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HEALTH QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

Priority Health

NAIC Group Code 3383 (Current) 3383 (Prior) NAIC Company Code 95561 Employer's ID Number 38-2715520

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 03/07/1986 Commenced Business 10/15/1986

Statutory Home Office 1231 East Beltline NE (Street and Number), Grand Rapids, MI, US 49525-4501 (City or Town, State, Country and Zip Code)

Main Administrative Office 1231 East Beltline NE (Street and Number)
Grand Rapids, MI, US 49525-4501 (City or Town, State, Country and Zip Code), 616-464-8931 (Area Code) (Telephone Number)

Mail Address 1231 East Beltline NE (Street and Number or P.O. Box), Grand Rapids, MI, US 49525-4501 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1231 East Beltline NE (Street and Number)
Grand Rapids, MI, US 49525-4501 (City or Town, State, Country and Zip Code), 616-464-8131 (Area Code) (Telephone Number)

Internet Website Address www.priorityhealth.com

Statutory Statement Contact Nikki McZee (Name), 616-464-8205 (Area Code) (Telephone Number)
nikki.mczee@corewellhealth.org (E-mail Address), 616-942-7916 (FAX Number)

OFFICERS

President / Chief Executive Officer: Praveen Gope Thadani
Secretary: Kimberly Lynn Thomas
Treasurer / Chief Financial Officer: Nicholas Patrick Gates

OTHER

DIRECTORS OR TRUSTEES

Doug Paul Baker	Matthew Elson Cox	Christina Michelle Freese Decker
Richard Lee DeVore	Doug Allen Dozeman	Linda Hughley Gillum #
Ann Mutzabaugh Harten	Birgit Maria Klohs	Howard Neal Morof
Edwin Anders Ness	Ora Hirsch Pescovitz	Garrick John Rochow #
Mina Patel Sooch	Michael Frederic Sytsma	Praveen Gope Thadani
Alicia Margarita Torres	Elaine Coston Wood	

State of Michigan
County of
SS:

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

Praveen Gope Thadani President	Nicholas Patrick Gates Treasurer	Kimberly Lynn Thomas 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.....

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	603,176,875		603,176,875	599,343,273
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	591,847,131	6,699,999	585,147,132	562,900,288
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ (11,779,635)), cash equivalents ($ 537,441,846) and short-term investments ($ 298,163,475)	823,825,682		823,825,682	465,349,090
6.	Contract loans (including $ ..... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets			0	0
9.	Receivables for securities	0		0	6,800,000
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,018,849,688	6,699,999	2,012,149,689	1,634,392,651
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	5,377,731		5,377,731	5,009,757
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	21,408,944	2,590,762	18,818,182	16,183,880
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ 85,640,659)	85,640,659		85,640,659	49,839,776
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,286,710		2,286,710	3,068,610
	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	238,218		238,218	20,670,084
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
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 ($ .....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	27,764,516		27,764,516	20,599,053
24.	Health care ($ 171,398,775) and other amounts receivable	192,703,045	21,286,226	171,416,819	144,732,057
25.	Aggregate write-ins for other than invested assets	41,206,321	61,075,832	(19,869,511)	(20,605,419)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,395,475,832	91,652,819	2,303,823,013	1,873,890,449
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	2,395,475,832	91,652,819	2,303,823,013	1,873,890,449
	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.	Prepaid expenses	61,075,832	61,075,832	0	0
2502.	Goodwill	(19,869,511)		(19,869,511)	(20,605,419)
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)	41,206,321	61,075,832	(19,869,511)	(20,605,419)

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ ..... reinsurance ceded)	437,172,866	25,554,074	462,726,940	440,190,858
2.	Accrued medical incentive pool and bonus amounts	30,076,058		30,076,058	30,096,545
3.	Unpaid claims adjustment expenses	7,731,412	451,924	8,183,336	7,778,877
4.	Aggregate health policy reserves, including the liability of $ ..... for medical loss ratio rebate per the Public Health Service Act	123,487,351		123,487,351	100,210,167
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	241,857,569		241,857,569	20,339,003
9.	General expenses due or accrued	30,109,324		30,109,324	29,711,467
10.1	Current federal and foreign income tax payable and interest thereon (including $ ..... on realized gains (losses))			0	0
10.2	Net deferred tax liability			0	0
11.	Ceded reinsurance premiums payable			0	0
12.	Amounts withheld or retained for the account of others			0	0
13.	Remittances and items not allocated	5,520,650		5,520,650	4,348,433
14.	Borrowed money (including $ ..... current) and interest thereon $ ..... (including $ ..... current)			0	0
15.	Amounts due to parent, subsidiaries and affiliates	17,086,655		17,086,655	2,734,261
16.	Derivatives			0	0
17.	Payable for securities	8,855,355		8,855,355	3,252,704
18.	Payable for securities lending			0	0
19.	Funds held under reinsurance treaties (with $ ..... authorized reinsurers, $ ..... unauthorized reinsurers and $ ..... certified reinsurers)			0	0
20.	Reinsurance in unauthorized and certified ($ .....) companies			0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	46,064,782		46,064,782	23,784,327
23.	Aggregate write-ins for other liabilities (including $ ..... current)	0	0	0	0
24.	Total liabilities (Lines 1 to 23)	947,962,022	26,005,998	973,968,020	662,446,642
25.	Aggregate write-ins for special surplus funds	XXX	XXX	1,000,000	1,000,000
26.	Common capital stock	XXX	XXX	8,471	8,471
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	35,821,002	35,821,002
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	1,293,025,520	1,174,614,334
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	1,329,854,993	1,211,443,807
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,303,823,013	1,873,890,449
	DETAILS OF WRITE-INS				
2301.				0	
2302.					
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)	0	0	0	0
2501.	Appropriated Retained Earnings	XXX	XXX	1,000,000	1,000,000
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	1,000,000	1,000,000
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	XXX	2,266,229	2,129,254	8,479,461
2.	Net premium income (including $ ..... non-health premium income)	XXX	1,357,900,609	1,205,610,302	4,695,822,159
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(579,160)	(197,154)	(3,224,811)
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	276,430	431,071	1,358,311
7.	Aggregate write-ins for other non-health revenues	XXX	0	0	0
8.	Total revenues (Lines 2 to 7)	XXX	1,357,597,879	1,205,844,219	4,693,955,659
	Hospital and Medical:				
9.	Hospital/medical benefits		861,623,623	796,557,104	3,215,674,802
10.	Other professional services		29,690,351	10,832,938	68,144,358
11.	Outside referrals		22,602,273	25,871,551	113,458,029
12.	Emergency room and out-of-area		44,104,136	38,496,312	179,290,461
13.	Prescription drugs		172,924,420	151,357,637	546,161,925
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		8,476,659	8,766,802	50,126,366
16.	Subtotal (Lines 9 to 15)	0	1,139,421,462	1,031,882,344	4,172,855,941
	Less:				
17.	Net reinsurance recoveries		1,122,978	495,558	3,561,373
18.	Total hospital and medical (Lines 16 minus 17)	0	1,138,298,484	1,031,386,786	4,169,294,568
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 19,093,359 cost containment expenses		36,892,389	30,754,369	145,790,201
21.	General administrative expenses		104,497,573	100,795,245	378,453,007
22.	Increase in reserves for life and accident and health contracts (including $ ..... increase in reserves for life only)			0	0
23.	Total underwriting deductions (Lines 18 through 22)	0	1,279,688,446	1,162,936,400	4,693,537,776
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	77,909,433	42,907,819	417,883
25.	Net investment income earned		11,654,782	3,907,613	31,917,331
26.	Net realized capital gains (losses) less capital gains tax of $		(8,353,915)	(1,287,942)	79,598,369
27.	Net investment gains (losses) (Lines 25 plus 26)	0	3,300,867	2,619,671	111,515,700
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ .....) (amount charged off $ .....)]				
29.	Aggregate write-ins for other income or expenses	0	0	0	0
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	81,210,300	45,527,490	111,933,583
31.	Federal and foreign income taxes incurred	XXX			
32.	Net income (loss) (Lines 30 minus 31)	XXX	81,210,300	45,527,490	111,933,583
	DETAILS OF WRITE-INS				
0601.	Wellness Revenue	XXX	276,430	431,071	1,358,311
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	276,430	431,071	1,358,311
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.					
2902.					
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	1,211,443,847	1,241,012,898	1,241,012,898
34.	Net income or (loss) from Line 32	81,210,300	45,527,490	111,933,583
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $	27,441,722	(20,351,627)	(104,387,521)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	9,759,124	(4,561,647)	(37,115,113)
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)	118,411,146	20,614,216	(29,569,051)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,329,854,993	1,261,627,114	1,211,443,847
	DETAILS OF WRITE-INS			
4701.	Retirement of Mclaren Shares		0	0
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,562,523,573	1,206,497,760	4,774,056,315
2.	Net investment income	11,386,214	4,646,394	32,479,218
3.	Miscellaneous income	276,430	431,071	1,358,311
4.	Total (Lines 1 to 3)	1,574,186,217	1,211,575,225	4,807,893,844
5.	Benefit and loss related payments	1,122,007,273	1,023,991,983	4,189,632,432
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	97,875,325	117,367,255	531,155,900
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	0	0	0
10.	Total (Lines 5 through 9)	1,219,882,598	1,141,359,238	4,720,788,332
11.	Net cash from operations (Line 4 minus Line 10)	354,303,619	70,215,987	87,105,512
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	29,043,189	71,974,216	177,110,103
	12.2 Stocks	19,371,036	0	91,376
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(106,373)
	12.7 Miscellaneous proceeds	12,402,651	4,495,403	396,534
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	60,816,876	76,469,619	177,491,640
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	34,482,055	78,428,350	196,609,349
	13.2 Stocks	21,012,722	669,285	16,375,051
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	0	0	6,765,000
	13.7 Total investments acquired (Lines 13.1 to 13.6)	55,494,777	79,097,635	219,749,400
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)	5,322,099	(2,628,016)	(42,257,760)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(1,149,126)	(12,514,090)	(42,389,576)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,149,126)	(12,514,090)	(42,389,576)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	358,476,592	55,073,881	2,458,176
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	465,349,090	462,890,952	462,890,952
	19.2 End of period (Line 18 plus Line 19.1)	823,825,682	517,964,833	465,349,090

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
		2	3											
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non-Health
Total Members at end of:														
1. Prior Year	706,112	127,178	342,074	17,698	0	0	2,066	217,096	0	0	0	0	0	0
2. First Quarter	757,514	139,587	372,837	17,314			1,966	225,810						
3. Second Quarter	0													
4. Third Quarter	0													
5. Current Year	0													
6. Current Year Member Months	2,266,229	413,964	1,122,577	51,734			3,920	674,034						
Total Member Ambulatory Encounters for Period:														
7 Physician	2,626,209	327,172	886,600	85,852			3,714	1,322,871						
8. Non-Physician	257,029	32,021	86,772	8,402			364	129,470						
9. Total	2,883,238	359,193	973,372	94,254	0	0	4,078	1,452,341	0	0	0	0	0	0
10. Hospital Patient Days Incurred	131,484	11,045	24,869	4,943			104	90,523						
11. Number of Inpatient Admissions	18,117	1,838	4,926	586			46	10,721						
12. Health Premiums Written (a)	1,359,760,668	192,229,592	516,559,770	10,043,306			2,015,579	638,912,421						
13. Life Premiums Direct	0													
14. Property/Casualty Premiums Written	0													
15. Health Premiums Earned	1,359,181,508	192,229,592	516,559,770	10,043,306			2,015,579	638,333,261						
16. Property/Casualty Premiums Earned	0													
17. Amount Paid for Provision of Health Care Services	1,115,782,890	128,282,226	408,859,008	9,111,026			1,753,572	567,777,058						
18. Amount Incurred for Provision of Health Care Services	1,139,421,462	129,127,277	419,831,956	9,349,538			1,758,832	579,353,859						

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 638,912,421

STATEMENT AS OF MARCH 31, 2023 OF THE Priority Health

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered	9,277,259					9,277,259
0399999 Aggregate accounts not individually listed-covered	147,119,323					147,119,323
0499999 Subtotals	156,396,582	0	0	0	0	156,396,582
0599999 Unreported claims and other claim reserves						306,330,357
0699999 Total amounts withheld						
0799999 Total claims unpaid						462,726,939
0899999 Accrued medical incentive pool and bonus amounts						30,076,058

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical) individual	54,199,678	84,322,409	11,465,293	60,211,979	65,664,971	69,100,536
2. Comprehensive (hospital and medical) group	135,949,732	307,055,632	33,754,614	157,369,237	169,704,346	185,286,419
3. Medicare Supplement	3,904,424	5,206,602	501,022	4,288,198	4,405,446	4,550,708
4. Dental Only					0	0
5. Vision Only					0	0
6. Federal Employees Health Benefits Plan	907,753	845,820	38,864	610,695	946,617	644,300
7. Title XVIII - Medicare	155,841,098	475,611,615	15,714,043	178,772,994	171,555,141	180,608,895
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)	350,802,685	873,042,078	61,473,836	401,253,103	412,276,521	440,190,858
14. Health care receivables (a)		116,559,019			0	
15. Other non-health					0	0
16. Medical incentive pools and bonus amounts	4,402,457	4,094,689	27,860,924	2,215,134	32,263,381	30,096,545
17. Totals (Lines 13 - 14 + 15 + 16)	355,205,142	760,577,748	89,334,760	403,468,237	444,539,902	470,287,403

(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 accompanying financial statements have been prepared in conformity with accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services (DIFS). DIFS requires that insurance contracts domiciled in Michigan prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, subject to any deviations prescribed or permitted by DIFS.

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 81,210,300	$ 111,933,583
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 81,210,300	$ 111,933,583
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 1,329,854,993	$ 1,211,443,807
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,329,854,993	$ 1,211,443,807

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

The preparation of financial statements of HMOs requires management to make estimates and assumptions that affect amounts reported in the financial statements and accompanying notes. Such estimates and assumptions could change in the future as more information becomes known, which could impact the amounts reported and disclosed herein.

C. Accounting Policy

(1) Basis for Short-Term Investments
All short-term investments have been classified in accordance with National Association of Insurance Commissioners (NAIC) guidelines and are stated at amortized cost for financial statement disclosure.

(2) Basis for Bonds and Amortization Schedule
Investments in bonds are carried at amortized cost. The cost of bonds is adjusted for amortization of premiums and discounts to maturity using a level-yield method. Realized gains and losses are determined using the specific identification method and are included in operations. The fair value of investments is determined based upon quoted market prices.

(3) Basis for Common Stocks
Investments in Common Stocks are reported at fair market value based upon quoted market prices.

(4) Basis for Preferred Stocks
NOT APPLICABLE

(5) Basis for Mortgage Loans
NOT APPLICABLE

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities as well as other asset-backed securities are held and are reported at their amortized cost.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities
NOT APPLICABLE

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities
NOT APPLICABLE

(9) Accounting Policies for Derivatives
NOT APPLICABLE

(10) Anticipated Investment Income Used in Premium Deficiency Calculation
The Plan utilizes anticipated investment income as a factor in the premium deficiency calculation.

