HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Blue Care Network of Michigan

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

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

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

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

Main Administrative Office 20500 Civic Center Drive (Street and Number)

Southfield, MI, US 48076 (City or Town, State, Country and Zip Code), 248-799-6400 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 20500 Civic Center Drive (Street and Number)

Southfield, MI, US 48076 (City or Town, State, Country and Zip Code), 313-225-9095 (Area Code) (Telephone Number)

Internet Website Address www.BCBSM.com

Statutory Statement Contact Kenneth A. Bluhm (Name), 313-225-9095 (Area Code) (Telephone Number)

kbluhm@bcbsm.com (E-mail Address), 800-556-4348 (FAX Number)

OFFICERS

President & Chief Executive Officer	Kathryn Galardi Levine	Treasurer	Waymond Eli Harris
Secretary	Sheela Rao Manyam		

OTHER

DIRECTORS OR TRUSTEES

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

State of Michigan
County of Oakland 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.

Kathryn Galardi Levine	Waymond Eli Harris	Sheela Rao Manyam
President & Chief Executive Officer	Treasurer	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	1,416,132,884		1,416,132,884	1,399,817,104
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	170,765,152		170,765,152	161,725,085
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... 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 ($ 94,277,810), cash equivalents ($ 305,880,861) and short-term investments ($ 361,030,132)	761,188,803		761,188,803	540,214,344
6. Contract loans (including $ .... premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	287,992,245		287,992,245	275,999,158
9. Receivables for securities	5,200,886		5,200,886	8,160,044
10. Securities lending reinvested collateral assets	14,109,162		14,109,162	11,249,884
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,655,389,132	0	2,655,389,132	2,397,165,619
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	14,942,309		14,942,309	15,000,486
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,499,192	1,352,596	12,146,596	21,145,711
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 ($ 78,839,468) and contracts subject to redetermination ($ ....)	78,839,468		78,839,468	49,069,890
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	37,253,882		37,253,882	36,329,213
18.1 Current federal and foreign income tax recoverable and interest thereon	135,683		135,683	683
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ....)	2,880,231	2,880,231	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	27,396,806		27,396,806	59,048,963
24. Health care ($ 141,836,150) and other amounts receivable	150,360,916	8,524,766	141,836,150	95,406,139
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,980,697,619	12,757,593	2,967,940,026	2,673,166,704
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,980,697,619	12,757,593	2,967,940,026	2,673,166,704
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.			0	0
2502.			0	0
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ .... reinsurance ceded)	426,553,697	14,407,317	440,961,014	437,810,300
2.	Accrued medical incentive pool and bonus amounts	51,430,189		51,430,189	73,493,094
3.	Unpaid claims adjustment expenses	17,889,648		17,889,648	17,889,648
4.	Aggregate health policy reserves, including the liability of $ 11,564,194 for medical loss ratio rebate per the Public Health Service Act	60,960,360		60,960,360	48,541,373
5.	Aggregate life policy reserves			0	0
6.	Property/casualty unearned premium reserve			0	0
7.	Aggregate health claim reserves			0	0
8.	Premiums received in advance	245,411,645		245,411,645	107,081,156
9.	General expenses due or accrued	20,946,101		20,946,101	12,117,736
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	13,031,712		13,031,712	12,344,609
12.	Amounts withheld or retained for the account of others	1,055,611		1,055,611	995,546
13.	Remittances and items not allocated	111,235		111,235	116,695
14.	Borrowed money (including $ .... current) and interest thereon $ 42,000 (including $ 42,000 current)	50,042,000		50,042,000	50,044,625
15.	Amounts due to parent, subsidiaries and affiliates	81,425,336		81,425,336	82,190,794
16.	Derivatives			0	0
17.	Payable for securities	32,875,375		32,875,375	18,381,865
18.	Payable for securities lending	14,109,162		14,109,162	11,249,884
19.	Funds held under reinsurance treaties (with $ .... authorized reinsurers, $ .... unauthorized reinsurers and $ .... certified reinsurers)			0	0
20.	Reinsurance in unauthorized and certified ($ ....) companies			0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	55,063,926		55,063,926	44,440,275
23.	Aggregate write-ins for other liabilities (including $ .... current)	3,407,237	0	3,407,237	5,017,322
24.	Total liabilities (Lines 1 to 23)	1,074,313,234	14,407,317	1,088,720,551	921,714,922
25.	Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26.	Common capital stock	XXX	XXX	10,000	10,000
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	15,703,045	15,703,045
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	1,863,506,430	1,735,738,737
32.	Less treasury stock, at cost:				
	32.1 .... shares common (value included in Line 26 $ ....)	XXX	XXX		
	32.2 .... shares preferred (value included in Line 27 $ ....)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	1,879,219,475	1,751,451,782
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,967,940,026	2,673,166,704
	DETAILS OF WRITE-INS				
2301.	Escheats	3,407,237		3,407,237	5,017,322
2302.				0	0
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	3,407,237	0	3,407,237	5,017,322
2501.		XXX	XXX		0
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	0
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date 1 Uncovered	Current Year To Date 2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1.	Member Months	XXX	3,895,459	3,992,201	7,961,550
2.	Net premium income (including $ .... non-health premium income)	XXX	2,179,878,979	2,090,123,744	4,151,192,419
3.	Change in unearned premium reserves and reserve for rate credits	XXX	2,637,818	(2,837,450)	(3,757,689)
4.	Fee-for-service (net of $ .... medical expenses)	XXX			0
5.	Risk revenue	XXX			0
6.	Aggregate write-ins for other health care related revenues	XXX	7,351	7,575	14,000
7.	Aggregate write-ins for other non-health revenues	XXX	0	0	0
8.	Total revenues (Lines 2 to 7)	XXX	2,182,524,148	2,087,293,869	4,147,448,730
	Hospital and Medical:				
9.	Hospital/medical benefits	26,978,791	1,274,548,286	1,237,747,548	2,557,171,648
10.	Other professional services	2,237,413	95,636,080	88,059,712	200,267,034
11.	Outside referrals	49,950,768	49,950,768	58,042,026	110,002,091
12.	Emergency room and out-of-area	3,759,675	117,709,438	111,029,717	234,967,837
13.	Prescription drugs		250,855,230	233,197,681	478,260,336
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		23,330,113	36,742,781	56,217,516
16.	Subtotal (Lines 9 to 15)	82,926,647	1,812,029,915	1,764,819,465	3,636,886,462
	Less:				
17.	Net reinsurance recoveries				0
18.	Total hospital and medical (Lines 16 minus 17)	82,926,647	1,812,029,915	1,764,819,465	3,636,886,462
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 43,707,402 cost containment expenses		90,717,437	78,881,226	163,860,419
21.	General administrative expenses		213,370,049	215,483,392	418,312,376
22.	Increase in reserves for life and accident and health contracts (including $ .... increase in reserves for life only)			(16,081,974)	(32,163,947)
23.	Total underwriting deductions (Lines 18 through 22)	82,926,647	2,116,117,401	2,043,102,109	4,186,895,310
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	66,406,747	44,191,760	(39,446,580)
25.	Net investment income earned		46,001,592	25,286,198	57,064,535
26.	Net realized capital gains (losses) less capital gains tax of $		(6,285,146)	(31,565,016)	(53,885,564)
27.	Net investment gains (losses) (Lines 25 plus 26)	0	39,716,446	(6,278,818)	3,178,971
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	649,571
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	106,123,193	37,912,942	(35,618,038)
31.	Federal and foreign income taxes incurred	XXX	150,000	30,000	561,214
32.	Net income (loss) (Lines 30 minus 31)	XXX	105,973,193	37,882,942	(36,179,252)
	DETAILS OF WRITE-INS				
0601.	Other Revenue	XXX	7,351	7,575	14,000
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	7,351	7,575	14,000
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.	Other income				649,571
2902.					
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0	0	649,571

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 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	1,751,451,782	1,791,379,725	1,791,379,725
34.	Net income or (loss) from Line 32	105,973,193	37,882,942	(36,179,252)
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $	26,308,164	(22,686,656)	(30,318,259)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	(4,513,664)	28,094,521	26,569,568
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in			0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in	0	0	0
	45.2 Transferred to capital (Stock Dividend)			
	45.3 Transferred from capital			
46.	Dividends to stockholders			
47.	Aggregate write-ins for gains or (losses) in surplus	0	0	0
48.	Net change in capital & surplus (Lines 34 to 47)	127,767,693	43,290,807	(39,927,943)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,879,219,475	1,834,670,532	1,751,451,782
	DETAILS OF WRITE-INS			
4701.				
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	0

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	2,312,574,603	2,040,022,989	4,080,088,023
2. Net investment income	44,379,199	30,421,134	65,295,671
3. Miscellaneous income	7,351	7,575	14,000
4. Total (Lines 1 to 3)	2,356,961,153	2,070,451,698	4,145,397,694
5. Benefit and loss related payments	1,882,178,642	1,737,089,843	3,589,516,671
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	285,560,139	281,247,734	591,147,370
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ...... tax on capital gains (losses)	285,000	0	422,750
10. Total (Lines 5 through 9)	2,168,023,781	2,018,337,577	4,181,086,791
11. Net cash from operations (Line 4 minus Line 10)	188,937,372	52,114,121	(35,689,097)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	677,843,293	648,040,431	1,145,889,586
12.2 Stocks	118,575,702	89,450,425	186,841,349
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	3,878,075	4,922,051	9,067,150
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	42,356	(661,940)	(598,346)
12.7 Miscellaneous proceeds	17,452,668	4,033,543	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	817,792,094	745,784,510	1,341,199,739
13. Cost of investments acquired (long-term only):			
13.1 Bonds	701,181,296	643,013,337	1,113,554,552
13.2 Stocks	106,870,588	114,190,821	208,469,797
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	7,932,889	14,094,524	52,675,140
13.6 Miscellaneous applications	2,859,278	15,005,215	14,381,257
13.7 Total investments acquired (Lines 13.1 to 13.6)	818,844,051	786,303,897	1,389,080,746
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,051,957)	(40,519,387)	(47,881,007)
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	(2,625)	(2,625)	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)	33,091,669	19,063,727	21,374,328
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	33,089,044	19,061,102	21,374,328
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)	220,974,459	30,655,836	(62,195,776)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	540,214,344	602,410,120	602,410,120
19.2 End of period (Line 18 plus Line 19.1)	761,188,803	633,065,956	540,214,344

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
	Total	2 Individual	3 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	663,057	104,248	436,226	8,972	0	0	14,426	99,185	0	0	0	0	0	0
2. First Quarter	651,853	98,170	432,404	8,619	0	0	14,321	98,339	0	0	0	0	0	0
3. Second Quarter	645,476	94,847	430,095	8,491			14,220	97,823						
4. Third Quarter	0													
5. Current Year	0													
6. Current Year Member Months	3,895,459	580,282	2,588,446	51,482			86,194	589,055						
Total Member Ambulatory Encounters for Period:														
7 Physician	1,917,424	250,071	976,999	55,148			59,773	575,433						
8. Non-Physician	1,500,927	235,796	874,082	47,122			42,773	301,154						
9. Total	3,418,351	485,867	1,851,081	102,270	0	0	102,546	876,587	0	0	0	0	0	0
10. Hospital Patient Days Incurred	88,867	6,161	35,322	2,831			1,114	43,439						
11. Number of Inpatient Admissions	19,420	1,508	9,437	589			302	7,584						
12. Health Premiums Written (a)	2,189,917,379	290,567,324	1,162,189,070	13,540,746			60,496,590	663,123,649						
13. Life Premiums Direct	0													
14. Property/Casualty Premiums Written	0													
15. Health Premiums Earned	2,192,555,197	293,235,476	1,162,158,767	13,540,721			60,496,590	663,123,643						
16. Property/Casualty Premiums Earned	0													
17. Amount Paid for Provision of Health Care Services	1,882,338,808	205,734,707	999,687,865	10,921,458			61,809,577	604,185,201						
18. Amount Incurred for Provision of Health Care Services	1,812,029,915	192,896,610	949,915,246	10,937,561			60,663,604	597,616,894						

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 663,123,649

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						0
0399999 Aggregate accounts not individually listed-covered	111,009,995	2,784,641	581,043			114,375,679
0499999 Subtotals	111,009,995	2,784,641	581,043	0	0	114,375,679
0599999 Unreported claims and other claim reserves						312,373,045
0699999 Total amounts withheld						14,212,290
0799999 Total claims unpaid						440,961,014
0899999 Accrued medical incentive pool and bonus amounts						51,430,189

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
Line of Business	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	53,313,769	152,493,362	2,953,526	53,541,759	56,267,295	68,989,632
2. Comprehensive (hospital and medical) group	215,103,937	742,687,217	13,251,401	241,464,259	228,355,338	247,337,607
3. Medicare Supplement	2,299,599	8,621,859	73,880	2,200,747	2,373,479	2,258,524
4. Dental Only					0	0
5. Vision Only					0	0
6. Federal Employees Health Benefits Plan	13,027,894	48,863,168	404,206	12,792,791	13,432,100	13,331,483
7. Title XVIII - Medicare	99,542,261	500,992,725	7,799,581	106,478,864	107,341,842	105,893,054
8 Title XIX - Medicaid					0	0
9. Credit A&H					0	0
10. Disability Income					0	0
11. Long-term care					0	0
12. Other health					0	0
13. Health subtotal (Lines 1 to 12)	383,287,460	1,453,658,331	24,482,594	416,478,420	407,770,054	437,810,300
14. Health care receivables (a)	7,726,704	142,634,212			7,726,704	98,964,214
15. Other non-health					0	0
16. Medical incentive pools and bonus amounts	45,393,017		17,872,655	33,557,534	63,265,672	73,493,094
17. Totals (Lines 13 - 14 + 15 + 16)	420,953,773	1,311,024,119	42,355,249	450,035,954	463,309,022	412,339,180

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

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

The prescribed practice had no impact on the net income for the periods ended June 30, 2023 and December 31, 2022. Without the prescribed practice, statutory surplus would have increased by $0 and $160,166 as of June 30, 2023 and December 31, 2022, respectively.

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 105,973,193	$ (36,179,252)
(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	$ 105,973,193	$ (36,179,252)
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 1,879,219,475	$ 1,751,451,782
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Provider Advances	84	2	24		$ (160,166)
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,879,219,475	$ 1,751,611,948

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

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

C. Accounting Policy

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

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

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable.

NOTE 3 Business Combinations and Goodwill

Not applicable.

NOTE 4 Discontinued Operations

Not applicable.

NOTE 5 Investments

D. Loan-Backed Securities

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (2,853,152)
2. 12 Months or Longer	$ (30,779,572)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 145,335,561
2. 12 Months or Longer	$ 222,610,685

(5) Information Investor Considered in Reaching Conclusion that impairments are not Other-Than-Temporary

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

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

Of the $14,109,162 collateral received, none has been sold or re-pledged at June 30, 2023.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale
Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not applicable.

M. Working Capital Finance Investments
Not applicable, including note 5M(2) and 5M(3).

N. Offsetting and Netting of Assets and Liabilities
Not applicable.

R. Reporting Entity's Share of Cash Pool by Asset Type
Not applicable.

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

NOTE 7 Investment Income
No significant changes.

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

NOTE 9 Income Taxes
No significant changes.

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

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) BCN became a member of the Federal Home Loan Bank of Indianapolis (FHLBI) on December 1, 2009, in order to obtain short-term, long-term and line-of-credit borrowing privileges. As of June 30, 2023, BCN has $50,000,000 outstanding at a rate of 1.89% with a maturity of November 8, 2024. BCN plans to utilize any funding obtained to cover operational needs or longer-term strategy plans. Borrowings are accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations. The loans are collateralized by government securities at 105% of the outstanding loan balance. BCN calculates the actual or estimated borrowing capacity based on current FHLBI capital Stock.

(2) FHLB Capital Stock

a. Aggregate Totals

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total Collateral Pledged	$ 80,766,812	$ 77,654,799	$ 50,000,000
2. Prior Year-end Total Collateral Pledged	$ 92,662,330	$ 89,059,353	$ 50,000,000

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

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

Not applicable, including 12A(4).

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

No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes.

NOTE 15 Leases

A. Lessee Operating Lease:

NOTES TO FINANCIAL STATEMENTS

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

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

Not applicable.

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

B. Transfer and Servicing of Financial Assets

(2) Servicing Assets and Servicing Liabilities
Not applicable.

(4) Securitizations, Asset-based Financing Arrangements and Similar Transfers Accounted for as Sales
(a)
Not applicable.
(b)
Not applicable.

C. Wash Sales
Not applicable, BCN had no wash sales as of June 30, 2023.

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

No significant changes.

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

Not applicable.

NOTE 20 Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at Reporting Date

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

BCN obtains one quoted price for each security, which are derived through recently reported trades for identical or similar securities making adjustments through the reporting date based upon available market observable information. For securities not actively traded, the third-party pricing services may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, broker quotes, benchmark yields, credit spreads, default rates, and prepayment speeds.

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

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

Bonds consist of:

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

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

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

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

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

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

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

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

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

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

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

BCN’s assets and liabilities measured and recorded at fair value as of June 30, 2023, are as follows:

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					$ -
					$ -
Exchange Traded Funds - As Identified by SVO	$ 5,021,964				$ 5,021,964
					$ -
Common Stock					$ -
					$ -
Industrial & Misc (Unaffiliated)	$ 169,711,400				$ 169,711,400
Mutual Funds	$ 1,053,752				$ 1,053,752
					$ -
Cash Equivalents					$ -
					$ -
Exempt Money Market Mutual Funds	$ 31,000,000				$ 31,000,000
Other Money market Mutual Funds	$ 139,429,881				$ 139,429,881
					$ -
Other					$ -
					$ -
Securities Lending Collateral	$ 14,109,162				$ 14,109,162
Total assets at fair value/NAV	$ 360,326,159	$ -	$ -	$ -	$ 360,326,159

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Payable for Securities Lending	$ 14,109,162				$ 14,109,162
Total liabilities at fair value	$ 14,109,162	$ -	$ -	$ -	$ 14,109,162

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
Not applicable.

(3) Transactions between levels
Not applicable.

(4) Certain assets and liabilities of BCN are measured and reported: (a) at amortized cost, (b) at values using the adjusted audited GAAP equity method, or (c) at values that approximate fair value due to their liquid or short-term nature.

(5) Derivative assets and liabilities
Not applicable.

B. Other Fair Value Information
Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds							
Special Revenue and Assessment	$ 333,796,611	$ 368,670,645		$ 333,796,611			
Industrial and Miscellaneous	$ 643,906,758	$ 657,685,067		$ 643,906,758			
U.S. Government	$ 353,776,541	$ 383,312,524		$ 353,776,541			
Other Countries Governments	$ 1,283,103	$ 1,442,684		$ 1,283,103			
ETF Bonds Identified by SVO	$ 5,021,964	$ 5,021,964	$ 5,021,964				
Surplus Notes	$ 10,681,405	$ 10,847,157		$ 10,681,405			
Common Stock							
Industrial and Miscellaneous (Unaffiliated)	$ 169,711,400	$ 169,711,400	$ 169,711,400				
Mutual Funds	$ 1,053,752	$ 1,053,752	$ 1,053,752				
Cash Equivalents and Short Term Investments							
Industrial and Miscellaneous	$ 496,013,547	$ 496,481,112		$ 496,013,547			
Exempt Money Market Mutual Funds	$ 31,000,000	$ 31,000,000	$ 31,000,000				
Other Money Market Mutual Funds	$ 139,429,881	$ 139,429,881	$ 139,429,881				
Other							
Securities Lending Collateral	$ 14,109,162	$ 14,109,162	$ 14,109,162				
Liabilities							
Debt	$ 47,833,628	$ 50,000,000			$ 47,833,628		
Payable for Securities Lending	$ 14,109,162	$ 14,109,062	$ 14,109,062				

D. Not Practicable to Estimate Fair Value
BCN held no securities at June 30, 2023 where it was not practicable to determine the fair value of the investment.

NOTES TO FINANCIAL STATEMENTS

E. Investments Using the NAV Practical Expedient

Not applicable.

NOTE 21 Other Items

No significant changes.

NOTE 22 Events Subsequent

Management has evaluated all events subsequent to the quarterly statement date of June 30, 2023, through August 15, 2023, for the quarterly statement submitted on August 15, 2023.

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

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

NOTE 23 Reinsurance

No significant changes.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

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

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

	Amount
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ 1,125,146
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 49,748,446
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ (13,379,702)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 335,611
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	
5. Ceded reinsurance premiums payable due to ACA Reinsurance	
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	
9. ACA Reinsurance contributions – not reported as ceded premium	
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	
4. Effect of ACA Risk Corridors on change in reserves for rate credits	

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

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	Payable	Receivable	Payable	Receivable	Payable	Receivable	Payable	Ref	Receivable	Payable
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)					$ -	$ -			A	$ -	$ -
2. Premium adjustments (payable) (including high risk pool premium)		$34,691,640		$(5,120,272)	$ -	$39,811,912		$ (15,448,157)	B	$ -	$24,363,755
3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$34,691,640	$ -	$(5,120,272)	$ -	$39,811,912	$ -	$ (15,448,157)		$ -	$24,363,755
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					$ -	$ -			C	$ -	$ -
2. Amounts recoverable for claims unpaid (contra liability)					$ -	$ -			D	$ -	$ -
3. Amounts receivable relating to uninsured plans					$ -	$ -			E	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					$ -	$ -			F	$ -	$ -
5. Ceded reinsurance premiums payable					$ -	$ -			G	$ -	$ -
6. Liability for amounts held under uninsured plans					$ -	$ -			H	$ -	$ -
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					$ -	$ -			I	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds					$ -	$ -			J	$ -	$ -
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
d. Total for ACA Risk Sharing Provisions	$ -	$34,691,640	$ -	$(5,120,272)	$ -	$39,811,912	$ -	$ (15,448,157)		$ -	$24,363,755

Explanations of Adjustments

A.

B.
Adjustment supplied by CMS.

C.

D.

E.

F.

G.

H.

I.

J.

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

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

Explanations of Adjustments

A.

B.

C.

D.

E.

F.

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

NOTES TO FINANCIAL STATEMENTS

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 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	$ 17,193,568		$ 17,193,568	$ -		$ -
b. 2015	$ 4,131,999		$ 4,131,999	$ -		$ -
c. 2016	$ 20,617,732		$ 20,617,732	$ -		$ -
d. Total (a + b + c)	$ 41,943,299	$ -	$ 41,943,299	$ -	$ -	$ -

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

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

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

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

A. Liabilities for unpaid claims and claims adjustment expenses as of December 31, 2022, were $455,699,948. As of June 30, 2023, $392,359,204 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years, respectively. Liabilities for unpaid claims and claims adjustment expenses remaining for prior years are now estimated to be $33,300,498 as a result of a re-estimation of unpaid claims on comprehensive and Medicare lines of business. Therefore, there has been a $30,040,246 favorable prior year development based on the analysis of recent loss development trends from December 31, 2022 to June 30, 2023.

B. Significant Changes in Methodologies and Assumptions

Not applicable.

NOTE 26 Intercompany Pooling Arrangements

Not applicable.

NOTE 27 Structured Settlements

Not applicable.

NOTE 28 Health Care Receivables

No significant changes.

NOTE 29 Participating Policies

No significant changes.

NOTE 30 Premium Deficiency Reserves

No significant changes.

NOTE 31 Anticipated Salvage and Subrogation

No significant changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
AmeriHealth Caritas Virginia, Inc. was added during the quarter.

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. 12/31/2020

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/15/2021

6.4 By what department or departments?
Michigan Department of Insurance and Financial Services

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Bricktown Capital, LLC	Detroit, Michigan	NO	NO	NO	YES

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: $ 27,396,806

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
Pledged as collateral to FHLB (Mkt value: $80,766,812, Stmt value: $77,654,799)
On deposit with States (Mkt value: $1,000,000, Stmt value $1,000,000)

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 19,197,219

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

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

14.2 If yes, please complete the following:

		1 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	$ 0	$
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 8,250,200	$ 8,250,200
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 8,250,200	$ 8,250,200
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 14,109,162
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 14,109,162
16.3 Total payable for securities lending reported on the liability page. $ 14,109,162

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
State Street Bank and Trust Company	801 Pennsylvania, Kansas City, MO 64205
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossings, Indianapolis, IN 46240
Fidelity Investments Institutional Operations Co	100 Magellan Way, Covington, KY 41015
JPMorgan Chase	383 Madison Ave, 4th floor, New York, NY 10179

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

1 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
Bricktown Capital, LLC	A
Snyder Capital Management L. P.	U
Los Angeles Capital Management & Equity Research Inc.	U
Arrowstreet Capital Limited Partnership	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
319290	Bricktown Capital, LLC	2549000B61KVCB6L0U24	SEC	NO
108518	Snyder Capital Management L. P.	801-54641	SEC	NO
119033	Los Angeles Capital Management & Equity Research Inc.	549300DZCL1LRBNVU327	SEC	NO
111298	Arrowstreet Capital Limited Partnership	L03UDTZUG0RICVPFGQ53	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 .... 85.0 %

   1.2 A&H cost containment percent .... 2.0 %

   1.3 A&H expense percent excluding cost containment expenses .... 11.9 %

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

NONE

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	1,466,297,140	663,123,649			60,496,590			2,189,917,379	
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	1,466,297,140	663,123,649	0	0	60,496,590	0	0	2,189,917,379	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX								0	
61. Totals (Direct Business)	XXX	1,466,297,140	663,123,649	0	0	60,496,590	0	0	2,189,917,379	0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

(a) Active Status Counts:

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

SUBSIDIARY & AFFILIATE ORGANIZATION CHART

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY
EIN: 38-2069753
NAIC 54291, Group 572

- **LifeSecure Holdings Corporation**[1]
  EIN: 20-1420821
  Group 572
  AZ
  - **LifeSecure Insurance Company**
    EIN: 75-0956156
    NAIC 77720
    Group 572
- **Michigan Medicaid Holdings Company**
  EIN: 45-3854611
  - **Blue Cross Complete of Michigan LLC**[2]
    EIN: 47-2582248
    NAIC 11557
- **Emergent Holdings, Inc.**[3]
  EIN: 38-4093181
- **BMH LLC**[4]
  EIN: 30-0703311
  DE
- **BCS Financial Corporation**[5]
  EIN: 36-4247278
  DE
- **Woodward Straits Insurance Company**
  EIN: 47-2221114
  NAIC 15649
- **Blue Care Network of Michigan**
  EIN: 38-2359234
  NAIC 95610
  Group 572
  - **Blue Cross Blue Shield of Michigan Foundation**
    EIN: 38-2338506
- **Financial Services Holding Company, LLC**
  EIN: TBD
  - **Bricktown Capital, LLC**
    EIN: 87-4051658
- **Services Holding Company, LLC**
  EIN: TBD
  - **National Account Service Company LLC**
    EIN: 58-1767730
    DE
- **Pharmacy-Related Holding Company, LLC**
  EIN: TBD
  - **Evio Pharmacy Solutions, LLC**[6]
    EIN: 85-3092159
    DE
  - **InnovateRx LLC**[7]
    EIN: 84-4115688
    DE
    - **Civica Outpatient Subsidiary, LLC**[8]
      EIN: 83-1246927
      DE
- **Care Transformation Holding Company**[9]
  EIN: 85-4338099
- **Behavioral Health Holding Company, LLC**
  EIN: TBD
- **Strategic Services Holding Company, LLC**
  EIN: TBD
- **Provider-Related Holding Company, LLC**
  EIN: TBD
- **Shell Holding Company I, LLC**
  EIN: TBD
- **Shell Holding Company II, LLC**
  EIN: TBD

Blue Cross Blue Shield of Michigan Bargaining Unit Internal Health Benefit Trust
EIN: 84-6869872

Blue Cross Blue Shield of Michigan Non-Bargaining Unit Internal Health Benefit Trust
EIN: 84-6871980

Blue Cross Blue Shield of Michigan Long-Term Disability Trust
EIN: 81-6482696

Blue Cross Blue Shield of Michigan Employees' Retirement Master Trust
EIN: 30-1140600

Blue Cross Blue Shield of Michigan 401 (K) MASTER TRUST
EIN: 38-2069753-096

1 BCBSM owns an 80% stake of LifeSecure Holdings Corporation with the remaining 20% owned by BCS Financial Corporation.
2 Michigan Medicaid Holdings Company owns a 50% stake of Blue Cross Complete of Michigan LLC. Remaining 50% stake is owned by AmeriHealth Caritas Health Plan.
3 See pg. 2 for additional subsidiaries.
4 See pg. 4 for additional affiliates.
5 See pg. 5 for affiliated companies.
6 Pharmacy-Related Holdings Company, LLC owns a 20% stake of Evio Pharmacy Solutions, LLC.
7 Phamracy-Related Holdings Company, LLC owns a 9.99% stake of InnovateRx LLC.
8 Innovate Rx LLC does not have an equity ownership in Civica Outpatient Subsidiary, LLC, which is a non-profit company. However, Innovate Rx LLC does have the right to appoint five managers to Civica Outpatient Subsidiary, LLC's board of managers which can range from 6 to 10 managers.
9 See pg. 6 for additional subsidiaries.

