172,847      | 273,239     | .XXX. |
| 801 Pennsylvania, Kansas<br>State Street Bank and Trust Company ..... City, MO 64105 .....                                                     |      | 0.039            | 446,977                                            |                                                      | 15,085.057                                                  | 62,537,233   | 37,819,821  | .XXX. |
| 0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories      | XXX  | XXX              |                                                    |                                                      |                                                             |              |             | XXX   |
| 0199999. Totals - Open Depositories                                                                                                            | XXX  | XXX              | 446,977                                            | 0                                                    | (49,460,029)                                                | 4,545,028    | 40,917,551  | XXX   |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX  | XXX              |                                                    |                                                      |                                                             |              |             | XXX   |
| 0299999. Totals - Suspended Depositories                                                                                                       | XXX  | XXX              | 0                                                  | 0                                                    | 0                                                           | 0            | 0           | XXX   |
| 0399999. Total Cash on Deposit                                                                                                                 | XXX  | XXX              | 446,977                                            | 0                                                    | (49,460,029)                                                | 4,545,028    | 40,917,551  | XXX   |
| 0499999. Cash in Company's Office                                                                                                              | XXX  | XXX              | XXX                                                | XXX                                                  |                                                             |              |             | XXX   |
|                                                                                                                                                |      |                  |                                                    |                                                      |                                                             |              |             |       |
|                                                                                                                                                |      |                  |                                                    |                                                      |                                                             |              |             |       |
|                                                                                                                                                |      |                  |                                                    |                                                      |                                                             |              |             |       |
|                                                                                                                                                |      |                  |                                                    |                                                      |                                                             |              |             |       |
|                                                                                                                                                |      |                  |                                                    |                                                      |                                                             |              |             |       |
|                                                                                                                                                |      |                  |                                                    |                                                      |                                                             |              |             |       |
|                                                                                                                                                |      |                  |                                                    |                                                      |                                                             |              |             |       |
| 0599999. Total - Cash                                                                                                                          | XXX  | XXX              | 446,977                                            | 0                                                    | (49,460,029)                                                | 4,545,028    | 40,917,551  | XXX   |



STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1                 | 2                                                                                                      | 3       | 4                | 5                | 6                | 7                            | 8                                  | 9                           |
|-------------------|--------------------------------------------------------------------------------------------------------|---------|------------------|------------------|------------------|------------------------------|------------------------------------|-----------------------------|
| CUSIP             | Description                                                                                            | Code    | Date Acquired    | Rate of Interest | Maturity Date    | Book/Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
| 0109999999.       | Total - U.S. Government Bonds                                                                          |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 0309999999.       | Total - All Other Government Bonds                                                                     |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 0509999999.       | Total - U.S. States, Territories and Possessions Bonds                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 0709999999.       | Total - U.S. Political Subdivisions Bonds                                                              |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 0909999999.       | Total - U.S. Special Revenues Bonds                                                                    |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| .....             | CHEVRON CORP .....                                                                                     | .....   | 03/17/2023 ..... | 5.773 .....      | 05/11/2023 ..... | 699,457 .....                | 5,275 .....                        | 143 .....                   |