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses
Under traditional arrangements, health care costs are recognized as expenses when services are rendered including, based on historical data, an estimate of costs incurred but not reported at the balance sheet date. Under capitation arrangements and risk-savings/sharing programs, health care costs are recognized when accruable under the providers' respective agreements. Adjustments to previously rendered claims reserve estimates are reflected in the statement of operations in the period in which the estimates are revised. Such reserve adjustments consist of restatements of claims estimates and changes in margin associated with these estimates and could be material in the future. Given the nature of the health care costs and provider billing requirements, as defined by the participating providers' agreements, amounts accrued at year-end are paid predominantly in the following year.

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
The Plan has had no change in capitalization policy.

(13) Method Used to Estimate Pharmaceutical Rebate Receivables
The Plan estimates pharmaceutical rebate receivables based on historic collection experience and reporting provided by pharmacy benefit managers.

D. Going Concern
NONE.

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes.

NOTE 3 Business Combinations and Goodwill

On January 1, 2020 Priority Health acquired Total Health Care, Inc. (THC) and its subsidiary Total Health Care USA, Inc. (USA) through a statutory purchase. THC and USA are nonprofit, non-taxable health maintenance organizations (HMO) that provide coverage for medical, hospital and other healthcare services to their members who are located primarily in southeast Michigan, through contracts executed with various healthcare providers. Priority Health paid $25,000,000 to the Total Health Foundation and did not generate positive goodwill. The purchase price was subject to retro-active adjustments based on run-out of 2019 claims, the final 2019 ACA risk adjustment and other significant reserves.

A. Statutory Purchase Method

NOTES TO FINANCIAL STATEMENTS

The transaction was accounted for as a statutory purchase, and reflects the following:

1 Purchased Entity	2 Acquisition Date	3 Cost of Acquired Entity	4 Original Amount of Goodwill	5 Original Amount of Admitted Goodwill
Total Health Care Inc	01/01/2020	$ 25,000,000	$ (29,436,312)	$ (29,436,312)
Total	XXX	$ 25,000,000	$ (29,436,312)	$ (29,436,312)

1 Purchased Entity	6 Admitted Goodwill as of the Reporting Date	7 Amount of Goodwill Amortized During the Reporting Period	8 Book Value of SCA	9 Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill Col. 6/Col. 8
Total Health Care Inc	$ (19,869,511)	$ 735,908	$ -	0.0%
Total	$ -	$ -	$ -	XXX

B. Statutory Merger - NOT APPLICABLE

C. Assumption Reinsurance - NOT APPLICABLE

D. Impairment Loss - NOT APPLICABLE

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital & Surplus	$ 1,329,854,992	XXX
Less:		
(2) Admitted Positive Goodwill	$ -	XXX
(3) Admitted EDP Equipment & Operating System Software	$ -	XXX
(4) Admitted Net Deferred Taxes	$ -	XXX
(5) Adjusted Capital and Surplus (Line 1-2-3-4)	$ 1,329,854,992	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	$ 132,985,499	XXX
(7) Current period reported Admitted Goodwill	XXX	$ (19,869,511)
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	-1.5%

NOTE 4 Discontinued Operations

No significant changes.

NOTE 5 Investments

D. Loan-Backed Securities - NOT APPLICABLE

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
(3) Collateral Received - NOT APPLICABLE

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

2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs - NOT APPLICABLE

3. Any Events of Default or Working Capital Finance Investments - NOT APPLICABLE

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

No significant changes.

NOTE 7 Investment Income

No significant changes.

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives
(8) Total Premium Costs for Contracts - NOT APPLICABLE

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees
(2) Recognition of gains/losses and deferred assets and liabilities - NOT APPLICABLE

NOTE 9 Income Taxes

The Company is exempt from federal income taxes as an organization described under Internal Revenue Code Section 501(C)(4). Therefore, income tax expense has not been recorded.

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

NOTES TO FINANCIAL STATEMENTS

No significant changes.

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements - NOT APPLICABLE

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

A. Defined Benefit Plan - NOT APPLICABLE

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

No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

The Company has committed to its wholly owned subsidiaries, Priority Health Insurance Company, Inc., Priority Health Choice, Inc., Total Health Care Inc., and Total Health Care USA Inc. to provide additional capital as needed in order for this subsidiary to meet capital requirements as mandated by the regulating autority.

B. Assessments

The Company incurs an assessment based on certain membership under the Michigan Insurance Provider Assessment (IPA) Act. As the IPA taxes are the Company's responsibility, taxes are recorded under the gross method. The taxes collected and paid are recorded in premium revenue and general administrative expenses, respectively. The Company expensed $3,569,000 for IPA taxes in 2023. The corresponding liability of $6,717,000 is recorded in general expenses due or accrued as of March 31, 2023.

NOTE 15 Leases

No significant changes.

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

No significant changes.

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

B. Transfer and Servicing of Financial Assets - NOT APPLICABLE

C. Wash Sales - NOT APPLICABLE

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

No significant changes.

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stock	$ 278,502,419	$ -	$ -	$ -	$ 278,502,419
Total assets at fair value/NAV	$ 278,502,419	$ -	$ -	$ -	$ 278,502,419

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - NOT APPLICABLE

C. Fair Value Level - NOT APPLICABLE

D. Not Practicable to Estimate Fair Value - NOT APPLICABLE

E. NAV Practical Expedient Investments - NOT APPLICABLE

NOTE 21 Other Items

No significant changes.

NOTE 22 Events Subsequent

Subsequent events have been considered through May 15, 2023 for these statutory financial statements which are to be issued on May 15, 2023.

The Company continues to actively monitor the current international and domestic impacts of and responses to Coronavirus Disease 2019 (COVID-19) and its related risks and continues to prepare accordingly. The COVID-19 public health emergency is scheduled to end in May 2023, which will end the various government subsidizations and flexibilities that were offered during the emergency period.

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 [ ]

NOTES TO FINANCIAL STATEMENTS

(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	$ 789,000
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 117,042,000
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ (23,004,000)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 148,000

(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)	$ -	$ 92,998,000	$ -	$ (1,041,000)	$ -	$ 94,039,000		$ (1,021,000)	B	$ -	$ 93,018,000
3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$ 92,998,000	$ -	$ (1,041,000)	$ -	$ 94,039,000	$ -	$ (1,021,000)		$ -	$ 93,018,000

Explanations of Adjustments
B.
Revised estimate

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year - NOT APPLICABLE

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non-admissions) (1-2-3)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014	$ 465,000	$ 70,000	$ 395,000	$ -	$ -	$ -
b. 2015	$ 14,346,000	$ 717,000	$ 13,629,000	$ -	$ -	$ -
c. 2016	$ 26,340,000	$ 1,318,000	$ 25,022,000	$ -	$ -	$ -
d. Total (a + b + c)	$ 41,151,000	$ 2,105,000	$ 39,046,000	$ -	$ -	$ -

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

Adjustments to previously rendered claims reserve estimates are reflected in the statement of operations in the period in which the estimates are revised. Such reserve adjustments consist of restatements of claim estimates and release of any margin associated with these estimates. Reserve adjustments have decreased by $27,914,000 from $440,191,000 to $412,277,000 in 2023.

NOTE 26 Intercompany Pooling Arrangements

No significant changes.

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

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. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/17/2019

6.4 By what department or departments?
State of Michigan Deoartment of Insurance and Financial Sevices .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] No [ ] N/A [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 1,412,535

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:
On Deposit with State of Michigan .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 0

13. Amount of real estate and mortgages held in short-term investments: ..... $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 305,059,243	$ 306,644,713
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 0	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 305,059,243	$ 306,644,713
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 [ ]
If no, attach a description with this statement.
.....

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

16.3 Total payable for securities lending reported on the liability page. ..... $ 0

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Mellon Trust	Pittsburgh, PA

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
BlackRock Financial Management, Inc	U
Sun Life Capital Management, LLC	U
Robert W. Baird & Co. Inc.	U
Pacific Investment Management Company, LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	BlackRock Financial Management, Inc	549300LVXYIVJKE13M84	SEC	NO
N/A	Sun Life Capital Management, LLC	5493001YLOM8HWNPEN55	SEC	NO
N/A	Robert W. Baird & Co. Inc.	549300772USAHRDGL053	SEC	NO
N/A	Pacific Investment Management Company, LLC	549300KGPYQZXGMYYN38	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 ..... 85.2 %

1.2 A&H cost containment percent ..... 1.4 %

1.3 A&H expense percent excluding cost containment expenses ..... 9.0 %

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

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
82627	06-0839705	09/01/2022	Swiss Reinsurance Life & Health America, Inc	MO	LRSL/I	A	Authorized		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only								
			2	3	4	5	6	7	8	9	10
States, etc.		Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & 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	718,832,668	638,912,421			2,015,579			1,359,760,668	
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	718,832,668	638,912,421	0	0	2,015,579	0	0	1,359,760,668	0
60. Reporting Entity Contributions for Employee Benefit Plans		XXX								0	
61. Totals (Direct Business)		XXX	718,832,668	638,912,421	0	0	2,015,579	0	0	1,359,760,668	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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3383	Priority Health	95561	38-2715520	0	0		Priority Health	MI	UDP	Corewell Health	Ownership	94.400	Corewell Health	NO	1
				0	0					Munson HealthCare	Ownership	5.600		NO	1
3383	Priority Health	11520	32-0016523	0	0		Priority Health Choice, Inc.	MI	IA	Priority Health	Ownership	100.000	Corewell Health	NO	0
3383	Priority Health	12208	20-1529553	0	0		Priority Health Insurance Company	MI	IA	Priority Health	Ownership	100.000	Corewell Health	NO	0
3383	Priority Health	95644	38-2018957	0	0		Total Health Care Inc.	MI	IA	Priority Health	Ownership	100.000	Corewell Health	NO	0
3383	Priority Health	12326	38-3240485	0	0		Total Health Care USA Inc.	MI	IA	Total Health Care Inc.	Ownership	100.000	Corewell Health	NO	0
3383	Priority Health		84-2310771	0	0		Total Health Care Foundation	MI	NIA	Priority Health	Board of Directors	0.000	Corewell Health	NO	0
3383	Priority Health		38-2715520	0	0		PHMB Properties, LLC	MI	NIA	Priority Health	Ownership	100.000	Corewell Health	NO	0
3383	Priority Health		38-2663747	0	0		Trinity Health Plans	MI	NIA	Priority Health	Ownership	100.000	Corewell Health	NO	0
3383	Priority Health		38-3085182	0	0		Priority Health Managed Benefits, Inc.	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Health Grand Rapids	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Health Big Rapids Hospital	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Health Reed City Hospital	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Health Gerber Hospital	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Heatlh Ludington Hospital	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Health Pennock	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Health United Hospital	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Health Kelsey Hospital	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Health Zeeland Community Hospital	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Health Continuing Care	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Heatlh Medical Group	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Spectrum Health Lakeland	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0
				0	0		Beaumont Health	MI	NIA	Corewell Health	Ownership	100.000	Corewell Health	NO	0

Asterisk	Explanation
1	Corewell Health (EIN 38-3382353), Class A Shareholder - 94.4%; Munson Healthcare (EIN 38-1362830), Class B Shareholder - 5.6%

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

Bar Code:

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

9 5 5 6 1 2 0 2 3 3 6 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points 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

NONE

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,168,943,547	1,246,398,282
2.	Cost of bonds and stocks acquired	55,494,777	212,984,400
3.	Accrual of discount	279,268	652,730
4.	Unrealized valuation increase (decrease)	27,366,675	(104,463,484)
5.	Total gain (loss) on disposals	(8,267,361)	(7,419,001)
6.	Deduct consideration for bonds and stocks disposed of	48,414,225	177,331,692
7.	Deduct amortization of premium	378,674	2,007,901
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	130,213
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,195,024,007	1,168,943,547
12.	Deduct total nonadmitted amounts	6,700,000	6,700,000
13.	Statement value at end of current period (Line 11 minus Line 12)	1,188,324,007	1,162,243,547

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	821,086,996	171,429,126	163,165,087	3,207,287	832,558,322	0	0	821,086,996
2. NAIC 2 (a)	99,796,302	6,587,106	6,493,368	(2,058,791)	97,831,249	0	0	99,796,302
3. NAIC 3 (a)	1,170,865	0	0	303,926	1,474,791	0	0	1,170,865
4. NAIC 4 (a)	0	0	7,948	286,616	278,668	0	0	
5. NAIC 5 (a)	0	0	0	0	0	0	0	
6. NAIC 6 (a)	0	0	0	0	0	0	0	
7. Total Bonds	922,054,163	178,016,232	169,666,403	1,739,038	932,143,030	0	0	922,054,163
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	922,054,163	178,016,232	169,666,403	1,739,038	932,143,030	0	0	922,054,163

(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 $ 315,801,869 ; NAIC 2 $ 13,164,280 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	298,163,470	XXX	295,753,954	695,265	45,873

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	303,930,849	330,260,447
2.	Cost of short-term investments acquired	100,198,195	430,243,166
3.	Accrual of discount	1,713,781	2,448,796
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(86,390)	(182,336)
6.	Deduct consideration received on disposals	107,561,367	456,969,485
7.	Deduct amortization of premium	31,593	1,869,739
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	298,163,475	303,930,849
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	298,163,475	303,930,849

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 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	186,327,167	101,856,640
2.	Cost of cash equivalents acquired	1,475,995,016	3,908,516,197
3.	Accrual of discount	200,737	325,536
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(164)	(290)
6.	Deduct consideration received on disposals	1,125,080,910	3,824,370,567
7.	Deduct amortization of premium	0	349
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	537,441,846	186,327,167
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	537,441,846	186,327,167