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

SUBSIDIARY & AFFILIATE ORGANIZATION CHART

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

- **BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY**
  EIN: 38-2069753
  NAIC 54291, Group 572
  - **Emergent Holdings, Inc.**
    EIN: 38-4093181
    - **Accident Fund Holdings, Inc.[1]**
      EIN: 27-0521030
      Group 572
    - **Emergient, Inc.**
      EIN: 84-3513429
      - **Vermont Blue Advantage, LLC[2]**
        EIN: 84-4367791
        DE
        - **Vermont Blue Advantage, Inc.**
          EIN: 84-4331472
          VT
          NAIC 16793
      - **Wellmark Advantage Holdings, LLC[3]**
        EIN: 86-1598901
        DE
        - **Wellmark Advantage Health Plan, Inc.**
          EIN: 86-1598618
          IA
          NAIC: 17001
      - **NextBlue, LLC[4]**
        EIN: 84-4009427
        DE
        - **NextBlue of North Dakota Insurance Company**
          EIN: 84-3789332
          ND
          NAIC 16739
    - **COBX CO.**
      EIN: 81-3438452

1 See page 3 for additional subsidiaries and affiliates.
2 Emergient, Inc. owns a 51% stake in Vermont Blue Advantage LLC
3 Emergient, Inc. owns a 51% stake in Wellmark Advantage Holdings, LLC
4 Emergient, Inc. owns a 51% stake in NextBlue, LLC.
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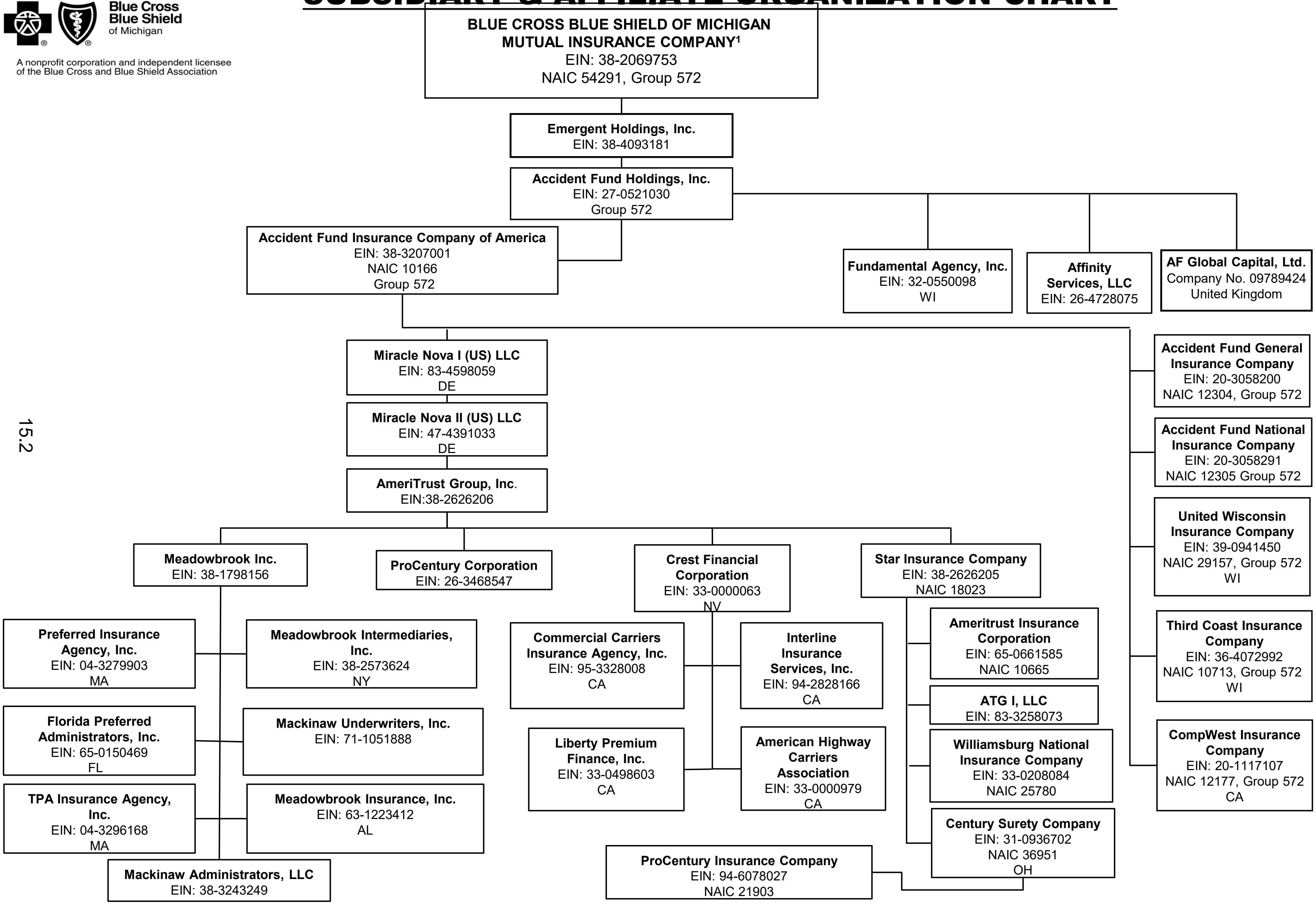
All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

STATEMENT AS OF JUNE 30, 2023 OF THE Blue Care Network of Michigan

SUBSIDIARY & AFFILIATE ORGANIZATION CHART

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association



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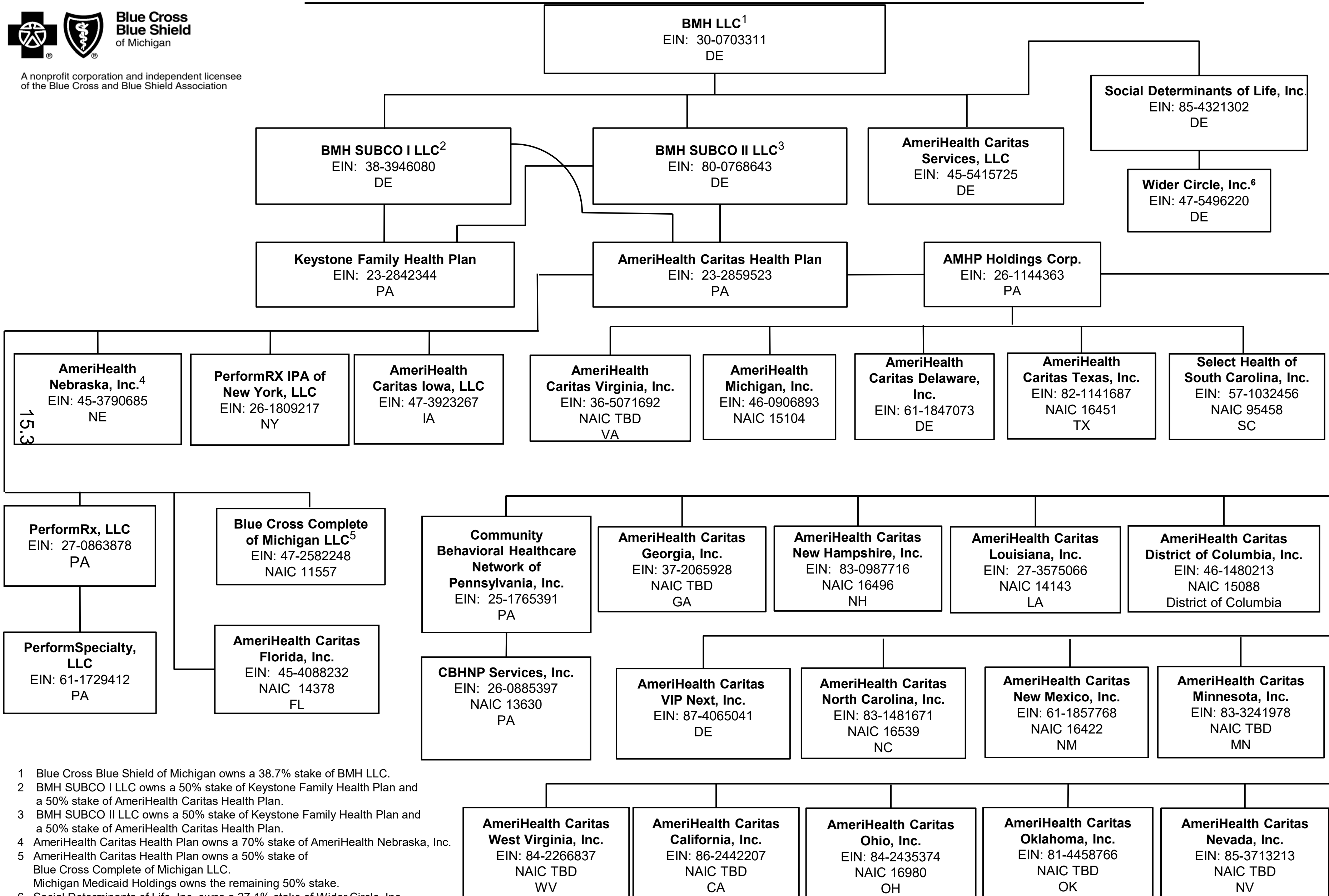
STATEMENT AS OF JUNE 30, 2023 OF THE Blue Care Network of Michigan

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



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

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SUBSIDIARY & AFFILIATE ORGANIZATION CHART

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

- **BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY** — EIN: 38-2069753 — NAIC 54291, Group 572
  - **BCS Financial Corporation**[1] — EIN: 36-4247278 — DE
    - **4 Ever Life Insurance Company** — EIN: 36-2149353 — NAIC 80985 — IL
    - **BCS Insurance Company** — EIN: 36-6033921 — NAIC 38245 — OH
    - **BCS Insurance Agency, Inc.** — EIN: 36-3120811 — IL
    - **BCS Financial Services Corporation** — EIN: 36-4303124 — DE
    - **LifeSecure Holdings Corporation**[2] — EIN: 20-1420821 — Group 572 — AZ
      - **LifeSecure Insurance Company** — EIN: 75-0956156 — NAIC 77720, Group 572
    - **4 Ever Life International Limited** — EIN: (TBD) — Bermuda
    - **BCS Re Inc.** — EIN: 32-0485937 — VT
    - **Ancilyze Technologies LLC**[3] — EIN: 37-1732732 — DE
      - **Ancilyze Insurance Agency LLC** — EIN: 46-4945044 — IL

1 Blue Cross Blue Shield of Michigan owns 10.1% of BCS Financial Corporation Accident Fund Insurance Company of America owns 3.56% of BCS Financial Corporation.

2 BCS Financial owns a 20% stake in LifeSecure Holdings Corporation with the remaining 80% owned by BCBSM.

3 BCS Financial Corporation owns 50% of Ancilyze Technologies LLC.

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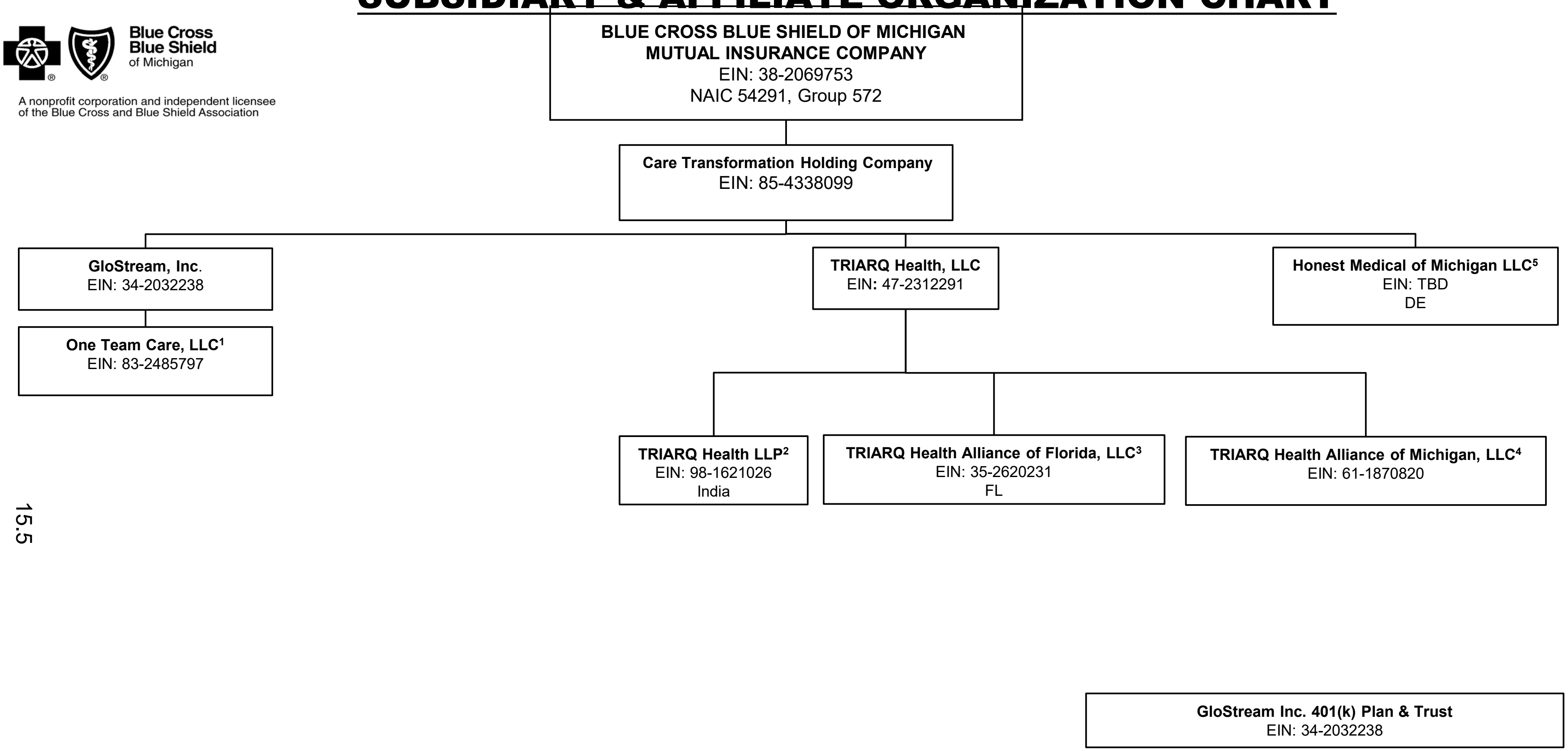
STATEMENT AS OF JUNE 30, 2023 OF THE Blue Care Network of Michigan

SUBSIDIARY & AFFILIATE ORGANIZATION CHART

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association



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

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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 *
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	54291	38-2069753				Blue Cross Blue Shield of Michigan Mutual Insurance Company	MI	UDP	State of Michigan	Legal			NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Behavioral Health Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Strategic Services Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Pharmacy-Related Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Provider-Related Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Shell Holding Company I, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Shell Holding Company II, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-4093181				Emergent Holdings, Inc.	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	27-0521030				Accident Fund Holdings, Inc.	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	AA-0000000				AF Global Capital, Ltd.	GBR	NIA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	10166	38-3207001				Accident Fund Insurance Company of America	MI	IA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-4598059				Miracle Nova I (US) LLC	DE	NIA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-4391033				Miracle Nova II (US) LLC	DE	NIA	Miracle Nova I (US) LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-2626206				AmeriTrust Group, Inc.	MI	NIA	Miracle Nova II (US) LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	26-3468547				ProCentury Corporation	MI	NIA	AmeriTrust Group, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-1798156				Meadowbrook Inc.	MI	NIA	AmeriTrust Group, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	04-3279903				Preferred Insurance Agency, Inc.	MA	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	65-0150469				Florida Preferred Administrators, Inc	FL	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	04-3296168				TPA Insurance Agency, Inc.	MA	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-2573624				Meadowbrook Intermediaries, Inc.	NY	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	71-1051888				Mackinaw Underwriters, Inc.	MI	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	63-1223412				Meadowbrook Insurance, Inc.	AL	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-3243249				Mackinaw Administrators, LLC	MI	NIA	Meadowbrook, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	33-0000063				Crest Financial Corporation	NV	NIA	AmeriTrust Group, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	95-3328008				Commerical Carriers Insurance Agency, Inc.	CA	NIA	Crest Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	33-0498603				Liberty Premium Finance, Inc	CA	NIA	Crest Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	

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 *
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	94-2828166				Interline Insurance Services, Inc	CA	NIA	Crest Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	33-0000979				American Highway Carriers Association	CA	NIA	Crest Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	18023	38-2626205				Star Insurance Company	MI	IA	AmeriTrust Group, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	10665	65-0661585				Ameritrust Insurance Corporation	MI	IA	Star Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-3258073				ATG I, LLC	MI	NIA	Star Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	25780	33-0208084				Williamsburg National Insurance Company	MI	IA	Star Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	36951	31-0936702				Century Surety Company	OH	IA	Star Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	21903	94-6078027				ProCentury Insurance Company	MI	IA	Century Surety Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	26-4728075				Affinity Services, LLC	MI	NIA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	32-0550098				Fundamental Agency, Inc.	WI	NIA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	29157	39-0941450				United Wisconsin Insurance Company	WI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12304	20-3058200				Accident Fund General Insurance Company	MI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12305	20-3058291				Accident Fund National Insurance Company	MI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	10713	36-4072992				Third Coast Insurance Company	WI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12177	20-1117107				CompWest Insurance Company	CA	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	20-1420821				LifeSecure Holdings Corporation	AZ	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	80.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	7
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	77720	75-0956156				LifeSecure Insurance Company	MI	IA	LifeSecure Holdings Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	7
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	95610	38-2359234				Blue Care Network of Michigan	MI	RE	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-2338506				Blue Cross and Blue Shield of Michigan Foundation	MI	DS	Blue Care Network of Michigan	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	45-3854611				Michigan Medicaid Holdings Company	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	11557	47-2582248				Blue Cross Complete of Michigan LLC	MI	IA	Michigan Medicaid Holdings Company	Ownership	50.000	BCBSM and Independence Health Group, Inc.	NO	5
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-4338099				Care Transformation Holding Company	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Honest Medical of Michigan LLC	DE	NIA	Care Transformation Holding Company	Ownership	19.900	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-2312291				TRIARQ Health, LLC	MI	NIA	Care Transformation Holding Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	98-1621026				TRIARQ Health, LLP	IND	NIA	TRIARQ Health, LLC	Ownership	99.990	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	14
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	35-2620231				TRIARQ Health Alliance of Florida, LLC	FL	NIA	TRIARQ Health, LLC	Ownership	90.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	15

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	61-1870820				TRIARQ Health Alliance of Michigan, LLC	MI	NIA	TRIARQ Health, LLC	Ownership	68.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	16
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	34-2032238				GloStream, Inc	MI	NIA	Care Transformation Holding Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-2485797				One Team Care, LLC	MI	NIA	GloStream, Inc	Ownership	50.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	17
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	34-2032238				GloStream Inc. 401(K) Plan & Trust	MI	OTH	Care Transformation Holding Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	15649	47-2221114				Woodward Straits Insurance Company	MI	IA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-3438452				COBX Co	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-3513429				Emergient, Inc.	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4009427				NextBlue, LLC	DE	NIA	Emergient, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	16739	84-3789332				NextBlue of North Dakota Insurance Company	ND	IA	NextBlue, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4367791				Vermont Blue Advantage, LLC	DE	NIA	Emergient, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	16793	84-4331472				Vermont Blue Advantage, Inc	VT	IA	Vermont Blue Advantage, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	86-1598901				Wellmark Advantage Holdings, LLC	DE	NIA	Emergient, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	17001	86-1598618				Wellmark Advantage Health Plan, Inc.	IA	IA	Wellmark Advantage Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Services Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	58-1767730				NASCO Corporation	DE	NIA	Services Holding Company, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4115688				InnovateRX LLC	DE	NIA	Pharmacy-Related Holding Company, LLC	Ownership	9.990	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	1
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-1246927				Civica Outpatient Subsidiary, LLC	DE	NIA	InnovateRX LLC	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-3092159				Evio Pharmacy Solutions, LLC	DE	NIA	Pharmacy-Related Holding Company, LLC	Ownership	20.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	18
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Financial Services Holding Company, LLC	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	87-4051658				Bricktown Capital, LLC	MI	NIA	Financial Services Holding Company, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-6869872				Blue Cross Blue Shield of Michigan Bargaining Unit Internal Health Benefit Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	10
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-6871980				Blue Cross Blue Shield of Michigan Non-Bargaining Unit Internal Health Benefit Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Managerment		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	10
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-6482696				Blue Cross Blue Shield of Michigan Long-Term Disability Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	11
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	30-1140600				Blue Cross Blue Shield of Michigan Employees' Retirement Master Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	12
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000					Blue Cross Blue Shield of Michigan 401(K) Master Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	

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

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	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	30-0703311				BMH LLC	DE	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	38.740	BCBSM and Independence Health Group, Inc.	NO	
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-3946080				BMH SUBCO I LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	80-0768643				BMH SUBCO II LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	45-5415725				AmeriHealth Caritas Services, LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	23-2859523				AmeriHealth Caritas Health Plan	PA	NIA	BMH SUBCO I LLC & BMH SUBCO II LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	3
	Independence Health Group. Inc	11557	47-2582248				Blue Cross Complete of Michigan LLC	MI	IA	AmeriHealth Caritas Health Plan	Ownership	50.000	BCBSM and Independence Health Group, Inc.	NO	5
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	14378	45-4088232				AmeriHealth Caritas Florida, Inc.	FL	IA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-3923267				AmeriHealth Caritas Iowa, LLC	IA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	45-3790685				AmeriHealth Nebraska, Inc.	NE	NIA	AmeriHealth Caritas Health Plan	Ownership	70.000	BCBSM and Independence Health Group, Inc.and Good Life Partners, Inc	NO	4
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	26-1809217				Perform RX IPA of New York, LLC	NY	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	27-0863878				PerformRx, LLC	PA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	61-1729412				PerformSpecialty, LLC	PA	NIA	PerformRx, LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	23-2842344				Keystone Family Health Plan	PA	NIA	BMH SUBCO I LLC & BMH SUBCO II LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	3
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	26-1144363				AMHP Holdings Corp	PA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	14143	27-3575066				AmeriHealth Caritas Louisiana, Inc.	LA	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	95458	57-1032456				Select Health of South Carolina, Inc.	SC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	25-1765391				Community Behavioral Healthcare Network of Pennsylvania, Inc.	PA	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2

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 *
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	13630	26-0885397				CBHNP Services, Inc.	PA	IA	Community Behavioral Healthcare Network of Pennsylvania, Inc.	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	15088	46-1482013				AmeriHealth District of Columbia, Inc.	DC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	15104	46-0906893				AmeriHealth Michigan, Inc.	MI	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	16496	83-0987716				AmeriHealth Caritas New Hampshire, Inc	NH	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	16980	84-2435374				AmeriHealth Caritas Ohio, Inc.	OH	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	16451	82-1141687				AmeriHealth Caritas Texas, Inc.	TX	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	16539	83-1481671				AmeriHealth Caritas North Carolina, Inc.	NC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	16422	61-1857768				AmeriHealth Caritas New Mexico, Inc	NM	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	61-1847073				AmeriHealth Caritas Delaware, Inc.	DE	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-3241978				AmeriHealth Caritas Minnesota, Inc	MN	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	86-2442207				AmeriHealth Caritas California, Inc.	CA	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-4458766				AmeriHealth Caritas Oklahoma, Inc.	OK	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-3713213				AmeriHealth Caritas Nevada, Inc	NV	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	17293	87-4065041				AmeriHealth Caritas VIP Next, Inc.	DE	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-2266837				AmeriHealth Caritas West Virginia, Inc	WV	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	36-5071692				AmeriHealth Caritas Virginia, Inc	VA	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	37-2065928				AmeriHealth Caritas Georgia	GA	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2

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 *
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-4321302				Social Determinants of Life, Inc	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and Independence Health Group, Inc.	NO	2
	Independence Health Group. Inc/ Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-5496220				Wider Circle Inc.	DE	NIA	Social Determinants of Life, Inc	Ownership	27.100	BCBSM and Independence Health Group, Inc.	NO	13
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	36-4247278				BCS Financial Corporation	DE	NIA	BCBSM and Accident Fund Insurance Company of America	Ownership	13.660	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
		80985	36-2149353				4 Ever Life Insurance Company	IL	IA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		38245	36-6033921				BCS Insurance Company	OH	IA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		00000	36-3120811				BCS Insurance Agency, Inc.	IL	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		00000	36-4303124				BCS Financial Services Corporation	DE	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	20-1420821				LifeSecure Holdings Corporation	AZ	NIA	BCS Financial Corporation	Ownership	20.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	7
		00000	AA-0000000				4 Ever Life International Limited	BMU	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		00000	32-0485937				BCS Re Inc.	VT	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		00000	37-1732732				Ancilyze Technologies LLC	DE	NIA	BCS Financial Corporation	Ownership	50.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
		00000	46-4945044				Ancilyze Insurance Agency LLC	IL	NIA	Ancilyze Technologies LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	8

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

Bar Code:

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

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OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	275,999,158	230,623,621
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		10,938,596
	2.2 Additional investment made after acquisition	7,932,889	41,736,544
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	6,864,580	505,539
6.	Total gain (loss) on disposals	1,115,386	1,312,968
7.	Deduct amounts received on disposals	3,878,075	9,067,150
8.	Deduct amortization of premium and depreciation	41,693	50,960
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	287,992,245	275,999,158
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	287,992,245	275,999,158

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	1,561,542,189	1,665,763,751
2.	Cost of bonds and stocks acquired	808,051,884	1,322,024,349
3.	Accrual of discount	2,185,640	3,004,141
4.	Unrealized valuation increase (decrease)	19,439,581	(30,819,795)
5.	Total gain (loss) on disposals	(4,792,054)	(7,637,588)
6.	Deduct consideration for bonds and stocks disposed of	796,436,697	1,334,742,943
7.	Deduct amortization of premium	463,377	11,095,133
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	2,646,832	46,966,601
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	17,702	2,012,008
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,586,898,036	1,561,542,189
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,586,898,036	1,561,542,189

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)	994,304,119	242,011,937	211,322,037	11,870,101	994,304,119	1,036,864,120	0	1,000,151,236
2. NAIC 2 (a)	834,819,176	864,572,331	936,450,572	(3,348,512)	834,819,176	759,592,423	0	783,550,292
3. NAIC 3 (a)	57,397,444	8,297,045	6,623,449	(2,633,957)	57,397,444	56,437,083	0	58,404,734
4. NAIC 4 (a)	55,700,999	7,552,275	4,787,150	(2,262,939)	55,700,999	56,203,185	0	49,355,118
5. NAIC 5 (a)	2,821,325	471,133	673,651	819,924	2,821,325	3,438,731	0	4,841,830
6. NAIC 6 (a)	82,820	0	7,371	3,005	82,820	78,454	0	566,439
7. Total Bonds	1,945,125,883	1,122,904,721	1,159,864,230	4,447,622	1,945,125,883	1,912,613,996	0	1,896,869,649
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,945,125,883	1,122,904,721	1,159,864,230	4,447,622	1,945,125,883	1,912,613,996	0	1,896,869,649

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

NAIC 1 $ 53,766,242 ; NAIC 2 $ 441,543,060 ; NAIC 3 $ 1,171,810 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	361,030,132	XXX	358,567,336	2,394,214	1,800,422

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	469,907,635	439,396,618
2. Cost of short-term investments acquired	355,025,324	856,117,287
3. Accrual of discount	3,676,840	1,712,639
4. Unrealized valuation increase (decrease)	4,003	(4,003)
5. Total gain (loss) on disposals	38,200	(558,749)
6. Deduct consideration received on disposals	467,289,286	820,523,851
7. Deduct amortization of premium	328,934	6,216,228
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	3,650	16,078
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	361,030,132	469,907,635
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	361,030,132	469,907,635

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	31,656,374	86,586,486
2.	Cost of cash equivalents acquired	3,057,055,008	3,362,444,245
3.	Accrual of discount	2,921,132	354,046
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	4,046	(19,516)
6.	Deduct consideration received on disposals	2,785,755,356	3,417,573,887
7.	Deduct amortization of premium	100	135,000
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	243	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	305,880,861	31,656,374
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	305,880,861	31,656,374