| .....             | CONTINENTAL RESOURCES INC .....                                                                        | .....   | 02/06/2023 ..... | 4.500 .....      | 04/15/2023 ..... | 529,779 .....                | 10,998 .....                       | 813 .....                   |
| .....             | JOHN DEERE CAPITAL CORP .....                                                                          | .....   | 03/17/2023 ..... | 5.422 .....      | 06/07/2023 ..... | 798,662 .....                | 3,012 .....                        | 213 .....                   |
| .....             | DUKE ENERGY CORP .....                                                                                 | .....   | 03/28/2023 ..... | 4.550 .....      | 06/10/2023 ..... | 998,949 .....                | 2,788 .....                        | 29 .....                    |
| .....             | ESSEX PORTFOLIO LP .....                                                                               | .....   | 03/07/2023 ..... | 3.250 .....      | 05/01/2023 ..... | 409,079 .....                | 5,552 .....                        | 669 .....                   |
| .....             | FEDERAL REALTY INVESTMENT TRUST .....                                                                  | .....   | 03/17/2023 ..... | 2.750 .....      | 06/01/2023 ..... | 4,977,166 .....              | 45,833 .....                       | 3,766 .....                 |
| .....             | PIEDMONT OPERATING PARTNERSHIP LP .....                                                                | .....   | 03/30/2023 ..... | 3.400 .....      | 06/01/2023 ..... | 98,882 .....                 | 1,152 .....                        | 0 .....                     |
| .....             | REPUBLIC SERVICES INC .....                                                                            | .....   | 03/15/2023 ..... | 4.750 .....      | 05/15/2023 ..... | 446,352 .....                | 8,021 .....                        | 201 .....                   |
| .....             | WASTE MANAGEMENT INC 2.4 05/15/23 .....                                                                | .....   | 03/17/2023 ..... | 2.400 .....      | 05/15/2023 ..... | 1,548,479 .....              | 14,099 .....                       | 1,471 .....                 |
| .....             | COCA-COLA EUROPEAN PARTNERS PLC .....                                                                  | .....   | 03/31/2023 ..... | 0.500 .....      | 05/05/2023 ..... | 993,784 .....                | 2,056 .....                        | 0 .....                     |
| 1019999999.       | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                    |         |                  |                  |                  | 11,500,589                   | 98,786                             | 7,305                       |
| .....             | CONAGRA FOODS INC .....                                                                                | .....   | 03/23/2023 ..... | 0.000 .....      | 04/21/2023 ..... | 4,984,228 .....              | 0 .....                            | 7,065 .....                 |
| .....             | CONSTELLATION BRANDS INC .....                                                                         | .....   | 03/10/2023 ..... | 0.000 .....      | 04/11/2023 ..... | 12,980,508 .....             | 0 .....                            | 42,677 .....                |
| .....             | CONSTELLATION BRANDS INC .....                                                                         | .....   | 02/28/2023 ..... | 0.000 .....      | 04/18/2023 ..... | 8,678,164 .....              | 0 .....                            | 40,807 .....                |
| .....             | CROWN CASTLE INTL CORP .....                                                                           | .....   | 03/06/2023 ..... | 0.000 .....      | 04/13/2023 ..... | 4,112,473 .....              | 0 .....                            | 15,593 .....                |
| .....             | DOLLAR GENERAL CORP .....                                                                              | .....   | 03/16/2023 ..... | 0.000 .....      | 04/17/2023 ..... | 9,974,379 .....              | 0 .....                            | 25,490 .....                |
| .....             | FIDELITY NATL INFO SERV .....                                                                          | .....   | 03/23/2023 ..... | 0.000 .....      | 04/14/2023 ..... | 9,979,315 .....              | 0 .....                            | 14,270 .....                |
| .....             | GLOBAL PAYMENTS INC .....                                                                              | .....   | 03/27/2023 ..... | 0.000 .....      | 04/26/2023 ..... | 9,958,994 .....              | 0 .....                            | 8,161 .....                 |
| .....             | INTERNATIONAL FLAVORS & FRAGRANCES .....                                                               | .....   | 01/31/2023 ..... | 0.000 .....      | 04/28/2023 ..... | 6,472,203 .....              | 0 .....                            | 58,915 .....                |
| .....             | JABIL INC .....                                                                                        | .....   | 03/31/2023 ..... | 0.000 .....      | 04/03/2023 ..... | 3,998,755 .....              | 0 .....                            | 622 .....                   |
| .....             | JABIL INC .....                                                                                        | .....   | 03/14/2023 ..... | 0.000 .....      | 04/05/2023 ..... | 11,243,207 .....             | 0 .....                            | 30,469 .....                |
| .....             | JABIL INC .....                                                                                        | .....   | 03/10/2023 ..... | 0.000 .....      | 04/06/2023 ..... | 7,394,401 .....              | 0 .....                            | 24,537 .....                |
| .....             | JABIL INC .....                                                                                        | .....   | 03/24/2023 ..... | 0.000 .....      | 04/14/2023 ..... | 7,484,543 .....              | 0 .....                            | 9,480 .....                 |
| .....             | LOWES COMPANIES INC .....                                                                              | .....   | 03/16/2023 ..... | 0.000 .....      | 04/10/2023 ..... | 9,986,216 .....              | 0 .....                            | 24,411 .....                |
| .....             | ALIMENTATION COUCHE-TARD .....                                                                         | .....   | 03/21/2023 ..... | 0.000 .....      | 04/21/2023 ..... | 5,980,465 .....              | 0 .....                            | 10,690 .....                |
| .....             | CANADIAN NATURAL RESOURCES LTD .....                                                                   | .....   | 03/31/2023 ..... | 0.000 .....      | 04/26/2023 ..... | 9,960,271 .....              | 0 .....                            | 1,583 .....                 |
| .....             | NUTRIEN LTD .....                                                                                      | .....   | 03/21/2023 ..... | 0.000 .....      | 04/21/2023 ..... | 4,983,860 .....              | 0 .....                            | 8,833 .....                 |
| .....             | ROGERS COMMUNICATIONS INC .....                                                                        | .....   | 03/14/2023 ..... | 0.000 .....      | 04/25/2023 ..... | 9,963,573 .....              | 0 .....                            | 25,642 .....                |