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 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36179X-QY-5	GNMA #MA8571		03/15/2023	BANK OF NEW YORK		177,389	174,245	581	1.A
912810-SN-9	US TREASURY N/B		01/23/2023	BANK OF NEW YORK		188,170	325,000	797	1.A
912810-SX-7	US TREASURY N/B		01/04/2023	BANK OF NEW YORK		373,066	500,000	1,673	1.A
912810-TF-5	US TREASURY N/B		01/23/2023	BANK OF NEW YORK		261,346	325,000	3,419	1.A
912810-TG-3	US TREASURY N/B		02/28/2023	BANK OF NEW YORK		801,206	950,000	7,215	1.A
912810-TL-2	US TREASURY N/B		02/01/2023	BANK OF NEW YORK		855,313	800,000	6,983	1.A
912810-TQ-1	US TREASURY N/B		03/31/2023	JP MORGAN		1,005,977	1,000,000	5,031	1.A
91282C-CV-1	US TREASURY N/B		01/30/2023	BANK OF NEW YORK		109,028	125,000	598	1.A
91282C-DG-3	US TREASURY N/B		02/28/2023	BANK OF NEW YORK		512,401	575,000	2,180	1.A
91282C-EE-7	US TREASURY N/B		01/31/2023	BANK OF NEW YORK		1,002,521	1,075,000	8,768	1.A
91282C-EP-2	US TREASURY N/B		03/31/2023	BANK OF NEW YORK		1,854,672	1,975,000	14,786	1.A
91282C-FE-6	US TREASURY N/B		02/28/2023	BANK OF NEW YORK		5,282,454	5,450,000	29,276	1.A
91282C-FV-8	US TREASURY N/B		01/30/2023	BANK OF NEW YORK		2,398,406	2,300,000	18,034	1.A
91282C-GB-1	US TREASURY N/B		03/31/2023	BANK OF NEW YORK		2,061,590	2,050,000	17,630	1.A
91282C-GH-8	US TREASURY N/B		02/13/2023	BSF		1,667,660	1,700,000	2,301	1.A
91282C-GL-9	US TREASURY N/B		03/31/2023	BANK OF NEW YORK		1,958,150	1,950,000	10,343	1.A
91282C-GM-7	US TREASURY N/B		02/28/2023	BANK OF NEW YORK		1,546,537	1,600,000	2,336	1.A
0109999999. Subtotal - Bonds - U.S. Governments						22,055,886	22,874,245	131,951	XXX
3132DP-M6-2	FHLMC SD2181		03/23/2023	BANK OF NEW YORK		552,062	542,900	995	1.A
3132DP-MZ-8	FHLMC SD2176		01/24/2023	BANK OF NEW YORK		284,728	274,148	548	1.A
31418D-TQ-5	FNMA #MA4158		03/13/2023	BANK OF NEW YORK		931,875	1,120,631	747	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,768,665	1,937,679	2,290	XXX
02582J-JV-3	AMXCA 2022-3 A		03/14/2023	BANK OF NEW YORK		900,719	925,000	96	1.A FE
06541T-BF-5	BANK 2020-BN29 A4		03/23/2023	BANK OF NEW YORK		561,832	700,000	1,010	1.A
10373Q-BU-3	BP CAP MKTS AMER		02/09/2023	JP MORGAN		1,500,000	1,500,000	0	1.F FE
14040H-CX-1	CAPITAL ONE FINL		01/25/2023	BANK OF NEW YORK		600,000	600,000	0	2.A FE
17181K-AA-8	CIM 2023-R2 A1		03/07/2023	BANK OF NEW YORK		640,083	650,000	3,873	1.A FE
251526-CS-6	DEUTSCHE BK NY		03/01/2023	BANK OF NEW YORK		402,956	400,000	3,360	2.A FE
34535Q-AA-3	FORDR 2023-1 A		02/09/2023	BANK OF NEW YORK		449,986	450,000	0	1.A FE
46590L-AT-9	JPMDB 2016-C2 A4		02/21/2023	BANK OF NEW YORK		511,436	550,000	1,057	1.A FE
546676-AZ-0	LOUISVILLE GAS & ELEC		03/09/2023	BANK OF NEW YORK		199,544	200,000	0	1.F FE
65339K-BP-4	NEXTERA ENERGY CAP		02/22/2023	JP MORGAN		802,000	800,000	0	2.A FE
69335P-ET-8	PFSFC 2023-A A		03/08/2023	BANK OF NEW YORK		724,952	725,000	0	1.A FE
87264A-CW-3	T-MOBILE USA INC		02/06/2023	BANK OF NEW YORK		313,209	300,000	1,130	2.C FE
89181J-AA-0	TPMT 2023-1 A1		01/24/2023	BANK OF NEW YORK		452,836	475,000	1,484	1.A FE
05583J-AN-2	BPCE SA	C	01/10/2023	BANK OF NEW YORK		800,000	800,000	0	2.A FE
302154-DW-6	EXPORT-IMPORT BANK KOREA	C	01/04/2023	BANK OF NEW YORK		497,950	500,000	0	1.C FE
539439-AX-7	LLOYDS BKG GRP PLC	C	02/27/2023	BANK OF NEW YORK		500,000	500,000	0	1.G FE
80281L-AT-2	SANTANDER UK GRP HLD	C	01/03/2023	BANK OF NEW YORK		800,000	800,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,657,503	10,875,000	12,010	XXX
2509999997. Total - Bonds - Part 3						34,482,054	35,686,924	146,251	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						34,482,054	35,686,924	146,251	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
72201F-49-0	PIMCO INC FD-INS		03/31/2023	VARIOUS	1,972,810.902	20,949,284		0	.
922908-87-6	VANGUARD SMALL CAP IX FD		03/21/2023	DIVIDEND REINVESTMENT	733.726	63,438		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						21,012,722	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						21,012,722	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						21,012,722	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						21,012,722	XXX	0	XXX
6009999999 - Totals						55,494,776	XXX	146,251	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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 Recog-nized	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
3133KY-V7-1	FHLMC RB5138		03/01/2023	MBS PMT		18,469	18,469	16,621	18,450	0	19	0	19	0	18,469	0	0	0	60	12/01/2041	1.A
3140QD-5S-9	FNMA #CA6256		03/01/2023	MBS PMT		11,617	11,617	10,742	11,611	0	6	0	6	0	11,617	0	0	0	50	07/01/2050	1.A
3140QN-QV-7	FNMA #CB3167		03/01/2023	MBS PMT		19,704	19,704	18,485	19,694	0	10	0	10	0	19,704	0	0	0	100	03/01/2052	1.A
3140QP-A8-0	FNMA #CB3630		03/01/2023	MBS PMT		5,197	5,197	5,147	5,196	0	0	0	0	0	5,197	0	0	0	32	05/01/2052	1.A
3140X6-JS-1	FNMA #FM2972		03/01/2023	MBS PMT		14,867	14,867	15,134	14,870	0	(3)	0	(3)	0	14,867	0	0	0	97	12/01/2044	1.A
3140X9-GM-1	FNMA #FM5603		03/01/2023	MBS PMT		10,807	10,807	10,693	10,806	0	1	0	1	0	10,807	0	0	0	54	09/01/2048	1.A
3140XG-ZJ-1	FNMA #FS1644		03/01/2023	MBS PMT		7,415	7,415	7,056	7,412	0	3	0	3	0	7,415	0	0	0	30	04/01/2042	1.A
31418E-BK-5	FNMA #MA4541		03/01/2023	MBS PMT		36,916	36,916	33,847	36,882	0	34	0	34	0	36,916	0	0	0	153	02/01/2042	1.A
31418E-ES-5	FNMA #MA4644		03/01/2023	MBS PMT		55,800	55,800	55,695	55,800	0	1	0	1	0	55,800	0	0	0	354	05/01/2052	1.A
36179Q-T7-6	GNMA #MA2374		03/01/2023	MBS PMT		17,044	17,044	18,461	17,061	0	(17)	0	(17)	0	17,044	0	0	0	101	11/20/2044	1.A
36179R-BX-6	GNMA #MA2754		03/01/2023	MBS PMT		3,094	3,094	3,168	3,095	0	(1)	0	(1)	0	3,094	0	0	0	17	04/20/2045	1.A
36179R-NX-3	GNMA #MA3106		03/01/2023	MBS PMT		3,313	3,313	3,435	3,314	0	(1)	0	(1)	0	3,313	0	0	0	21	09/20/2045	1.A
36179R-Q4-4	GNMA #MA3175		03/01/2023	MBS PMT		8,636	8,636	9,620	8,645	0	(9)	0	(9)	0	8,636	0	0	0	63	10/20/2045	1.A
36179S-QV-2	GNMA #MA4068		03/01/2023	MBS PMT		8,004	8,004	8,456	8,009	0	(4)	0	(4)	0	8,004	0	0	0	39	11/20/2046	1.A
36179T-JW-6	GNMA #MA4777		03/01/2023	MBS PMT		12,177	12,177	10,824	12,167	0	10	0	10	0	12,177	0	0	0	60	10/20/2047	1.A
36179T-LR-4	GNMA #MA4836		03/20/2023	MBS PMT		14,275	14,275	12,939	14,229	0	46	0	46	0	14,275	0	0	0	71	11/20/2047	1.A
36179T-SG-1	GNMA #MA5019		03/20/2023	MBS PMT		15,235	15,235	14,150	15,187	0	48	0	48	0	15,235	0	0	0	88	02/20/2048	1.A
36179T-SH-9	GNMA #MA5020		03/01/2023	MBS PMT		3,626	3,626	3,744	3,627	0	(1)	0	(1)	0	3,626	0	0	0	26	02/20/2048	1.A
36179U-GD-8	GNMA #MA5596		03/01/2023	MBS PMT		4,887	4,887	5,076	4,889	0	(2)	0	(2)	0	4,887	0	0	0	35	11/20/2048	1.A
36179U-MN-9	GNMA #MA5765		03/01/2023	MBS PMT		6,381	6,381	6,987	6,389	0	(8)	0	(8)	0	6,381	0	0	0	55	02/20/2049	1.A
36179V-N2-2	GNMA #MA6709		03/01/2023	MBS PMT		13,034	13,034	11,114	13,021	0	14	0	14	0	13,034	0	0	0	54	06/20/2050	1.A
36179W-DS-4	GNMA #MA7313		03/01/2023	MBS PMT		46,684	46,684	48,298	46,700	0	(15)	0	(15)	0	46,684	0	0	0	232	04/20/2051	1.A
36179W-TY-4	GNMA #MA7767		03/01/2023	MBS PMT		47,590	47,590	48,736	47,601	0	(11)	0	(11)	0	47,590	0	0	0	196	12/20/2051	1.A
36202V-XU-0	GNMA #610991		03/01/2023	MBS PMT		321	321	319	321	0	0	0	0	0	321	0	0	0	3	06/15/2034	1.A
3622A2-R3-8	GNMA #784106		03/01/2023	MBS PMT		16,182	16,182	17,264	16,192	0	(11)	0	(11)	0	16,182	0	0	0	90	01/20/2046	1.A
3622AA-4S-0	GNMA #785433		03/01/2023	MBS PMT		16,348	16,348	17,061	16,355	0	(6)	0	(6)	0	16,348	0	0	0	67	04/20/2051	1.A
3622AA-4V-3	GNMA #785436		03/01/2023	MBS PMT		37,944	37,944	34,944	37,920	0	24	0	24	0	37,944	0	0	0	142	04/20/2051	1.A
36291E-RM-5	GNMA #626092		03/01/2023	MBS PMT		180	180	183	180	0	0	0	0	0	180	0	0	0	2	03/15/2034	1.A
36291S-PT-1	GNMA #636834		03/01/2023	MBS PMT		127	127	130	127	0	0	0	0	0	127	0	0	0	1	11/15/2034	1.A
36295N-ND-5	GNMA #675488		03/01/2023	MBS PMT		289	289	288	289	0	0	0	0	0	289	0	0	0	3	06/15/2038	1.A
36295Q-LK-4	GNMA #677230		03/01/2023	MBS PMT		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/15/2038	1.A
36295S-C8-7	GNMA #678795		03/01/2023	MBS PMT		121	121	123	121	0	0	0	0	0	121	0	0	0	1	12/15/2037	1.A
36296K-MW-9	GNMA #693473		03/01/2023	MBS PMT		87	87	87	87	0	0	0	0	0	87	0	0	0	1	06/15/2038	1.A
36296U-HC-7	GNMA #701427		03/01/2023	MBS PMT		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/15/2038	1.A
38378B-5S-4	GNMA 2013-15 AC		03/01/2023	MBS PMT		26,042	26,042	26,207	26,043	0	(1)	0	(1)	0	26,042	0	0	0	44	08/16/2051	1.A
38378K-BX-6	GNMA 2013-21 AB		03/01/2023	MBS PMT		43,841	43,841	43,954	43,841	0	0	0	0	0	43,841	0	0	0	78	07/16/2051	1.A
912810-SN-9	US TREASURY N/B		02/02/2023	BANK OF NEW YORK		357,457	600,000	456,281	459,161	0	361	0	361	0	459,522	0	(102,065)	(102,065)	1,720	05/15/2050	1.A
912810-SP-4	US TREASURY N/B		02/06/2023	BANK OF NEW YORK		225,015	375,000	260,610	261,755	0	266	0	266	0	262,022	0	(37,007)	(37,007)	2,480	08/15/2050	1.A
912828-M5-6	US TREASURY N/B		03/14/2023	BANK OF NEW YORK		3,471,638	3,675,000	3,903,087	3,832,347	0	(7,433)	0	(7,433)	0	3,824,914	0	(353,276)	(353,276)	22,379	11/15/2025	1.A
91282C-AL-5	US TREASURY N/B		02/01/2023	BANK OF NEW YORK		1,809,293	2,100,000	2,080,148	2,086,384	0	231	0	231	0	2,086,615	0	(277,322)	(277,322)	2,653	09/30/2027	1.A
91282C-BS-9	US TREASURY N/B		02/27/2023	BANK OF NEW YORK		606,758	700,000	696,441	697,292	0	79	0	79	0	697,371	0	(90,613)	(90,613)	3,630	03/31/2028	1.A
91282C-CS-8	US TREASURY N/B		01/26/2023	BANK OF NEW YORK		84,092	100,000	87,086	87,809	0	91	0	91	0	87,900	0	(3,808)	(3,808)	564	08/15/2031	1.A
91282C-CV-1	US TREASURY N/B		03/15/2023	BANK OF NEW YORK		1,378,101	1,575,000	1,442,760	1,456,944	0	3,534	0	3,534	0	1,460,478	0	(82,378)	(82,378)	9,224	08/31/2028	1.A
91282C-EE-7	US TREASURY N/B		03/13/2023	BANK OF NEW YORK		1,697,847	1,825,000	1,684,078	1,689,711	0	3,517	0	3,517	0	1,693,228	0	4,619	4,619	17,679	03/31/2029	1.A
91282C-EU-1	US TREASURY N/B		02/21/2023	BANK OF NEW YORK		1,258,682	1,300,000	1,294,973	1,295,794	0	181	0	181	0	1,295,975	0	(37,293)	(37,293)	5,805	06/15/2025	1.A
91282C-EX-5	US TREASURY N/B		02/24/2023	BANK OF NEW YORK		3,281,792	3,375,000	3,354,243	3,356,915	0	1,893	0	1,893	0	3,358,808	0	(77,016)	(77,016)	67,127	06/30/2024	1.A