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BNTHIG-IN-7	H.I.G. Infrastructure Partners B, LP	Miami	FL	H.I.G. Infrastructure Partners B, LP		02/14/2022		0	1,350,000	0	13,275,000	2.250
0199999. Oil and Gas Production - Unaffiliated								0	1,350,000	0	13,275,000	XXX
BNTBSR-03-8	Brookfield Strategic Real Estate Partners III	Toronto	CAN	Brookfield Strategic Real Estate Partners III		04/12/2019	3	0	659,743	0	3,814,059	0.100
BNTALI-CV-2	ALIDADE CAPITAL FUND V, LP	Bloomfield Hills	MI	ALIDADE CAPITAL FUND V, LP		09/01/2021		0	155,627	0	6,040,485	5.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	815,369	0	9,854,543	XXX
BNTRLJ-02-0	RLJ Equity Partners Fund II LP	Bethesda	MD	RLJ Equity Partners Fund II LP		01/08/2019	3	0	772,481	0	2,145,659	1.270
BNTVSC-R3-8	VISTA CREDIT PARTNERS FUND III, LP	San Francisco	CA	VISTA CREDIT PARTNERS		08/26/2020		0	39,496	0	5,939,573	2.280
99C000-77-7	Dyal V Offshore Investors LP	Dallas	TX	Dyal Capital Partners		12/10/2020		0	750,000	0	7,500,000	0.080
2599999. Joint Venture Interests - Other - Unaffiliated								0	1,561,977	0	15,585,232	XXX
6099999. Total - Unaffiliated								0	3,727,346	0	38,714,775	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	3,727,346	0	38,714,775	XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BNTBSR-03-8	Brookfield Strategic Real Estate Partners III	Toronto	CAN	Brookfield Strategic Real Estate Partners III	04/12/2019	06/29/2023	6,398					0		6,398	6,398			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							6,398	0	0	0	0	0	0	6,398	6,398	0	0	0	0
6099999. Total - Unaffiliated							6,398	0	0	0	0	0	0	6,398	6,398	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							6,398	0	0	0	0	0	0	6,398	6,398	0	0	0	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
912810-TL-2	TREASURY BOND		05/09/2023	VARIOUS		12,025,121	11,542,000	211,882	1.A
912810-TN-8	WI TREASURY BOND		06/26/2023	VARIOUS		13,077,252	13,688,000	130,700	1.A
912810-TQ-1	WI TREASURY		05/19/2023	VARIOUS		2,341,037	2,330,000	20,892	1.A
912810-TR-9	UNITED STATES TREASURY		06/22/2023	VARIOUS		1,332,352	1,400,000	4,689	1.A
912810-TS-7	TREASURY BOND		06/29/2023	VARIOUS		599,283	617,000	1,782	1.A
91282C-FV-8	TREASURY NOTE		05/31/2023	VARIOUS		3,574,836	3,400,000	34,548	1.A FE
91282C-GM-7	TREASURY NOTE		05/12/2023	VARIOUS		15,089,423	14,999,000	108,673	1.A FE
91282C-GQ-8	TREASURY NOTE		04/07/2023	JP MORGAN		2,070,234	2,000,000	9,130	1.A FE
91282C-GR-6	WI TREASURY NOTE		04/10/2023	BANK OF AMERICA		511,836	500,000	1,760	1.A
91282C-GS-4	TREASURY NOTE		04/28/2023	VARIOUS		3,032,921	3,010,000	5,337	1.A FE
91282C-GT-2	TREASURY NOTE		04/26/2023	VARIOUS		8,123,089	8,075,000	10,959	1.A FE
91282C-GU-9	TREASURY NOTE		04/19/2023	BANK OF AMERICA		2,334,119	2,350,000	5,971	1.A FE
91282C-GV-7	TREASURY NOTE		05/24/2023	VARIOUS		5,049,744	5,056,000	11,821	1.A FE
91282C-GZ-8	TREASURY NOTE		05/31/2023	VARIOUS		10,760,129	10,777,000	8,245	1.A FE
91282C-HA-2	TREASURY NOTE		06/05/2023	VARIOUS		11,468,825	11,472,000	14,023	1.A FE
91282C-HB-0	UNITED STATES TREASURY		06/30/2023	VARIOUS		5,322,087	5,386,000	11,248	1.A FE
91282C-HC-8	TREASURY NOTE		06/30/2023	VARIOUS		24,878,216	25,576,300	68,051	1.A FE
91282C-HE-4	TREASURY NOTE		06/30/2023	VARIOUS		9,381,391	9,506,100	10,714	1.A FE
91282C-HF-1	TREASURY NOTE		06/05/2023	VARIOUS		1,893,276	1,888,000	392	1.A FE
91282C-HH-7	TREASURY NOTE		06/30/2023	VARIOUS		1,261,569	1,275,000	2,835	1.A FE
91282C-HJ-3	TREASURY NOTE		06/29/2023	BANK OF AMERICA		452,348	458,800	0	1.A
91282C-HK-0	TREASURY NOTE		06/29/2023	BANK OF AMERICA		3,903,590	3,900,000	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						138,482,678	139,206,200	673,652	XXX
91087B-AX-8	MEXICO (UNITED MEXICAN STATES) (GO	C	04/20/2023	MORGAN STANLEY		199,996	200,000	0	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						199,996	200,000	0	XXX
3132DP-5H-7	FHLMC 30YR UMBS SUPER		03/31/2023	PNC SECURITIES INC		(10,652)	(10,487)	(19)	1.A
3133BS-N9-9	FHLMC 30YR UMBS		06/14/2023	DAIWA CAPITAL MARKET		3,826,208	3,887,559	6,479	1.A
3133C5-FM-8	FHLMC 30YR UMBS		06/29/2023	CANTOR FITZGERALD		2,016,563	2,000,000	4,000	1.A
3133C6-YA-1	FHLMC 30YR UMBS		06/29/2023	INTL FCSTONE FINANCI		4,058,125	4,000,000	8,000	1.A
3137H9-ZV-4	FHLMC MULTIFAMILY STRUCTURED		04/19/2023	MORGAN STANLEY		2,719,918	2,750,000	8,441	1.A
3140QQ-QM-0	FNMA 30YR UMBS		03/17/2023	NOMURA		(90,594)	(92,657)	(139)	1.A
3140XK-CC-2	FNMA 30YR UMBS SUPER		03/27/2023	SANTANDER		(5,795)	(6,017)	(8)	1.A
3140XL-DC-9	FNMA 30YR UMBS SUPER		05/31/2023	PNC SECURITIES INC		2,529,797	2,484,380	4,969	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						15,043,570	15,012,778	31,723	XXX
00138C-AU-2	COREBRIDGE GLOBAL FUNDING		06/28/2023	BANK OF AMERICA		228,771	229,000	0	1.F FE
00213M-AW-4	APX GROUP INC		04/21/2023	STIFEL NICOLAUS		71,200	80,000	1,278	4.B FE
00253X-AA-9	AMERICAN AIRLINES INC		05/18/2023	GOLDMAN SACHS		417,563	425,000	2,078	3.B FE
00287Y-AV-1	ABBVIE INC 4.3 05/14/36		06/29/2023	CITIGROUP		1,459,040	1,600,000	9,364	2.A FE
00287Y-CA-5	ABBVIE INC		04/27/2023	VARIOUS		1,498,119	1,700,000	29,835	2.A FE
00846U-AM-3	AGILENT TECHNOLOGIES INC		06/12/2023	BNP PARIBAS		638,157	780,000	455	2.A FE
00914A-AP-7	AIR LEASE CORPORATION		06/30/2023	GOLDMAN SACHS		942,750	1,000,000	3,044	2.B FE
012873-AK-1	OVINTIV INC		05/10/2023	MORGAN STANLEY		162,192	150,000	338	2.C FE
02005N-BT-6	ALLY FINANCIAL INC		06/08/2023	CITIGROUP		470,000	470,000	0	2.C FE
02128L-AA-4	ALTA EQUIPMENT GROUP INC		04/18/2023	STIFEL NICOLAUS		75,000	80,000	63	4.C FE
02343U-AJ-4	AMCOR FINANCE (USA) INC		05/17/2023	JP MORGAN		198,044	200,000	0	2.B FE
023771-T3-2	AMERICAN AIRLINES INC		04/19/2023	VARIOUS		77,650	80,000	1,007	4.B FE
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC		04/26/2023	TRUIST BANK		71,800	80,000	1,772	4.B FE
025816-DF-3	AMERICAN EXPRESS COMPANY		04/26/2023	CITIGROUP		1,955,000	1,955,000	0	1.F FE

SCHEDULE D - PART 3

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

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035229-BQ-5	ANHEUSER-BUSCH COMPANIES LLC		06/14/2023	FTN FINANCIAL		211,658	200,000	5,958	1.G FE
03523T-BJ-6	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/06/2023	BANK OF AMERICA		1,573,104	1,200,000	38,933	1.G FE
03740L-AG-7	AON CORP		06/14/2023	BARCLAY'S CAPITAL		628,756	625,000	10,031	2.A FE
037833-EW-6	APPLE INC		05/08/2023	BARCLAY'S CAPITAL		746,243	750,000	0	1.B FE
040555-DG-6	ARIZONA PUBLIC SERVICE COMPANY		06/27/2023	JP MORGAN		229,667	230,000	0	1.G FE
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		05/02/2023	MORGAN STANLEY		132,622	140,000	2,437	3.C FE
056162-AN-0	BABSN_15-1R		06/12/2023	JP MORGAN		1,405,165	1,418,284	13,522	1.A FE
058498-AZ-9	BALL CORPORATION		05/08/2023	CITIGROUP		85,000	85,000	0	3.A FE
06051G-LH-0	BANK OF AMERICA CORP		04/19/2023	BANK OF AMERICA		695,000	695,000	0	1.F FE
06759F-AB-2	BABSN_15-2R		04/05/2023	VARIOUS		1,204,974	1,214,385	15,376	1.A FE
07134C-AA-5	BATPK_3		04/21/2023	VARIOUS		4,249,285	4,245,000	35,244	1.A FE
075887-BM-0	BECTON DICKINSON AND COMPANY		04/03/2023	SANTANDER		182,510	200,000	3,792	2.B FE
097023-CX-1	BOEING CO		04/27/2023	BCIGEQ9L		195,460	200,000	0	2.C FE
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		04/13/2023	TD SECURITIES		437,040	500,000	3,590	1.F FE
105340-AN-3	BRANDYWINE OPERATING PARTNERSHIP L		05/04/2023	GOLDMAN SACHS		65,450	70,000	295	2.C FE
109641-AK-6	BRINKER INTERNATIONAL INC		06/28/2023	VARIOUS		143,779	144,000	41	4.A FE
11041R-AL-2	BAE SYSTEMS FINANCE INC		04/06/2023	MORGAN STANLEY		1,486,335	1,350,000	28,125	2.B FE
12189L-BK-6	BURLINGTON NORTHERN SANTA FE CORP		06/05/2023	BARCLAY'S CAPITAL		199,892	200,000	0	1.G FE
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC		06/01/2023	MORGAN STANLEY		436,724	400,000	6,000	1.D FE
1248EP-BR-3	CCO HOLDINGS LLC / CCO HOLDINGS CA		05/24/2023	BANK OF AMERICA		165,963	170,000	649	3.C FE
1248EP-BX-0	CCO HOLDINGS LLC		04/25/2023	JEFFERIES & CO		55,726	60,000	708	3.C FE
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		05/03/2023	GOLDMAN SACHS		82,556	85,000	944	4.C FE
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC		04/04/2023	GOLDMAN SACHS		395,428	400,000	0	2.B FE
126117-AX-8	CNA FINANCIAL CORP		05/17/2023	WELLS FARGO		466,931	470,000	0	2.A FE
126307-BM-8	CSC HOLDINGS LLC		05/04/2023	VARIOUS		199,799	200,000	250	4.B FE
126650-DW-7	CVS HEALTH CORP		05/30/2023	JP MORGAN		398,564	400,000	0	2.B FE
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION		05/10/2023	GOLDMAN SACHS		548,112	570,000	9,302	2.A FE
14040H-DA-0	CAPITAL ONE FINANCIAL CORPORATION		06/05/2023	MORGAN STANLEY		470,000	470,000	0	2.A FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		05/08/2023	ROYAL BANK OF CANADA		54,900	60,000	958	4.A FE
14913U-AA-8	CATERPILLAR FINANCIAL SERVICES COR		05/08/2023	SOCIETE GENERALE		1,999,060	2,000,000	0	1.F FE
156700-BC-9	LUMEN TECHNOLOGIES INC		04/17/2023	VARIOUS		180,616	275,000	1,852	3.C FE
156700-BD-7	CENTURYLINK INC		04/17/2023	JP MORGAN		34,863	80,000	940	5.A FE
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP		06/06/2023	ROBERT W. BAIRD		163,906	200,000	2,311	2.C FE
172441-BD-8	CINEMARK USA INC		05/31/2023	VARIOUS		242,498	255,000	3,121	4.B FE
172967-ME-8	CITIGROUP INC		06/27/2023	CITIGROUP		927,910	1,000,000	10,945	1.G FE
17327C-AR-4	CITIGROUP INC		05/22/2023	CITIGROUP		700,000	700,000	0	2.B FE
17888H-AA-1	CIVITAS RESOURCES INC		06/22/2023	BANK OF AMERICA		15,000	15,000	0	3.C FE
17888H-AB-9	CIVITAS RESOURCES INC		06/22/2023	BANK OF AMERICA		15,000	15,000	0	3.C FE
185899-AN-1	CLEVELAND-CLIFFS INC		04/20/2023	JP MORGAN		193,900	195,000	75	3.C FE
18912U-AA-0	CLOUD SOFTWARE GROUP INC		06/23/2023	VARIOUS		194,381	240,000	1,636	5.B FE
191219-BE-3	COCA-COLA REFRESHMENTS USA LLC		06/15/2023	FTN FINANCIAL		392,494	360,000	6,413	1.F FE
19260Q-AC-1	COINBASE GLOBAL INC		06/08/2023	MORGAN STANLEY		9,000	15,000	100	4.A FE
20030N-EF-4	COMCAST CORPORATION		05/01/2023	WELLS FARGO		995,690	1,000,000	0	1.G FE
20030N-EG-2	COMCAST CORPORATION		05/01/2023	WELLS FARGO		995,300	1,000,000	0	1.G FE
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS		04/05/2023	FLOW TRADERS US INST		31,227	35,000	893	4.A FE
205768-AS-3	COMSTOCK RESOURCES INC		04/05/2023	JANE STREET EXECUTIO		31,640	35,000	256	4.A FE
207597-EQ-4	CONNECTICUT LIGHT AND POWER COMPAN		06/26/2023	WELLS FARGO		202,604	203,000	0	1.E FE
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC		05/19/2023	OLD MISSION MARKETS		34,700	40,000	274	4.B FE

SCHEDULE D - PART 3

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21036P-AY-4	CONSTELLATION BRANDS INC		04/03/2023	BARCLAY'S CAPITAL		573,498	600,000	3,000	2.B FE
21036P-BF-4	CONSTELLATION BRANDS INC		04/03/2023	VARIOUS		530,250	600,000	7,379	2.C FE
224044-CH-8	COX COMMUNICATIONS INC 3.15 08/15/24		04/04/2023	BCNIGEQ9B		747,099	767,000	3,423	2.B FE
24422E-WW-5	JOHN DEERE CAPITAL CORP		06/05/2023	JP MORGAN		599,664	600,000	0	1.F FE
24422E-WX-3	JOHN DEERE CAPITAL CORP		06/05/2023	JP MORGAN		399,768	400,000	0	1.F FE
24422E-WZ-8	JOHN DEERE CAPITAL CORP		06/05/2023	JP MORGAN		799,288	800,000	0	1.F FE
25259K-AA-8	OLYMPUS WATER US HOLDING CORP		05/24/2023	BANK OF AMERICA		200,000	200,000	0	4.B FE
25461L-AA-0	DIRECTV FINANCING LLC		06/27/2023	VARIOUS		705,570	790,000	16,879	3.B FE
25470M-AG-4	DISH NETWORK CORP		04/25/2023	JEFFERIES & CO		76,554	81,000	4,256	4.B FE
25470X-AW-5	DISH DBS CORP		06/08/2023	VARIOUS		146,306	170,000	749	4.C FE
25470X-BE-4	DISH DBS CORP		04/05/2023	JEFFERIES & CO		268,625	350,000	6,584	4.B FE
26442C-BL-7	DUKE ENERGY CAROLINAS LLC		06/13/2023	PNC SECURITIES INC		234,147	235,000	0	1.F FE
26884T-AW-2	ERAC USA FINANCE LLC		04/26/2023	MIZUHO		598,266	600,000	0	2.A FE
26884T-AX-0	ERAC USA FINANCE LLC		04/26/2023	JP MORGAN		199,000	200,000	0	2.A FE
27034R-AC-7	EARTHSTONE ENERGY HOLDINGS LLC		06/28/2023	WELLS FARGO		147,164	150,000	0	4.A FE
278058-DB-5	EATON CORPORATION		06/27/2023	MES		82,119	80,000	1,340	1.G FE
28470R-AH-5	COLT MERGER SUB INC		06/20/2023	MORGAN STANLEY		169,788	170,000	5,047	4.A FE
28622V-AN-0	ELEVATION CLO LTD		04/24/2023	MORGAN STANLEY		4,743,324	4,818,003	849	1.A FE
293791-AP-4	ENTERPRISE PRODUCTS OPERATING L.P.		06/27/2023	MARKET AXESS AS A BR		163,325	150,000	2,050	2.A FE
29450Y-AA-7	EQUIPMENTSHARECOM INC		05/24/2023	VARIOUS		188,808	200,000	170	4.C FE
29736R-AS-9	ESTEE LAUDER COMPANIES INC. (THE)		05/09/2023	JP MORGAN		599,382	600,000	0	1.E FE
29736R-AT-7	ESTEE LAUDER COMPANIES INC. (THE)		05/09/2023	CITIGROUP		599,382	600,000	0	1.E FE
29736R-AU-4	ESTEE LAUDER COMPANIES INC. (THE)		05/09/2023	BANK OF AMERICA		397,820	400,000	0	1.E FE
30037D-AB-1	EVERGY METRO INC		04/03/2023	BANK OF AMERICA		99,873	100,000	0	1.F FE
30040W-AD-0	EVERSOURCE ENERGY		06/30/2023	VARIOUS		2,386,074	2,478,000	18,764	2.A FE
302491-AW-5	FMC CORPORATION		05/15/2023	BANK OF AMERICA		599,772	600,000	0	2.C FE
302491-AX-3	FMC CORPORATION		05/15/2023	BANK OF AMERICA		599,910	600,000	0	2.C FE
30303M-8M-7	META PLATFORMS INC		05/01/2023	BANK OF AMERICA		1,496,610	1,500,000	0	1.E FE
30303M-8N-5	META PLATFORMS INC		05/01/2023	JP MORGAN		999,510	1,000,000	0	1.E FE
30303M-8Q-8	META PLATFORMS INC		05/01/2023	MORGAN STANLEY		997,230	1,000,000	0	1.E FE
30303M-8R-6	META PLATFORMS INC		05/01/2023	MORGAN STANLEY		473,585	475,000	0	1.E FE
31556T-AA-7	FERTITTA ENTERTAINMENT LLC		04/10/2023	CITIGROUP		34,800	40,000	447	4.B FE
31556T-AC-3	FERTITTA ENTERTAINMENT LLC		04/06/2023	WELLS FARGO		36,731	45,000	726	5.B FE
345397-C5-0	FORD MOTOR CREDIT COMPANY LLC		06/06/2023	VARIOUS		140,425	140,000	40	3.A FE
345397-C9-2	FORD MOTOR CREDIT COMPANY LLC		04/03/2023	MORGAN STANLEY		199,974	200,000	0	3.A FE
345397-WW-9	FORD MOTOR CREDIT COMPANY LLC		04/26/2023	SOCIETE GENERALE		360,938	375,000	1,870	3.A FE
35906A-BG-2	FRONTIER COMMUNICATIONS CORP		04/05/2023	JEFFERIES & CO		46,704	60,000	1,789	5.A FE
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS L		04/25/2023	JEFFERIES & CO		78,222	80,000	920	4.B FE
36166N-AJ-2	GE CAPITAL FUNDING LLC (US)		04/25/2023	VARIOUS		566,727	600,000	11,807	2.A FE
361841-AK-5	GLP CAPITAL LP		06/09/2023	BARCLAY'S CAPITAL		234,191	243,000	466	2.C FE
36267V-AF-0	GE HEALTHCARE TECHNOLOGIES INC		06/08/2023	EXCHANGE OFFER		612,362	600,000	2,166	2.B FE
364760-AQ-1	GAP INC		05/16/2023	VARIOUS		48,569	75,000	353	4.A FE
37045X-EG-7	GENERAL MOTORS FINANCIAL CO INC		04/03/2023	JP MORGAN		998,020	1,000,000	0	2.B FE
373334-KT-7	GEORGIA POWER COMPANY		05/01/2023	MORGAN STANLEY		234,591	235,000	0	2.A FE
37892A-AA-8	GLOBAL NET LEASE INC		05/24/2023	SEAPORT		61,625	85,000	1,426	3.A FE
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE		05/05/2023	GOLDMAN SACHS		299,184	350,000	2,262	1.F FE
38431A-AA-4	GRAFTECH FINANCE INC		06/21/2023	JP MORGAN		40,932	42,000	0	4.A FE
389286-AA-3	GRAY ESCROW II INC		04/07/2023	JANE STREET EXECUTIO		26,559	40,000	872	4.B FE

SCHEDULE D - PART 3

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404119-CP-2	HCA INC		05/01/2023	BANK OF AMERICA		234,615	235,000	0	2.C FE
404119-CR-8	HCA INC		05/01/2023	JP MORGAN		580,308	600,000	0	2.C FE
404121-AJ-4	HCA INC		04/17/2023	MORGAN STANLEY		506,575	500,000	3,750	2.C FE
42250P-AE-3	HEALTHPEAK PROPERTIES INC		05/01/2023	WELLS FARGO		457,355	465,000	7,663	2.A FE
435765-AH-5	HOLLY ENERGY PARTNERS LP		06/13/2023	TD SECURITIES		159,163	170,000	3,164	3.A FE
438516-CL-8	HONEYWELL INTERNATIONAL INC		05/12/2023	JP MORGAN		598,632	600,000	0	1.F FE
438516-CM-6	HONEYWELL INTERNATIONAL INC		05/12/2023	JP MORGAN		594,726	600,000	0	1.F FE
44332P-AH-4	HUB INTERNATIONAL LTD		06/08/2023	MORGAN STANLEY		40,000	40,000	0	4.B FE
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP		04/25/2023	JEFFERIES & CO		151,821	160,000	1,983	3.A FE
448579-AJ-1	HYATT HOTELS CORP		06/26/2023	GOLDMAN SACHS		229,943	230,000	2,682	2.C FE
451102-BW-6	ICAHN ENTERPRISES LP		06/05/2023	VARIOUS		151,021	160,000	1,415	3.C FE
45258L-AA-5	IMOLA MERGER CORP		04/25/2023	JEFFERIES & CO		39,833	46,000	977	3.C FE
457187-AD-4	INGREDION INC		04/26/2023	US BANK		37,198	50,000	796	2.B FE
46647P-DR-4	JPMORGAN CHASE & CO		05/24/2023	JP MORGAN		470,000	470,000	0	1.G FE
46656P-AA-2	JABIL INC		04/10/2023	JP MORGAN		497,130	500,000	0	2.C FE
475795-AD-2	JELD-WEN INC		06/09/2023	VARIOUS		248,625	285,000	5,640	4.B FE
49326E-EN-9	KEYCORP		04/26/2023	KEYBANC		314,085	343,000	6,662	2.A FE
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC		05/30/2023	VARIOUS		15,043,594	15,287,000	67,795	2.B FE
49427R-AL-6	KILROY REALTY LP		06/12/2023	TRUIST BANK		70,870	76,000	674	2.B FE
49427R-AM-4	KILROY REALTY LP		04/14/2023	UBS SECURITIES		147,530	158,000	1,855	2.B FE
498894-AA-2	KNIFE RIVER HOLDING CO		04/11/2023	JP MORGAN		40,000	40,000	0	3.C FE
500255-AW-4	KOHLS CORP		05/16/2023	VARIOUS		118,250	115,000	1,434	3.B FE
50050N-AA-1	KONTOOR BRANDS INC		05/24/2023	JP MORGAN		237,013	283,000	357	3.C FE
501889-AC-3	LKQ CORP		05/15/2023	WELLS FARGO		498,630	500,000	0	2.C FE
501889-AE-9	LKQ CORP		05/15/2023	BANK OF AMERICA		248,220	250,000	0	2.C FE
50188Y-AE-4	LCM_24-R		04/05/2023	WELLS FARGO		1,220,042	1,234,235	15,874	1.A FE
50540R-AX-0	LABORATORY CORPORATION OF AMERICA		06/14/2023	CITIGROUP		446,180	500,000	323	2.B FE
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL		05/18/2023	JANE STREET EXECUTIO		99,056	105,000	781	3.B FE
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL		04/04/2023	MILLENIUM ADVISORS		29,903	40,000	586	3.B FE
527298-BU-6	LEVEL 3 FINANCING INC		05/04/2023	VARIOUS		239,712	286,950	4,821	3.B FE
53190F-AA-3	LIFE TIME INC		06/01/2023	SMBC		146,250	150,000	3,354	4.B FE
532457-BC-1	ELI LILLY AND CO		05/08/2023	MES		438,972	400,000	11,569	1.E FE
535219-AA-7	LINDBLAD EXPEDITIONS HOLDINGS INC		04/25/2023	VARIOUS		160,081	160,000	0	4.C FE
538034-AR-0	LIVE NATION ENTERTAINMENT INC		05/24/2023	CITIGROUP		139,125	150,000	811	4.B FE
539830-AF-6	LOCKHEED MARTIN CORPORATION		04/19/2023	BARCLAY'S CAPITAL		2,013,872	1,850,000	65,724	1.G FE
539830-AU-3	LOCKHEED MARTIN CORPORATION		04/13/2023	MIZUHO		263,443	250,000	5,806	1.G FE
543859-AL-6	LOCKHEED MARTIN CORPORATION		04/18/2023	MES		412,425	390,000	10,326	1.G FE
548661-DJ-3	LOWES COMPANIES INC		06/27/2023	FTN FINANCIAL		420,590	500,000	6,319	2.A FE
548661-EA-1	LOWES COS INC		05/01/2023	BANK OF AMERICA		1,275,720	1,500,000	3,500	2.A FE
548661-EF-0	LOWES COMPANIES INC		05/15/2023	ROYAL BANK OF CANADA		863,291	1,100,000	6,255	2.A FE
55336V-BQ-2	MPLX LP		04/14/2023	CITIGROUP		599,445	700,000	3,246	2.B FE
55903V-BA-0	WARNERMEDIA HOLDINGS INC		05/02/2023	EXCHANGE OFFER		1,000,000	1,000,000	4,902	2.C FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC		05/02/2023	EXCHANGE OFFER		415,245	500,000	2,793	2.C FE
55903V-BD-4	WARNERMEDIA HOLDINGS INC		05/02/2023	EXCHANGE OFFER		386,396	500,000	3,297	2.C FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC		05/02/2023	EXCHANGE OFFER		368,437	500,000	3,356	2.C FE
55916A-AA-2	MAGIC MERGERCO INC		05/10/2023	BNP PARIBAS		32,400	40,000	64	4.C FE
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC		06/16/2023	BARCLAY'S CAPITAL		113,983	127,000	1,609	4.A FE
571676-AT-2	MARS INC		04/17/2023	JP MORGAN		599,574	600,000	0	1.E FE

SCHEDULE D - PART 3

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

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571676-AU-9	MARS INC		04/17/2023	BNP PARIBAS		200,000	200,000	0	1.E FE
571900-BB-4	MARRIOTT INTERNATIONAL INC		04/10/2023	BARCLAY'S CAPITAL		980,070	1,000,000	17,700	2.B FE
571903-BG-7	MARRIOTT INTERNATIONAL INC		05/23/2023	TD SECURITIES		584,906	700,000	2,217	2.B FE
57629W-6H-8	MASSMUTUAL GLOBAL FUNDING II		06/07/2023	JP MORGAN		699,146	700,000	0	1.B FE
577081-BE-1	MATTEL INC		06/14/2023	MORGAN STANLEY		78,296	85,000	598	2.C FE
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING		05/22/2023	VARIOUS		81,835	82,000	1,489	4.B FE
579780-AT-4	MCCORMICK & COMPANY INCORPORATED		04/03/2023	BANK OF AMERICA		199,872	200,000	0	2.B FE
581557-BT-1	MCKESSON CORP		06/07/2023	GOLDMAN SACHS		199,588	200,000	0	2.A FE
581557-BU-8	MCKESSON CORP		06/07/2023	GOLDMAN SACHS		99,356	100,000	0	2.A FE
58933Y-BJ-3	MERCK & CO INC		05/08/2023	CITIGROUP		599,280	600,000	0	1.E FE
58933Y-BK-0	MERCK & CO INC		05/08/2023	JP MORGAN		599,472	600,000	0	1.E FE
58933Y-BM-6	MERCK & CO INC		05/08/2023	BNP PARIBAS		398,396	400,000	0	1.E FE
58933Y-BN-4	MERCK & CO INC		05/08/2023	BNP PARIBAS		597,378	600,000	0	1.E FE
58989V-2F-0	MET TOWER GLOBAL FUNDING		06/12/2023	JP MORGAN		699,426	700,000	0	1.D FE
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES LLC		04/04/2023	MORGAN STANLEY		2,078,491	2,150,000	39,829	2.A FE
609207-AR-6	MONDELEZ INTERNATIONAL INC		06/01/2023	STIFEL NICOLAUS		386,232	400,000	4,511	2.B FE
62886E-AZ-1	NCR CORPORATION		06/23/2023	GOLDMAN SACHS		172,750	200,000	2,508	4.B FE
62886E-BA-5	NCR CORPORATION		04/05/2023	GOLDMAN SACHS		35,338	40,000	997	4.B FE
629377-CS-9	NRG ENERGY INC		06/26/2023	STIFEL NICOLAUS		30,400	40,000	573	3.B FE
63111X-AJ-0	NASDAQ INC		06/22/2023	GOLDMAN SACHS		249,930	250,000	0	2.B FE
63111X-AK-7	NASDAQ INC		06/22/2023	GOLDMAN SACHS		248,578	250,000	0	2.B FE
63938C-AM-0	NAVIENT CORP		04/05/2023	MARKET AXESS AS A BR		42,704	50,000	191	3.C FE
63938C-AN-8	NAVIENT CORP		05/19/2023	VARIOUS		186,119	190,000	462	3.C FE
64110D-AF-1	NETAPP INC		04/04/2023	BCNIGEQ9B		971,583	1,000,000	642	2.B FE
645370-AC-1	NEW HOME COMPANY INC		05/19/2023	BANK OF AMERICA		241,150	260,000	1,990	4.C FE
64952W-FD-0	NEW YORK LIFE GLOBAL FUNDING		06/06/2023	JP MORGAN		699,356	700,000	0	1.A FE
651229-AY-2	NEWELL BRANDS INC		05/03/2023	JP MORGAN		49,806	65,000	368	3.B FE
65473P-AP-0	NISOURCE INC		05/30/2023	MITSUBISHI UFJ		468,247	470,000	0	2.B FE
65480C-AB-1	NISSAN MOTOR ACCEPTANCE COMPANY LL		06/08/2023	VARIOUS		386,366	416,000	1,004	2.C FE
655844-BN-7	NORFOLK SOUTHERN CORP 4.8 08/15/43		06/29/2023	MARKET AXESS AS A BR		211,290	241,000	4,434	2.A FE
665530-AB-7	NORTHERN OIL AND GAS INC		05/09/2023	BANK OF AMERICA		14,785	15,000	0	4.B FE
665531-AG-4	NORTHERN OIL AND GAS INC		05/18/2023	BANK OF AMERICA		82,841	85,000	1,554	4.B FE
665772-BN-8	NORTHERN STATES POWER COMPANY (MIN		05/26/2023	MORGAN STANLEY		713,350	690,000	20,484	1.F FE
665772-CX-5	NORTHERN STATES POWER COMPANY (MIN		05/01/2023	MIZUHO		114,142	115,000	0	1.E FE
666807-BY-7	NORTHROP GRUMMAN CORP		06/08/2023	BANK OF AMERICA		164,884	155,000	2,903	2.A FE
674599-CJ-2	OCCIDENTAL PETROLEUM COR		06/01/2023	GOLDMAN SACHS		153,022	200,000	1,222	2.C FE
682680-AB-9	ONEOK INC*		04/11/2023	FTN FINANCIAL		520,915	500,000	1,146	2.B FE
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC		05/02/2023	FLOW TRADERS US INST		67,864	80,000	504	4.B FE
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC		05/12/2023	WELLS FARGO		40,000	40,000	0	4.B FE
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC (		05/09/2023	PNC SECURITIES INC		363,882	376,000	5,664	1.G FE
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		06/23/2023	VARIOUS		351,918	403,000	2,924	4.A FE
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC		05/24/2023	CITIGROUP		170,425	170,000	6,198	4.A FE
70470M-AC-9	PCEPK_1		04/05/2023	GOLDMAN SACHS		978,900	1,000,000	13,195	1.A FE
707569-AV-1	PENN NATIONAL GAMING INC		05/25/2023	BARCLAY'S CAPITAL		137,275	170,000	2,902	4.C FE
71677K-AB-4	PETSMART INC		04/06/2023	SMBC		243,438	250,000	3,014	4.C FE
71713U-AT-9	PHARMACIA CORPORATION		06/14/2023	JP MORGAN		534,375	500,000	94	1.E FE
718547-AB-8	PHILLIPS 66 CO		06/12/2023	STIFEL NICOLAUS		352,185	370,000	4,507	2.A FE
718547-AD-4	PHILLIPS 66 CO		05/02/2023	EXCHANGE OFFER		499,003	500,000	3,855	2.A FE