| .....             | SUNCOR ENERGY INC. ....                                                                                | .....   | 03/27/2023 ..... | 0.000 .....      | 06/27/2023 ..... | 4,931,070 .....              | 0 .....                            | 3,904 .....                 |
| 1039999999.       | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities |         |                  |                  |                  | 143,066,625                  | 0                                  | 353,149                     |
| 1109999999.       | Total - Industrial and Miscellaneous (Unaffiliated) Bonds                                              |         |                  |                  |                  | 154,567,214                  | 98,786                             | 360,454                     |
| 1309999999.       | Total - Hybrid Securities                                                                              |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 1509999999.       | Total - Parent, Subsidiaries and Affiliates Bonds                                                      |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 1909999999.       | Subtotal - Unaffiliated Bank Loans                                                                     |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2419999999.       | Total - Issuer Obligations                                                                             |         |                  |                  |                  | 11,500,589                   | 98,786                             | 7,305                       |
| 2429999999.       | Total - Residential Mortgage-Backed Securities                                                         |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2439999999.       | Total - Commercial Mortgage-Backed Securities                                                          |         |                  |                  |                  | 143,066,625                  | 0                                  | 353,149                     |
| 2449999999.       | Total - Other Loan-Backed and Structured Securities                                                    |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2459999999.       | Total - SVO Identified Funds                                                                           |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2469999999.       | Total - Affiliated Bank Loans                                                                          |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2479999999.       | Total - Unaffiliated Bank Loans                                                                        |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2509999999.       | Total Bonds                                                                                            |         |                  |                  |                  | 154,567,214                  | 98,786                             | 360,454                     |
| 00142W-84-3 ..... | INVESCO PRIMR US GVRN MNY CL INST .....                                                                | SD..... | 03/01/2023 ..... | 0.000 .....      | .....            | 1,000,000 .....              | 0 .....                            | 10,028 .....                |
| 09248U-70-0 ..... | BLKPK LQDTY FED CL INSTNL .....                                                                        | .....   | 03/31/2023 ..... | 0.000 .....      | .....            | 12,030,000 .....             | 0 .....                            | 0 .....                     |
| 825252-38-0 ..... | INVESCO TREASURY-CAVU SEC .....                                                                        | .....   | 03/27/2023 ..... | 0.000 .....      | .....            | 17,429,588 .....             | 0 .....                            | 0 .....                     |
| 8209999999.       | Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO                                 |         |                  |                  |                  | 30,459,588                   | 0                                  | 10,028                      |
| 38141W-27-3 ..... | GOLDMAN SACHS FIN SQ GOVT FS 0.92 .....                                                                | .....   | 03/31/2023 ..... | 0.000 .....      | .....            | 30,000,000 .....             | 0 .....                            | 0 .....                     |
| 52470G-79-1 ..... | WESTERN ASSET INSTITUTIONAL GO 12/31/49 .....                                                          | .....   | 03/31/2023 ..... | 0.000 .....      | .....            | 30,000,000 .....             | 0 .....                            | 0 .....                     |
| 61747C-70-7 ..... | MS INST LIQ GOVT CL INS .....                                                                          | .....   | 03/28/2023 ..... | 0.000 .....      | .....            | 30,000,000 .....             | 0 .....                            | 0 .....                     |

STATEMENT AS OF MARCH 31, 2023 OF THE Blue Care Network of Michigan

SCHEDULE E - PART 2 - CASH EQUIVALENTS

| Show Investments Owned End of Current Quarter              |                                |       |                        |                   |               |                              |                                    |                             |
|------------------------------------------------------------|--------------------------------|-------|------------------------|-------------------|---------------|------------------------------|------------------------------------|-----------------------------|
| 1                                                          | 2                              | 3     | 4                      | 5                 | 6             | 7                            | 8                                  | 9                           |
| CUSIP                                                      | Description                    | Code  | Date Acquired          | Rate of Interest  | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
| 72701U-10-4 .....                                          | P1F GOVERNMENT PORTFOLIO ..... | ..... | ..... 03/13/2023 ..... | ..... 0.000 ..... | ..... .....   | ..... 4,999,500 .....        | ..... 0 .....                      | ..... 0 .....               |
| 90262Y-74-5 .....                                          | UBS SELECT GOVT PREF-A .....   | ..... | ..... 03/13/2023 ..... | ..... 0.000 ..... | ..... .....   | ..... 30,046,111 .....       | ..... 0 .....                      | ..... 0 .....               |
| 31617H-10-2 .....                                          | FIDELITY GOVT MMKT .....       | ..... | ..... 03/31/2023 ..... | ..... 0.000 ..... | ..... .....   | ..... 220,707 .....          | ..... 0 .....                      | ..... 1,213 .....           |
| 8309999999. Subtotal - All Other Money Market Mutual Funds |                                |       |                        |                   |               | 125,266,318                  | 0                                  | 1,213                       |
| 8609999999 - Total Cash Equivalents                        |                                |       |                        |                   |               | 310,293,120                  | 98,786                             | 371,695                     |