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 Recog-nized	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
91282C-FE-6	US TREASURY N/B		03/23/2023	BANK OF NEW YORK		1,084,537	1,100,000	1,070,104	0	0	2,121	0	2,121	0	1,072,224	0	12,313	12,313	20,565	08/15/2025	1.A
91282C-FN-6	US TREASURY N/B		01/04/2023	BANK OF NEW YORK		1,195,078	1,200,000	1,202,063	1,201,816	0	(11)	0	(11)	0	1,201,805	0	(6,727)	(6,727)	13,591	09/30/2024	1.A FE
91282C-FP-1	US TREASURY N/B		01/13/2023	BANK OF NEW YORK		302,285	300,000	298,418	298,505	0	23	0	23	0	298,528	0	3,758	3,758	3,293	10/15/2025	1.A
0109999999. Subtotal - Bonds - U.S. Governments						17,278,842	18,751,267	18,349,293	17,250,577	0	4,979	0	4,979	0	18,325,657	0	(1,046,815)	(1,046,815)	173,130	XXX	XXX
981305-SA-4	WORCESTER MA		01/03/2023	CALL at 100.000		35,000	35,000	40,684	38,689	0	(6)	0	(6)	0	38,683	0	(3,683)	(3,683)	1,094	01/01/2028	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						35,000	35,000	40,684	38,689	0	(6)	0	(6)	0	38,683	0	(3,683)	(3,683)	1,094	XXX	XXX
13055C-AC-4	CALIFORNIA QUALIFIED SCH		03/01/2023	SINK		75,000	75,000	90,300	74,991	0	9	0	9	0	75,000	0	0	0	2,683	03/01/2027	1.E FE
31283H-S9-7	FHLMC G01444		03/01/2023	MBS PMT		195	195	203	195	0	0	0	0	0	195	0	0	0	2	08/01/2032	1.A
31287X-Z8-2	FHLMC C70767		03/01/2023	MBS PMT		249	249	258	250	0	0	0	0	0	249	0	0	0	2	09/01/2032	1.A
3128K6-5B-2	FHLMC A46242		03/01/2023	MBS PMT		672	672	646	672	0	0	0	0	0	672	0	0	0	7	07/01/2035	1.A
3128M4-K6-9	FHLMC G02717		03/01/2023	MBS PMT		302	302	298	302	0	0	0	0	0	302	0	0	0	3	02/01/2037	1.A
3128M7-4V-5	FHLMC G05936		03/01/2023	MBS PMT		917	917	965	918	0	0	0	0	0	917	0	0	0	6	07/01/2040	1.A
3128MJ-2C-3	FHLMC G08770		03/01/2023	MBS PMT		18,925	18,925	16,769	18,909	0	15	0	15	0	18,925	0	0	0	112	07/01/2047	1.A
3128MJ-4L-1	FHLMC G08826		03/01/2023	MBS PMT		3,834	3,834	4,052	3,836	0	(2)	0	(2)	0	3,834	0	0	0	29	06/01/2048	1.A
3128MJ-6A-3	FHLMC G08864		03/01/2023	MBS PMT		4,698	4,698	4,953	4,701	0	(3)	0	(3)	0	4,698	0	0	0	43	02/01/2049	1.A
3128MJ-6H-8	FHLMC G08871		03/01/2023	MBS PMT		22,910	22,910	23,121	22,912	0	(1)	0	(1)	0	22,910	0	0	0	134	04/01/2049	1.A
3128MJ-6P-0	FHLMC G08877		03/01/2023	MBS PMT		24,202	24,202	24,872	24,207	0	(5)	0	(5)	0	24,202	0	0	0	153	05/01/2049	1.A
3128MJ-BP-4	FHLMC G08045		03/01/2023	MBS PMT		184	184	183	184	0	0	0	0	0	184	0	0	0	1	03/01/2035	1.A
3128MJ-BQ-2	FHLMC G08046		03/01/2023	MBS PMT		902	902	915	902	0	0	0	0	0	902	0	0	0	7	03/01/2035	1.A
3128MJ-CJ-7	FHLMC G08072		03/01/2023	MBS PMT		312	312	304	312	0	0	0	0	0	312	0	0	0	3	08/01/2035	1.A
3128MJ-F4-7	FHLMC G08186		03/01/2023	MBS PMT		429	429	425	429	0	0	0	0	0	429	0	0	0	5	03/01/2037	1.A
3128MJ-LL-2	FHLMC G08330		03/01/2023	MBS PMT		182	182	184	182	0	0	0	0	0	182	0	0	0	1	01/01/2039	1.A
3128MJ-LX-6	FHLMC G08341		03/01/2023	MBS PMT		504	504	545	505	0	0	0	0	0	504	0	0	0	4	04/01/2039	1.A
3128MJ-Q7-8	FHLMC G08477		03/01/2023	MBS PMT		2,421	2,421	2,502	2,422	0	(1)	0	(1)	0	2,421	0	0	0	14	02/01/2042	1.A
3128MJ-QG-8	FHLMC G08454		03/01/2023	MBS PMT		962	962	999	962	0	0	0	0	0	962	0	0	0	6	07/01/2041	1.A
3128MJ-S3-5	FHLMC G08537		03/01/2023	MBS PMT		11,025	11,025	10,835	11,023	0	2	0	2	0	11,025	0	0	0	55	07/01/2043	1.A
3128MJ-SS-0	FHLMC G08528		03/01/2023	MBS PMT		4,466	4,466	4,635	4,468	0	(1)	0	(1)	0	4,466	0	0	0	21	04/01/2043	1.A
3128MJ-T2-6	FHLMC G08568		03/01/2023	MBS PMT		1,942	1,942	2,095	1,943	0	(1)	0	(1)	0	1,942	0	0	0	20	01/01/2044	1.A
3128MJ-T6-7	FHLMC G08572		03/01/2023	MBS PMT		5,145	5,145	5,136	5,145	0	0	0	0	0	5,145	0	0	0	31	02/01/2044	1.A
3128MJ-US-7	FHLMC G08592		03/01/2023	MBS PMT		5,724	5,724	6,043	5,727	0	(3)	0	(3)	0	5,724	0	0	0	35	06/01/2044	1.A
3128MJ-VH-0	FHLMC G08615		03/01/2023	MBS PMT		3,590	3,590	3,715	3,591	0	(1)	0	(1)	0	3,590	0	0	0	20	11/01/2044	1.A
3128MJ-VJ-6	FHLMC G08616		03/01/2023	MBS PMT		2,652	2,652	2,833	2,653	0	(1)	0	(1)	0	2,652	0	0	0	19	11/01/2044	1.A
3128MJ-VQ-0	FHLMC G08622		03/01/2023	MBS PMT		3,475	3,475	3,614	3,476	0	(1)	0	(1)	0	3,475	0	0	0	16	01/01/2045	1.A
3128MJ-WL-0	FHLMC G08650		03/01/2023	MBS PMT		6,258	6,258	6,447	6,259	0	(1)	0	(1)	0	6,258	0	0	0	35	06/01/2045	1.A
3128MJ-WV-8	FHLMC G08659		03/01/2023	MBS PMT		2,868	2,868	2,983	2,869	0	(1)	0	(1)	0	2,868	0	0	0	17	08/01/2045	1.A
3128MJ-XE-5	FHLMC G08676		03/01/2023	MBS PMT		6,308	6,308	6,543	6,310	0	(2)	0	(2)	0	6,308	0	0	0	34	11/01/2045	1.A
3128MJ-XK-1	FHLMC G08681		03/01/2023	MBS PMT		5,434	5,434	5,512	5,435	0	(1)	0	(1)	0	5,434	0	0	0	30	12/01/2045	1.A
3128MJ-XL-9	FHLMC G08682		03/01/2023	MBS PMT		2,931	2,931	3,200	2,933	0	(2)	0	(2)	0	2,931	0	0	0	18	12/01/2045	1.A
3128MJ-XX-3	FHLMC G08693		03/01/2023	MBS PMT		9,172	9,172	9,436	9,174	0	(2)	0	(2)	0	9,172	0	0	0	49	03/01/2046	1.A
3128MJ-Y6-1	FHLMC G08732		03/01/2023	MBS PMT		6,776	6,776	6,981	6,777	0	(1)	0	(1)	0	6,776	0	0	0	33	11/01/2046	1.A
3128MJ-YD-6	FHLMC G08707		03/01/2023	MBS PMT		5,739	5,739	6,212	5,744	0	(5)	0	(5)	0	5,739	0	0	0	35	05/01/2046	1.A
3128MJ-YH-7	FHLMC G08711		03/01/2023	MBS PMT		4,270	4,270	4,486	4,271	0	(2)	0	(2)	0	4,270	0	0	0	24	06/01/2046	1.A
3128MJ-YM-6	FHLMC G08715		03/01/2023	MBS PMT		4,210	4,210	4,359	4,211	0	(1)	0	(1)	0	4,210	0	0	0	20	08/01/2046	1.A
3128MJ-ZP-8	FHLMC G08749		03/01/2023	MBS PMT		4,495	4,495	4,724	4,497	0	(2)	0	(2)	0	4,495	0	0	0	30	02/01/2047	1.A
3128MM-RF-2	FHLMC G18485		03/01/2023	MBS PMT		9,677	9,677	9,781	9,679	0	(2)	0	(2)	0	9,677	0	0	0	39	10/01/2028	1.A
3128MM-RN-5	FHLMC G18492		03/01/2023	MBS PMT		6,800	6,800	6,937	6,802	0	(2)	0	(2)	0	6,800	0	0	0	33	01/01/2029	1.A

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 Recog-nized	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
3128P7-6T-5	FHLMC C91782		03/01/2023	MBS PMT		5,008	5,008	5,203	5,010	0	(2)	0	(2)	0	5,008	0	0	0	28	08/01/2034	1.A
3128P7-7E-7	FHLMC C91793		03/01/2023	MBS PMT		7,396	7,396	7,584	7,398	0	(2)	0	(2)	0	7,396	0	0	0	45	10/01/2034	1.A
31292H-R7-1	FHLMC C01410		03/01/2023	MBS PMT		68	68	70	68	0	0	0	0	0	68	0	0	0	1	10/01/2032	1.A
31292H-RZ-9	FHLMC C01404		03/01/2023	MBS PMT		69	69	72	69	0	0	0	0	0	69	0	0	0	1	10/01/2032	1.A
31292J-BQ-2	FHLMC C01847		03/01/2023	MBS PMT		370	370	365	370	0	0	0	0	0	370	0	0	0	4	06/01/2034	1.A
31292J-BR-0	FHLMC C01848		03/01/2023	MBS PMT		780	780	800	781	0	0	0	0	0	780	0	0	0	9	06/01/2034	1.A
31292S-AD-2	FHLMC C09004		03/01/2023	MBS PMT		7,865	7,865	8,335	7,869	0	(4)	0	(4)	0	7,865	0	0	0	47	07/01/2042	1.A
31292S-BK-5	FHLMC C09042		03/01/2023	MBS PMT		6,515	6,515	6,583	6,515	0	(1)	0	(1)	0	6,515	0	0	0	39	05/01/2043	1.A
312941-3N-5	FHLMC A93505		03/01/2023	MBS PMT		936	936	958	936	0	0	0	0	0	936	0	0	0	7	08/01/2040	1.A
31297C-KU-3	FHLMC A24807		03/01/2023	MBS PMT		524	524	517	524	0	0	0	0	0	524	0	0	0	4	07/01/2034	1.A
31297C-ZQ-6	FHLMC A25251		03/01/2023	MBS PMT		78	78	81	78	0	0	0	0	0	78	0	0	0	1	08/01/2034	1.A
31297E-UN-4	FHLMC A26889		03/01/2023	MBS PMT		90	90	91	90	0	0	0	0	0	90	0	0	0	1	09/01/2034	1.A
31297G-FG-1	FHLMC A28267		03/01/2023	MBS PMT		911	911	926	911	0	0	0	0	0	911	0	0	0	8	11/01/2034	1.A
31297N-TA-4	FHLMC A33245		03/01/2023	MBS PMT		78	78	76	78	0	0	0	0	0	78	0	0	0	1	02/01/2035	1.A
31329N-G3-6	FHLMC ZA4718		03/01/2023	MBS PMT		6,844	6,844	7,047	6,846	0	(2)	0	(2)	0	6,844	0	0	0	35	10/01/2046	1.A
3132A5-G9-0	FHLMC ZS4724		03/01/2023	MBS PMT		9,901	9,901	10,872	9,911	0	(10)	0	(10)	0	9,901	0	0	0	82	06/01/2047	1.A
3132A5-HQ-1	FHLMC ZS4739		03/01/2023	MBS PMT		9,995	9,995	10,632	10,001	0	(6)	0	(6)	0	9,995	0	0	0	57	10/01/2047	1.A
3132AD-ME-5	FHLMC ZT1257		03/01/2023	MBS PMT		4,211	4,211	4,568	4,215	0	(4)	0	(4)	0	4,211	0	0	0	20	01/01/2046	1.A
3132CW-NJ-9	FHLMC SB0393		03/01/2023	MBS PMT		20,055	20,055	20,892	20,064	0	(8)	0	(8)	0	20,055	0	0	0	67	07/01/2035	1.A
3132CW-QQ-0	FHLMC SB0463		03/01/2023	MBS PMT		29,942	29,942	27,991	29,904	0	38	0	38	0	29,942	0	0	0	129	01/01/2036	1.A
3132D5-3Y-6	FHLMC SB8015		03/01/2023	MBS PMT		11,817	11,817	12,155	11,821	0	(4)	0	(4)	0	11,817	0	0	0	48	11/01/2034	1.A
3132D5-4R-0	FHLMC SB8032		03/01/2023	MBS PMT		11,510	11,510	11,861	11,516	0	(5)	0	(5)	0	11,510	0	0	0	55	02/01/2035	1.A
3132D6-AG-5	FHLMC SB8107		03/01/2023	MBS PMT		89,985	89,985	93,036	90,023	0	(38)	0	(38)	0	89,985	0	0	0	300	06/01/2036	1.A
3132D9-DU-5	FHLMC SC0115		03/01/2023	MBS PMT		15,854	15,854	14,190	15,840	0	15	0	15	0	15,854	0	0	0	49	01/01/2041	1.A
3132D9-HT-4	FHLMC SC0242		03/01/2023	MBS PMT		9,551	9,551	8,770	9,542	0	8	0	8	0	9,551	0	0	0	42	02/01/2042	1.A
3132DM-BG-9	FHLMC SD0039		03/01/2023	MBS PMT		5,171	5,171	5,525	5,175	0	(4)	0	(4)	0	5,171	0	0	0	36	02/01/2046	1.A
3132DM-JA-4	FHLMC SD0257		03/01/2023	MBS PMT		14,496	14,496	15,489	14,501	0	(4)	0	(4)	0	14,496	0	0	0	66	01/01/2050	1.A
3132DM-N7-6	FHLMC SD0414		03/01/2023	MBS PMT		17,092	17,092	18,075	17,098	0	(6)	0	(6)	0	17,092	0	0	0	96	08/01/2050	1.A
3132DM-VF-9	FHLMC SD0614		03/01/2023	MBS PMT		17,146	17,146	17,622	17,150	0	(4)	0	(4)	0	17,146	0	0	0	73	05/01/2051	1.A
3132DN-UW-1	FHLMC SD1497		03/01/2023	MBS PMT		15,804	15,804	14,017	15,781	0	23	0	23	0	15,804	0	0	0	75	04/01/2043	1.A
3132DP-MZ-8	FHLMC SD2176		03/01/2023	MBS PMT		2,724	2,724	2,829	0	0	0	0	0	0	2,724	0	0	0	14	01/01/2053	1.A
3132DV-3P-8	FHLMC SD8006		03/01/2023	MBS PMT		9,646	9,646	10,023	9,650	0	(4)	0	(4)	0	9,646	0	0	0	63	08/01/2049	1.A
3132DV-5X-9	FHLMC SD8062		03/01/2023	MBS PMT		6,161	6,161	6,506	6,163	0	(3)	0	(3)	0	6,161	0	0	0	31	05/01/2050	1.A
3132DV-K5-3	FHLMC SD7516		03/01/2023	MBS PMT		7,299	7,299	7,997	7,305	0	(6)	0	(6)	0	7,299	0	0	0	47	05/01/2050	1.A
3132DV-K7-9	FHLMC SD7518		03/01/2023	MBS PMT		8,413	8,413	8,960	8,417	0	(4)	0	(4)	0	8,413	0	0	0	42	06/01/2050	1.A
3132DV-KU-8	FHLMC SD7507		03/01/2023	MBS PMT		8,026	8,026	8,633	8,031	0	(5)	0	(5)	0	8,026	0	0	0	39	11/01/2049	1.A
3132DV-L5-2	FHLMC SD7548		03/01/2023	MBS PMT		12,012	12,012	12,163	12,014	0	(1)	0	(1)	0	12,012	0	0	0	50	11/01/2051	1.A
3132DV-LP-8	FHLMC SD7534		03/01/2023	MBS PMT		13,956	13,956	11,716	13,936	0	19	0	19	0	13,956	0	0	0	58	02/01/2051	1.A
3132DV-LR-4	FHLMC SD7536		03/01/2023	MBS PMT		12,204	12,204	12,253	12,204	0	0	0	0	0	12,204	0	0	0	51	02/01/2051	1.A
3132DV-LT-0	FHLMC SD7538		03/01/2023	MBS PMT		7,674	7,674	7,797	7,675	0	(1)	0	(1)	0	7,674	0	0	0	25	04/01/2051	1.A
3132DW-AH-6	FHLMC SD8108		03/01/2023	MBS PMT		23,067	23,067	24,414	23,077	0	(10)	0	(10)	0	23,067	0	0	0	99	11/01/2050	1.A
3132DW-BR-3	FHLMC SD8148		03/01/2023	MBS PMT		108,648	108,648	113,864	108,694	0	(46)	0	(46)	0	108,648	0	0	0	574	05/01/2051	1.A
3132DW-BY-8	FHLMC SD8155		03/01/2023	MBS PMT		65,223	65,223	65,923	65,227	0	(5)	0	(5)	0	65,223	0	0	0	218	07/01/2051	1.A
3132DW-DK-6	FHLMC SD8206		03/01/2023	MBS PMT		82,954	82,954	84,545	82,967	0	(13)	0	(13)	0	82,954	0	0	0	416	04/01/2052	1.A
3132FC-EB-7	FHLMC Z40130		03/01/2023	MBS PMT		7,127	7,127	7,275	7,128	0	(1)	0	(1)	0	7,127	0	0	0	35	01/01/2046	1.A
3132H3-XT-5	FHLMC U90690		03/01/2023	MBS PMT		3,945	3,945	4,061	3,946	0	(1)	0	(1)	0	3,945	0	0	0	23	06/01/2042	1.A