SCHEDULE D - PART 3

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

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723787-AB-3	PIONEER NATURAL RESOURCES COMPANY		05/10/2023	VARIOUS		477,102	440,000	9,396	2.A FE
724479-AP-5	PITNEY BOWES INC		05/02/2023	VARIOUS		61,760	80,000	573	4.B FE
74052H-AB-0	PREMIER ENTERTAINMENT SUB LLC		04/05/2023	JEFFERIES & CO		28,250	40,000	255	4.C FE
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		05/02/2023	BNP PARIBAS		74,276	80,000	1,514	4.C FE
74166N-AA-2	ADT CORP		04/05/2023	BROWNSTONE INVESTMEN		70,500	80,000	921	3.C FE
74168L-AA-4	PRIMO WATER HOLDINGS INC		06/20/2023	VARIOUS		130,983	152,000	955	4.B FE
74340X-CF-6	PROLOGIS LP		06/26/2023	CITIGROUP		335,851	345,000	654	1.G FE
753272-AA-1	RAND PARENT LLC		05/03/2023	MORGAN STANLEY		35,950	40,000	737	3.A FE
760759-AV-2	REPUBLIC SERVICES INC		05/05/2023	JP MORGAN		870,360	1,000,000	4,344	2.B FE
78433L-AG-1	SCE RECOVERY FUNDING LLC		04/19/2023	ROYAL BANK OF CANADA		464,958	465,000	0	1.A FE
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		05/08/2023	VARIOUS		4,030,184	4,028,000	108,615	2.B FE
785592-AX-4	SABINE PASS LIQUEFACTION LLC		05/04/2023	BANK OF AMERICA		240,940	250,000	5,406	2.B FE
78573N-AC-6	SABRE GLBL INC		05/12/2023	GOLDMAN SACHS		148,750	170,000	1,354	4.C FE
808513-CE-3	CHARLES SCHWAB CORPORATION (THE)		05/18/2023	CITIGROUP		700,000	700,000	0	1.F FE
81105D-AA-3	SCRIPPS ESCROW II INC		05/24/2023	VARIOUS		227,879	290,000	3,640	3.B FE
81618T-AE-0	OFFICE PROPERTIES INCOME TRUST		05/03/2023	VARIOUS		117,663	125,000	2,395	3.C FE
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		06/29/2023	JEFFERIES & CO		72,250	85,000	453	3.C FE
81785E-AA-8	EASTCL_23-1		06/28/2023	MORGAN STANLEY		4,096,950	4,100,000	71,183	1.A FE
82967N-BC-1	SIRIUS XM RADIO INC		04/04/2023	MORGAN STANLEY		72,751	80,000	1,161	3.C FE
82967N-BL-1	SIRIUS XM RADIO INC		04/25/2023	JEFFERIES & CO		143,778	160,000	764	3.C FE
842587-DQ-7	SOUTHERN COMPANY (THE)		05/15/2023	BARCLAY'S CAPITAL		698,936	700,000	0	2.B FE
85205T-AL-4	SPIRIT AEROSYSTEMS INC		04/17/2023	VARIOUS		119,500	120,000	2,967	4.C FE
855244-AW-9	STARBUCKS CORPORATION		05/10/2023	BANK OF AMERICA		172,328	200,000	750	2.A FE
857477-CC-5	STATE STREET CORP		05/15/2023	BANK OF AMERICA		235,000	235,000	0	1.E FE
87165B-AU-7	SYNCHRONY FINANCIAL		04/07/2023	JEFFERIES & CO		13,349	15,000	208	3.A FE
874054-AJ-8	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/10/2023	JP MORGAN		599,670	600,000	0	2.B FE
874054-AK-5	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/10/2023	WELLS FARGO		499,600	500,000	0	2.B FE
87901J-AH-8	TEGNA INC		05/24/2023	JP MORGAN		106,846	125,000	1,233	3.B FE
88033G-DQ-0	TENET HEALTHCARE CORPORATION		06/15/2023	EXCHANGE OFFER		108,445	117,000	0	3.C FE
880451-AV-1	TENNESSEE GAS PIPELINE CO		06/13/2023	MARKET AXESS AS A BR		514,822	487,000	5,682	2.B FE
88632Q-AE-3	TIBCO SOFTWARE INC		04/04/2023	MITSUBISHI UFJ		35,508	40,000	43	4.B FE
886546-AD-2	TIFFANY & CO		06/29/2023	JEFFERIES & CO		185,860	200,000	2,504	1.E FE
892356-AA-4	TRACTOR SUPPLY COMPANY		05/19/2023	VARIOUS		558,103	704,000	267	2.B FE
892356-AB-2	TRACTOR SUPPLY COMPANY		05/01/2023	WELLS FARGO		398,236	400,000	0	2.B FE
893647-BH-9	TRANSDIGM INC		05/12/2023	BARCLAY'S CAPITAL		85,106	85,000	1,080	4.C FE
89417E-AS-8	TRAVELERS COMPANIES INC		05/22/2023	MORGAN STANLEY		468,139	470,000	0	1.F FE
89680E-AA-7	TRITON WATER HOLDINGS INC		04/20/2023	MORGAN STANLEY		16,100	20,000	80	5.B FE
89788M-AP-7	TRUIST FINANCIAL CORP		06/05/2023	TRUIST BANK		470,000	470,000	0	1.G FE
90290M-AC-5	US FOODS INC		06/14/2023	CITIGROUP		85,000	85,000	900	3.C FE
907818-CS-5	UNION PACIFIC CORPORATION		06/08/2023	FTN FINANCIAL		360,763	350,000	4,994	1.G FE
907818-DZ-8	UNION PACIFIC CORP		06/13/2023	MES		114,929	140,000	2,421	1.G FE
907818-EW-4	UNION PACIFIC CORPORATION		04/21/2023	CITIGROUP		158,590	175,000	984	1.G FE
90783V-AA-3	UNION PACIFIC RAILROAD COMPANY 200		06/27/2023	JP MORGAN		406,244	412,430	10,305	1.C FE
90932L-AG-2	UNITED AIRLINES INC		06/16/2023	MITSUBISHI UFJ		80,750	85,000	682	3.B FE
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		05/18/2023	MORGAN STANLEY		153,238	155,000	2,297	3.A FE
91159H-JM-3	US BANCORP		06/07/2023	US BANK		700,000	700,000	0	1.F FE
91327T-AA-9	UNITI GROUP LP		04/07/2023	JANE STREET EXECUTIO		38,251	40,000	665	4.B FE
92277G-AD-9	VENTAS REALTY LP		04/12/2023	VARIOUS		979,240	1,000,000	16,875	2.A FE

SCHEDULE D - PART 3

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92332Y-AA-9	VENTURE GLOBAL LNG INC		06/05/2023	VARIOUS		426,913	425,000	422	3.C FE
92332Y-AB-7	VENTURE GLOBAL LNG INC		06/01/2023	VARIOUS		341,275	340,000	356	3.C FE
92346L-AE-3	VERITAS US INC / VERITAS BERMUDA L		06/23/2023	MORGAN STANLEY		69,275	85,000	2,054	4.C FE
926400-AA-0	VICTORIAS SECRET & CO		06/01/2023	VARIOUS		142,090	183,000	2,985	4.A FE
92735L-AA-0	CHESAPEAKE ENERGY CORPORATION		05/24/2023	JEFFERIES & CO		166,481	170,000	1,307	3.B FE
928563-AH-8	VMWARE INC		06/21/2023	SUMRIDGE PARTNERS		331,527	350,000	1,244	2.C FE
92914N-AJ-0	VOYA_151R		06/06/2023	BANK OF AMERICA		686,361	691,061	6,032	1.A FE
92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC		06/23/2023	SOUTH WEST SECURITIE		2,593,020	2,457,000	70,748	2.A FE
92943G-AE-1	W R GRACE HOLDINGS LLC		04/06/2023	BARCLAY'S CAPITAL		54,863	55,000	608	4.A FE
94106L-BB-4	WASTE MANAGEMENT INC		05/11/2023	BANK OF AMERICA		457,265	500,000	4,008	2.A FE
95000U-3D-3	WELLS FARGO & COMPANY		04/17/2023	VARIOUS		691,730	690,000	0	1.E FE
95040Q-AP-9	WELLTOWER OP LLC		06/13/2023	VARIOUS		377,424	470,000	5,278	2.A FE
97360A-AA-5	WINDSOR HOLDINGS III LLC		06/22/2023	JP MORGAN		85,000	85,000	0	4.A FE
98379K-AA-0	XPO INC		05/17/2023	GOLDMAN SACHS		170,000	170,000	0	2.C FE
98421M-AA-4	XEROX HOLDINGS CORP		05/18/2023	VARIOUS		153,924	165,000	1,934	3.B FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		05/18/2023	MORGAN STANLEY		412,781	425,000	1,290	3.A FE
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC		04/04/2023	JP MORGAN		59,813	60,000	0	3.A FE
98877D-AE-5	ZF NORTH AMERICA CAPITAL INC		04/04/2023	JP MORGAN		149,390	150,000	0	3.A FE
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	05/31/2023	VARIOUS		895,216	950,000	9,871	2.B FE
06849V-AA-1	BARRICK GOLD FINANCE CO	A	04/19/2023	BARCLAY'S CAPITAL		406,112	400,000	10,053	2.A FE
071734-AC-1	BAUSCH HEALTH COMPANIES INC	A	05/11/2023	WELLS FARGO		31,375	50,000	719	5.A FE
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERTIES	A	04/19/2023	BANK OF AMERICA		58,500	75,000	670	4.A FE
11283Y-AG-5	BROOKFIELD RESIDENTIAL PROPERTIES	A	04/19/2023	BANK OF AMERICA		99,063	125,000	2,188	4.A FE
124900-AB-7	CCL INDUSTRIES INC	A	04/13/2023	MES		1,170,738	1,250,000	1,806	2.B FE
13648T-AB-3	CANADIAN PACIFIC RAILWAY COMPANY	A	06/06/2023	MORGAN STANLEY		274,099	290,000	176	2.B FE
335934-AR-6	FIRST QUANTUM MINERALS LTD	A	06/01/2023	VARIOUS		82,450	85,000	1,427	4.A FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP	A	04/20/2023	VARIOUS		319,000	320,000	8,792	4.A FE
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP	A	06/21/2023	JEFFERIES & CO		42,105	42,000	377	5.A FE
94106B-AB-7	WASTE CONNECTIONS INC	A	05/01/2023	US BANK		137,562	200,000	542	2.A FE
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	C	04/19/2023	GOLDMAN SACHS		163,622	200,000	1,485	2.B FE
00774M-BB-0	AERCAP IRELAND CAPITAL DAC 3NC1	C	06/28/2023	MORGAN STANLEY		610,513	650,000	1,927	2.B FE
05581K-AF-8	BNP PARIBAS SA	C	06/05/2023	BNP PARIBAS		700,000	700,000	0	1.D FE
05635J-AA-8	BACARDI LTD	C	06/06/2023	JP MORGAN		399,904	400,000	0	2.C FE
05635J-AB-6	BACARDI LTD	C	06/06/2023	BANK OF AMERICA		398,508	400,000	0	2.C FE
05635J-AC-4	BACARDI LTD	C	06/06/2023	BNP PARIBAS		398,564	400,000	0	2.C FE
067316-AE-9	BACARDI LTD	C	06/07/2023	US BANK		195,260	200,000	593	2.C FE
06738E-CG-8	BARCLAYS PLC	C	05/05/2023	JANE STREET EXECUTIO		471,701	470,000	0	2.A FE
143658-BN-1	CARNIVAL CORP	C	06/20/2023	VARIOUS		12,965	15,000	224	4.C FE
143658-BR-2	CARNIVAL CORP	C	06/20/2023	VARIOUS		161,960	190,000	1,240	4.C FE
143658-BS-0	CARNIVAL CORP	C	04/25/2023	JEFFERIES & CO		115,373	120,000	5,075	4.C FE
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	C	04/25/2023	JEFFERIES & CO		86,365	80,000	4,173	4.B FE
42704M-AA-0	HERBALIFE NUTRITION LTD	C	04/18/2023	JEFFERIES & CO		47,750	50,000	536	4.A FE
46590X-AE-6	JBS USA LUX SA	C	05/23/2023	BARCLAY'S CAPITAL		331,410	500,000	6,866	2.C FE
472160-AA-1	JDE PEETS NV	C	04/18/2023	VARIOUS		769,877	825,000	342	2.C FE
55609N-AA-6	MACQUARIE AIRFINANCE HOLDINGS LTD	C	04/11/2023	JP MORGAN		40,000	40,000	0	3.B FE
606822-DC-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	05/30/2023	CITIGROUP		280,386	280,000	1,766	1.G FE
60687Y-CZ-0	MIZUHO FINANCIAL GROUP INC	C	06/29/2023	MIZUHO		471,000	471,000	0	1.G FE
60687Y-DB-2	MIZUHO FINANCIAL GROUP INC	C	06/29/2023	MIZUHO		706,000	706,000	0	1.G FE
62886H-BA-8	NCL CORPORATION LTD	C	04/25/2023	JEFFERIES & CO		68,873	80,000	535	5.A FE
62886H-BL-4	NCL CORPORATION LTD	C	04/25/2023	JEFFERIES & CO		44,460	44,000	860	4.A FE
656531-AJ-9	STATOILHYDRO ASA	C	04/04/2023	BANK OF AMERICA		1,117,530	1,000,000	16,088	1.D FE
716973-AA-0	PFIZER INVESTMENT ENTERPRISES PTE.	C	05/16/2023	BANK OF AMERICA		199,886	200,000	0	1.E FE
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE	C	05/17/2023	VARIOUS		599,922	600,000	0	1.E FE

SCHEDULE D - PART 3

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

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716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE	C	05/16/2023	BANK OF AMERICA		399,520	400,000	0	1.E FE
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE	C	05/16/2023	BANK OF AMERICA		998,230	1,000,000	0	1.E FE
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE	C	05/17/2023	VARIOUS		401,044	400,000	0	1.E FE
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE	C	05/16/2023	CITIGROUP		599,106	600,000	0	1.E FE
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE	C	05/16/2023	CITIGROUP		245,143	250,000	0	1.E FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD	C	05/18/2023	FLOW TRADERS US INST		78,302	85,000	1,415	4.C FE
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD	C	05/24/2023	GOLDMAN SACHS		68,780	75,000	1,467	4.C FE
806854-AK-1	SCHLUMBERGER INVESTMENT SA	C	05/08/2023	BANK OF AMERICA		199,620	200,000	0	1.F FE
81180W-BG-5	SEAGATE HDD CAYMAN	C	04/25/2023	JEFFERIES & CO		82,852	75,000	2,928	3.B FE
81180W-BH-3	SEAGATE HDD CAYMAN	C	05/24/2023	MORGAN STANLEY		40,000	40,000	0	3.B FE
81180W-BJ-9	SEAGATE HDD CAYMAN	C	05/24/2023	MORGAN STANLEY		85,000	85,000	0	3.B FE
853254-CU-2	STANDARD CHARTERED PLC	C	06/28/2023	MORGAN STANLEY		468,000	468,000	0	1.G FE
87927V-AM-0	TELECOM ITALIA CAPITAL SA	C	04/25/2023	JEFFERIES & CO		137,142	160,000	693	4.A FE
92840J-AD-1	VISTAJET MALTA FINANCE PLC	C	05/04/2023	VARIOUS		94,400	100,000	114	4.C FE
92852L-AA-7	VITERRA FINANCE BV	C	06/13/2023	UBS SECURITIES		358,576	400,000	1,167	2.C FE
984851-AG-0	YARA INTERNATIONAL ASA	C	05/04/2023	GOLDMAN SACHS		592,872	700,000	9,427	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						153,881,283	158,279,349	1,224,746	XXX
78468R-66-3	SPDR BLOOMBERG -3 MONTH T-BILL ETF		06/15/2023	VARIOUS	154,876.000	14,175,100	0	0	1.A FE
1619999999. Subtotal - Bonds - SVO Identified Funds						14,175,100	0	0	XXX
2509999997. Total - Bonds - Part 3						321,782,627	312,698,326	1,930,121	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						321,782,627	312,698,326	1,930,121	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
00187Y-10-0	API GROUP CORP		06/30/2023	EXTERNAL MANAGER TRA	1,115.000	28,436		0	
00971T-10-1	AKAMAI TECHNOLOGIES INC		06/21/2023	EXTERNAL MANAGER TRA	310.000	27,437		0	
011659-10-9	ALASKA AIR GROUP INC		06/23/2023	EXTERNAL MANAGER TRA	1,470.000	72,761		0	
02156B-10-3	ALTERYX INC CLASS A		04/25/2023	EXTERNAL MANAGER TRA	550.000	28,069		0	
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		06/21/2023	EXTERNAL MANAGER TRA	2,260.000	171,758		0	
03831W-10-8	APPLOVIN CORP CLASS A		06/06/2023	EXTERNAL MANAGER TRA	380.000	9,115		0	
038336-10-3	APTARGROUP INC		04/11/2023	EXTERNAL MANAGER TRA	530.000	63,307		0	
05352A-10-0	AVANTOR INC		04/24/2023	EXTERNAL MANAGER TRA	1,040.000	20,917		0	
05368M-10-6	AVID BIOSERVICES INC		06/30/2023	EXTERNAL MANAGER TRA	2,948.000	40,123		0	
070830-10-4	BATH AND BODY WORKS INC		06/22/2023	EXTERNAL MANAGER TRA	670.000	25,474		0	
071813-10-9	BAXTER INTERNATIONAL INC		06/20/2023	EXTERNAL MANAGER TRA	460.000	20,778		0	
090043-10-0	BILL HOLDINGS INC		06/06/2023	EXTERNAL MANAGER TRA	26.000	2,979		0	
127190-30-4	CACI INTERNATIONAL INC CLASS A		05/04/2023	EXTERNAL MANAGER TRA	26.000	7,932		0	
127387-10-8	CADENCE DESIGN SYSTEMS INC		04/14/2023	EXTERNAL MANAGER TRA	80.000	17,169		0	
12769G-10-0	CAESARS ENTERTAINMENT INC		05/23/2023	EXTERNAL MANAGER TRA	220.000	9,341		0	
143130-10-2	CARMAX INC		06/21/2023	EXTERNAL MANAGER TRA	180.000	14,089		0	
147528-10-3	CASEYS GENERAL STORES INC		04/24/2023	EXTERNAL MANAGER TRA	17.000	3,841		0	
15118V-20-7	CELSIUS HOLDINGS INC		06/08/2023	EXTERNAL MANAGER TRA	450.000	59,790		0	
16411R-20-8	CHENIERE ENERGY INC		05/26/2023	EXTERNAL MANAGER TRA	120.000	16,651		0	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		05/09/2023	EXTERNAL MANAGER TRA	20.000	40,740		0	
169905-10-6	CHOICE HOTELS INTERNATIONAL INC		04/12/2023	EXTERNAL MANAGER TRA	100.000	12,051		0	
171340-10-2	CHURCH AND DWIGHT INC		05/09/2023	EXTERNAL MANAGER TRA	970.000	93,612		0	
23331A-10-9	D R HORTON INC		05/23/2023	EXTERNAL MANAGER TRA	180.000	19,042		0	
237194-10-5	DARDEN RESTAURANTS INC		04/13/2023	EXTERNAL MANAGER TRA	460.000	70,372		0	
247361-70-2	DELTA AIR LINES INC		05/24/2023	EXTERNAL MANAGER TRA	770.000	26,816		0	

SCHEDULE D - PART 3

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

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252131-10-7	DEXCOM INC		04/24/2023	EXTERNAL MANAGER TRA	52.000	6,443		0	
25754A-20-1	DOMINOS PIZZA INC		06/21/2023	EXTERNAL MANAGER TRA	40.000	13,001		0	
29084Q-10-0	EMCOR GROUP INC		06/12/2023	EXTERNAL MANAGER TRA	766.000	130,720		0	
29362U-10-4	ENTEGRIS INC		06/07/2023	EXTERNAL MANAGER TRA	430.000	45,522		0	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT I		04/11/2023	EXTERNAL MANAGER TRA	390.000	26,124		0	
298736-10-9	EURONET WORLDWIDE INC		04/19/2023	EXTERNAL MANAGER TRA	240.000	26,283		0	
31620M-10-6	FIDELITY NATIONAL INFORMATION SERV		06/20/2023	EXTERNAL MANAGER TRA	1,260.000	69,052		0	
320517-10-5	FIRST HORIZON CORP		06/22/2023	EXTERNAL MANAGER TRA	2,418.000	27,050		0	
379577-20-8	GLOBUS MEDICAL INC CLASS A		05/17/2023	EXTERNAL MANAGER TRA	1,790.000	103,049		0	
40171V-10-0	GUIDEWIRE SOFTWARE INC		04/11/2023	EXTERNAL MANAGER TRA	120.000	9,307		0	
40637H-10-9	HALOZYME THERAPEUTICS INC		05/11/2023	EXTERNAL MANAGER TRA	269.000	8,909		0	
42250P-10-3	HEALTHPEAK PROPERTIES INC		06/21/2023	EXTERNAL MANAGER TRA	2,540.000	50,983		0	
427866-10-8	HERSHEY FOODS		04/24/2023	EXTERNAL MANAGER TRA	74.000	19,277		0	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		05/09/2023	EXTERNAL MANAGER TRA	80.000	11,668		0	
44107P-10-4	HOST HOTELS & RESORTS REIT INC		06/12/2023	EXTERNAL MANAGER TRA	5,490.000	95,238		0	
44980X-10-9	IPG PHOTONICS CORP		04/11/2023	EXTERNAL MANAGER TRA	130.000	15,190		0	
45073V-10-8	ITT INC		04/24/2023	EXTERNAL MANAGER TRA	120.000	9,978		0	
45168D-10-4	IDEXX LABORATORIES INC		04/25/2023	EXTERNAL MANAGER TRA	110.000	53,723		0	
457187-10-2	INGREDION INC		05/11/2023	EXTERNAL MANAGER TRA	75.000	8,211		0	
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		05/25/2023	EXTERNAL MANAGER TRA	310.000	92,379		0	
45784P-10-1	INSULET CORP		04/24/2023	EXTERNAL MANAGER TRA	38.000	12,116		0	
46137V-35-7	INVESCO S&P EQL WGHT ETF		06/27/2023	VIRTU-AMERICAS	115,396.000	17,013,871		0	
464287-20-0	ISHARES CORE S&P ETF		06/08/2023	CABRERA CAPITAL	75,526.000	32,214,374		0	
46434G-82-2	ISHARES MSCI JAPAN ETF		04/12/2023	CABRERA CAPITAL	20,922.000	1,218,085		0	
46641Q-33-2	JPMORGAN EQUITY PREMIUM INCOME ETF		05/17/2023	CABRERA CAPITAL	57,303.000	3,119,587		0	
477143-10-1	JETBLUE AIRWAYS CORP		04/24/2023	EXTERNAL MANAGER TRA	1,500.000	10,281		0	
487836-10-8	KELLOGG		04/24/2023	EXTERNAL MANAGER TRA	32.000	2,162		0	
488401-10-0	KEMPER CORP		04/12/2023	EXTERNAL MANAGER TRA	450.000	25,808		0	
49446R-10-9	KIMCO REALTY REIT CORP		06/20/2023	EXTERNAL MANAGER TRA	660.000	12,697		0	
49714P-10-8	KINSALE CAPITAL GROUP INC		05/23/2023	EXTERNAL MANAGER TRA	50.000	15,664		0	
497266-10-6	KIRBY CORP		04/25/2023	EXTERNAL MANAGER TRA	600.000	40,662		0	
538034-10-9	LIVE NATION ENTERTAINMENT INC		05/23/2023	EXTERNAL MANAGER TRA	1,150.000	91,954		0	
55825T-10-3	MADISON SQUARE GARDEN SPORTS CORP		04/25/2023	EXTERNAL MANAGER TRA	9.000	1,779		0	
573874-10-4	MARVELL TECHNOLOGY LTD		06/21/2023	EXTERNAL MANAGER TRA	1,830.000	108,930		0	
580589-10-9	MCGRATH RENT		06/30/2023	EXTERNAL MANAGER TRA	595.000	54,220		0	
58506Q-10-9	MEDPACE HOLDINGS INC		06/22/2023	EXTERNAL MANAGER TRA	446.000	92,359		0	
603158-10-6	MINERALS TECHNOLOGIES INC		05/15/2023	EXTERNAL MANAGER TRA	153.000	9,047		0	
608190-10-4	MOHAWK INDUSTRIES INC		05/25/2023	EXTERNAL MANAGER TRA	560.000	53,371		0	
62886E-10-8	NCR CORP		05/25/2023	EXTERNAL MANAGER TRA	1,290.000	30,726		0	
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		04/24/2023	EXTERNAL MANAGER TRA	700.000	28,608		0	
64110D-10-4	NETAPP INC		06/20/2023	EXTERNAL MANAGER TRA	130.000	9,488		0	
64829B-10-0	NEW RELIC INC		04/24/2023	EXTERNAL MANAGER TRA	140.000	9,849		0	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/24/2023	EXTERNAL MANAGER TRA	400.000	3,658		0	
670346-10-5	NUCOR CORP		06/20/2023	EXTERNAL MANAGER TRA	360.000	53,821		0	
67059N-10-8	NUTANIX INC CLASS A		06/22/2023	EXTERNAL MANAGER TRA	1,160.000	31,400		0	
693656-10-0	PVH CORP		04/25/2023	EXTERNAL MANAGER TRA	680.000	57,800		0	
700517-10-5	PARK HOTELS RESORTS INC		05/08/2023	EXTERNAL MANAGER TRA	740.000	9,514		0	
701094-10-4	PARKER-HANNIFIN CORP		05/23/2023	EXTERNAL MANAGER TRA	230.000	76,036		0	

SCHEDULE D - PART 3

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

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70438V-10-6	PAYLOCITY HOLDING CORP		04/14/2023	EXTERNAL MANAGER TRA	130.000	25,440		0	
74164M-10-8	PRIMERICA INC		04/24/2023	EXTERNAL MANAGER TRA	80.000	14,383		0	
749607-10-7	RLI CORP		06/28/2023	EXTERNAL MANAGER TRA	580.000	74,756		0	
75281A-10-9	RANGE RESOURCES CORP		06/22/2023	EXTERNAL MANAGER TRA	840.000	24,145		0	
75524B-10-4	RBC BEARINGS INC		06/20/2023	EXTERNAL MANAGER TRA	250.000	51,897		0	
760759-10-0	REPUBLIC SERVICES INC		05/23/2023	EXTERNAL MANAGER TRA	140.000	20,020		0	
761152-10-7	RESMED INC		05/23/2023	EXTERNAL MANAGER TRA	420.000	96,352		0	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		06/06/2023	EXTERNAL MANAGER TRA	2,800.000	148,692		0	
77543R-10-2	ROKU INC CLASS A		06/20/2023	EXTERNAL MANAGER TRA	205.000	13,817		0	
77634L-10-5	R1 RCM INC		06/15/2023	EXTERNAL MANAGER TRA	555.000	9,462		0	
81725T-10-0	SENSIENT TECHNOLOGIES CORP		05/08/2023	EXTERNAL MANAGER TRA	118.000	8,904		0	
848637-10-4	SPLUNK INC		06/21/2023	EXTERNAL MANAGER TRA	330.000	32,971		0	
852234-10-3	BLOCK INC CLASS A		06/12/2023	EXTERNAL MANAGER TRA	1,180.000	75,871		0	
902653-10-4	UDR REIT INC		04/24/2023	EXTERNAL MANAGER TRA	1,210.000	49,713		0	
90364P-10-5	UIPATH INC CLASS A		06/20/2023	EXTERNAL MANAGER TRA	560.000	9,740		0	
91332U-10-1	UNITY SOFTWARE INC		05/23/2023	EXTERNAL MANAGER TRA	620.000	17,817		0	
921943-85-8	VANGUARD TAX MANAGED FUND FTSE DEV		06/26/2023	VARIOUS	149,227.000	6,833,482		0	
922475-10-8	VEEVA SYSTEMS INC CLASS A		06/28/2023	EXTERNAL MANAGER TRA	190.000	37,759		0	
92276F-10-0	VENTAS REIT INC		06/20/2023	EXTERNAL MANAGER TRA	1,170.000	53,417		0	
92345Y-10-6	VERISK ANALYTICS INC		05/09/2023	EXTERNAL MANAGER TRA	560.000	118,176		0	
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		06/20/2023	EXTERNAL MANAGER TRA	4,510.000	54,080		0	
941848-10-3	WATERS CORP		04/25/2023	EXTERNAL MANAGER TRA	30.000	8,926		0	
95040Q-10-4	WELLTOWER INC		06/20/2023	EXTERNAL MANAGER TRA	840.000	66,533		0	
95082P-10-5	WESCO INTERNATIONAL INC		04/13/2023	EXTERNAL MANAGER TRA	240.000	32,769		0	
980745-10-3	WOODWARD INC		05/12/2023	EXTERNAL MANAGER TRA	520.000	56,503		0	
983134-10-7	WYNN RESORTS LTD		04/24/2023	EXTERNAL MANAGER TRA	300.000	34,293		0	
98419M-10-0	XYLEM INC		05/10/2023	EXTERNAL MANAGER TRA	490.000	52,319		0	
98954M-10-1	ZILLOW GROUP INC CLASS A		05/08/2023	EXTERNAL MANAGER TRA	200.000	9,508		0	
989701-10-7	ZIONS BANCORPORATION		06/13/2023	EXTERNAL MANAGER TRA	1,160.000	34,571		0	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		05/23/2023	EXTERNAL MANAGER TRA	410.000	27,105		0	
124765-10-8	CAE INC	A	06/30/2023	EXTERNAL MANAGER TRA	5,205.000	113,802		0	
143658-30-0	CARNIVAL CORP	C	06/26/2023	EXTERNAL MANAGER TRA	3,110.000	40,385		0	
G21810-10-9	CLARIVATE PLC	C	06/20/2023	EXTERNAL MANAGER TRA	3,600.000	32,206		0	
G4705A-10-0	ICON PLC	C	06/20/2023	EXTERNAL MANAGER TRA	100.000	23,011		0	
G87110-10-5	TECHNIPFMC PLC	C	05/26/2023	EXTERNAL MANAGER TRA	5,840.000	81,413		0	
M98068-10-5	WIX.COM LTD	C	04/11/2023	EXTERNAL MANAGER TRA	170.000	15,375		0	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	05/23/2023	EXTERNAL MANAGER TRA	400.000	26,957		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						64,559,144	XXX	0	XXX
316146-10-9	Fid Inv Gr Bond		06/30/2023	FIDELITY	15.141	109			1.
378690-82-0	Glenmede Sm Cap E IS		06/30/2023	FIDELITY	0.141	4			1.
315911-75-0	Fid 500 Index IPR		06/30/2023	FIDELITY	10.179	1,461			1.
315911-72-7	Fid Intl Index IPR		06/30/2023	FIDELITY	12.235	561			1.
779546-30-8	TRP DIV Growth		06/30/2023	FIDELITY	0.491	33			1.
92646A-82-3	Victory Special Value I		06/30/2023	FIDELITY	1.404	25			1.
315794-79-2	Fid Freedom 2015 K		06/30/2023	FIDELITY	365.400	366			1.
315794-78-4	Fid Freedom 2020 K		06/30/2023	FIDELITY	442.949	5,978			1.
315794-77-6	Fid Freedom 2025 K		06/30/2023	FIDELITY	103.000	1,286			1.
315794-76-8	Fid Freedom 2030 K		06/30/2023	FIDELITY	53.940	841			1.

SCHEDULE D - PART 3

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315794-75-0	Fid Freedom 2035 K		06/30/2023	FIDELITY	82.828	1,115			1.
31618H-36-6	Fid Intl Cap Appr K6		06/30/2023	FIDELITY	16,042.216	218,976			1.
47803W-70-3	JH DSCPL VAL MDCP R6		06/30/2023	FIDELITY	33.964	841			1.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						231,596	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						64,790,740	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						64,790,740	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						64,790,740	XXX	0	XXX
6009999999 - Totals						386,573,367	XXX	1,930,121	XXX

STATEMENT AS OF JUNE 30, 2023 OF THE Blue Care Network of Michigan

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment 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
912810-SX-7	TREASURY BOND		06/23/2023	CITIGROUP		299,344	400,000	439,500	438,382	0	(495)	0	(495)	0	437,887	0	(138,544)	(138,544)	5,834	05/15/2051	1.A
912810-SZ-2	TREASURY BOND		06/23/2023	VIRTU-AMERICAS		1,672,508	2,450,000	2,391,165	2,392,483	0	711	0	711	0	2,393,194	0	(720,686)	(720,686)	42,232	08/15/2051	1.A
912810-TL-2	TREASURY BOND		05/16/2023	VARIOUS		13,627,667	13,180,800	13,747,170	0	0	(178)	0	(178)	0	13,746,992	0	(119,325)	(119,325)	243,582	11/15/2052	1.A
912810-TM-0	WI TREASURY BOND		06/23/2023	INTL FCSTONE FINANCI		924,108	924,000	945,466	0	0	(276)	0	(276)	0	945,190	0	(21,082)	(21,082)	22,698	11/15/2042	1.A
912810-TN-8	WI TREASURY BOND		06/26/2023	VARIOUS		6,524,873	6,813,000	6,533,307	0	0	228	0	228	0	6,533,536	0	(8,663)	(8,663)	69,848	02/15/2053	1.A
912810-TR-9	UNITED STATES TREASURY		06/13/2023	CITIGROUP		665,219	700,000	662,375	0	0	0	0	0	0	662,375	0	2,844	2,844	2,069	05/15/2053	1.A
912810-TS-7	TREASURY BOND		06/29/2023	VARIOUS		602,180	617,000	599,283	0	0	4	0	4	0	599,287	0	2,894	2,894	2,005	05/15/2043	1.A
912828-W7-1	TREASURY NOTE 2.12 03/31/24		06/23/2023	VARIOUS		10,569,169	10,830,000	10,722,441	10,801,664	0	9,867	0	9,867	0	10,811,531	0	(242,362)	(242,362)	156,884	03/31/2024	1.A
91282C-EY-3	TREASURY NOTE		06/12/2023	CITIGROUP		1,308,762	1,350,000	1,306,580	1,310,355	0	6,673	0	6,673	0	1,317,028	0	(8,266)	(8,266)	36,920	07/15/2025	1.A FE
91282C-FV-8	TREASURY NOTE		04/04/2023	ROYAL BANK OF SCOTLA		744,023	700,000	741,480	0	0	0	0	0	0	741,480	0	2,543	2,543	11,247	11/15/2032	1.A FE
91282C-GM-7	TREASURY NOTE		06/14/2023	VARIOUS		17,488,619	17,576,000	17,544,516	0	0	(131)	0	(131)	0	17,544,385	0	(55,766)	(55,766)	136,094	02/15/2033	1.A FE
91282C-GP-0	TREASURY NOTE		04/04/2023	BMO		1,020,039	1,000,000	1,014,624	0	0	(108)	0	(108)	0	1,014,516	0	5,523	5,523	3,804	02/29/2028	1.A FE
91282C-GQ-8	TREASURY NOTE		04/04/2023	ROYAL BANK OF SCOTLA		1,265,170	1,230,000	1,220,535	0	0	69	0	69	0	1,220,604	0	44,566	44,566	4,679	02/28/2030	1.A FE
91282C-GS-4	TREASURY NOTE		04/04/2023	JP MORGAN		927,906	920,000	927,241	0	0	0	0	0	0	927,241	0	665	665	364	03/31/2030	1.A FE
91282C-GT-2	TREASURY NOTE		05/04/2023	VARIOUS		6,364,089	6,327,000	6,349,261	0	0	(340)	0	(340)	0	6,348,922	0	15,167	15,167	10,381	03/31/2028	1.A FE
91282C-GU-9	TREASURY NOTE		06/23/2023	VARIOUS		2,333,563	2,350,000	2,334,119	0	0	589	0	589	0	2,334,708	0	(1,145)	(1,145)	13,176	03/31/2025	1.A FE
91282C-GV-7	TREASURY NOTE		06/12/2023	VARIOUS		5,017,967	5,056,000	5,049,744	0	0	5	0	5	0	5,049,749	0	(31,782)	(31,782)	23,320	04/15/2026	1.A FE
91282C-GZ-8	TREASURY NOTE		06/12/2023	VARIOUS		3,789,544	3,819,000	3,817,637	0	0	(31)	0	(31)	0	3,817,606	0	(28,062)	(28,062)	5,272	04/30/2030	1.A FE
91282C-HA-2	TREASURY NOTE		06/22/2023	VARIOUS		8,140,792	8,238,000	8,266,233	0	0	(511)	0	(511)	0	8,265,722	0	(124,930)	(124,930)	25,618	04/30/2028	1.A FE
91282C-HB-0	UNITED STATES TREASURY		06/12/2023	VARIOUS		2,796,523	2,826,000	2,806,515	0	0	23	0	23	0	2,806,538	0	(10,015)	(10,015)	4,802	05/15/2026	1.A FE
91282C-HC-8	TREASURY NOTE		06/29/2023	VARIOUS		8,963,792	9,201,700	9,021,481	0	0	478	0	478	0	9,021,959	0	(58,167)	(58,167)	16,058	05/15/2033	1.A FE
91282C-HE-4	TREASURY NOTE		06/30/2023	VARIOUS		9,376,501	9,506,100	9,381,391	0	0	293	0	293	0	9,381,684	0	(5,183)	(5,183)	16,420	05/31/2028	1.A FE
91282C-HF-1	TREASURY NOTE		06/05/2023	JP MORGAN		805,244	806,000	809,023	0	0	(9)	0	(9)	0	809,014	0	(3,769)	(3,769)	496	05/31/2030	1.A FE
91282C-HK-0	TREASURY NOTE		06/30/2023	BANK OF AMERICA		229,908	231,700	231,999	0	0	(1)	0	(1)	0	231,998	0	(2,090)	(2,090)	76	06/30/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						105,457,510	107,052,300	106,863,086	14,942,884	0	16,860	0	16,860	0	106,963,146	0	(1,505,635)	(1,505,635)	853,879	XXX	XXX
168863-CF-3	CHILE (REPUBLIC OF) 3.24 02/06/28	C	06/27/2023	MIZUHO		473,250	500,000	499,705	499,828	0	14	0	14	0	499,842	0	(26,592)	(26,592)	14,535	02/06/2028	1.F FE
91087B-AX-8	MEXICO (UNITED MEXICAN STATES) (GO	C	04/21/2023	JEFFERIES & CO		202,250	200,000	199,996	0	0	0	0	0	0	199,996	0	2,254	2,254	0	05/04/2053	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						675,500	700,000	699,701	499,828	0	14	0	14	0	699,838	0	(24,338)	(24,338)	14,535	XXX	XXX
196479-6Z-7	COLORADO ST HSG & FIN AUTH		06/01/2023	STATE BANK		5,812	5,812	5,812	5,812	0	0	0	0	0	5,812	0	0	0	90	08/01/2049	1.A FE
196480-CV-7	COLORADO ST HSG & FIN AUTH		06/01/2023	STATE BANK		2,158	2,158	2,223	2,201	0	(2)	0	(2)	0	2,199	0	(41)	(41)	28	08/01/2049	1.A FE
196480-EX-1	COLORADO ST HSG & FIN AUTH		06/01/2023	STATE BANK		9,032	9,032	9,032	9,032	0	0	0	0	0	9,032	0	0	0	101	01/01/2050	1.A FE
3128M9-ZS-4	FGOLD 30YR GIANT 4.5 10/01/41		06/01/2023	PAYDOWN		139,820	139,820	149,891	148,108	0	(8,288)	0	(8,288)	0	139,820	0	0	0	2,545	10/01/2041	1.A
3128MD-UP-6	FGOLD 15YR GIANT 3.5 10/01/28		06/01/2023	PAYDOWN		208,123	208,123	218,213	211,658	0	(3,535)	0	(3,535)	0	208,123	0	0	0	2,977	10/01/2028	1.A
3128MJ-4V-9	FGOLD 30YR GIANT 3.5 08/01/48		06/01/2023	PAYDOWN		596	596	594	594	0	2	0	2	0	596	0	0	0	9	08/01/2048	1.A
3128MJ-5R-7	FGOLD 30YR GIANT		06/01/2023	PAYDOWN		9,976	9,976	9,718	9,827	0	149	0	149	0	9,976	0	0	0	125	10/01/2048	1.A
3128MJ-ZF-0	FGOLD 30YR GIANT		06/01/2023	PAYDOWN		77,417	77,417	75,566	76,254	0	1,163	0	1,163	0	77,417	0	0	0	961	01/01/2047	1.A
3128PU-P5-5	FGOLD 15YR 4 04/01/26		06/01/2023	PAYDOWN		31,370	31,370	33,578	32,199	0	(829)	0	(829)	0	31,370	0	0	0	508	04/01/2026	1.A
3128PU-V8-2	FGOLD 15YR 4 05/01/26		06/01/2023	PAYDOWN		45,937	45,937	49,153	47,221	0	(1,284)	0	(1,284)	0	45,937	0	0	0	784	05/01/2026	1.A
312939-NP-2	FGOLD 30YR		06/01/2023	PAYDOWN		57,372	57,372	61,755	61,251	0	(3,879)	0	(3,879)	0	57,372	0	0	0	1,283	03/01/2040	1.A
312942-VH-5	FGOLD 30YR 5 10/01/40		06/01/2023	PAYDOWN		7,577	7,577	8,158	8,008	0	(431)	0	(431)	0	7,577	0	0	0	161	10/01/2040	1.A
3132D6-B5-8	FHLMC 15YR UMBS SUPER		06/01/2023	PAYDOWN		100,255	100,255	94,051	94,051	0	6,204	0	6,204	0	100,255	0	0	0	1,248	05/01/2037	1.A
3132DN-VY-6	FHLMC 30YR UMBS SUPER		06/01/2023	PAYDOWN		30,941	30,941	30,593	30,593	0	348	0	348	0	30,941	0	0	0	508	07/01/2052	1.A
3132DP-5H-7	FHLMC 30YR UMBS SUPER		06/01/2023	PAYDOWN		18,548	18,548	18,840	0	0	(293)	0	(293)	0	18,548	0	0	0	149	03/01/2053	1.A
3132DP-JD-1	FHLMC 30YR UMBS SUPER		06/01/2023	PAYDOWN		53,350	53,350	51,458	51,458	0	1,892	0	1,892	0	53,350	0	0	0	781	09/01/2052	1.A
3132DW-BK-8	FHLMC 30YR UMBS SUPER		06/01/2023	PAYDOWN		101,696	101,696	105,595	104,581	0	(2,885)	0	(2,885)	0	101,696	0	0	0	1,276	03/01/2051	1.A
3132DW-BR-3	FHLMC 30YR UMBS SUPER		06/01/2023	PAYDOWN		75,797	75,797	79,911	79,827	0	(4,030)	0	(4,030)	0	75,797	0	0	0	928	05/01/2051	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
3132DW-DP-5	FHLMC 30YR UMBS SUPER		06/01/2023	PAYDOWN		83,162	83,162	87,067	86,996	0	(3,835)	0	(3,835)	0	83,162	0	0	0	1,418	03/01/2052	1.A
3132DW-DU-4	FHLMC 30YR UMBS SUPER		06/01/2023	PAYDOWN		19,814	19,814	19,696	19,698	0	116	0	116	0	19,814	0	0	0	331	04/01/2052	1.A
3132L9-FC-4	FHLMC GOLD 30YR CASH ISSUANCE		06/01/2023	PAYDOWN		11,743	11,743	11,743	11,743	0	0	0	0	0	11,743	0	0	0	180	12/01/2047	1.A
3132Y4-CQ-3	FHLMC GOLD 30YR		06/01/2023	PAYDOWN		11,788	11,788	11,952	11,889	0	(101)	0	(101)	0	11,788	0	0	0	194	11/01/2048	1.A
31335B-C2-0	FHLMC GOLD 30YR GIANT		06/01/2023	PAYDOWN		87,726	87,726	85,821	86,385	0	1,341	0	1,341	0	87,726	0	0	0	1,115	12/01/2046	1.A
3133AG-Q5-1	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		131,162	131,162	130,934	130,958	0	204	0	204	0	131,162	0	0	0	1,257	03/01/2051	1.A
3133AJ-ND-1	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		72,976	72,976	77,183	77,109	0	(4,133)	0	(4,133)	0	72,976	0	0	0	1,044	04/01/2051	1.A
3133AL-EV-6	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		15,514	15,514	16,122	16,106	0	(593)	0	(593)	0	15,514	0	0	0	162	05/01/2051	1.A
3133AN-KM-5	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		19,017	19,017	19,196	19,191	0	(173)	0	(173)	0	19,017	0	0	0	160	07/01/2051	1.A
3133AN-KN-3	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		15,290	15,290	15,897	15,886	0	(596)	0	(596)	0	15,290	0	0	0	159	07/01/2051	1.A
3133AP-XS-3	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		52,071	52,071	54,121	54,067	0	(1,996)	0	(1,996)	0	52,071	0	0	0	541	08/01/2051	1.A
3133AR-PT-6	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		10,736	10,736	11,461	11,448	0	(712)	0	(712)	0	10,736	0	0	0	157	09/01/2051	1.A
3133AT-NJ-6	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		10,260	10,260	10,617	10,607	0	(347)	0	(347)	0	10,260	0	0	0	105	10/01/2051	1.A
3133AW-DB-7	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		30,965	30,965	30,972	30,972	0	(7)	0	(7)	0	30,965	0	0	0	243	10/01/2051	1.A
3133B7-7B-8	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		237,868	237,868	243,815	243,748	0	(5,879)	0	(5,879)	0	237,868	0	0	0	3,512	04/01/2052	1.A
3133B9-MG-6	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		198,255	198,255	182,121	182,107	0	16,147	0	16,147	0	198,255	0	0	0	3,023	04/01/2052	1.A
3133BD-HM-0	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		64,343	64,343	65,770	65,757	0	(1,415)	0	(1,415)	0	64,343	0	0	0	1,576	06/01/2052	1.A
3133BE-TS-2	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		70,784	70,784	71,249	71,245	0	(460)	0	(460)	0	70,784	0	0	0	1,255	07/01/2052	1.A
3133BJ-SA-1	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		22,366	22,366	22,213	22,214	0	152	0	152	0	22,366	0	0	0	442	08/01/2052	1.A
3133BK-M5-5	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		111,339	111,339	110,057	110,057	0	1,282	0	1,282	0	111,339	0	0	0	1,885	09/01/2052	1.A
3133BM-RM-9	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		194,894	194,894	199,157	0	0	(4,263)	0	(4,263)	0	194,894	0	0	0	2,420	09/01/2052	1.A
3133BN-AA-1	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		11,397	11,397	10,925	10,928	0	469	0	469	0	11,397	0	0	0	220	10/01/2052	1.A
3133BN-LS-0	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		9,535	9,535	9,429	9,429	0	106	0	106	0	9,535	0	0	0	161	10/01/2052	1.A
3133BN-WT-6	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		3,315	3,315	3,322	3,322	0	(7)	0	(7)	0	3,315	0	0	0	76	10/01/2052	1.A
3133BP-UN-6	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		21,674	21,674	21,751	21,750	0	(76)	0	(76)	0	21,674	0	0	0	549	10/01/2052	1.A
3133BP-WB-0	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		13,344	13,344	13,422	0	0	(77)	0	(77)	0	13,344	0	0	0	168	11/01/2052	1.A
3133BQ-E3-6	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		5,049	5,049	5,067	5,066	0	(17)	0	(17)	0	5,049	0	0	0	125	11/01/2052	1.A
3133GG-HA-4	FHLMC 15YR UMBS		06/01/2023	PAYDOWN		89,795	89,795	90,342	90,312	0	(517)	0	(517)	0	89,795	0	0	0	748	01/01/2037	1.A
3133KL-2N-6	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		38,332	38,332	40,908	40,225	0	(1,894)	0	(1,894)	0	38,332	0	0	0	569	05/01/2051	1.A
3133KM-SA-4	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		320,426	320,426	282,861	282,501	0	37,926	0	37,926	0	320,426	0	0	0	3,696	09/01/2051	1.A
3133KP-6B-9	FHLMC 30YR UMBS		06/01/2023	PAYDOWN		116,916	116,916	117,348	117,329	0	(412)	0	(412)	0	116,916	0	0	0	2,744	12/01/2052	1.A
3133L8-Y3-3	FHLMC 15YR UMBS		06/01/2023	PAYDOWN		115,827	115,827	106,352	106,275	0	9,552	0	9,552	0	115,827	0	0	0	1,318	03/01/2037	1.A
3137FL-N3-4	FHMS_K734		04/19/2023	JP MORGAN		2,658,047	2,750,000	2,812,520	2,778,457	0	(3,080)	0	(3,080)	0	2,775,377	0	(117,330)	(117,330)	35,043	02/25/2026	1.A
3138WD-AM-3	FNMA 30YR		06/01/2023	PAYDOWN		122,773	122,773	127,175	125,818	0	(3,045)	0	(3,045)	0	122,773	0	0	0	1,781	10/01/2044	1.A
3140FT-KA-8	FNMA 30YR		03/01/2023	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	2,053	02/01/2047	1.A
3140HF-TP-4	FNMA 30YR UMBS		06/01/2023	PAYDOWN		2,104	2,104	2,240	2,137	0	(34)	0	(34)	0	2,104	0	0	0	31	04/01/2050	1.A
3140J7-2S-3	FNMA 30YR		06/01/2023	PAYDOWN		29,815	29,815	29,126	29,307	0	509	0	509	0	29,815	0	0	0	372	02/01/2048	1.A
3140J9-XH-9	FNMA 30YR		06/01/2023	PAYDOWN		16,718	16,718	16,708	16,712	0	6	0	6	0	16,718	0	0	0	214	07/01/2047	1.A
3140JX-SG-4	FNMA 15YR UMBS		06/01/2023	PAYDOWN		61,930	61,930	63,614	62,914	0	(984)	0	(984)	0	61,930	0	0	0	836	10/01/2034	1.A
3140K3-BY-7	FNMA 15YR UMBS		06/01/2023	PAYDOWN		210,763	210,763	213,793	212,449	0	(1,687)	0	(1,687)	0	210,763	0	0	0	2,361	01/01/2035	1.A
3140K3-C4-2	FNMA 30YR UMBS		06/01/2023	PAYDOWN		101,950	101,950	109,086	103,951	0	(2,001)	0	(2,001)	0	101,950	0	0	0	1,245	02/01/2050	1.A
3140K7-CM-3	FNMA 15YR UMBS		06/01/2023	PAYDOWN		40,311	40,311	40,651	40,476	0	(165)	0	(165)	0	40,311	0	0	0	420	12/01/2034	1.A
3140K8-SR-3	FNMA 30YR UMBS		06/01/2023	PAYDOWN		11,791	11,791	12,633	11,983	0	(193)	0	(193)	0	11,791	0	0	0	172	03/01/2050	1.A
3140KD-CD-0	FNMA 15YR UMBS		06/01/2023	PAYDOWN		33,403	33,403	35,146	34,160	0	(757)	0	(757)	0	33,403	0	0	0	347	06/01/2035	1.A
3140KP-PL-1	FNMA 30YR UMBS		06/01/2023	PAYDOWN		12,128	12,128	12,606	12,581	0	(453)	0	(453)	0	12,128	0	0	0	101	11/01/2050	1.A
3140KP-PM-9	FNMA 30YR UMBS		06/01/2023	PAYDOWN		15,727	15,727	16,288	16,270	0	(542)	0	(542)	0	15,727	0	0	0	131	10/01/2050	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 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
3140KS-AF-4	FNMA 30YR UMBS		06/01/2023	PAYDOWN		22,239	22,239	22,263	22,252	0	(12)	0	(12)	0	22,239	0	0	0	184	11/01/2050	1.A
3140LP-N4-0	FNMA 30YR UMBS		06/01/2023	PAYDOWN		15,458	15,458	15,603	15,599	0	(141)	0	(141)	0	15,458	0	0	0	129	07/01/2051	1.A
3140LQ-AB-6	FNMA 30YR UMBS		06/01/2023	PAYDOWN		27,171	27,171	27,583	27,569	0	(398)	0	(398)	0	27,171	0	0	0	226	06/01/2051	1.A
3140LR-UJ-5	FNMA 30YR UMBS		06/01/2023	PAYDOWN		37,011	37,011	37,760	37,728	0	(717)	0	(717)	0	37,011	0	0	0	308	08/01/2051	1.A
3140LS-N2-8	FNMA 30YR UMBS		06/01/2023	PAYDOWN		75,683	75,683	76,877	76,840	0	(1,157)	0	(1,157)	0	75,683	0	0	0	629	06/01/2051	1.A
3140LV-TQ-2	FNMA 30YR UMBS		06/01/2023	PAYDOWN		36,344	36,344	30,037	30,024	0	6,320	0	6,320	0	36,344	0	0	0	307	08/01/2051	1.A
3140M5-AW-5	FNMA 30YR UMBS		06/01/2023	PAYDOWN		70,542	70,542	70,630	70,628	0	(86)	0	(86)	0	70,542	0	0	0	657	12/01/2051	1.A
3140M9-XV-4	FNMA 30YR UMBS		06/01/2023	PAYDOWN		61,790	61,790	61,491	61,498	0	293	0	293	0	61,790	0	0	0	514	01/01/2052	1.A
3140MA-UR-3	FNMA 15YR UMBS		06/01/2023	PAYDOWN		86,507	86,507	85,493	85,521	0	986	0	986	0	86,507	0	0	0	1,089	05/01/2037	1.A
3140MG-LZ-2	FNMA 30YR UMBS		06/01/2023	PAYDOWN		86,912	86,912	88,509	88,481	0	(1,569)	0	(1,569)	0	86,912	0	0	0	1,086	02/01/2052	1.A
3140MM-BQ-0	FNMA 30YR UMBS		06/01/2023	PAYDOWN		91,866	91,866	89,770	0	0	2,096	0	2,096	0	91,866	0	0	0	1,077	05/01/2052	1.A
3140MM-ZD-3	FNMA 30YR UMBS		06/01/2023	PAYDOWN		65,050	65,050	64,338	64,353	0	697	0	697	0	65,050	0	0	0	1,245	08/01/2052	1.A
3140MP-SU-6	FNMA 30YR UMBS		06/01/2023	PAYDOWN		94,784	94,784	93,584	93,598	0	1,186	0	1,186	0	94,784	0	0	0	1,580	07/01/2052	1.A
3140MV-BC-1	FNMA 30YR UMBS		06/01/2023	PAYDOWN		7,690	7,690	7,596	7,597	0	93	0	93	0	7,690	0	0	0	129	07/01/2052	1.A
3140MX-7G-3	FNMA 30YR UMBS		06/01/2023	PAYDOWN		205,710	205,710	199,410	0	0	6,300	0	6,300	0	205,710	0	0	0	1,460	09/01/2052	1.A
3140MX-M7-6	FNMA 30YR UMBS		06/01/2023	PAYDOWN		181,696	181,696	181,157	181,165	0	532	0	532	0	181,696	0	0	0	3,191	08/01/2052	1.A
3140MY-DD-1	FNMA 30YR UMBS		06/01/2023	PAYDOWN		67,259	67,259	67,768	67,763	0	(504)	0	(504)	0	67,259	0	0	0	997	07/01/2052	1.A
3140N2-5Q-0	FNMA 30YR UMBS		06/01/2023	PAYDOWN		121,072	121,072	118,585	0	0	2,488	0	2,488	0	121,072	0	0	0	1,409	09/01/2052	1.A
3140QC-GK-6	FNMA 15YR UMBS		06/01/2023	PAYDOWN		122,254	122,254	123,514	123,048	0	(794)	0	(794)	0	122,254	0	0	0	1,266	11/01/2034	1.A
3140QD-FP-4	FNMA 30YR UMBS		06/01/2023	PAYDOWN		10,997	10,997	11,883	11,135	0	(139)	0	(139)	0	10,997	0	0	0	151	04/01/2050	1.A
3140QK-BR-8	FNMA 30YR UMBS		06/01/2023	PAYDOWN		69,474	69,474	74,377	74,203	0	(4,729)	0	(4,729)	0	69,474	0	0	0	867	04/01/2051	1.A
3140QK-RY-6	FNMA 30YR UMBS		06/01/2023	PAYDOWN		49,753	49,753	50,414	50,393	0	(640)	0	(640)	0	49,753	0	0	0	430	05/01/2051	1.A
3140QL-6U-5	FNMA 30YR UMBS		06/01/2023	PAYDOWN		9,856	9,856	9,867	9,867	0	(10)	0	(10)	0	9,856	0	0	0	82	10/01/2051	1.A
3140QL-SL-1	FNMA 30YR UMBS		06/01/2023	PAYDOWN		5,506	5,506	5,928	5,922	0	(416)	0	(416)	0	5,506	0	0	0	80	08/01/2051	1.A
3140QM-WH-3	FNMA 30YR UMBS		06/01/2023	PAYDOWN		89,460	89,460	95,694	95,612	0	(6,152)	0	(6,152)	0	89,460	0	0	0	1,527	12/01/2051	1.A
3140QQ-QM-0	FNMA 30YR UMBS		06/01/2023	PAYDOWN		67,313	67,313	65,815	0	0	1,498	0	1,498	0	67,313	0	0	0	303	10/01/2052	1.A
3140X5-XR-9	FNMA 15YR UMBS SUPER		06/01/2023	PAYDOWN		18,265	18,265	19,336	18,814	0	(549)	0	(549)	0	18,265	0	0	0	212	02/01/2035	1.A
3140X8-C6-2	FNMA 30YR UMBS SUPER		06/01/2023	PAYDOWN		459,502	459,502	471,299	469,556	0	(10,054)	0	(10,054)	0	459,502	0	0	0	4,334	11/01/2050	1.A
3140X9-TM-7	FNMA 15YR UMBS SUPER		06/01/2023	PAYDOWN		63,235	63,235	67,385	67,259	0	(4,024)	0	(4,024)	0	63,235	0	0	0	845	01/01/2036	1.A
3140XA-T6-9	FNMA 30YR UMBS SUPER		06/01/2023	PAYDOWN		16,787	16,787	17,447	17,427	0	(641)	0	(641)	0	16,787	0	0	0	175	04/01/2051	1.A
3140XC-GU-6	FNMA 30YR UMBS SUPER		06/01/2023	PAYDOWN		20,011	20,011	20,492	20,471	0	(460)	0	(460)	0	20,011	0	0	0	164	07/01/2051	1.A
3140XF-6W-6	FNMA 30YR UMBS SUPER		06/01/2023	PAYDOWN		126,903	126,903	115,623	115,526	0	11,377	0	11,377	0	126,903	0	0	0	1,556	03/01/2052	1.A
3140XJ-GJ-6	FNMA 30YR UMBS SUPER		06/01/2023	PAYDOWN		6,804	6,804	6,655	0	0	149	0	149	0	6,804	0	0	0	49	08/01/2052	1.A
3140XK-CC-2	FNMA 30YR UMBS SUPER		06/01/2023	PAYDOWN		87,333	87,333	84,112	0	0	3,220	0	3,220	0	87,333	0	0	0	475	11/01/2052	1.A
31418C-5J-9	FNMA 30YR		06/01/2023	PAYDOWN		38,536	38,536	37,792	38,007	0	529	0	529	0	38,536	0	0	0	577	12/01/2048	1.A
31418C-FD-1	FNMA 30YR		06/01/2023	PAYDOWN		100,996	100,996	99,490	100,064	0	932	0	932	0	100,996	0	0	0	1,261	01/01/2047	1.A
31418D-2P-6	FNMA 30YR UMBS		06/01/2023	PAYDOWN		29,540	29,540	31,469	31,421	0	(1,882)	0	(1,882)	0	29,540	0	0	0	455	06/01/2051	1.A
31418D-5C-2	FNMA 15YR UMBS		06/01/2023	PAYDOWN		336,856	336,856	348,934	348,096	0	(11,240)	0	(11,240)	0	336,856	0	0	0	2,800	10/01/2036	1.A