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 Recog-nized	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
3132WM-F2-5	FHLMC Q47384		03/01/2023	MBS PMT		7,011	7,011	7,402	7,014	0	(2)	0	(2)	0	7,011	0	0	0	32	04/01/2047	1.A
3132XC-R9-8	FHLMC G67712		03/01/2023	MBS PMT		13,650	13,650	14,255	13,655	0	(5)	0	(5)	0	13,650	0	0	0	89	06/01/2048	1.A
3132XU-KF-1	FHLMC Q52093		03/01/2023	MBS PMT		7,240	7,240	7,451	7,242	0	(2)	0	(2)	0	7,240	0	0	0	41	11/01/2047	1.A
3132XU-V3-6	FHLMC Q52433		03/01/2023	MBS PMT		2,345	2,345	2,443	2,345	0	0	0	0	0	2,345	0	0	0	18	11/01/2047	1.A
31335A-FW-3	FHLMC G60181		03/01/2023	MBS PMT		4,984	4,984	5,302	4,986	0	(2)	0	(2)	0	4,984	0	0	0	30	01/01/2045	1.A
31335H-4P-5	FHLMC C90830		03/01/2023	MBS PMT		442	442	436	442	0	0	0	0	0	442	0	0	0	3	05/01/2024	1.A
31335H-5F-6	FHLMC C90846		03/01/2023	MBS PMT		615	615	629	616	0	0	0	0	0	615	0	0	0	6	08/01/2024	1.A
3133A0-MW-1	FHLMC QA5773		03/01/2023	MBS PMT		13,613	13,613	13,815	13,616	0	(3)	0	(3)	0	13,613	0	0	0	68	01/01/2050	1.A
3133D3-PP-4	FHLMC QK0430		03/01/2023	MBS PMT		11,085	11,085	11,467	11,088	0	(4)	0	(4)	0	11,085	0	0	0	45	09/01/2040	1.A
3133KH-2D-7	FHLMC RA2572		03/01/2023	MBS PMT		8,788	8,788	9,370	8,790	0	(2)	0	(2)	0	8,788	0	0	0	51	05/01/2050	1.A
3133KL-B7-1	FHLMC RA4562		03/01/2023	MBS PMT		14,197	14,197	15,189	14,204	0	(7)	0	(7)	0	14,197	0	0	0	49	02/01/2051	1.A
3133KN-2Y-8	FHLMC RA7091		03/01/2023	MBS PMT		32,869	32,869	29,814	32,853	0	16	0	16	0	32,869	0	0	0	122	03/01/2052	1.A
3133KY-WH-8	FHLMC RB5148		03/01/2023	MBS PMT		11,568	11,568	10,321	11,555	0	13	0	13	0	11,568	0	0	0	41	03/01/2042	1.A
31346Y-GG-2	FHLMC QA4699		03/01/2023	MBS PMT		4,523	4,523	4,592	4,524	0	0	0	0	0	4,523	0	0	0	23	11/01/2049	1.A
31371H-D9-6	FNMA #252228		03/01/2023	MBS PMT		89	89	93	89	0	0	0	0	0	89	0	0	0	1	12/01/2028	1.A
31371K-WK-3	FNMA #254550		03/01/2023	MBS PMT		254	254	263	254	0	0	0	0	0	254	0	0	0	3	12/01/2032	1.A
31371L-F2-0	FNMA #254985		03/01/2023	MBS PMT		361	361	364	361	0	0	0	0	0	361	0	0	0	3	11/01/2023	1.A
31371L-SJ-9	FNMA #255321		03/01/2023	MBS PMT		617	617	632	617	0	0	0	0	0	617	0	0	0	6	07/01/2024	1.A
31371L-Z2-8	FNMA #255561		03/01/2023	MBS PMT		1,227	1,227	1,245	1,227	0	0	0	0	0	1,227	0	0	0	11	12/01/2024	1.A
31371M-GF-8	FNMA #255898		03/01/2023	MBS PMT		257	257	246	257	0	0	0	0	0	257	0	0	0	2	10/01/2035	1.A
31371M-MG-9	FNMA #256059		03/01/2023	MBS PMT		248	248	247	248	0	0	0	0	0	248	0	0	0	3	01/01/2036	1.A
31371N-CJ-2	FNMA #256673		03/01/2023	MBS PMT		210	210	201	210	0	0	0	0	0	210	0	0	0	2	04/01/2037	1.A
31371N-DR-3	FNMA #256712		03/01/2023	MBS PMT		187	187	188	187	0	0	0	0	0	187	0	0	0	2	05/01/2037	1.A
31371N-P2-5	FNMA #257041		03/01/2023	MBS PMT		709	709	706	709	0	0	0	0	0	709	0	0	0	4	01/01/2038	1.A
31374G-WG-8	FNMA #313947		03/01/2023	MBS PMT		51	51	53	51	0	0	0	0	0	51	0	0	0	1	01/01/2028	1.A
3137F3-CW-2	FHLMC 4768 FG		03/15/2023	MBS PMT		17,180	17,180	17,094	17,147	0	33	0	33	0	17,180	0	0	0	120	03/15/2048	1.A
3137FK-BB-1	FHLMC 4852 BF		03/15/2023	MBS PMT		9,095	9,095	9,092	9,078	0	17	0	17	0	9,095	0	0	0	66	12/15/2048	1.A
3137FM-CF-7	FHMS KC04 ASB		03/01/2023	MBS PMT		16,632	16,632	16,589	16,631	0	1	0	1	0	16,632	0	0	0	72	12/25/2028	1.A
3137FU-AH-7	FHLMC 5002		03/25/2023	MBS PMT		6,258	6,258	6,260	6,258	0	0	0	0	0	6,258	0	0	0	43	07/25/2050	1.A
3137FU-KP-8	FHLMC 4989 FA		02/01/2023	MBS PMT		6,302	6,302	6,283	6,301	0	1	0	1	0	6,302	0	0	0	34	08/15/2040	1.A
3137FU-KQ-6	FHLMC 4989 FB		02/01/2023	MBS PMT		7,912	7,912	7,882	7,911	0	1	0	1	0	7,912	0	0	0	45	10/15/2040	1.A
31385J-RN-0	FNMA #545993		03/01/2023	MBS PMT		144	144	148	144	0	0	0	0	0	144	0	0	0	1	11/01/2032	1.A
31385W-2S-7	FNMA #555285		03/01/2023	MBS PMT		162	162	164	162	0	0	0	0	0	162	0	0	0	2	03/01/2033	1.A
31385X-BD-8	FNMA #555436		03/01/2023	MBS PMT		574	574	594	575	0	0	0	0	0	574	0	0	0	5	05/01/2033	1.A
31385X-NR-4	FNMA #555800		03/01/2023	MBS PMT		414	414	418	414	0	0	0	0	0	414	0	0	0	4	10/01/2033	1.A
31388K-GA-4	FNMA #606893		03/01/2023	MBS PMT		47	47	48	47	0	0	0	0	0	47	0	0	0	1	10/01/2031	1.A
31388L-C8-1	FNMA #607695		03/01/2023	MBS PMT		26	26	27	26	0	0	0	0	0	26	0	0	0	0	11/01/2031	1.A
31389U-TR-0	FNMA #636060		03/01/2023	MBS PMT		97	97	101	97	0	0	0	0	0	97	0	0	0	1	04/01/2032	1.A
3138A2-AX-7	FNMA #AH0921		03/01/2023	MBS PMT		2,276	2,276	2,357	2,277	0	(1)	0	(1)	0	2,276	0	0	0	16	12/01/2040	1.A
3138A2-BQ-1	FNMA #AH0946		03/01/2023	MBS PMT		2,448	2,448	2,448	2,448	0	0	0	0	0	2,448	0	0	0	17	12/01/2040	1.A
3138A4-J8-9	FNMA #AH2986		03/01/2023	MBS PMT		1,494	1,494	1,574	1,495	0	(1)	0	(1)	0	1,494	0	0	0	10	02/01/2041	1.A
3138A5-FX-5	FNMA #AH3781		03/01/2023	MBS PMT		1,399	1,399	1,362	1,398	0	0	0	0	0	1,399	0	0	0	9	02/01/2041	1.A
3138AF-C2-4	FNMA #AI1888		03/01/2023	MBS PMT		1,930	1,930	2,008	1,930	0	(1)	0	(1)	0	1,930	0	0	0	16	05/01/2041	1.A
3138AH-XV-3	FNMA #AI4291		03/01/2023	MBS PMT		4,328	4,328	4,497	4,330	0	(2)	0	(2)	0	4,328	0	0	0	26	06/01/2041	1.A
3138EG-FA-7	FNMA #AL0160		03/01/2023	MBS PMT		3,820	3,820	4,048	3,822	0	(2)	0	(2)	0	3,820	0	0	0	28	05/01/2041	1.A
3138EL-A4-5	FNMA #AL3626		03/01/2023	MBS PMT		3,372	3,372	3,612	3,374	0	(2)	0	(2)	0	3,372	0	0	0	22	09/01/2042	1.A