31418D-CX-8	FNMA 30YR		06/01/2023	PAYDOWN		27,278	27,278	26,933	27,031	0	248	0	248	0	27,278	0	0	0	339	05/01/2049	1.A
31418D-P5-5	FNMA 15YR UMBS		06/01/2023	PAYDOWN		97,747	97,747	103,138	100,111	0	(2,364)	0	(2,364)	0	97,747	0	0	0	1,210	06/01/2035	1.A
31418D-ZM-7	FNMA 30YR UMBS		06/01/2023	PAYDOWN		89,624	89,624	95,141	94,997	0	(5,373)	0	(5,373)	0	89,624	0	0	0	1,224	05/01/2051	1.A
31418E-B9-0	FNMA 30YR UMBS		06/01/2023	PAYDOWN		44,397	44,397	44,262	44,265	0	132	0	132	0	44,397	0	0	0	469	02/01/2052	1.A
31418E-CE-8	FNMA 15YR UMBS		06/01/2023	PAYDOWN		132,255	132,255	133,739	133,677	0	(1,423)	0	(1,423)	0	132,255	0	0	0	1,365	03/01/2037	1.A
31418E-D8-0	FNMA 30YR UMBS		06/01/2023	PAYDOWN		92,531	92,531	92,593	92,592	0	(61)	0	(61)	0	92,531	0	0	0	1,518	05/01/2052	1.A
31418E-DY-3	FNMA 30YR UMBS		06/01/2023	PAYDOWN		39,531	39,531	41,434	41,405	0	(1,874)	0	(1,874)	0	39,531	0	0	0	678	03/01/2052	1.A
36179V-4Y-3	GNMA2 30YR		06/01/2023	PAYDOWN		152,374	152,374	161,345	157,727	0	(5,353)	0	(5,353)	0	152,374	0	0	0	2,551	01/01/2051	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36179V-7J-3	GNMA2 30YR		06/01/2023	PAYDOWN		17,751	17,751	18,858	18,383	0	(631)	0	(631)	0	17,751	0	0	0	332	02/01/2051	1.A
36179W-DT-2	GNMA2 30YR		06/01/2023	PAYDOWN		24,208	24,208	25,508	25,095	0	(887)	0	(887)	0	24,208	0	0	0	358	04/01/2051	1.A
36179W-XL-7	GNMA2 30YR		06/01/2023	PAYDOWN		52,256	52,256	54,158	54,123	0	(1,867)	0	(1,867)	0	52,256	0	0	0	775	02/20/2052	1.A
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNER		06/01/2023	STATE BANK		6,578	6,578	6,578	6,578	0	0	0	0	0	6,578	0	0	0	89	12/01/2049	1.A FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWL		06/25/2023	STATE BANK		35,384	35,384	35,384	35,384	0	0	0	0	0	35,384	0	0	0	532	10/25/2037	1.A FE
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH CMWLTH MT		06/25/2023	STATE BANK		12,836	12,836	12,836	12,836	0	0	0	0	0	12,836	0	0	0	167	10/01/2049	1.A FE
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH CMWLTH		06/25/2023	VARIOUS		21,587	21,587	21,587	21,587	0	0	0	0	0	21,587	0	0	0	253	12/25/2049	1.A FE
92812U-R2-6	VIRGINIA HOUSING DEVELOPMENT AUTHO		06/25/2023	STATE BANK		33,261	33,261	33,261	33,261	0	0	0	0	0	33,261	0	0	0	284	07/25/2051	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH		06/25/2023	STATE BANK		38,612	38,612	38,612	38,612	0	0	0	0	0	38,612	0	0	0	505	11/25/2039	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						10,513,295	10,605,248	10,715,965	9,850,311	0	(15,410)	0	(15,410)	0	10,630,666	0	(117,371)	(117,371)	137,597	XXX	XXX
00206R-MH-2	AT&T INC		06/12/2023	CALL 100		3,750,000	3,750,000	3,717,758	3,726,216	0	8,365	0	8,365	0	3,734,582	0	15,418	15,418	88,611	03/25/2024	2.B FE
00213M-AW-4	APX GROUP INC		06/20/2023	FLOW TRADERS US INST		85,875	100,000	83,125	83,125	0	916	0	916	0	84,041	0	1,834	1,834	5,383	07/15/2029	4.B FE
00287Y-AR-0	ABBVIE INC 4.5 05/14/35		04/26/2023	ROYAL BANK OF CANADA		2,200,410	2,250,000	2,097,583	2,097,583	0	2,924	0	2,924	0	2,100,507	0	99,903	99,903	45,844	05/14/2035	2.A FE
00287Y-CA-5	ABBVIE INC		06/29/2023	CITIGROUP		1,464,278	1,700,000	1,498,119	0	0	1,406	0	1,406	0	1,499,525	0	(35,247)	(35,247)	42,458	11/21/2039	2.A FE
00751Y-AF-3	ADVANCE AUTO PARTS INC		05/31/2023	BANK OF AMERICA		424,235	500,000	435,665	0	0	2,265	0	2,265	0	437,930	0	(13,695)	(13,695)	5,858	10/01/2027	2.B FE
015271-AT-6	ALEXANDRIA REAL ESTATE EQUITIES IN		05/24/2023	GOLDMAN SACHS		596,414	700,000	723,660	720,311	0	(1,135)	0	(1,135)	0	719,176	0	(122,762)	(122,762)	8,609	12/15/2029	2.A FE
01627A-AA-6	ALIGNED DATA CENTERS ISSUER LLC		04/24/2023	INTL FCSTONE FINANCI		615,998	700,000	598,485	598,485	0	3,756	0	3,756	0	602,240	0	13,758	13,758	4,913	08/15/2046	1.G FE
01748X-AD-4	ALLEGIANT TRAVEL CO		05/22/2023	MITSUBISHI UFJ		22,856	23,000	21,620	21,677	0	93	0	93	0	21,770	0	1,086	1,086	1,283	08/15/2027	3.C FE
01749T-AN-0	ALLEG_4R-R		04/15/2023	PAYDOWN		92,208	92,208	91,286	92,208	0	0	0	0	0	92,208	0	0	0	1,260	01/15/2030	1.A FE
01751E-AC-2	ALLEG_2S		04/21/2023	PAYDOWN		153,355	153,355	153,202	153,355	0	0	0	0	0	153,355	0	0	0	4,490	10/23/2028	1.A FE
02005N-BT-6	ALLY FINANCIAL INC		06/08/2023	JANE STREET EXECUTIO		470,860	470,000	470,000	0	0	0	0	0	0	470,000	0	860	860	0	06/13/2029	2.C FE
023135-CP-9	AMAZON.COM INC		04/26/2023	BANK OF AMERICA		1,019,790	1,000,000	999,420	999,420	0	3	0	3	0	999,423	0	20,367	20,367	18,453	12/01/2027	1.D FE
02343U-AG-0	AMCOR FINANCE (USA) INC		04/13/2023	MES		702,920	728,000	687,516	691,277	0	3,027	0	3,027	0	694,303	0	8,617	8,617	12,389	04/28/2026	2.B FE
02343U-AJ-4	AMCOR FINANCE (USA) INC		05/17/2023	TRUIST BANK		198,494	200,000	198,044	0	0	0	0	0	0	198,044	0	450	450	0	05/26/2033	2.B FE
023771-S5-8	AMERICAN AIRLINES INC		05/18/2023	MITSUBISHI UFJ		374,000	340,000	370,770	350,179	0	(1,479)	0	(1,479)	0	348,700	0	25,300	25,300	34,068	07/15/2025	4.A FE
025816-DB-2	AMERICAN EXPRESS COMPANY		04/26/2023	SMBC		717,435	685,000	684,507	684,507	0	26	0	26	0	684,533	0	32,902	32,902	18,923	11/05/2027	1.F FE
025816-DF-3	AMERICAN EXPRESS COMPANY		05/24/2023	VARIOUS		802,573	821,000	821,000	0	0	0	0	0	0	821,000	0	(18,427)	(18,427)	2,874	05/01/2034	1.F FE
025932-AL-8	AMERICAN FINANCIAL GROUP IN 4.5 06/15/47		05/22/2023	WELLS FARGO		804,300	1,000,000	994,600	995,152	0	22	0	22	0	995,175	0	(190,875)	(190,875)	19,875	06/15/2047	2.A FE
03076C-AM-8	AMERIPRISE FINANCIAL INC		04/26/2023	ROYAL BANK OF CANADA		301,806	300,000	299,271	0	0	0	0	0	0	299,271	0	2,535	2,535	2,060	05/15/2033	1.G FE
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		04/06/2023	BANK OF AMERICA		2,582,207	2,550,000	2,734,744	2,706,529	0	(2,800)	0	(2,800)	0	2,703,729	0	(121,523)	(121,523)	83,229	02/01/2036	2.C FE
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		05/16/2023	TD SECURITIES		143,708	150,000	170,421	168,706	0	(199)	0	(199)	0	168,507	0	(24,799)	(24,799)	5,860	02/01/2046	1.G FE
035240-AM-2	ANHEUSER-BUSCH INBEV WORLD 4.37 04/15/38		05/03/2023	US BANK		484,405	500,000	487,100	489,114	0	189	0	189	0	489,303	0	(4,898)	(4,898)	12,153	04/15/2038	1.G FE
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDW 4.6 04/15/48		05/05/2023	BANK OF AMERICA		171,140	182,000	215,890	213,718	0	(274)	0	(274)	0	213,444	0	(42,304)	(42,304)	4,744	04/15/2048	1.G FE
037411-BC-8	APACHE CORP		06/13/2023	GOLDMAN SACHS		295,375	425,000	297,500	297,500	0	1,238	0	1,238	0	298,738	0	(3,363)	(3,363)	16,557	01/15/2044	3.A FE
037833-EW-6	APPLE INC		05/09/2023	TRUIST BANK		743,093	750,000	746,243	0	0	0	0	0	0	746,243	0	(3,150)	(3,150)	101	05/10/2053	1.B FE
04016G-BB-3	ARES_40-RR		04/15/2023	PAYDOWN		60,456	60,456	59,822	60,280	0	177	0	177	0	60,456	0	0	0	808	01/16/2029	1.A FE
04016L-AQ-0	ARES_42-R		04/22/2023	PAYDOWN		164,517	164,517	163,119	163,627	0	891	0	891	0	164,517	0	0	0	2,310	01/24/2028	1.A FE
040555-DG-6	ARIZONA PUBLIC SERVICE COMPANY		06/27/2023	JANE STREET EXECUTIO		230,230	230,000	229,667	0	0	0	0	0	0	229,667	0	564	564	0	08/01/2033	1.G FE
04636N-AH-6	ASTRAZENECA FINANCE LLC		05/08/2023	SOCIETE GENERALE		516,120	500,000	498,630	0	0	0	0	0	0	498,630	0	17,490	17,490	4,536	03/03/2033	1.G FE
053611-AG-4	AVERY DENNISON CORP		04/15/2023	MATURITY		4,100,000	4,100,000	4,176,617	4,102,747	0	(2,747)	0	(2,747)	0	4,100,000	0	0	0	68,675	04/15/2023	2.B FE
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		05/22/2023	MORGAN STANLEY		227,588	255,000	208,850	210,425	0	2,185	0	2,185	0	212,611	0	14,977	14,977	10,013	03/01/2029	4.A FE
05508R-AE-6	B&G FOODS INC		06/20/2023	VARIOUS		268,793	280,000	251,197	131,625	0	4,538	453	4,085	0	255,736	0	13,057	13,057	10,188	04/01/2025	5.A FE
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		04/06/2023	MORGAN STANLEY		1,382,388	1,400,000	1,346,155	1,346,155	0	4,661	0	4,661	0	1,350,815	0	31,573	31,573	17,368	12/15/2025	2.A FE
05682Q-AQ-9	BCC_17-1R		04/20/2023	PAYDOWN		33,126	33,126	32,728	33,026	0	100	0	100	0	33,126	0	0	0	920	07/22/2030	1.A FE
058498-AZ-9	BALL CORPORATION		05/09/2023	SMBC		15,056	15,000	15,000	0	0	0	0	0	0	15,000	0	56	56	0	06/15/2029	3.A FE
06051G-LH-0	BANK OF AMERICA CORP		04/19/2023	JEFFERIES & CO		230,196	230,000	230,000	0	0	0	0	0	0	230,000	0	196	196	0	04/25/2034	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
06759F-AB-2	BABSN_15-2R		04/20/2023	VARIOUS		299,984	301,867	301,926	280,799	0	163	0	163	0	301,867	0	(1,882)	(1,882)	7,858	10/21/2030	1.A FE
06760P-AC-5	BABSN_18-3		04/20/2023	PAYDOWN		638,277	638,277	631,985	438,268	0	6,125	0	6,125	0	638,277	0	0	0	15,067	07/20/2029	1.A FE
075887-BL-2	BECTON DICKINSON AND COMPANY		04/19/2023	BANK OF AMERICA		615,625	625,000	622,553	615,706	0	2,020	0	2,020	0	617,726	0	(2,101)	(2,101)	10,495	05/15/2024	2.B FE
097023-CT-0	BOEING CO		04/26/2023	JP MORGAN		499,710	500,000	487,360	488,026	0	1,602	0	1,602	0	489,628	0	10,082	10,082	11,984	05/01/2025	2.C FE
103304-BU-4	BOYD GAMING CORPORATION		06/05/2023	CITIGROUP		242,248	253,000	223,518	224,815	0	2,105	0	2,105	0	226,920	0	15,328	15,328	6,209	12/01/2027	3.C FE
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		05/23/2023	VARIOUS		424,348	500,000	437,040	0	0	629	0	629	0	437,669	0	(13,321)	(13,321)	5,026	01/12/2032	1.F FE
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		04/13/2023	TD SECURITIES		510,925	500,000	500,000	0	0	0	0	0	0	500,000	0	10,925	10,925	4,277	02/13/2033	1.F FE
110122-AP-3	BRISTOL-MYERS SQUIBB CO		05/03/2023	FTN FINANCIAL		332,541	300,000	427,365	412,606	0	(2,323)	0	(2,323)	0	410,283	0	(77,742)	(77,742)	8,323	11/15/2036	1.F FE
11014P-AJ-4	BRIST_1R		04/15/2023	PAYDOWN		9,855	9,855	9,771	9,799	0	56	0	56	0	9,855	0	0	0	270	04/16/2029	1.A FE
11040G-AA-1	BRISTOW GROUP INC		04/10/2023	JEFFERIES & CO		123,002	130,000	114,540	115,464	0	625	0	625	0	116,089	0	6,913	6,913	5,487	03/01/2028	4.A FE
12189L-BK-6	BURLINGTON NORTHERN SANTA FE CORP		06/08/2023	TRUIST BANK		200,866	200,000	199,892	0	0	0	0	0	0	199,892	0	974	974	87	04/15/2054	1.G FE
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC		06/06/2023	PERFORMANCE TRUST CA		110,964	100,000	106,607	106,531	0	(392)	0	(392)	0	106,139	0	4,825	4,825	4,931	03/15/2029	1.D FE
1248EP-BX-0	CCO HOLDINGS LLC		05/22/2023	FLOW TRADERS US INST		137,250	150,000	131,233	131,610	0	1,181	0	1,181	0	132,791	0	4,459	4,459	6,104	02/01/2028	3.C FE
12548R-AB-0	CIFC_14-2RR		04/24/2023	PAYDOWN		17,272	17,272	17,082	17,234	0	38	0	38	0	17,272	0	0	0	491	04/24/2030	1.A FE
12550Y-AN-4	CIFC_17-2R		04/20/2023	PAYDOWN		6,634	6,634	6,585	6,634	0	0	0	0	0	6,634	0	0	0	184	04/22/2030	1.A FE
12575A-AE-7	CMFT NET LEASE MASTER		04/20/2023	INTL FCSTONE FINANCI		163,273	200,000	164,540	164,540	0	1,087	0	1,087	0	165,627	0	(2,354)	(2,354)	2,005	07/20/2051	1.F FE
126117-AV-2	CNA FINANCIAL CORP		05/17/2023	VARIOUS		328,457	348,000	320,988	0	0	888	0	888	0	321,877	0	6,581	6,581	7,465	05/01/2029	2.B FE
126149-AD-5	BEST FOODS INC		04/24/2023	BANK OF AMERICA		1,089,400	1,000,000	1,087,895	0	0	(1,497)	0	(1,497)	0	1,086,398	0	3,002	3,002	26,382	12/15/2026	1.E FE
126307-AY-3	CSC HOLDINGS LLC		04/25/2023	VARIOUS		274,309	425,000	271,792	236,250	0	4,877	19,021	(14,144)	0	273,103	0	1,206	1,206	19,318	04/01/2028	5.A FE
126408-GK-3	CSX CORP		05/11/2023	VARIOUS		444,490	400,000	446,861	428,886	0	(457)	0	(457)	0	428,429	0	16,061	16,061	12,915	05/01/2037	2.A FE
126408-HB-2	CSX CORP		04/25/2023	BANK OF AMERICA		1,471,965	1,500,000	1,467,585	0	0	5,179	0	5,179	0	1,472,764	0	(799)	(799)	37,683	08/01/2024	2.A FE
126650-CZ-1	CVS HEALTH CORP 5.05 03/25/48		05/04/2023	BNP PARIBAS		183,286	200,000	244,602	242,850	0	(362)	0	(362)	0	242,489	0	(59,203)	(59,203)	6,256	03/25/2048	2.B FE
126650-DU-1	CVS HEALTH CORP		05/01/2023	VARIOUS		1,014,389	1,000,000	998,230	0	0	35	0	35	0	998,265	0	16,123	16,123	10,500	02/21/2033	2.B FE
126650-DW-7	CVS HEALTH CORP		05/30/2023	STATE STREET BANK		199,770	200,000	199,282	0	0	0	0	0	0	199,282	0	488	488	0	01/30/2029	2.B FE
133131-AS-1	CAMDEN PROPERTY TRUST		06/15/2023	MATURITY		1,000,000	1,000,000	1,025,290	1,003,378	0	(3,378)	0	(3,378)	0	1,000,000	0	0	0	24,375	06/15/2023	1.G FE
133131-AV-4	CAMDEN PROPERTY TRUST		05/25/2023	US BANK		496,618	510,000	549,362	529,963	0	(5,653)	0	(5,653)	0	524,310	0	(27,692)	(27,692)	12,644	09/15/2024	1.G FE
133131-AZ-5	CAMDEN PROPERTY TRUST		06/13/2023	TRUIST BANK		202,577	235,000	202,234	202,542	0	1,679	0	1,679	0	204,221	0	(1,644)	(1,644)	3,838	05/15/2030	1.G FE
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION		05/10/2023	GOLDMAN SACHS		1,116,768	1,200,000	1,240,512	1,223,095	0	(1,926)	0	(1,926)	0	1,221,169	0	(104,401)	(104,401)	30,375	03/09/2027	2.A FE
14311D-BN-5	CGMS_15-1RRR		06/12/2023	VARIOUS		1,931,650	1,954,094	1,928,691	1,947,941	0	6,153	0	6,153	0	1,954,094	0	(22,444)	(22,444)	72,537	07/21/2031	1.A FE
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		06/13/2023	CITIGROUP		70,444	85,000	64,875	66,155	0	1,120	0	1,120	0	67,275	0	3,169	3,169	2,214	02/15/2029	4.A FE
149123-BF-7	CATERPILLAR INC		04/18/2023	PERFORMANCE TRUST CA		303,970	275,000	296,381	296,142	0	(1,022)	0	(1,022)	0	295,120	0	8,850	8,850	13,862	07/15/2028	1.F FE
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES COR		05/02/2023	BARCLAY'S CAPITAL		1,604,290	1,700,000	1,589,012	0	0	6,053	0	6,053	0	1,595,065	0	9,225	9,225	21,633	08/09/2026	1.F FE
14913U-AA-8	CATERPILLAR FINANCIAL SERVICES COR		05/16/2023	VARIOUS		2,001,942	2,000,000	1,999,060	0	0	0	0	0	0	1,999,060	0	2,882	2,882	290	05/15/2026	1.F FE
15089Q-AR-5	CELANESE US HOLDINGS LLC		06/08/2023	BANK OF AMERICA		99,905	100,000	98,000	98,179	0	514	0	514	0	98,693	0	1,212	1,212	5,376	07/05/2024	2.C FE
153527-AM-8	CENTRAL GARDEN & PET COMPANY		04/06/2023	BANK OF AMERICA		48,188	50,000	44,875	45,075	0	222	0	222	0	45,297	0	2,891	2,891	1,780	02/01/2028	3.B FE
156504-AM-4	CENTURY COMMUNITIES INC		06/09/2023	SUMRIDGE PARTNERS		62,460	72,000	55,260	55,714	0	840	0	840	0	56,554	0	5,906	5,906	2,310	08/31/2029	3.C FE
156700-AT-3	CENTURYLINK INC		04/25/2023	JEFFERIES & CO		59,893	140,000	53,550	92,225	0	192	38,863	(38,671)	0	53,554	0	6,340	6,340	6,575	03/15/2042	4.C FE
156700-BB-1	CENTURYLINK INC		04/25/2023	JEFFERIES & CO		33,403	50,000	31,877	42,740	0	609	10,123	(9,514)	0	33,226	0	177	177	1,787	12/15/2026	4.C FE
156700-BD-7	CENTURYLINK INC		04/25/2023	VARIOUS		218,713	489,000	217,482	276,308	0	3,980	108,313	(104,333)	0	218,521	0	192	192	18,126	01/15/2029	4.C FE
172967-MF-5	CITIGROUP INC		06/27/2023	BANK OF AMERICA		977,590	1,000,000	1,087,930	1,032,001	0	(12,002)	0	(12,002)	0	1,019,999	0	(42,409)	(42,409)	22,812	04/24/2025	1.G FE
17327C-AR-4	CITIGROUP INC		05/22/2023	JANE STREET EXECUTIO		352,727	350,000	350,000	0	0	0	0	0	0	350,000	0	2,727	2,727	0	05/25/2034	2.B FE
17888H-AA-1	CIVITAS RESOURCES INC		06/23/2023	STIFEL NICOLAUS		15,094	15,000	15,000	0	0	0	0	0	0	15,000	0	94	94	0	07/01/2028	3.C FE
17888H-AB-9	CIVITAS RESOURCES INC		06/23/2023	STIFEL NICOLAUS		15,113	15,000	15,000	0	0	0	0	0	0	15,000	0	113	113	0	07/01/2031	3.C FE
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC		05/22/2023	BARCLAY'S CAPITAL		38,540	41,000	36,597	36,658	0	278	0	278	0	36,936	0	1,605	1,605	1,347	03/15/2028	3.B FE
191219-AW-4	COCA-COLA REFRESHMENTS USA LLC		06/30/2023	VARIOUS		1,330,555	1,250,000	1,321,363	0	0	(5,933)	0	(5,933)	0	1,315,429	0	15,126	15,126	64,750	10/01/2026	1.F FE
194162-AQ-6	COLGATE-PALMOLIVE CO		04/06/2023	VARIOUS		512,696	500,000	499,420	0	0	0	0	0	0	499,420	0	13,276	13,276	2,395	03/02/2026	1.D 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
197677-AG-2	HCA INC		05/23/2023	VARIOUS		896,311	863,000	911,293	899,678	0	(5,604)	0	(5,604)	0	894,074	0	2,237	2,237	29,301	06/15/2025	2.C FE
20030N-DW-8	COMCAST CORPORATION		05/02/2023	OLD MISSION MARKETS		158,448	250,000	237,625	237,637	0	57	0	57	0	237,694	0	(79,246)	(79,246)	3,796	11/01/2063	1.G FE
20030N-EF-4	COMCAST CORPORATION		05/02/2023	JEFFERIES & CO		1,003,090	1,000,000	995,690	0	0	0	0	0	0	995,690	0	7,400	7,400	0	05/15/2053	1.G FE
20030N-EG-2	COMCAST CORPORATION		05/02/2023	SOCIETE GENERALE		1,005,830	1,000,000	995,300	0	0	0	0	0	0	995,300	0	10,530	10,530	0	05/15/2064	1.G FE
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC		04/17/2023	JEFFERIES & CO		35,600	40,000	32,775	33,199	0	273	573	(300)	0	32,899	0	2,701	2,701	1,329	10/15/2028	4.B FE
21036P-AY-4	CONSTELLATION BRANDS INC		05/24/2023	MORGAN STANLEY		565,110	600,000	573,498	0	0	686	0	686	0	574,184	0	(9,074)	(9,074)	6,060	02/15/2028	2.B FE
21036P-BE-7	CONSTELLATION BRANDS INC		04/03/2023	JP MORGAN		1,031,693	1,125,000	1,107,534	533,895	0	(903)	0	(903)	0	1,095,185	0	(63,493)	(63,493)	14,175	08/01/2029	2.C FE
212015-AL-5	CONTINENTAL RESOURCES INC		04/15/2023	MATURITY		5,137,000	5,137,000	5,255,277	5,139,991	0	(2,959)	31	(2,990)	0	5,137,000	0	0	0	115,583	04/15/2023	2.C FE
212015-AN-1	CONTINENTAL RESOURCES INC		05/10/2023	VARIOUS		1,222,257	1,245,000	1,214,137	1,207,093	0	9,350	0	9,350	0	1,216,444	0	5,814	5,814	21,081	06/01/2024	2.C FE
21871D-AD-5	CORELOGIC INC		04/10/2023	BANK OF AMERICA		152,344	195,000	132,600	134,563	0	2,306	0	2,306	0	136,869	0	15,474	15,474	3,924	05/01/2028	4.C FE
222070-AB-0	COTY INC		04/10/2023	CITIGROUP		80,200	80,000	74,801	65,201	0	373	0	373	0	75,412	0	4,788	4,788	2,557	04/15/2026	4.B FE
222070-AE-4	COTY INC		04/11/2023	BANK OF AMERICA		151,900	155,000	141,825	142,630	0	963	0	963	0	143,594	0	8,306	8,306	3,832	04/15/2026	3.B FE
224044-CH-8	COX COMMUNICATIONS INC 3.15 08/15/24		04/04/2023	BCNSTEQ9A		747,099	767,000	830,377	792,425	0	(4,107)	0	(4,107)	0	788,318	0	(41,218)	(41,218)	15,503	08/15/2024	2.B FE
235851-AR-3	DANAHER CORPORATION		05/24/2023	BANK OF AMERICA		222,155	250,000	242,505	242,625	0	76	0	76	0	242,701	0	(20,546)	(20,546)	7,626	09/15/2045	1.G FE
23918K-AT-5	DAVITA INC		06/06/2023	UBS SECURITIES		21,870	27,000	19,305	19,465	0	287	0	287	0	19,752	0	2,118	2,118	824	02/15/2031	4.A FE
24422E-WW-5	JOHN DEERE CAPITAL CORP		06/12/2023	VARIOUS		600,082	600,000	599,664	0	0	0	0	0	0	599,664	0	418	418	165	06/06/2025	1.F FE
24422E-WX-3	JOHN DEERE CAPITAL CORP		06/30/2023	GOLDMAN SACHS		199,626	200,000	199,884	0	0	0	0	0	0	199,884	0	(258)	(258)	713	06/08/2026	1.F FE
24422E-WZ-8	JOHN DEERE CAPITAL CORP		06/05/2023	VARIOUS		400,364	400,000	399,644	0	0	0	0	0	0	399,644	0	720	720	0	06/10/2030	1.F FE
24703T-AA-4	DELL INTERNATIONAL LLC		04/17/2023	CALL 100		1,147,000	1,147,000	1,211,622	1,160,047	0	(13,047)	0	(13,047)	0	1,147,000	0	0	0	21,184	06/15/2023	2.B FE
247361-ZX-9	DELTA AIR LINES INC		05/04/2023	ROBERT W. BAIRD		825,500	800,000	823,200	0	0	(2,653)	0	(2,653)	0	820,547	0	4,953	4,953	29,089	05/01/2025	2.C FE
25272K-AG-8	DIAMOND 1 FINANCE CORPORATION/DIAM		04/17/2023	CALL 100		444,000	444,000	451,584	446,610	0	(2,610)	0	(2,610)	0	444,000	0	0	0	8,200	06/15/2023	2.B FE
254687-CT-1	WALT DISNEY CO		06/07/2023	PERFORMANCE TRUST CA		2,506,781	2,473,000	2,543,901	2,538,946	0	(27,212)	0	(27,212)	0	2,511,733	0	(4,952)	(4,952)	169,830	01/20/2024	2.A FE
25470X-AY-1	DISH DBS CORP		04/17/2023	JP MORGAN		24,377	40,000	25,219	31,084	0	617	5,155	(4,538)	0	26,545	0	(2,168)	(2,168)	2,480	07/01/2026	4.C FE