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 Recog-nized	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
3138EP-A3-8	FNMA #AL6325		03/01/2023	MBS PMT		6,117	6,117	6,237	6,118	0	(1)	0	(1)	0	6,117	0	0	0	33	10/01/2044	1.A
3138EQ-QG-0	FNMA #AL7654		03/01/2023	MBS PMT		7,371	7,371	7,700	7,374	0	(4)	0	(4)	0	7,371	0	0	0	36	09/01/2035	1.A
3138ET-6A-9	FNMA #AL8964		03/01/2023	MBS PMT		2,131	2,131	2,253	2,132	0	(1)	0	(1)	0	2,131	0	0	0	15	06/01/2045	1.A
3138LY-5E-3	FNMA #A08044		03/01/2023	MBS PMT		4,911	4,911	5,008	4,912	0	(1)	0	(1)	0	4,911	0	0	0	31	07/01/2042	1.A
3138WD-WT-4	FNMA #AS4257		03/01/2023	MBS PMT		9,994	9,994	10,581	10,000	0	(5)	0	(5)	0	9,994	0	0	0	73	01/01/2045	1.A
3138WK-NL-5	FNMA #AS9394		03/01/2023	MBS PMT		2,763	2,763	2,974	2,765	0	(2)	0	(2)	0	2,763	0	0	0	16	04/01/2047	1.A
3138WQ-AX-0	FNMA #AT2721		03/01/2023	MBS PMT		11,460	11,460	11,384	11,460	0	1	0	1	0	11,460	0	0	0	54	05/01/2043	1.A
3138X0-Y3-6	FNMA #AU1629		03/01/2023	MBS PMT		14,831	14,831	14,774	14,831	0	0	0	0	0	14,831	0	0	0	77	07/01/2043	1.A
3138X0-ZA-9	FNMA #AU1636		03/01/2023	MBS PMT		4,161	4,161	4,363	4,163	0	(2)	0	(2)	0	4,161	0	0	0	25	07/01/2043	1.A
3138YU-H7-9	FNMA #AZ2953		03/01/2023	MBS PMT		11,684	11,684	12,182	11,691	0	(8)	0	(8)	0	11,684	0	0	0	53	09/01/2030	1.A
3138YU-HN-4	FNMA #AZ2936		03/01/2023	MBS PMT		8,703	8,703	8,720	8,703	0	0	0	0	0	8,703	0	0	0	44	09/01/2045	1.A
31391D-DD-2	FNMA #663500		03/01/2023	MBS PMT		588	588	596	588	0	0	0	0	0	588	0	0	0	6	10/01/2032	1.A
31391J-JM-3	FNMA #668168		03/01/2023	MBS PMT		150	150	154	150	0	0	0	0	0	150	0	0	0	2	11/01/2032	1.A
31400W-T7-5	FNMA #699974		03/01/2023	MBS PMT		51	51	53	51	0	0	0	0	0	51	0	0	0	0	04/01/2033	1.A
31401W-V9-7	FNMA #720740		03/01/2023	MBS PMT		79	79	81	79	0	0	0	0	0	79	0	0	0	1	07/01/2033	1.A
31402Q-CF-6	FNMA #734570		03/01/2023	MBS PMT		81	81	80	81	0	0	0	0	0	81	0	0	0	1	08/01/2033	1.A
31402R-JV-2	FNMA #735676		03/01/2023	MBS PMT		1,919	1,919	2,059	1,920	0	(2)	0	(2)	0	1,919	0	0	0	16	07/01/2035	1.A
31402W-LY-2	FNMA #740243		03/01/2023	MBS PMT		168	168	170	168	0	0	0	0	0	168	0	0	0	1	10/01/2033	1.A
31403D-T8-2	FNMA #745875		03/01/2023	MBS PMT		369	369	372	369	0	0	0	0	0	369	0	0	0	4	09/01/2036	1.A
31403V-GR-4	FNMA #759008		03/01/2023	MBS PMT		203	203	201	203	0	0	0	0	0	203	0	0	0	2	01/01/2034	1.A
31404D-QG-6	FNMA #765555		03/01/2023	MBS PMT		288	288	284	288	0	0	0	0	0	288	0	0	0	2	12/01/2033	1.A
31405C-UT-4	FNMA #785494		03/01/2023	MBS PMT		451	451	448	451	0	0	0	0	0	451	0	0	0	4	06/01/2034	1.A
31405H-5G-9	FNMA #790247		03/01/2023	MBS PMT		40	40	39	40	0	0	0	0	0	40	0	0	0	0	08/01/2034	1.A
31405N-S8-9	FNMA #794443		03/01/2023	MBS PMT		315	315	319	315	0	0	0	0	0	315	0	0	0	3	10/01/2034	1.A
31406B-EU-0	FNMA #804847		03/01/2023	MBS PMT		200	200	193	200	0	0	0	0	0	200	0	0	0	2	01/01/2035	1.A
31406K-E9-7	FNMA #812060		03/01/2023	MBS PMT		511	511	508	511	0	0	0	0	0	511	0	0	0	4	03/01/2035	1.A
31407B-U6-4	FNMA #826005		03/01/2023	MBS PMT		112	112	108	112	0	0	0	0	0	112	0	0	0	1	07/01/2035	1.A
31407Y-R6-8	FNMA #844809		03/01/2023	MBS PMT		213	213	207	213	0	0	0	0	0	213	0	0	0	2	11/01/2035	1.A
31408B-2X-5	FNMA #846890		03/01/2023	MBS PMT		88	88	87	88	0	0	0	0	0	88	0	0	0	1	12/01/2035	1.A
31408D-UQ-5	FNMA #848491		03/01/2023	MBS PMT		241	241	236	241	0	0	0	0	0	241	0	0	0	2	12/01/2035	1.A
3140EB-7J-4	FNMA #BA7196		03/01/2023	MBS PMT		20,209	20,209	20,607	20,215	0	(6)	0	(6)	0	20,209	0	0	0	115	12/01/2045	1.A
3140FX-HH-8	FNMA #BF0231		03/01/2023	MBS PMT		5,375	5,375	5,530	5,377	0	(2)	0	(2)	0	5,375	0	0	0	24	04/01/2042	1.A
3140FX-HT-2	FNMA #BF0241		03/01/2023	MBS PMT		8,677	8,677	9,258	8,683	0	(6)	0	(6)	0	8,677	0	0	0	51	05/01/2052	1.A
3140FX-L3-4	FNMA #BF0345		03/01/2023	MBS PMT		6,512	6,512	6,689	6,513	0	(2)	0	(2)	0	6,512	0	0	0	31	10/01/2043	1.A
3140FX-RW-4	FNMA #BF0500		03/01/2023	MBS PMT		9,093	9,093	8,235	9,087	0	7	0	7	0	9,093	0	0	0	47	12/01/2054	1.A
3140GQ-3C-8	FNMA #BH2594		03/01/2023	MBS PMT		3,257	3,257	3,469	3,258	0	(1)	0	(1)	0	3,257	0	0	0	19	08/01/2047	1.A
3140GS-RX-2	FNMA #BH4101		03/01/2023	MBS PMT		7,272	7,272	7,425	7,274	0	(1)	0	(1)	0	7,272	0	0	0	43	10/01/2047	1.A
3140H9-MK-6	FNMA #BJ7561		03/01/2023	MBS PMT		3,237	3,237	3,370	3,237	0	0	0	0	0	3,237	0	0	0	24	11/01/2048	1.A
3140HF-F7-9	FNMA #BK1989		03/01/2023	MBS PMT		902	902	918	902	0	0	0	0	0	902	0	0	0	5	04/01/2048	1.A
3140J5-ED-7	FNMA #BM1031		03/01/2023	MBS PMT		11,770	11,770	12,833	11,782	0	(12)	0	(12)	0	11,770	0	0	0	58	09/01/2043	1.A
3140J6-GP-6	FNMA #BM2005		03/01/2023	MBS PMT		3,587	3,587	3,756	3,589	0	(2)	0	(2)	0	3,587	0	0	0	23	12/01/2047	1.A
3140J6-GR-2	FNMA #BM2007		03/01/2023	MBS PMT		4,915	4,915	5,284	4,919	0	(3)	0	(3)	0	4,915	0	0	0	30	09/01/2048	1.A
3140J7-UL-7	FNMA #BM3286		03/01/2023	MBS PMT		9,173	9,173	9,570	9,178	0	(5)	0	(5)	0	9,173	0	0	0	65	11/01/2047	1.A
3140J8-MW-0	FNMA #BM3972		03/01/2023	MBS PMT		4,290	4,290	4,164	4,289	0	1	0	1	0	4,290	0	0	0	18	04/01/2038	1.A
3140J8-UG-6	FNMA #BM4182		03/01/2023	MBS PMT		889	889	910	889	0	0	0	0	0	889	0	0	0	6	07/01/2048	1.A
3140J9-Q3-8	FNMA #BM4973		03/01/2023	MBS PMT		23,615	23,615	24,099	23,620	0	(5)	0	(5)	0	23,615	0	0	0	131	05/01/2043	1.A

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 Recog-nized	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
3140JA-ND-6	FNMA #BM5787		03/01/2023	MBS PMT		2,412	2,412	2,498	2,413	0	(1)	0	(1)	0	2,412	0	0	0	17	08/01/2047	1.A
3140KV-QD-5	FNMA #BQ9451		03/01/2023	MBS PMT		9,354	9,354	9,152	9,353	0	1	0	1	0	9,354	0	0	0	38	03/01/2051	1.A
31400F-3U-1	FNMA #CA8010		03/01/2023	MBS PMT		21,917	21,917	22,140	21,919	0	(1)	0	(1)	0	21,917	0	0	0	56	12/01/2050	1.A
31400F-A9-0	FNMA #CA7231		03/01/2023	MBS PMT		27,972	27,972	29,567	27,984	0	(12)	0	(12)	0	27,972	0	0	0	131	10/01/2050	1.A
31400G-2A-4	FNMA #CA8868		03/01/2023	MBS PMT		1,127	1,127	963	1,126	0	1	0	1	0	1,127	0	0	0	6	02/01/2051	1.A
31400G-EC-7	FNMA #CA8230		03/01/2023	MBS PMT		7,794	7,794	8,297	7,798	0	(4)	0	(4)	0	7,794	0	0	0	34	12/01/2050	1.A
31400L-GL-4	FNMA #CB1102		03/01/2023	MBS PMT		11,670	11,670	11,997	11,673	0	(2)	0	(2)	0	11,670	0	0	0	39	07/01/2051	1.A
31400M-AG-9	FNMA #CB1806		03/01/2023	MBS PMT		16,533	16,533	17,249	16,539	0	(6)	0	(6)	0	16,533	0	0	0	65	10/01/2051	1.A
31400M-Q8-0	FNMA #CB2278		03/01/2023	MBS PMT		5,578	5,578	5,633	5,578	0	0	0	0	0	5,578	0	0	0	18	12/01/2051	1.A
31400X4-5Y-8	FNMA #FM1762		03/01/2023	MBS PMT		10,229	10,229	10,528	10,233	0	(3)	0	(3)	0	10,229	0	0	0	60	09/01/2049	1.A
31400X4-KL-9	FNMA #FM1198		03/01/2023	MBS PMT		2,351	2,351	2,376	2,351	0	0	0	0	0	2,351	0	0	0	12	07/01/2049	1.A
31400X4-MD-5	FNMA #FM1255		03/01/2023	MBS PMT		7,187	7,187	7,508	7,189	0	(2)	0	(2)	0	7,187	0	0	0	39	01/01/2048	1.A
31400X6-KR-1	FNMA #FM3003		03/01/2023	MBS PMT		13,906	13,906	12,856	13,895	0	11	0	11	0	13,906	0	0	0	90	05/01/2049	1.A
31400X6-P3-9	FNMA #FM3141		03/01/2023	MBS PMT		9,368	9,368	8,547	9,363	0	5	0	5	0	9,368	0	0	0	47	11/01/2048	1.A
31400X7-JT-7	FNMA #FM3873		03/01/2023	MBS PMT		14,534	14,534	15,338	14,545	0	(10)	0	(10)	0	14,534	0	0	0	65	08/01/2035	1.A
31400X7-VV-8	FNMA #FM4227		03/01/2023	MBS PMT		8,618	8,618	9,093	8,620	0	(2)	0	(2)	0	8,618	0	0	0	35	09/01/2050	1.A
31400X8-SF-5	FNMA #FM5017		03/01/2023	MBS PMT		13,976	13,976	14,476	13,980	0	(4)	0	(4)	0	13,976	0	0	0	63	12/01/2050	1.A
31400X8-TA-5	FNMA #FM5044		03/01/2023	MBS PMT		18,910	18,910	19,646	18,914	0	(4)	0	(4)	0	18,910	0	0	0	60	12/01/2050	1.A
31400XB-FW-5	FNMA #FM7380		03/01/2023	MBS PMT		15,844	15,844	16,637	15,851	0	(7)	0	(7)	0	15,844	0	0	0	62	06/01/2051	1.A
31400XB-LE-8	FNMA #FM7524		03/01/2023	MBS PMT		14,779	14,779	15,606	14,785	0	(6)	0	(6)	0	14,779	0	0	0	53	06/01/2051	1.A
31400XC-2B-3	FNMA #FM8869		03/01/2023	MBS PMT		11,653	11,653	10,198	11,632	0	21	0	21	0	11,653	0	0	0	41	09/01/2036	1.A
31400XC-GB-8	FNMA #FM8293		03/01/2023	MBS PMT		17,020	17,020	17,921	17,027	0	(8)	0	(8)	0	17,020	0	0	0	95	07/01/2051	1.A
31400XD-6N-1	FNMA #FM9876		03/01/2023	MBS PMT		9,076	9,076	8,041	9,068	0	8	0	8	0	9,076	0	0	0	36	12/01/2051	1.A
31400XD-HV-1	FNMA #FM9243		03/01/2023	MBS PMT		3,230	3,230	3,302	3,230	0	0	0	0	0	3,230	0	0	0	17	10/01/2051	1.A
31400XD-R2-4	FNMA #FM9504		03/01/2023	MBS PMT		10,818	10,818	11,146	10,821	0	(3)	0	(3)	0	10,818	0	0	0	48	11/01/2051	1.A
31400XD-W9-3	FNMA #FM9671		03/01/2023	MBS PMT		11,247	11,247	11,010	11,245	0	2	0	2	0	11,247	0	0	0	37	12/01/2051	1.A
31400XD-Y6-7	FNMA #FM9732		03/01/2023	MBS PMT		10,418	10,418	10,727	10,420	0	(3)	0	(3)	0	10,418	0	0	0	47	12/01/2051	1.A
31400XF-A5-0	FNMA #FS0027		03/01/2023	MBS PMT		9,539	9,539	8,752	9,533	0	7	0	7	0	9,539	0	0	0	37	11/01/2051	1.A
31400XF-ZD-6	FNMA #FS0739		03/01/2023	MBS PMT		14,900	14,900	14,997	14,901	0	(2)	0	(2)	0	14,900	0	0	0	101	02/01/2052	1.A
31400XH-XT-9	FNMA #FS2489		03/01/2023	MBS PMT		4,673	4,673	4,801	4,674	0	(2)	0	(2)	0	4,673	0	0	0	50	08/01/2052	1.A
31410L-DU-3	FNMA #890315		03/01/2023	MBS PMT		815	815	871	815	0	0	0	0	0	815	0	0	0	6	02/01/2041	1.A
31411E-ZB-6	FNMA #906238		03/01/2023	MBS PMT		140	140	136	140	0	0	0	0	0	140	0	0	0	1	01/01/2037	1.A
31412R-H5-9	FNMA #932752		03/01/2023	MBS PMT		1,397	1,397	1,490	1,397	0	(1)	0	(1)	0	1,397	0	0	0	9	04/01/2040	1.A
31413D-S4-0	FNMA #942539		03/01/2023	MBS PMT		23	23	23	23	0	0	0	0	0	23	0	0	0	0	08/01/2037	1.A
31413S-CV-4	FNMA #953784		03/01/2023	MBS PMT		151	151	152	151	0	0	0	0	0	151	0	0	0	2	11/01/2037	1.A
31413S-HB-3	FNMA #953926		03/01/2023	MBS PMT		247	247	250	247	0	0	0	0	0	247	0	0	0	3	12/01/2037	1.A
31416X-J9-2	FNMA #AB2087		03/01/2023	MBS PMT		930	930	937	930	0	0	0	0	0	930	0	0	0	5	01/01/2041	1.A
31417B-2S-5	FNMA #AB5284		03/01/2023	MBS PMT		4,571	4,571	4,868	4,574	0	(2)	0	(2)	0	4,571	0	0	0	34	06/01/2042	1.A
31417F-R8-3	FNMA #AB8610		03/01/2023	MBS PMT		9,845	9,845	9,835	9,845	0	0	0	0	0	9,845	0	0	0	47	03/01/2043	1.A
31417G-F3-5	FNMA #AB9185		03/01/2023	MBS PMT		7,538	7,538	7,607	7,538	0	(1)	0	(1)	0	7,538	0	0	0	36	04/01/2043	1.A
31417Y-SC-2	FNMA #MA0514		03/01/2023	MBS PMT		1,145	1,145	1,185	1,146	0	0	0	0	0	1,145	0	0	0	7	09/01/2040	1.A
31418A-GR-3	FNMA #MA1107		03/01/2023	MBS PMT		9,181	9,181	9,402	9,184	0	(4)	0	(4)	0	9,181	0	0	0	50	07/01/2032	1.A
31418A-JV-1	FNMA #MA1175		03/01/2023	MBS PMT		3,064	3,064	3,181	3,065	0	(1)	0	(1)	0	3,064	0	0	0	16	09/01/2042	1.A
31418A-SU-3	FNMA #MA1430		03/01/2023	MBS PMT		6,667	6,667	6,736	6,667	0	(1)	0	(1)	0	6,667	0	0	0	31	05/01/2043	1.A
31418A-TA-6	FNMA #MA1444		03/01/2023	MBS PMT		3,220	3,220	3,303	3,221	0	(1)	0	(1)	0	3,220	0	0	0	13	05/01/2033	1.A
31418A-TY-4	FNMA #MA1466		03/01/2023	MBS PMT		2,150	2,150	2,159	2,150	0	0	0	0	0	2,150	0	0	0	15	06/01/2043	1.A

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 Recog-nized	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
31418C-5U-4	FNMA #MA3558		03/01/2023	MBS PMT		8,229	8,229	8,282	8,230	0	(1)	0	(1)	0	8,229	0	0	0	41	01/01/2034	1.A
31418C-DJ-0	FNMA #MA2804		03/01/2023	MBS PMT		5,115	5,115	5,322	5,118	0	(2)	0	(2)	0	5,115	0	0	0	26	11/01/2036	1.A
31418C-DL-5	FNMA #MA2806		03/01/2023	MBS PMT		4,794	4,794	4,939	4,795	0	(1)	0	(1)	0	4,794	0	0	0	24	11/01/2046	1.A
31418C-FN-9	FNMA #MA2872		03/01/2023	MBS PMT		553	553	596	553	0	0	0	0	0	553	0	0	0	4	01/01/2047	1.A
31418C-PG-3	FNMA #MA3122		03/01/2023	MBS PMT		4,029	4,029	4,284	4,032	0	(3)	0	(3)	0	4,029	0	0	0	33	09/01/2047	1.A
31418C-QB-3	FNMA #MA3149		03/01/2023	MBS PMT		3,517	3,517	3,686	3,518	0	(1)	0	(1)	0	3,517	0	0	0	22	10/01/2047	1.A
31418C-RA-4	FNMA #MA3180		03/01/2023	MBS PMT		6,822	6,822	7,125	6,826	0	(4)	0	(4)	0	6,822	0	0	0	39	11/01/2032	1.A
31418C-RD-8	FNMA #MA3183		03/01/2023	MBS PMT		6,820	6,820	7,021	6,821	0	(2)	0	(2)	0	6,820	0	0	0	40	11/01/2047	1.A
31418C-S4-7	FNMA #MA3238		03/01/2023	MBS PMT		3,478	3,478	3,519	3,478	0	0	0	0	0	3,478	0	0	0	20	01/01/2048	1.A
31418C-U7-7	FNMA #MA3305		03/01/2023	MBS PMT		6,141	6,141	6,515	6,145	0	(3)	0	(3)	0	6,141	0	0	0	35	03/01/2048	1.A
31418C-UF-9	FNMA #MA3281		03/01/2023	MBS PMT		7,318	7,318	7,722	7,324	0	(6)	0	(6)	0	7,318	0	0	0	48	02/01/2038	1.A
31418C-V3-5	FNMA #MA3333		03/01/2023	MBS PMT		6,166	6,166	6,458	6,169	0	(3)	0	(3)	0	6,166	0	0	0	41	04/01/2048	1.A
31418C-XP-4	FNMA #MA3385		03/01/2023	MBS PMT		17,874	17,874	18,352	17,879	0	(5)	0	(5)	0	17,874	0	0	0	128	06/01/2048	1.A
31418D-3X-8	FNMA #MA4413		03/01/2023	MBS PMT		10,181	10,181	10,343	10,182	0	(1)	0	(1)	0	10,181	0	0	0	33	09/01/2051	1.A
31418D-AS-1	FNMA #MA3616		03/01/2023	MBS PMT		2,835	2,835	2,961	2,837	0	(1)	0	(1)	0	2,835	0	0	0	22	03/01/2049	1.A
31418D-C6-7	FNMA #MA3692		03/01/2023	MBS PMT		3,447	3,447	3,562	3,448	0	(1)	0	(1)	0	3,447	0	0	0	21	07/01/2049	1.A
31418D-CW-0	FNMA #MA3684		03/01/2023	MBS PMT		8,765	8,765	9,093	8,768	0	(3)	0	(3)	0	8,765	0	0	0	75	06/01/2039	1.A
31418D-ML-3	FNMA #MA3962		03/01/2023	MBS PMT		20,339	20,339	21,601	20,352	0	(13)	0	(13)	0	20,339	0	0	0	133	03/01/2050	1.A
31418D-P5-5	FNMA #MA4043		03/01/2023	MBS PMT		13,606	13,606	14,359	13,617	0	(11)	0	(11)	0	13,606	0	0	0	73	06/01/2035	1.A
31418D-Q7-0	FNMA #MA4077		03/01/2023	MBS PMT		17,726	17,726	18,232	17,728	0	(3)	0	(3)	0	17,726	0	0	0	58	07/01/2050	1.A
31418D-V8-2	FNMA #MA4238		03/01/2023	MBS PMT		21,612	21,612	22,676	21,620	0	(7)	0	(7)	0	21,612	0	0	0	90	01/01/2051	1.A
31418D-VC-3	FNMA #MA4210		03/01/2023	MBS PMT		10,433	10,433	10,942	10,437	0	(3)	0	(3)	0	10,433	0	0	0	42	12/01/2050	1.A
31418D-WR-9	FNMA #MA4255		03/01/2023	MBS PMT		10,985	10,985	11,378	10,988	0	(2)	0	(2)	0	10,985	0	0	0	36	02/01/2051	1.A
31418D-YB-2	FNMA #MA4305		03/01/2023	MBS PMT		10,141	10,141	10,106	10,141	0	0	0	0	0	10,141	0	0	0	34	04/01/2051	1.A
31418E-AN-0	FNMA #MA4512		03/01/2023	MBS PMT		56,755	56,755	58,458	56,768	0	(13)	0	(13)	0	56,755	0	0	0	235	01/01/2052	1.A
31418E-KS-8	FNMA #MA4804		03/01/2023	MBS PMT		50,926	50,926	46,761	50,894	0	32	0	32	0	50,926	0	0	0	328	11/01/2052	1.A
31418N-ZW-3	FNMA #AD1656		03/01/2023	MBS PMT		1,523	1,523	1,587	1,523	0	(1)	0	(1)	0	1,523	0	0	0	12	03/01/2040	1.A
31418R-GS-4	FNMA #AD3808		03/01/2023	MBS PMT		552	552	563	552	0	0	0	0	0	552	0	0	0	4	04/01/2040	1.A
31418U-CG-7	FNMA #AD6370		03/01/2023	MBS PMT		1,479	1,479	1,491	1,479	0	0	0	0	0	1,479	0	0	0	11	05/01/2040	1.A
31418W-PG-9	FNMA #AD8522		03/01/2023	MBS PMT		470	470	474	470	0	0	0	0	0	470	0	0	0	3	08/01/2040	1.A
31419A-4N-4	FNMA #AE0828		03/01/2023	MBS PMT		1,226	1,226	1,272	1,227	0	0	0	0	0	1,226	0	0	0	7	02/01/2041	1.A
31419A-NM-5	FNMA #AE0395		03/01/2023	MBS PMT		11,145	11,145	11,778	11,152	0	(7)	0	(7)	0	11,145	0	0	0	88	10/01/2040	1.A
35563P-ML-0	FHLMC SCRT 2019-4 MA		03/01/2023	MBS PMT		5,199	5,199	5,314	5,201	0	(2)	0	(2)	0	5,199	0	0	0	27	02/25/2059	1.A
35563P-QN-2	FHLMC SCRT 2020-2 MT		03/01/2023	MBS PMT		5,628	5,628	5,798	5,630	0	(2)	0	(2)	0	5,628	0	0	0	19	11/25/2059	1.A
63607V-AA-4	NATIONAL FIN AUTH FED LEASE		01/01/2023	SINK		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	36	07/01/2035	2.B FE
63941T-AA-4	NAVSL 2020-EA A		03/15/2023	MBS PMT		32,001	32,001	31,681	31,968	0	33	0	33	0	32,001	0	0	0	88	05/15/2069	1.A FE
67116K-AC-9	OBX 2022-NQM3 A1		03/01/2023	MBS PMT		11,007	11,007	10,886	11,005	0	2	0	2	0	11,007	0	0	0	75	01/25/2062	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,187,468	2,187,468	2,237,455	2,184,959	0	(206)	0	(206)	0	2,187,468	0	0	0	13,260	XXX	XXX
02377B-AB-2	AMERICAN AIRLINES 15-2 AA PTT		03/22/2023	SINK		11,847	11,847	12,134	11,852	0	(5)	0	(5)	0	11,847	0	0	0	213	03/22/2029	2.A FE
02378A-AA-5	AMERICAN AIRLINES 17-1 A PT		02/15/2023	SINK		14,250	14,250	14,401	14,251	0	(1)	0	(1)	0	14,250	0	0	0	285	08/15/2030	2.C FE
03464L-AA-4	AOMT 2020-4 A1		03/01/2023	MBS PMT		12,174	12,174	12,260	12,176	0	(2)	0	(2)	0	12,174	0	0	0	31	06/25/2065	1.A
06540K-AJ-8	BANK 2022-BNK44		02/13/2023	BANK OF NEW YORK		160,875	150,000	152,981	152,954	0	(32)	0	(32)	0	152,922	0	7,953	7,953	1,772	10/15/2032	1.A
11043X-AA-1	BRITISH AIR 19-1 AA PT		03/15/2023	SINK		2,630	2,630	2,660	2,630	0	0	0	0	0	2,630	0	0	0	22	06/15/2034	1.F FE
126650-BP-4	CVS PASS-THRU TRST		03/10/2023	SINK		14,551	14,551	14,884	14,554	0	(3)	0	(3)	0	14,551	0	0	0	147	12/10/2028	2.B FE
12665U-AA-2	CVS PASS-THRU TRST		03/10/2023	SINK		2,480	2,480	2,480	2,480	0	0	0	0	0	2,480	0	0	0	19	01/10/2036	2.B FE
17181K-AA-8	CIM 2023-R2 A1		03/25/2023	MBS PMT		6,421	6,421	6,323	0	0	15	0	15	0	6,421	0	0	0	29	08/25/2064	1.A FE

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 Recog-nized	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
24381W-AA-6	DRMT 2021-2 A1		03/01/2023	MBS PMT		26,902	26,902	26,901	26,902	0	0	0	0	0	26,902	0	0	0	49	04/25/2066	1.A FE
24703T-AB-2	DELL INT LLC/EMC CORP		01/26/2023	BANK OF NEW YORK		592,224	600,000	601,730	600,880	0	(47)	0	(47)	0	600,834	0	(8,610)	(8,610)	13,000	07/15/2024	2.B FE
25160P-AJ-6	DEUTSCHE BANK NY		03/01/2023	BANK OF NEW YORK		796,776	800,000	804,652	804,036	0	(257)	0	(257)	0	803,779	0	(7,003)	(7,003)	31,139	07/14/2026	2.A FE
3132D9-GR-9	FHLMC SC0208		03/01/2023	MBS PMT		7,277	7,277	7,071	7,275	0	2	0	2	0	7,277	0	0	0	26	11/01/2041	1.A
3140X8-7K-7	FNMA #FM5397		03/01/2023	MBS PMT		11,346	11,346	11,469	11,348	0	(1)	0	(1)	0	11,346	0	0	0	57	12/01/2050	1.A
31574P-AA-3	EFMT 2020-1 A1		03/01/2023	MBS PMT		9,603	9,603	9,777	9,609	0	(7)	0	(7)	0	9,603	0	0	0	34	05/25/2065	1.A
33767W-AA-1	FKH 2021-SFR1 A		01/01/2023	MBS PMT		450	450	450	450	0	0	0	0	0	450	0	0	0	1	08/17/2038	1.A FE
37045X-CR-5	GENERAL MTRS FINL CO		01/26/2023	BANK OF NEW YORK		799,088	800,000	855,018	813,987	0	(1,157)	0	(1,157)	0	812,830	0	(13,742)	(13,742)	21,873	01/17/2024	2.C FE
40480H-AA-5	HCL AMERICA INC		02/22/2023	TENDER OFFER		908,750	1,000,000	994,450	995,994	0	173	0	173	0	996,167	0	(87,417)	(87,417)	6,188	03/10/2026	1.G FE
41284N-AC-4	HDMOT 2021-A A3		03/15/2023	MBS PMT		120,240	120,240	120,104	120,216	0	24	0	24	0	120,240	0	0	0	74	04/15/2026	1.A FE
43730X-AA-2	HPA 2021-3 A		03/01/2023	MBS PMT		11,326	11,326	11,208	11,324	0	2	0	2	0	11,326	0	0	0	47	01/17/2041	1.A FE
46643A-BD-4	JPMBB 2014-C23 A4		02/01/2023	MBS PMT		10,649	10,649	11,041	10,656	0	(7)	0	(7)	0	10,649	0	0	0	65	09/15/2047	1.A
552751-AA-7	MFRA 2020-NQM2		03/01/2023	MBS PMT		14,800	14,800	14,800	14,800	0	0	0	0	0	14,800	0	0	0	32	04/25/2065	1.A FE
58003U-AA-6	MF1 2020-FL4 A		02/15/2023	MBS PMT		53,107	53,107	53,107	53,107	0	0	0	0	0	53,107	0	0	0	578	11/15/2035	1.A FE
59166E-AB-1	MST 2019-1A A1A		03/01/2023	MBS PMT		11,818	11,818	12,190	11,825	0	(8)	0	(8)	0	11,818	0	0	0	66	04/25/2058	1.A
59980X-AC-1	MCMLT 2018-3 A1		03/01/2023	MBS PMT		12,882	12,882	13,208	12,890	0	(8)	0	(8)	0	12,882	0	0	0	69	08/25/2058	1.A
59981B-AC-8	MCMLT 2019GS1		03/01/2023	MBS PMT		5,062	5,062	5,086	5,062	0	(1)	0	(1)	0	5,062	0	0	0	24	07/25/2059	1.A
59981T-AC-9	MCMLT 2019GS2		03/01/2023	MBS PMT		7,733	7,733	7,782	7,734	0	(1)	0	(1)	0	7,733	0	0	0	34	08/25/2059	1.A
63935B-AA-1	NAVSL 2020-HA A		03/15/2023	MBS PMT		12,977	12,977	12,976	12,971	0	6	0	6	0	12,977	0	0	0	27	01/15/2069	1.A FE
63942K-AA-2	NAVSL 2021-GA A		03/15/2023	MBS PMT		18,215	18,215	18,187	18,203	0	12	0	12	0	18,215	0	0	0	47	04/15/2070	1.A FE
64034Y-AB-7	NSLT 2021-DA AFX		03/20/2023	MBS PMT		35,673	35,673	35,670	35,643	0	30	0	30	0	35,673	0	0	0	98	04/20/2062	1.A FE
64828X-AA-1	NRZT 2020-RPL1 A1		03/01/2023	MBS PMT		9,369	9,369	9,520	9,372	0	(3)	0	(3)	0	9,369	0	0	0	43	11/25/2059	1.A
64830T-AD-0	NRZT 2020-1A A1B		03/01/2023	MBS PMT		5,516	5,516	5,673	5,519	0	(3)	0	(3)	0	5,516	0	0	0	36	10/25/2059	1.A
67115F-AA-5	OBX 2022-NQM5 A1		03/01/2023	MBS PMT		5,558	5,558	5,540	5,558	0	0	0	0	0	5,558	0	0	0	43	05/25/2062	1.A FE
74333T-AA-7	PROG 2021-SFR8 A		03/01/2023	MBS PMT		725	725	725	725	0	0	0	0	0	725	0	0	0	2	10/17/2038	1.A FE
75383H-AA-9	RPTOR 2019-1 A		03/23/2023	MBS PMT		7,948	7,948	7,948	5,784	2,164	0	0	2,164	0	7,948	0	0	0	52	08/23/2044	4.A FE
78433X-AA-8	SALTT 2021-1A AA		03/15/2023	MBS PMT		136,190	136,190	136,186	136,073	0	117	0	117	0	136,190	0	0	0	344	02/28/2033	1.C FE
78443C-CL-6	SLMA 2006-A A5		03/15/2023	MBS PMT		31,287	31,287	30,691	31,172	0	115	0	115	0	31,287	0	0	0	396	06/15/2039	1.A FE
78443D-AD-4	SLMA 2007-A A4A		03/15/2023	MBS PMT		16,504	16,504	16,274	16,467	0	37	0	37	0	16,504	0	0	0	207	12/15/2041	1.A FE
78449C-AA-6	SMB 2022-C A1A		03/15/2023	MBS PMT		22,597	22,597	22,597	22,559	0	38	0	38	0	22,597	0	0	0	168	05/16/2050	1.A FE
86358E-PB-6	SAIL 2004-10 A11		03/25/2023	MBS PMT		19,247	19,247	19,277	19,277	0	0	0	0	0	19,277	0	(30)	(30)	121	11/25/2034	1.A FM
87161C-AN-5	SYNOVUS FINANCIAL CORP.		03/21/2023	BANK OF NEW YORK		498,000	600,000	599,340	599,420	0	48	0	48	0	599,468	0	(101,468)	(101,468)	19,240	08/11/2025	2.C FE
88339V-AA-6	THRM 2021-1A A		03/15/2023	MBS PMT		46,469	46,469	46,467	46,451	0	19	0	19	0	46,469	0	0	0	92	12/15/2027	1.G FE
89175T-AA-6	TPMT 2018-4 A1		03/01/2023	MBS PMT		8,184	8,184	7,734	8,179	0	5	0	5	0	8,184	0	0	0	35	06/25/2058	1.A
89176L-AA-2	TPMT 2018-6 A1A		03/01/2023	MBS PMT		7,493	7,493	7,723	7,499	0	(6)	0	(6)	0	7,493	0	0	0	42	03/25/2058	1.A
89176U-AN-4	TPMT 2020-2 A1A		03/01/2023	MBS PMT		5,989	5,989	6,092	5,991	0	(1)	0	(1)	0	5,989	0	0	0	16	04/25/2060	1.A
89177B-AA-3	TPMT 2019 A1		03/01/2023	MBS PMT		20,654	20,654	22,130	20,677	0	(23)	0	(23)	0	20,654	0	0	0	111	03/25/2058	1.A
89177H-AA-0	TPMT 2019-HY2 A1		03/25/2023	MBS PMT		10,527	10,527	10,623	10,528	0	(2)	0	(2)	0	10,527	0	0	0	64	05/25/2058	1.A
89177X-AA-5	TPMT 2019-HY3 A1A		03/25/2023	MBS PMT		6,685	6,685	6,700	6,685	0	0	0	0	0	6,685	0	0	0	52	10/25/2059	1.A
89178B-AA-2	TPMT 2019-4 A1		03/01/2023	MBS PMT		10,979	10,979	11,122	10,981	0	(2)	0	(2)	0	10,979	0	0	0	52	10/25/2059	1.A
89178W-AU-2	TPMT 2020-1 A1		03/01/2023	MBS PMT		7,760	7,760	8,085	7,766	0	(7)	0	(7)	0	7,760	0	0	0	33	01/25/2060	1.A
89180N-AA-2	TPMT 2022-3 A1		03/01/2023	MBS PMT		22,610	22,610	21,691	22,595	0	15	0	15	0	22,610	0	0	0	140	08/01/2062	1.A
89181J-AA-0	TPMT 2023-1 A1		03/01/2023	MBS PMT		7,393	7,393	7,048	0	0	1	0	1	0	7,393	0	0	0	32	01/25/2063	1.A FE
89231X-AA-9	TALNT 2019-1A A		02/24/2023	BANK OF NEW YORK		782,220	810,000	863,884	839,296	0	(1,637)	0	(1,637)	0	837,659	0	(55,439)	(55,439)	3,629	11/25/2031	1.A FE
90931L-AA-6	UNITED AIR 2016-1 AA P		01/07/2023	SINK		18,468	18,468	18,204	18,458	0	10	0	10	0	18,468	0	0	0	286	07/07/2028	1.F FE
92539L-AC-4	VERSUS 2021-3		03/01/2023	MBS PMT		15,069	15,069	15,069	15,069	0	0	0	0	0	15,069	0	0	0	44	06/25/2066	1.F FE