26208Q-AG-2	DRIVE_20-1		06/15/2023	PAYDOWN		174,149	174,149	174,815	174,727	0	(578)	0	(578)	0	174,149	0	0	0	1,923	05/17/2027	1.A FE
26244Q-AN-3	DRSLF_49-R		04/18/2023	PAYDOWN		24,730	24,730	24,465	24,656	0	74	0	74	0	24,730	0	0	0	680	07/18/2030	1.A FE
26442C-BL-7	DUKE ENERGY CAROLINAS LLC		06/13/2023	STIFEL NICOLAUS		233,661	235,000	234,147	0	0	0	0	0	0	234,147	0	(486)	(486)	0	01/15/2054	1.F FE
26884L-AH-2	EQT CORP		06/09/2023	CA_CASH_CLOSE		447,481	446,000	469,902	463,882	0	(3,838)	0	(3,838)	0	460,045	0	(14,045)	(14,045)	24,036	02/01/2025	2.C FE
26884T-AW-2	ERAC USA FINANCE LLC		05/03/2023	VARIOUS		599,484	600,000	598,266	0	0	0	0	0	0	598,266	0	1,218	1,218	109	05/01/2033	2.A FE
26884T-AX-0	ERAC USA FINANCE LLC		04/26/2023	JEFFERIES & CO		199,352	200,000	199,000	0	0	0	0	0	0	199,000	0	352	352	0	05/01/2053	2.A FE
26885B-AE-0	EQT MIDSTREAM PARTNERS LP		05/22/2023	FLOW TRADERS US INST		156,500	200,000	149,500	149,500	0	191	0	191	0	149,691	0	6,809	6,809	11,158	07/15/2048	3.C FE
278058-AQ-5	EATON CORPORATION		06/29/2023	VARIOUS		496,432	484,000	499,138	497,975	0	(2,551)	0	(2,551)	0	495,425	0	1,008	1,008	17,189	06/01/2025	1.G FE
28622Q-AB-7	ELEVATION CLO LTD		04/15/2023	PAYDOWN		623,848	623,848	621,054	580,863	0	1,243	0	1,243	0	623,848	0	0	0	9,198	10/15/2029	1.A FE
29082K-AA-3	EMBECTA CORP		04/17/2023	VARIOUS		68,900	80,000	67,000	0	0	350	0	350	0	67,350	0	1,550	1,550	2,711	02/15/2030	4.A FE
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDIN		04/10/2023	MORGAN STANLEY		43,985	50,000	43,541	45,500	0	194	1,914	(1,720)	0	43,780	0	205	205	1,901	05/01/2028	4.B FE
29364D-AR-1	ENTERGY ARKANSAS INC 3.05 06/01/23		06/01/2023	MATURITY		475,000	475,000	493,482	476,098	0	(1,098)	0	(1,098)	0	475,000	0	0	0	7,244	06/01/2023	1.F FE
29364G-AM-5	ENTERGY CORPORATION		05/16/2023	CITIGROUP		226,718	250,000	249,015	249,466	0	74	0	74	0	249,540	0	(22,823)	(22,823)	1,519	09/15/2025	2.B FE
29717P-AE-7	ESSEX PORTFOLIO LP		05/01/2023	MATURITY		2,064,000	2,064,000	2,079,251	2,064,877	0	(877)	0	(877)	0	2,064,000	0	0	0	33,540	05/01/2023	2.A FE
29736R-AS-9	ESTEE LAUDER COMPANIES INC. (THE)		06/05/2023	VARIOUS		595,130	600,000	599,382	0	0	0	0	0	0	599,382	0	(4,252)	(4,252)	1,313	05/15/2028	1.E FE
29736R-AU-4	ESTEE LAUDER COMPANIES INC. (THE)		05/15/2023	US BANK		199,028	200,000	198,910	0	0	0	0	0	0	198,910	0	118	118	143	05/15/2053	1.E FE
30037D-AB-1	EVERGY METRO INC		04/03/2023	STIFEL NICOLAUS		100,108	100,000	99,873	0	0	0	0	0	0	99,873	0	235	235	0	04/15/2033	1.F FE
302445-AE-1	FLIR SYSTEMS INC		06/01/2023	TRUIST BANK		839,110	1,000,000	998,070	998,481	0	72	0	72	0	998,553	0	(159,443)	(159,443)	21,111	08/01/2030	2.B FE
302491-AW-5	FMC CORPORATION		05/15/2023	VARIOUS		600,072	600,000	599,772	0	0	0	0	0	0	599,772	0	300	300	0	05/18/2026	2.C FE
302491-AX-3	FMC CORPORATION		05/16/2023	VARIOUS		593,158	600,000	599,910	0	0	0	0	0	0	599,910	0	(6,752)	(6,752)	0	05/18/2033	2.C FE
30303M-8N-5	META PLATFORMS INC		05/01/2023	JANE STREET EXECUTIO		1,001,310	1,000,000	999,510	0	0	0	0	0	0	999,510	0	1,800	1,800	0	05/15/2033	1.E FE
30303M-8Q-8	META PLATFORMS INC		05/01/2023	JANE STREET EXECUTIO		1,002,420	1,000,000	997,230	0	0	0	0	0	0	997,230	0	5,190	5,190	0	05/15/2053	1.E FE
30303M-8R-6	META PLATFORMS INC		05/02/2023	STIFEL NICOLAUS		482,078	475,000	473,585	0	0	0	0	0	0	473,585	0	8,493	8,493	76	05/15/2063	1.E 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
313747-AT-4	FEDERAL REALTY INVESTMENT TRUST		06/01/2023	MATURITY		1,500,000	1,500,000	1,546,710	1,505,549	0	(5,549)	0	(5,549)	0	1,500,000	0	0	0	20,625	06/01/2023	2.A FE
31428X-AU-0	FEDEX CORP 4.1 04/15/43		05/19/2023	GOLDMAN SACHS		318,120	400,000	424,272	422,574	0	(304)	0	(304)	0	422,269	0	(104,149)	(104,149)	9,931	04/15/2043	2.B FE
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERV		05/17/2023	WELLS FARGO		495,715	500,000	499,205	499,263	0	34	0	34	0	499,297	0	(3,582)	(3,582)	19,975	07/15/2027	2.B FE
337932-AP-2	FIRSTENERGY CORPORATION		04/07/2023	JANE STREET EXECUTIO		124,289	150,000	115,352	116,215	0	978	0	978	0	117,194	0	7,095	7,095	2,063	09/01/2030	3.A FE
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC		05/04/2023	VARIOUS		399,952	400,000	393,505	396,211	0	3,774	134	3,640	0	399,851	0	101	101	6,048	05/04/2023	3.A FE
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		04/03/2023	BANK OF AMERICA		65,450	70,000	61,009	60,777	0	301	0	301	0	61,078	0	4,372	4,372	1,511	05/03/2029	3.A FE
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC		04/17/2023	MARKET AXESS AS A BR		498,233	500,000	509,625	504,391	0	(2,048)	0	(2,048)	0	502,342	0	(4,110)	(4,110)	11,556	09/21/2023	2.B FE
35640Y-AG-2	FREEDOM MORTGAGE CORP		05/23/2023	MORGAN STANLEY		75,782	90,000	64,125	65,225	0	1,804	0	1,804	0	67,029	0	8,753	8,753	5,134	01/15/2027	4.B FE
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS L		06/07/2023	GOLDMAN SACHS		75,200	80,000	78,222	0	0	14	0	14	0	78,237	0	(3,037)	(3,037)	1,744	03/15/2031	4.B FE
36267V-AE-3	GE HEALTHCARE TECHNOLOGIES INC		06/08/2023	EXCHANGE OFFER		612,362	600,000	612,912	0	0	(550)	0	(550)	0	612,362	0	0	0	18,457	11/15/2027	2.B FE
36966T-JA-1	GENERAL ELECTRIC CO		04/15/2023	MATURITY		256,000	256,000	257,428	256,335	0	(335)	0	(335)	0	256,000	0	0	0	6,990	04/15/2023	2.B FE
37045X-EG-7	GENERAL MOTORS FINANCIAL CO INC		04/03/2023	JANE STREET EXECUTIO		500,285	500,000	499,010	0	0	0	0	0	0	499,010	0	1,275	1,275	0	04/06/2030	2.B FE
37892A-AA-8	GLOBAL NET LEASE INC		04/13/2023	VARIOUS		75,800	95,000	74,104	74,906	0	945	552	393	0	75,299	0	501	501	1,193	12/15/2027	3.A FE
38141G-ZE-7	GOLDMAN SACHS GROUP INC/THE		04/17/2023	BCNSTEQ9A		974,060	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(25,940)	(25,940)	4,462	12/06/2023	1.F FE
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE 3.5 11/16/26		05/05/2023	GOLDMAN SACHS		358,039	375,000	388,523	381,498	0	(769)	0	(769)	0	380,729	0	(22,690)	(22,690)	6,307	11/16/2026	2.A FE
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		05/18/2023	JEFFERIES & CO		125,288	130,000	114,417	115,126	0	1,184	0	1,184	0	116,309	0	8,978	8,978	4,348	03/15/2027	3.C FE
382550-BH-3	GOODYEAR TIRE & RUBBER COMPANY (TH		05/18/2023	MORGAN STANLEY		151,885	148,000	150,615	150,189	0	(337)	45	(382)	0	149,807	0	2,078	2,078	6,718	05/31/2025	3.C FE
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO		05/10/2023	CITIGROUP		29,550	30,000	28,725	28,886	0	239	0	239	0	29,125	0	425	425	918	08/15/2024	3.B FE
390607-AF-6	GREAT LAKES DREDGE & DOCK CORPORAT		06/21/2023	VARIOUS		75,720	90,000	67,793	0	0	744	2,092	(1,348)	0	68,536	0	7,184	7,184	2,639	06/01/2029	5.A FE
404119-AJ-8	HCA INC		05/16/2023	JP MORGAN		165,443	150,000	166,050	0	0	(305)	0	(305)	0	165,745	0	(302)	(302)	6,000	11/06/2033	2.C FE
404119-BS-7	HCA INC		04/17/2023	BANK OF AMERICA		759,308	750,000	747,323	747,496	0	202	0	202	0	747,698	0	11,610	11,610	29,865	02/15/2026	2.C FE
404119-CP-2	HCA INC		05/02/2023	UBS SECURITIES		236,349	235,000	234,615	0	0	0	0	0	0	234,615	0	1,734	1,734	0	06/01/2028	2.C FE
404119-CR-8	HCA INC		05/03/2023	VARIOUS		587,450	600,000	580,308	0	0	0	0	0	0	580,308	0	7,142	7,142	33	06/01/2053	2.C FE
406216-BG-5	HALLIBURTON COMPANY		04/05/2023	OLD MISSION MARKETS		246,958	250,000	241,013	241,545	0	759	0	759	0	242,304	0	4,654	4,654	3,826	11/15/2025	2.A FE
42217K-BC-9	WELLTOWER INC		04/07/2023	BCNSTEQ9A		3,960,000	4,000,000	4,299,600	4,116,987	0	(41,131)	0	(41,131)	0	4,075,856	0	(115,856)	(115,856)	133,000	01/15/2024	2.A FE
42225U-AG-9	HEALTHCARE TRUST OF AMERICA HOLDIN		05/04/2023	JANE STREET EXECUTIO		435,622	500,000	426,434	420,375	0	3,159	0	3,159	0	423,533	0	12,088	12,088	11,233	02/15/2030	2.B FE
42250P-AE-3	HEALTHPEAK PROPERTIES INC		05/01/2023	JEFFERIES & CO		231,068	235,000	231,137	0	0	0	0	0	0	231,137	0	(68)	(68)	3,873	12/15/2032	2.A FE
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO		04/01/2023	MATURITY		3,022,000	3,022,000	3,099,182	3,030,811	0	(8,811)	0	(8,811)	0	3,022,000	0	0	0	33,998	04/01/2023	2.B FE
43732V-AT-3	HPA_21-2		06/01/2023	PAYDOWN		8,471	8,471	7,252	7,252	0	1,219	0	1,219	0	8,471	0	0	0	58	12/01/2026	1.A FE
438516-CL-8	HONEYWELL INTERNATIONAL INC		05/12/2023	STATE STREET BANK		599,836	600,000	598,632	0	0	0	0	0	0	598,632	0	1,204	1,204	0	01/15/2029	1.F FE
438516-CM-6	HONEYWELL INTERNATIONAL INC		05/23/2023	VARIOUS		589,554	600,000	594,726	0	0	1	0	1	0	594,727	0	(5,173)	(5,173)	350	01/15/2034	1.F FE
44332P-AH-4	HUB INTERNATIONAL LTD		06/12/2023	BMO		40,300	40,000	40,000	0	0	0	0	0	0	40,000	0	300	300	0	06/15/2030	4.B FE
44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)		05/08/2023	BARCLAY'S CAPITAL		427,510	457,000	455,926	455,926	0	46	0	46	0	455,972	0	(28,462)	(28,462)	12,336	01/10/2030	1.G FE
448579-AJ-1	HYATT HOTELS CORP		06/26/2023	JANE STREET EXECUTIO		230,743	230,000	229,943	0	0	0	0	0	0	229,943	0	800	800	2,682	04/23/2030	2.C FE
457187-AD-4	INGREDION INC		05/16/2023	SOUTH WEST SECURITIE		36,476	50,000	37,198	0	0	12	0	12	0	37,210	0	(734)	(734)	905	06/01/2050	2.B FE
46656P-AA-2	JABIL INC		04/10/2023	STATE STREET BANK		498,940	500,000	497,130	0	0	0	0	0	0	497,130	0	1,810	1,810	0	02/01/2029	2.C FE
475795-AC-4	JELD-WEN INC		06/09/2023	BANK OF AMERICA		43,650	45,000	40,672	0	0	379	0	379	0	41,050	0	2,600	2,600	1,029	12/15/2025	4.B FE
475795-AE-0	JELD-WEN INC		05/04/2023	VARIOUS		494,228	490,000	465,108	378,602	0	2,721	0	2,721	0	470,031	0	24,197	24,197	13,792	05/15/2025	3.B FE
49177J-AA-0	KENVUE INC		05/09/2023	JANE STREET EXECUTIO		203,504	200,000	199,926	0	0	0	0	0	0	199,926	0	3,578	3,578	1,497	03/22/2025	1.F FE
49177J-AC-6	KENVUE INC		04/17/2023	JP MORGAN		153,502	150,000	149,915	0	0	0	0	0	0	149,915	0	3,588	3,588	602	03/22/2026	1.E FE
49326E-EN-9	KEYCORP		05/04/2023	ROYAL BANK OF CANADA		288,319	343,000	314,085	0	0	69	0	69	0	314,154	0	(25,835)	(25,835)	7,164	06/01/2033	2.A FE
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION		05/08/2023	VARIOUS		615,177	738,000	645,802	648,111	0	4,056	0	4,056	0	652,167	0	(36,990)	(36,990)	16,029	04/13/2029	2.A FE
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC		04/04/2023	BCNSTEQ9A		494,960	500,000	525,905	508,415	0	(1,363)	0	(1,363)	0	507,052	0	(12,092)	(12,092)	9,858	10/30/2024	2.B FE
50050N-AA-1	KONTOOR BRANDS INC		04/10/2023	JP MORGAN		69,000	80,000	62,800	63,252	0	520	0	520	0	63,772	0	5,228	5,228	1,348	11/15/2029	3.C FE
50168A-AB-6	LABL ESCROW ISSUER LLC		04/26/2023	GOLDMAN SACHS		79,100	80,000	71,191	71,747	0	624	0	624	0	72,371	0	6,730	6,730	4,230	07/15/2026	4.C FE
501889-AC-3	LKQ CORP		05/15/2023	JANE STREET EXECUTIO		500,710	500,000	498,630	0	0	0	0	0	0	498,630	0	2,080	2,080	0	06/15/2028	2.C 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
501889-AE-9	LKQ CORP		05/15/2023	JANE STREET EXECUTIO		248,808	250,000	248,220	0	0	0	0	0	0	248,220	0	588	588	0	06/15/2033	2.C FE
50188Q-AJ-0	LCM_19-R		04/17/2023	CALL 100		2,089,222	2,089,222	2,080,279	2,082,345	0	4,692	0	4,692	0	2,087,036	0	2,186	2,186	59,908	07/15/2027	1.A FE
50188Y-AE-4	LCM_24-R		04/20/2023	PAYDOWN		364,328	364,328	359,383	263,927	0	2,250	0	2,250	0	364,328	0	0	0	8,809	03/20/2030	1.A FE
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		04/06/2023	MORGAN STANLEY		67,700	80,000	61,211	62,203	0	584	0	584	0	62,786	0	4,914	4,914	1,733	05/01/2029	4.B FE
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL		06/27/2023	JEFFERIES & CO		150,800	160,000	134,996	147,743	0	2,736	8,966	(6,230)	0	141,513	0	9,287	9,287	6,253	10/01/2025	3.B FE
513272-AE-4	LAMB WESTON HOLDINGS INC		04/10/2023	JP MORGAN		36,700	40,000	33,000	33,136	0	153	0	153	0	33,289	0	3,411	3,411	1,225	01/31/2032	3.C FE
527298-BR-3	LEVEL 3 FINANCING INC		04/17/2023	JP MORGAN		77,158	140,000	78,188	110,033	0	1,413	32,152	(30,739)	0	79,293	0	(2,135)	(2,135)	4,760	07/01/2028	4.A FE
527298-BT-9	LEVEL 3 FINANCING INC		04/25/2023	JEFFERIES & CO		21,431	37,000	19,324	26,686	0	401	7,363	(6,962)	0	19,725	0	1,706	1,706	1,083	07/15/2029	4.A FE
527298-BU-6	LEVEL 3 FINANCING INC		04/03/2023	EXTERNAL MANAGER TRA		0	950	773	0	0	0	0	0	0	773	(773)	0	(773)	0	05/15/2030	3.B FE
53219L-AS-8	LIFEPOINT HEALTH INC		05/19/2023	CITIGROUP		27,825	35,000	27,992	29,247	0	484	838	(354)	0	28,893	0	(1,068)	(1,068)	1,182	02/15/2027	4.B FE
532457-AM-0	ELI LILLY & COMPANY		04/03/2023	PERFORMANCE TRUST CA		316,875	300,000	315,654	0	0	(113)	0	(113)	0	315,541	0	1,334	1,334	7,363	06/01/2025	1.F FE
532457-CF-3	ELI LILLY AND COMPANY		05/08/2023	SOCIETE GENERALE		343,679	334,000	333,289	0	0	0	0	0	0	333,289	0	10,391	10,391	3,183	02/27/2033	1.F FE
532457-CG-1	ELI LILLY AND COMPANY		05/01/2023	CITIGROUP		227,909	225,000	224,858	0	0	0	0	0	0	224,858	0	3,051	3,051	2,011	02/27/2053	1.F FE
532457-CH-9	ELI LILLY AND COMPANY		05/01/2023	GOLDMAN SACHS		231,562	230,000	226,884	0	0	0	0	0	0	226,884	0	4,678	4,678	2,087	02/27/2063	1.F FE
539830-AF-6	LOCKHEED MARTIN CORPORATION		06/22/2023	VARIOUS		844,558	775,000	843,193	0	0	(2,681)	0	(2,681)	0	840,512	0	4,046	4,046	35,378	05/01/2026	1.G FE
539830-BX-6	LOCKHEED MARTIN CORPORATION		05/16/2023	VARIOUS		541,617	500,000	495,900	495,900	0	51	0	51	0	495,951	0	45,665	45,665	16,114	11/15/2054	1.G FE
543859-AL-6	LOCKHEED MARTIN CORPORATION		04/28/2023	SUSQUEHANNA		414,980	390,000	412,425	0	0	(325)	0	(325)	0	412,100	0	2,880	2,880	11,317	06/15/2025	1.G FE
548661-DQ-7	LOWES COMPANIES INC		06/27/2023	FTN FINANCIAL		280,042	350,000	282,205	0	0	370	0	370	0	282,575	0	(2,533)	(2,533)	9,293	05/03/2047	2.A FE
548661-EP-8	LOWES COMPANIES INC		05/01/2023	BANK OF NEW YORK		652,412	650,000	649,890	0	0	0	0	0	0	649,890	0	2,522	2,522	2,860	04/01/2026	2.A FE
548661-EQ-6	LOWES COMPANIES INC		05/01/2023	BANK OF AMERICA		754,688	750,000	750,000	0	0	0	0	0	0	750,000	0	4,688	4,688	3,541	07/01/2033	2.A FE
548661-ES-2	LOWES COMPANIES INC		05/15/2023	ROYAL BANK OF CANADA		971,390	1,000,000	998,460	0	0	0	0	0	0	998,460	0	(27,070)	(27,070)	7,638	04/01/2063	2.A FE
552676-AU-2	MDC HOLDINGS INC		06/28/2023	MORGAN STANLEY		75,050	95,000	63,769	64,448	0	1,383	0	1,383	0	65,831	0	9,219	9,219	2,276	01/15/2031	2.C FE
552953-CE-9	MGM RESORTS INTERNATIONAL		06/12/2023	CITIGROUP		77,513	78,000	70,534	73,708	0	731	0	731	0	74,439	0	3,073	3,073	2,230	06/15/2025	4.A FE
552953-CH-2	MGM RESORTS INTERNATIONAL		05/22/2023	MORGAN STANLEY		57,040	62,000	52,080	52,548	0	521	0	521	0	53,069	0	3,971	3,971	1,792	10/15/2028	4.A FE
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		06/13/2023	VARIOUS		99,186	122,000	95,120	95,618	0	1,174	0	1,174	0	96,791	0	2,395	2,395	4,495	09/01/2028	4.B FE
55336V-BV-1	MPLX LP		04/14/2023	CITIGROUP		493,550	500,000	495,850	0	0	23	0	23	0	495,873	0	(2,323)	(2,323)	4,792	03/01/2033	2.B FE
55820T-AJ-7	MDPK_23-R		04/27/2023	PAYDOWN		6,894	6,894	6,841	5,516	0	14	0	14	0	6,894	0	0	0	176	07/28/2031	1.A FE
55903V-AA-1	MAGALLANES INC		05/02/2023	EXCHANGE OFFER		3,999,358	4,000,000	3,998,910	3,999,151	0	207	0	207	0	3,999,358	0	0	0	94,487	03/15/2024	2.C FE
55903V-AB-9	MAGALLANES INC		05/02/2023	EXCHANGE OFFER		4,259,799	4,290,000	4,250,280	2,500,000	0	9,519	0	9,519	0	4,259,799	0	0	0	95,435	03/15/2024	2.C FE
55903V-AC-7	MAGALLANES INC		05/02/2023	EXCHANGE OFFER		979,098	1,000,000	975,710	0	0	3,388	0	3,388	0	979,098	0	0	0	21,615	03/15/2024	2.C FE
55903V-AG-8	MAGALLANES INC		05/02/2023	EXCHANGE OFFER		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,677	03/15/2027	2.C FE
55903V-AL-7	MAGALLANES INC		05/02/2023	EXCHANGE OFFER		415,245	500,000	412,917	412,917	0	2,328	0	2,328	0	415,245	0	0	0	13,491	03/15/2032	2.C FE
55903V-AN-3	MAGALLANES INC		05/02/2023	EXCHANGE OFFER		386,396	500,000	385,441	385,441	0	956	0	956	0	386,396	0	0	0	15,922	03/15/2042	2.C FE
55903V-AQ-6	MAGALLANES INC		05/02/2023	EXCHANGE OFFER		368,437	500,000	367,977	367,977	0	460	0	460	0	368,437	0	0	0	16,208	03/15/2052	2.C FE
571676-AT-2	MARS INC		05/10/2023	VARIOUS		603,556	600,000	599,574	0	0	0	0	0	0	599,574	0	3,982	3,982	1,112	04/20/2028	1.E FE
571676-AU-9	MARS INC		04/17/2023	JANE STREET EXECUTIO		200,438	200,000	200,000	0	0	0	0	0	0	200,000	0	438	438	0	04/20/2031	1.E FE
571903-BE-2	MARRIOTT INTERNATIONAL INC		05/23/2023	BANK OF AMERICA		915,045	961,000	1,082,513	1,062,661	0	(5,095)	0	(5,095)	0	1,057,567	0	(142,522)	(142,522)	19,754	06/15/2030	2.B FE
573874-AL-8	MARVELL TECHNOLOGY INC		06/22/2023	MATURITY		4,000,000	4,000,000	4,040,240	4,015,722	0	(15,722)	0	(15,722)	0	4,000,000	0	0	0	84,000	06/22/2023	2.C FE
57629W-6H-8	MASSMUTUAL GLOBAL FUNDING II		06/07/2023	MITSUBISHI UFJ		350,109	350,000	349,573	0	0	0	0	0	0	349,573	0	536	536	0	06/14/2028	1.B FE
579780-AS-6	MCCORMICK & COMPANY INCORPORATED		05/19/2023	VARIOUS		158,673	200,000	155,529	155,529	0	1,753	0	1,753	0	157,282	0	1,390	1,390	2,857	02/15/2031	2.B FE
579780-AT-4	MCCORMICK & COMPANY INCORPORATED		04/03/2023	STATE STREET BANK		200,200	200,000	199,872	0	0	0	0	0	0	199,872	0	328	328	0	04/15/2033	2.B FE
58502B-AE-6	MEDNAX INC		05/25/2023	UBS SECURITIES		133,400	145,000	121,928	82,932	0	871	0	871	0	123,231	0	10,169	10,169	4,961	02/15/2030	3.C FE
58933Y-BJ-3	MERCK & CO INC		05/12/2023	TD SECURITIES		601,218	600,000	599,280	0	0	0	0	0	0	599,280	0	1,938	1,938	0	05/17/2030	1.E FE
58933Y-BK-0	MERCK & CO INC		05/11/2023	VARIOUS		604,600	600,000	599,472	0	0	0	0	0	0	599,472	0	5,128	5,128	0	05/17/2033	1.E FE
58933Y-BM-6	MERCK & CO INC		05/08/2023	STATE STREET BANK		399,352	400,000	398,396	0	0	0	0	0	0	398,396	0	956	956	0	05/17/2053	1.E FE
58933Y-BN-4	MERCK & CO INC		05/24/2023	VARIOUS		596,518	600,000	597,378	0	0	0	0	0	0	597,378	0	(860)	(860)	258	05/17/2063	1.E 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
595017-AP-9	MICROCHIP TECHNOLOGY INCORPORATED		06/01/2023	MATURITY		6,000,000	6,000,000	6,357,780	6,072,971	0	(72,971)	0	(72,971)	0	6,000,000	0	0	0	129,990	06/01/2023	2.B FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		06/20/2023	SINKING PAYMENT		71,800	71,800	71,925	38,644	0	58	28	30	0	71,800	0	0	0	2,130	06/20/2027	2.C FE
60855R-AJ-9	MOLINA HEALTHCARE INC		05/23/2023	OLD MISSION MARKETS		30,236	33,000	29,772	29,823	0	197	0	197	0	30,019	0	217	217	642	06/15/2028	3.C FE
620076-BF-5	MOTOROLA SOLUTIONS INC		04/25/2023	OLD MISSION MARKETS		53,305	54,000	59,514	56,802	0	(539)	0	(539)	0	56,263	0	(2,958)	(2,958)	1,416	09/01/2024	2.C FE
62886E-BA-5	NCR CORPORATION		04/10/2023	JP MORGAN		70,400	80,000	59,488	60,143	0	649	0	649	0	60,792	0	9,608	9,608	2,016	04/15/2029	4.B FE
637432-NK-7	NATIONAL RURAL UTILITIES COOP FINA		05/30/2023	VARIOUS		277,253	295,000	306,063	299,474	0	(502)	0	(502)	0	298,972	0	(21,719)	(21,719)	9,264	04/20/2046	2.A FE
63938C-AK-4	NAVIENT CORP		05/19/2023	ROYAL BANK OF CANADA		99,188	115,000	93,725	94,672	0	1,563	0	1,563	0	96,235	0	2,953	2,953	3,961	03/15/2027	3.C FE
63938C-AM-0	NAVIENT CORP		05/19/2023	MORGAN STANLEY		20,500	25,000	18,969	19,131	0	270	0	270	0	19,401	0	1,099	1,099	947	03/15/2029	3.C FE
641062-BG-8	NESTLE HOLDINGS INC.		05/16/2023	BANK OF AMERICA		1,550,625	1,500,000	1,498,770	0	0	0	0	0	0	1,498,770	0	51,855	51,855	13,200	03/14/2030	1.D FE
64110D-AF-1	NETAPP INC		04/04/2023	BCNSTEQ9A		971,583	1,000,000	1,068,040	1,036,828	0	(6,114)	0	(6,114)	0	1,030,715	0	(59,132)	(59,132)	17,142	09/29/2024	2.B FE