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 11	12	13	14	15	16	17	18	19	20	21	22
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 Recog-nized	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
94988X-AV-8	WFCM 2014-LC16 ASB		03/01/2023	MBS PMT		14,193	14,193	14,495	14,204	0	(11)	0	(11)	0	14,193	0	0	0	79	08/15/2050	1.A
009090-AA-9	AIR CANADA 2015-1A PTT		03/15/2023	SINK		9,652	9,652	9,925	9,657	0	(6)	0	(6)	0	9,652	0	0	0	174	03/15/2027	1.F FE
04016G-BB-3	ARES 2016-40A A1RR	D	01/15/2023	MBS PMT		21,819	21,819	21,819	21,819	0	0	0	0	0	21,819	0	0	0	276	01/15/2029	1.A FE
05890M-AB-9	BANC CREDITO INVERSIONES	C	03/27/2023	BANK OF NEW YORK		566,250	700,000	687,673	688,977	0	266	0	266	0	689,244	0	(122,994)	(122,994)	9,200	10/14/2031	1.G FE
05946K-AH-4	BANCO BILBAO VIZCAYA	C	01/30/2023	BANK OF NEW YORK		827,688	850,000	849,074	849,777	0	26	0	26	0	849,803	0	(22,116)	(22,116)	2,748	09/18/2023	1.G FE
12565D-AA-1	CLNC 2019-FL1 A	C	03/19/2023	MBS PMT		41,072	41,072	41,072	41,072	0	0	0	0	0	41,072	0	0	0	341	08/20/2035	1.A FE
24823D-AS-5	DEN11 2015-1A A1RR	C	01/20/2023	MBS PMT		36,427	36,427	36,427	36,427	0	0	0	0	0	36,427	0	0	0	500	10/20/2028	1.A FE
36318W-AK-6	GALXY 2013-15A ARR	D	01/15/2023	MBS PMT		13,315	13,315	13,315	13,315	0	0	0	0	0	13,315	0	0	0	172	10/15/2030	1.A FE
39809L-AA-2	GSTNE 2019-FL2 A	C	03/15/2023	MBS PMT		32,071	32,071	32,071	32,071	0	0	0	0	0	32,071	0	0	0	365	09/15/2037	1.A FE
42704R-AA-9	HERA 2021-FL1 A	D	02/18/2023	MBS PMT		40,459	40,459	40,459	40,459	0	0	0	0	0	40,459	0	0	0	392	02/18/2038	1.A FE
44040H-AA-0	HORZN 2019-1 A	C	03/15/2023	MBS PMT		14,279	14,279	14,279	14,259	0	20	0	20	0	14,279	0	0	0	90	07/15/2039	2.B FE
46593C-AA-7	JFIN 2017-2A AR	D	03/20/2023	MBS PMT		99,527	99,527	99,527	99,527	0	0	0	0	0	99,527	0	0	0	1,427	09/20/2029	1.A FE
46647Y-AL-1	JMP CREDIT ADVISORS CLO LTD JMP_17-1A	D	01/17/2023	MBS PMT		96,107	96,107	95,511	95,876	0	232	0	232	0	96,107	0	0	0	1,316	07/17/2029	1.A FE
46651N-AA-2	JOLAR 2019-1 A	C	03/15/2023	MBS PMT		9,166	9,166	9,166	9,152	0	14	0	14	0	9,166	0	0	0	61	04/15/2044	2.A FE
50188W-AE-8	LCM 20A AR	D	01/20/2023	MBS PMT		26,350	26,350	26,020	26,273	0	76	0	76	0	26,350	0	0	0	356	10/20/2027	1.A FE
55818M-BA-4	MDPK 2014-13A AR2	C	01/19/2023	MBS PMT		63,108	63,108	63,007	62,947	0	161	0	161	0	63,108	0	0	0	835	04/19/2030	1.A FE
56577P-AL-3	MCLO 2017-9A A1AR CLO	D	01/15/2023	MBS PMT		9,746	9,746	9,746	9,746	0	0	0	0	0	9,746	0	0	0	130	04/15/2029	1.A FE
62432C-AQ-4	MVW 2015-10A AR	C	01/15/2023	MBS PMT		4,879	4,879	4,876	4,871	0	9	0	9	0	4,879	0	0	0	59	10/13/2027	1.A FE
62432H-AJ-9	MVEW 2017-1A AR	D	01/16/2023	MBS PMT		86,244	86,244	86,244	86,244	0	0	0	0	0	86,244	0	0	0	1,139	10/16/2029	1.A FE
69290L-AA-5	PFP 2021-7 A	C	01/14/2023	MBS PMT		49,933	49,933	49,933	49,933	0	0	0	0	0	49,933	0	0	0	230	04/14/2038	1.A FE
72353P-AA-4	PION 2019-1 A	C	03/15/2023	MBS PMT		4,886	4,886	4,886	4,878	0	7	0	7	0	4,886	0	0	0	32	06/15/2044	2.C FE
78485W-AA-7	STWD 2019-FL1 A	C	02/15/2023	MBS PMT		3,448	3,448	3,448	3,448	0	0	0	0	0	3,448	0	0	0	33	07/15/2038	1.A FE
83609N-AN-0	SNDPT 2016-3A AR2	D	01/23/2023	MBS PMT		131,594	131,594	131,594	131,594	0	0	0	0	0	131,594	0	0	0	1,768	01/23/2029	1.A FE
83610C-AW-1	SNDPT 2016-21 AR2	C	01/20/2023	MBS PMT		110,552	110,552	110,552	110,552	0	0	0	0	0	110,552	0	0	0	1,495	10/20/2028	1.A FE
83610K-AJ-2	SNDPT 2017-2A AR	D	01/25/2023	MBS PMT		48,426	48,426	48,426	48,426	0	0	0	0	0	48,426	0	0	0	661	07/25/2030	1.A FE
853254-BJ-8	STANDARD CHARTERED PLC	C	03/15/2023	CALL at 100.000		600,000	600,000	603,060	600,172	0	(172)	0	(172)	0	600,000	0	0	0	11,655	03/15/2024	2.A FE
87124V-AD-1	SYDNEY ARPT FIN	C	03/22/2023	MATURITY		1,000,000	1,000,000	999,670	999,996	0	4	0	4	0	1,000,000	0	0	0	19,500	03/22/2023	2.A FE
92328G-BA-3	VENTR 2013-14A	C	02/28/2023	MBS PMT		82,321	82,321	82,321	82,321	0	0	0	0	0	82,321	0	0	0	1,213	08/28/2029	1.A FE
92329V-AS-1	VENTR 2016-25A	D	01/20/2023	MBS PMT		53,056	53,056	53,056	53,056	0	0	0	0	0	53,056	0	0	0	714	04/20/2029	1.A FE
92330M-AL-3	VENTR 2015-21 A AR	D	01/15/2023	MBS PMT		21,177	21,177	20,965	21,031	0	146	0	146	0	21,177	0	0	0	268	07/15/2027	1.A FE
92916G-BE-3	INGIM 2012-4A A1R3	C	01/15/2023	MBS PMT		8,566	8,566	8,566	8,566	0	0	0	0	0	8,566	0	0	0	111	10/15/2030	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,541,878	9,920,007	10,022,526	9,938,556	2,164	(1,780)	0	384	0	9,952,743	0	(410,866)	(410,866)	158,666	XXX	XXX
2509999997. Total - Bonds - Part 4						29,043,188	30,893,742	30,649,958	29,412,781	2,164	2,987	0	5,151	0	30,504,551	0	(1,461,364)	(1,461,364)	346,150	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						29,043,188	30,893,742	30,649,958	29,412,781	2,164	2,987	0	5,151	0	30,504,551	0	(1,461,364)	(1,461,364)	346,150	XXX	XXX
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
003021-12-8	ABERDEEN EM MKT DBT-INST		01/27/2023	BANK OF NEW YORK	2,849,519.846	19,371,036		26,177,034	19,291,249	6,885,784	0	0	6,885,784	0	26,177,034	0	(6,805,998)	(6,805,998)	0		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						19,371,036	XXX	26,177,034	19,291,249	6,885,784	0	0	6,885,784	0	26,177,034	0	(6,805,998)	(6,805,998)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						19,371,036	XXX	26,177,034	19,291,249	6,885,784	0	0	6,885,784	0	26,177,034	0	(6,805,998)	(6,805,998)	0	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						19,371,036	XXX	26,177,034	19,291,249	6,885,784	0	0	6,885,784	0	26,177,034	0	(6,805,998)	(6,805,998)	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						19,371,036	XXX	26,177,034	19,291,249	6,885,784	0	0	6,885,784	0	26,177,034	0	(6,805,998)	(6,805,998)	0	XXX	XXX
6009999999 - Totals						48,414,224	XXX	56,826,992	48,704,030	6,887,948	2,987	0	6,890,935	0	56,681,585	0	(8,267,362)	(8,267,362)	346,150	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
FIFTH THIRD BANK					(115,830,063)	(103,317,222)	(11,779,635)	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	0	0	(115,830,063)	(103,317,222)	(11,779,635)	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	0	0	(115,830,063)	(103,317,222)	(11,779,635)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(115,830,063)	(103,317,222)	(11,779,635)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		03/20/2023	4.602	04/11/2023	4,494,925	0	12,950
	TREASURY BILL		03/17/2023	3.988	04/18/2023	1,048,030	0	1,738
	TREASURY BILL		03/13/2023	4.470	04/20/2023	1,995,303	0	4,203
	TREASURY BILL		03/22/2023	4.223	05/04/2023	4,084,208	0	4,307
	TREASURY BILL		03/21/2023	4.243	04/04/2023	9,171,791	0	17,539
	TREASURY BILL		03/01/2023	4.675	05/16/2023	2,982,638	0	11,575
	CASH MGMT BILL		03/27/2023	4.118	04/17/2023	2,295,799	0	263
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						26,072,694	0	52,575
0109999999. Total - U.S. Government Bonds						26,072,694	0	52,575
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
	BRITANNIA FUNDING COMPANY LLC	%	01/13/2023	4.796	04/11/2023	499,342	0	5,135
	CREDIT AGRICOLE CIP NY		02/24/2023	4.877	05/22/2023	2,731,222	0	13,255
	SWEDBANK AB	%	01/04/2023	4.674	04/04/2023	1,499,423	0	16,748
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,729,987	0	35,138
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,729,987	0	35,138
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						30,802,681	0	87,713
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
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						30,802,681	0	87,713
261908-10-7	DREYFUS TREAS CASH MGMT #0521		03/31/2023	4.464		222,830,417	0	1,873,760
4812A0-37-5	JP MORGAN 100% UST-CAP #3163		03/31/2023	4.409		75,964,820	0	19,198
60934N-50-0	FEDERATED TREAS OBLIG #68		03/31/2023	4.430		207,843,929	0	861,462
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						506,639,166	0	2,754,420
8609999999 - Total Cash Equivalents						537,441,847	0	2,842,133