64129U-BS-3	NEUB_17-RR		04/22/2023	PAYDOWN		19,004	19,004	18,956	19,004	0	0	0	0	0	19,004	0	0	0	535	04/22/2029	1.A FE
64952W-FD-0	NEW YORK LIFE GLOBAL FUNDING		06/06/2023	JANE STREET EXECUTIO		349,937	350,000	349,678	0	0	0	0	0	0	349,678	0	259	259	0	06/13/2028	1.A FE
651229-AY-2	NEWELL BRANDS INC		05/03/2023	JEFFERIES & CO		11,513	15,000	11,801	11,780	0	18	0	18	0	11,799	0	(286)	(286)	516	04/01/2046	3.B FE
651290-AR-9	NEWFIELD EXPLORATION COMPANY		05/10/2023	VARIOUS		702,184	700,000	687,141	687,532	0	1,333	0	1,333	0	688,864	0	13,319	13,319	32,444	01/01/2026	2.C FE
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		05/04/2023	MARKET AXESS AS A BR		33,619	40,000	31,500	31,505	0	9	0	9	0	31,514	0	2,105	2,105	984	03/15/2082	2.B FE
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS IN		05/15/2023	VARIOUS		674,548	670,000	668,613	0	0	15	0	15	0	668,628	0	5,920	5,920	8,937	02/28/2028	2.A FE
665772-BN-8	NORTHERN STATES POWER COMPANY (MIN		06/27/2023	PERFORMANCE TRUST CA		129,529	125,000	129,230	0	0	(142)	0	(142)	0	129,088	0	441	441	4,404	07/01/2025	1.F FE
665859-AX-2	NORTHERN TRUST CORPORATION		05/16/2023	VARIOUS		474,923	455,000	453,389	453,389	0	59	0	59	0	453,449	0	21,475	21,475	15,134	11/02/2032	1.F FE
666807-BD-3	NORTHROP GRUMMAN CORP		05/04/2023	JANE STREET EXECUTIO		496,665	500,000	644,950	633,819	0	(1,980)	0	(1,980)	0	631,839	0	(135,174)	(135,174)	12,134	11/15/2040	2.A FE
666807-BW-1	NORTHROP GRUMMAN CORP		06/30/2023	PERFORMANCE TRUST CA		199,283	185,000	198,749	198,895	0	(1,920)	0	(1,920)	0	196,975	0	2,308	2,308	11,689	03/01/2026	2.A FE
666807-CH-3	NORTHROP GRUMMAN CORP		05/15/2023	VARIOUS		496,363	500,000	499,490	0	0	0	0	0	0	499,490	0	(3,128)	(3,128)	6,463	03/15/2033	2.A FE
674599-CY-9	OCCIDENTAL PETROLEUM CORPORATION		05/30/2023	GOLDMAN SACHS		376,250	500,000	390,000	390,000	0	699	422	277	0	390,277	0	(14,027)	(14,027)	17,478	08/15/2049	3.A FE
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATION		05/26/2023	VARIOUS		197,323	197,000	118,019	86,811	0	777	0	777	0	122,987	0	74,335	74,335	8,992	09/15/2036	3.A FE
674599-DL-6	OCCIDENTAL PETROLEUM CORPORATION		05/17/2023	CITIGROUP		55,857	54,000	55,302	55,070	0	(8)	0	(8)	0	55,063	0	794	794	2,416	03/15/2046	3.A FE
674599-EA-9	OCCIDENTAL PETROLEUM CORPORATION		05/26/2023	STIFEL NICOLAUS		227,500	200,000	226,629	226,000	0	(1,144)	0	(1,144)	0	224,856	0	2,644	2,644	15,581	07/15/2030	3.A FE
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION		05/22/2023	MORGAN STANLEY		49,829	48,000	46,070	46,341	0	62	0	62	0	46,404	0	3,425	3,425	2,323	09/01/2030	3.A FE
682680-AB-9	ONEOK INC*		06/30/2023	PERFORMANCE TRUST CA		53,166	50,000	52,092	0	0	(79)	0	(79)	0	52,012	0	1,153	1,153	898	09/30/2028	2.B FE
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER INC		05/26/2023	CA_CASH_CLOSE		26,993	27,000	26,475	26,798	0	128	0	128	0	26,925	0	68	68	1,238	08/15/2023	4.B FE
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER INC		04/06/2023	JEFFERIES & CO		6,060	6,000	5,635	5,682	0	30	0	30	0	5,712	0	348	348	251	08/15/2025	4.B FE
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC		05/22/2023	GOLDMAN SACHS		40,350	40,000	40,000	0	0	0	0	0	0	40,000	0	350	350	0	05/15/2031	4.B FE
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		05/26/2023	CA_CASH_CLOSE		272,700	270,000	249,075	251,131	0	3,469	0	3,469	0	254,601	0	15,399	15,399	11,609	01/15/2025	4.B FE
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC (		05/04/2023	TRUIST BANK		694,230	775,000	718,819	718,819	0	1,407	0	1,407	0	720,226	0	(25,996)	(25,996)	15,137	06/06/2033	1.G FE
693475-BK-0	PNC FINANCIAL SERVICES GROUP INC (		05/09/2023	JP MORGAN		683,891	684,000	684,000	684,000	0	0	0	0	0	684,000	0	(109)	(109)	16,174	12/02/2028	1.G FE
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION		05/03/2023	VARIOUS		653,678	692,000	811,370	782,422	0	(5,371)	0	(5,371)	0	777,051	0	(123,373)	(123,373)	21,720	07/26/2028	1.G FE
695114-CZ-9	PACIFICORP		06/22/2023	BANK OF AMERICA		654,247	710,000	707,870	707,870	0	14	0	14	0	707,884	0	(53,636)	(53,636)	21,220	12/01/2053	1.E FE
69701C-AA-8	PSTAT_22-1		04/15/2023	PAYDOWN		64,120	64,120	63,318	63,799	0	321	0	321	0	64,120	0	0	0	1,667	04/15/2030	1.A FE
69701E-AA-4	PSTAT_20-1		05/20/2023	PAYDOWN		507,820	507,820	505,281	507,820	0	0	0	0	0	507,820	0	0	0	7,135	02/22/2028	1.A FE
69702D-AA-5	PSTAT_21-2		05/20/2023	PAYDOWN		127,406	127,406	126,451	127,406	0	0	0	0	0	127,406	0	0	0	1,784	05/20/2029	1.A FE
70109H-AN-5	PARKER HANNIFIN CORP		05/03/2023	MITSUBISHI UFJ		824,841	895,000	1,026,166	1,015,519	0	(1,295)	0	(1,295)	0	1,014,225	0	(189,384)	(189,384)	18,144	11/21/2044	2.A FE
707569-AS-8	PENN NATIONAL GAMING INC		05/25/2023	BARCLAY'S CAPITAL		121,388	130,000	115,021	115,534	0	1,248	0	1,248	0	116,782	0	4,605	4,605	6,398	01/15/2027	4.C FE
71713U-AT-9	PHARMACIA CORPORATION		06/30/2023	VARIOUS		260,025	241,000	257,569	0	0	(101)	0	(101)	0	257,468	0	2,558	2,558	518	12/15/2027	1.E FE
718547-AC-6	PHILLIPS 66 CO		05/02/2023	EXCHANGE OFFER		499,003	500,000	498,489	498,831	0	172	0	172	0	499,003	0	0	0	12,868	02/15/2025	2.A FE
718547-AD-4	PHILLIPS 66 CO		05/24/2023	JANE STREET EXECUTIO		485,785	500,000	499,003	0	0	35	0	35	0	499,038	0	(13,253)	(13,253)	5,057	02/15/2025	2.A FE
724479-AP-5	PITNEY BOWES INC		05/23/2023	MARKET AXESS AS A BR		29,064	40,000	24,050	24,606	0	970	0	970	0	25,576	0	3,488	3,488	1,910	03/15/2027	4.B FE
74052H-AB-0	PREMIER ENTERTAINMENT SUB LLC		05/09/2023	SUMRIDGE PARTNERS		27,500	40,000	28,250	0	0	71	0	71	0	28,321	0	(821)	(821)	457	09/01/2031	4.C FE
74112B-AL-9	PRESTIGE BRANDS INC		04/06/2023	JEFFERIES & CO		39,050	40,000	35,900	36,159	0	174	0	174	0	36,333	0	2,717	2,717	1,515	01/15/2028	3.C FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74333H-AC-9	PROG_21-SFR6		04/10/2023	BANK OF AMERICA		440,020	500,000	426,330	426,330	0	3,231	0	3,231	0	429,561	0	10,459	10,459	3,191	07/01/2038	1.D FE
74340X-CF-6	PROLOGIS LP		06/26/2023	JANE STREET EXECUTIO		336,251	345,000	335,851	0	0	0	0	0	0	335,851	0	400	400	654	06/15/2053	1.G FE
747262-AS-2	QVC INC		06/27/2023	MORGAN STANLEY		163,034	167,000	133,267	0	0	8,231	23,258	(15,027)	0	140,871	0	22,163	22,163	6,030	04/01/2024	4.B FE
74841C-AA-9	QUICKEN LOANS LLC		05/22/2023	JEFFERIES & CO		58,100	70,000	53,968	54,446	0	783	0	783	0	55,229	0	2,871	2,871	1,854	03/01/2029	3.A FE
75281A-BK-4	RANGE RESOURCES CORPORATION		05/05/2023	GOLDMAN SACHS		91,187	100,000	89,203	0	0	235	0	235	0	89,438	0	1,749	1,749	1,108	02/15/2030	3.C FE
758750-AC-7	REGAL REXNORD CORP		05/24/2023	GOLDMAN SACHS		200,384	200,000	199,718	0	0	7	0	7	0	199,725	0	659	659	4,101	02/15/2026	2.C FE
7591EP-AT-7	REGIONS FINANCIAL CORPORATION		05/09/2023	JANE STREET EXECUTIO		101,987	126,000	102,459	0	0	497	0	497	0	102,956	0	(969)	(969)	561	08/12/2028	2.A FE
75951A-CY-2	RELIANCE STANDARD LIFE GLOBAL FUND		04/06/2023	US BANK		57,258	57,000	57,000	0	0	0	0	0	0	57,000	0	258	258	573	02/02/2026	1.E FE
760759-AM-2	REPUBLIC SERVICES INC		05/15/2023	MATURITY		1,418,000	1,418,000	1,445,254	1,422,001	0	(4,001)	0	(4,001)	0	1,418,000	0	0	0	33,678	05/15/2023	2.B FE
760759-AN-0	REPUBLIC SERVICES INC		05/05/2023	JP MORGAN		1,066,420	1,000,000	1,392,080	1,355,835	0	(5,309)	0	(5,309)	0	1,350,526	0	(284,106)	(284,106)	27,550	05/15/2041	2.A FE
76174L-AA-1	PACTIV EVERGREEN GROUP HOLDINGS IN		06/22/2023	GOLDMAN SACHS		303,025	340,000	279,123	285,346	0	4,645	0	4,645	0	289,991	0	13,034	13,034	9,482	10/15/2027	4.A FE
776743-AG-1	ROPER TECHNOLOGIES INC		05/11/2023	JANE STREET EXECUTIO		274,128	300,000	307,332	306,456	0	(343)	0	(343)	0	306,113	0	(31,985)	(31,985)	5,900	09/15/2029	2.A FE
78466C-AC-0	SS&C TECHNOLOGIES INC		05/19/2023	JP MORGAN		109,825	115,000	107,100	105,342	0	680	0	680	0	106,021	0	3,804	3,804	4,094	09/30/2027	4.B FE
78573N-AC-6	SABRE GLBL INC		06/13/2023	CA_CASH_CLOSE		144,530	149,000	130,375	0	0	602	0	602	0	130,977	0	13,553	13,553	2,221	04/15/2025	4.C FE
79546V-AL-0	SALLY HOLDINGS LLC/SALLY CAPITAL I		05/26/2023	BANK OF AMERICA		167,450	170,000	160,228	141,848	0	1,100	0	1,100	0	162,551	0	4,899	4,899	4,781	12/01/2025	3.C FE
80287E-AE-5	SDART_21-3		06/15/2023	PAYDOWN		5,252	5,252	5,204	5,222	0	29	0	29	0	5,252	0	0	0	25	09/15/2027	1.C FE
808513-CE-3	CHARLES SCHWAB CORPORATION (THE)		05/18/2023	VARIOUS		703,210	700,000	700,000	0	0	0	0	0	0	700,000	0	3,210	3,210	0	05/19/2034	1.F FE
81105D-AB-1	SCRIPPS ESCROW II INC		05/12/2023	VARIOUS		154,866	220,000	150,670	160,000	0	1,400	24,531	(23,131)	0	151,222	0	3,644	3,644	8,976	01/15/2031	4.B FE
81728U-AA-2	SENSATA TECHNOLOGIES INC		04/24/2023	BANK OF AMERICA		54,732	60,000	49,650	49,917	0	347	0	347	0	50,264	0	4,468	4,468	1,830	02/15/2030	3.C FE
830867-AA-5	DELTA AIR LINES INC		04/20/2023	SINKING PAYMENT		20,833	20,833	22,020	21,579	0	(746)	0	(746)	0	20,833	0	0	0	469	10/20/2025	2.B FE
83088M-AJ-1	SKYWORKS SOLUTIONS INC.		06/01/2023	MATURITY		1,000,000	1,000,000	999,700	999,936	0	64	0	64	0	1,000,000	0	0	0	4,500	06/01/2023	2.C FE
833794-AB-6	SODEXO INC		05/16/2023	JP MORGAN		504,744	600,000	506,376	0	0	2,646	0	2,646	0	509,022	0	(4,278)	(4,278)	9,604	04/16/2031	2.A FE
83609N-AN-0	SNDPT_14-RR		04/23/2023	PAYDOWN		470,469	470,469	466,358	467,877	0	2,592	0	2,592	0	470,469	0	0	0	13,149	01/23/2029	1.A FE
83611L-AA-8	SNDPT_3R-R		04/15/2023	PAYDOWN		205,942	205,942	204,459	0	0	1,483	0	1,483	0	205,942	0	0	0	0	04/16/2029	1.A FE
842587-DJ-3	SOUTHERN COMPANY (THE)		05/04/2023	JANE STREET EXECUTIO		84,891	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(15,109)	(15,109)	2,427	09/15/2051	2.C FE
84265V-AH-8	SOUTHERN COPPER CORP		05/24/2023	UBS SECURITIES		97,760	100,000	100,910	100,682	0	(114)	0	(114)	0	100,568	0	(2,808)	(2,808)	2,293	04/23/2025	2.A FE
84749A-AA-5	SPECIALTY BUILDING PRODUCTS HOLDIN		04/20/2023	WELLS FARGO		264,963	295,000	243,200	184,863	0	3,157	421	2,736	0	247,489	0	17,473	17,473	10,585	09/30/2026	4.C FE
84762L-AW-5	SPECTRUM BRANDS HOLDINGS INC		05/09/2023	JEFFERIES & CO		13,090	14,000	11,515	11,546	0	84	0	84	0	11,629	0	1,461	1,461	633	07/15/2030	4.B FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		06/08/2023	GOLDMAN SACHS		165,325	170,000	151,931	154,010	0	1,919	0	1,919	0	155,928	0	9,397	9,397	8,983	03/15/2026	3.B FE
852060-AD-4	SPRINT CAPITAL CORPORATION		04/25/2023	JEFFERIES & CO		75,233	70,000	71,750	71,202	0	(51)	0	(51)	0	71,151	0	4,081	4,081	2,222	11/15/2028	3.A FE
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ LLC		06/20/2023	SINKING PAYMENT		165,000	165,000	173,852	169,192	0	(4,192)	0	(4,192)	0	165,000	0	0	0	3,909	03/20/2025	1.F FE
852234-AN-3	BLOCK INC		06/08/2023	FLOW TRADERS US INST		72,728	80,000	68,800	69,477	0	1,239	0	1,239	0	70,716	0	2,012	2,012	1,167	06/01/2026	3.B FE
853496-AD-9	STANDARD INDUSTRIES INC		06/27/2023	FLOW TRADERS US INST		51,940	56,000	47,207	47,790	0	663	0	663	0	48,454	0	3,486	3,486	2,542	01/15/2028	3.B FE
854502-AJ-0	STANLEY BLACK & DECKER INC		05/03/2023	MORGAN STANLEY		42,996	50,000	45,775	0	0	25	0	25	0	45,800	0	(2,804)	(2,804)	1,145	11/15/2048	2.A FE
855030-AN-2	STAPLES INC		05/02/2023	BARCLAY'S CAPITAL		34,633	41,000	31,709	34,706	0	542	0	542	0	35,248	0	(615)	(615)	1,700	04/15/2026	4.C FE
855244-BE-8	STARBUCKS CORPORATION		05/08/2023	US BANK		504,605	500,000	499,395	0	0	8	0	8	0	499,403	0	5,202	5,202	5,542	02/15/2026	2.A FE
855244-BF-5	STARBUCKS CORPORATION		05/10/2023	JP MORGAN		251,645	250,000	249,510	0	0	0	0	0	0	249,510	0	2,135	2,135	2,867	02/15/2033	2.A FE
85816W-AC-8	STCR_14-1RR		04/21/2023	PAYDOWN		90,041	90,041	89,212	0	0	828	0	828	0	90,041	0	0	0	1,295	04/21/2031	1.A FE
86317E-AA-4	STSCLO_22-3		04/20/2023	PAYDOWN		54,924	54,924	54,908	54,908	0	16	0	16	0	54,924	0	0	0	1,436	10/20/2031	1.A FE
87157D-AG-4	SYNAPTICS INCORPORATED		05/19/2023	FLOW TRADERS US INST		142,375	170,000	136,217	137,608	0	1,551	0	1,551	0	139,159	0	3,216	3,216	2,984	06/15/2029	3.C FE
871829-BN-6	SYSCO CORPORATION		05/16/2023	SUSQUEHANNA		384,129	350,000	537,201	529,810	0	(1,496)	0	(1,496)	0	528,314	0	(144,186)	(144,186)	14,566	04/01/2050	2.B FE
87249T-AC-8	TICP_22		04/06/2023	CALL 100		1,652,578	1,652,578	1,637,039	1,640,371	0	1,569	0	1,569	0	1,641,940	0	10,638	10,638	41,169	04/20/2028	1.A FE
87265H-AG-4	TRI POINTE GROUP INC		06/27/2023	JEFFERIES & CO		72,750	75,000	64,103	64,140	0	781	0	781	0	64,921	0	7,829	7,829	2,304	06/15/2028	3.C FE
87342R-AH-7	TACO BELL FUNDING		05/25/2023	PAYDOWN		1,250	1,250	1,003	1,003	0	247	0	247	0	1,250	0	0	0	14	08/25/2051	2.B FE
874054-AE-9	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/04/2023	BCNSTEQ9A		489,670	500,000	499,780	499,838	0	45	0	45	0	499,883	0	(10,213)	(10,213)	8,617	03/28/2024	2.B FE
874054-AJ-8	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/10/2023	JANE STREET EXECUTIO		200,016	200,000	199,890	0	0	0	0	0	0	199,890	0	126	126	0	03/28/2026	2.B 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
874054-AK-5	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/24/2023	STIFEL NICOLAUS		502,710	500,000	499,600	0	0	0	0	0	0	499,600	0	3,110	3,110	825	03/28/2028	2.B FE
879360-AA-3	TELEDYNE TECHNOLOGIES INCORPORATED		04/01/2023	MATURITY		7,000,000	7,000,000	6,997,780	6,999,715	0	285	0	285	0	7,000,000	0	0	0	22,750	04/01/2023	2.B FE
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		05/11/2023	VARIOUS		164,643	190,000	148,548	150,331	0	1,754	0	1,754	0	152,085	0	12,557	12,557	4,312	04/15/2029	3.A FE
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		05/10/2023	MORGAN STANLEY		40,625	50,000	36,625	36,877	0	383	0	383	0	37,260	0	3,365	3,365	1,114	10/15/2031	3.A FE
88033G-DP-2	TENET HEALTHCARE CORPORATION		06/15/2023	EXCHANGE OFFER		108,445	117,000	107,786	108,021	0	424	0	424	0	108,445	0	0	0	3,583	06/15/2030	3.C FE
88033G-DS-6	TENET HEALTHCARE CORPORATION		04/17/2023	BANK OF AMERICA		98,500	100,000	97,583	0	0	102	0	102	0	97,685	0	815	815	1,354	02/01/2027	4.A FE
880394-AE-1	PACTIV LLC		06/05/2023	JP MORGAN		91,350	90,000	79,958	79,341	0	854	0	854	0	80,195	0	11,155	11,155	4,858	04/15/2027	4.C FE
882384-AD-2	TEXAS EASTERN TRANSMISSION LP		05/19/2023	MIZUHO		826,125	882,000	819,789	796,876	0	5,794	0	5,794	0	802,671	0	23,455	23,455	26,411	01/15/2028	1.G FE
88632Q-AE-3	TIBCO SOFTWARE INC		04/25/2023	JEFFERIES & CO		134,559	150,000	126,506	126,563	0	900	0	900	0	127,463	0	7,096	7,096	5,579	03/31/2029	4.B FE
891906-AB-5	GLOBAL PAYMENTS INC		06/01/2023	MATURITY		7,500,000	7,500,000	7,565,460	7,512,313	0	(12,313)	0	(12,313)	0	7,500,000	0	0	0	140,625	06/01/2023	2.C FE
892356-AB-2	TRACTOR SUPPLY COMPANY		05/01/2023	VARIOUS		399,468	400,000	398,236	0	0	0	0	0	0	398,236	0	1,232	1,232	0	05/15/2033	2.B FE
89469A-AD-6	TREEHOUSE FOODS INC		04/14/2023	TRUIST BANK		71,400	80,000	64,100	64,625	0	643	0	643	0	65,268	0	6,132	6,132	2,018	09/01/2028	5.A FE
89680E-AA-7	TRITON WATER HOLDINGS INC		04/25/2023	JEFFERIES & CO		12,600	15,000	10,650	10,862	0	146	0	146	0	11,008	0	1,592	1,592	536	04/01/2029	5.B FE
89788K-AA-4	TRUIST BANK		05/04/2023	INTL FCSTONE FINANCI		805,170	1,000,000	998,400	998,799	0	55	0	55	0	998,854	0	(193,684)	(193,684)	14,813	03/11/2030	1.F FE
90265E-AQ-3	UDR INC		05/16/2023	SUSQUEHANNA		110,081	123,000	131,462	130,288	0	(381)	0	(381)	0	129,907	0	(19,825)	(19,825)	3,313	01/15/2030	2.A FE
90290M-AE-1	US FOODS INC		06/12/2023	CITIGROUP		53,100	59,000	49,118	49,361	0	451	0	451	0	49,812	0	3,288	3,288	1,463	06/01/2030	4.C FE
90327Q-D4-8	USAA CAPITAL CORP		04/05/2023	BCNSTEQ9A		498,373	500,000	499,380	499,927	0	57	0	57	0	499,984	0	(1,611)	(1,611)	3,229	05/01/2023	1.B FE
907818-CS-5	UNION PACIFIC CORPORATION		04/12/2023	PERFORMANCE TRUST CA		529,945	500,000	515,865	0	0	(51)	0	(51)	0	515,814	0	14,131	14,131	9,929	06/01/2033	1.G FE
911163-AA-1	UNITED NATURAL FOODS INC		04/17/2023	JP MORGAN		36,957	40,000	37,444	37,383	0	116	277	(161)	0	37,221	0	(264)	(264)	1,380	10/15/2028	4.C FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		05/04/2023	BARCLAY'S CAPITAL		44,250	50,000	41,000	41,220	0	310	0	310	0	41,531	0	2,719	2,719	1,628	07/15/2030	3.B FE
91159H-JG-6	US BANCORP		05/04/2023	VARIOUS		776,796	834,000	796,344	796,992	0	842	0	842	0	797,834	0	(21,038)	(21,038)	32,234	07/22/2033	1.F FE
91159H-JM-3	US BANCORP		06/07/2023	UBS SECURITIES		350,301	350,000	350,000	0	0	0	0	0	0	350,000	0	301	301	0	06/12/2029	1.F FE
913229-AA-8	UNITED SHORE FINANCIAL SERVICES LL		05/23/2023	MARKET AXESS AS A BR		48,752	59,000	44,840	45,215	0	636	0	636	0	45,852	0	2,900	2,900	1,983	04/15/2029	3.C FE
91913Y-BA-7	VALERO ENERGY CORPORATION		04/17/2023	BCNSTEQ9A		480,444	500,000	476,475	482,623	0	4,205	0	4,205	0	486,828	0	(6,384)	(6,384)	3,550	03/15/2024	2.B FE
92343V-ER-1	VERIZON COMMUNICATIONS INC		04/26/2023	TRUIST BANK		990,850	1,000,000	1,013,094	962,110	0	1,877	0	1,877	0	963,987	0	26,864	26,864	25,974	09/21/2028	2.A FE
92346L-AE-3	VERITAS US INC / VERITAS BERMUDA L		05/23/2023	VARIOUS		119,549	160,000	107,411	110,400	0	5,071	0	5,071	0	115,471	0	4,078	4,078	8,307	09/01/2025	4.C FE
92564R-AJ-4	VICI PROPERTIES LP		05/24/2023	CITIZENS CAPITIAL MA		89,408	91,000	82,448	81,178	0	814	0	814	0	81,992	0	7,415	7,415	4,288	02/01/2027	2.C FE
92911U-AJ-7	VOYA_16-2R		04/19/2023	PAYDOWN		163,132	163,132	162,479	163,132	0	0	0	0	0	163,132	0	0	0	4,667	07/19/2028	1.A FE
92914N-AJ-0	VOYA_151R		04/18/2023	PAYDOWN		177,769	177,769	176,608	177,174	0	595	0	595	0	177,769	0	0	0	4,845	01/18/2029	1.A FE
92916M-AF-8	VOYA_17-1R		04/17/2023	PAYDOWN		44,946	44,946	44,485	0	0	461	0	461	0	44,946	0	0	0	645	04/17/2030	1.A FE
92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC		06/29/2023	PERFORMANCE TRUST CA		508,672	475,000	508,701	0	0	(3,087)	0	(3,087)	0	505,614	0	3,058	3,058	12,317	08/01/2026	2.A FE
92943G-AD-3	WR GRACE HOLDINGS LLC		04/04/2023	MORGAN STANLEY		110,688	115,000	97,673	99,062	0	776	0	776	0	99,838	0	10,850	10,850	1,729	06/15/2027	4.A FE
94106L-BT-5	WASTE MANAGEMENT INC		05/12/2023	VARIOUS		1,016,387	1,000,000	998,580	0	0	0	0	0	0	998,580	0	17,807	17,807	11,608	02/15/2030	2.A FE
94980V-AG-3	WELLS FARGO BANK NA 5.95 08/26/36		05/08/2023	JP MORGAN		530,182	515,000	578,917	561,085	0	(859)	0	(859)	0	560,226	0	(30,044)	(30,044)	21,620	08/26/2036	2.A FE
95000U-3D-3	WELLS FARGO & COMPANY		04/17/2023	JANE STREET EXECUTIO		230,794	230,000	230,000	0	0	0	0	0	0	230,000	0	794	794	0	04/24/2034	1.E FE
95081Q-AP-9	WESCO DISTRIBUTION INC		05/02/2023	BANK OF AMERICA		204,960	200,000	199,330	197,127	0	134	0	134	0	197,261	0	7,699	7,699	5,599	06/15/2028	3.B FE
958254-AD-6	WESTERN GAS PARTNERS LP		04/03/2023	GOLDMAN SACHS		31,090	35,000	28,687	28,728	0	185	0	185	0	28,912	0	2,178	2,178	975	04/01/2044	2.C FE
958254-AJ-3	WESTERN GAS PARTNERS LP		05/26/2023	VARIOUS		79,360	95,000	76,497	76,610	0	94	0	94	0	76,704	0	2,656	2,656	3,356	03/01/2048	2.C FE
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		05/22/2023	VARIOUS		449,196	495,000	423,041	422,731	0	2,486	0	2,486	0	425,217	0	23,979	23,979	15,509	02/01/2030	2.C FE
96926J-AC-1	WILLIAM CARTER COMPANY (THE)		05/24/2023	VARIOUS		319,485	326,000	306,614	306,419	0	1,571	0	1,571	0	307,990	0	11,495	11,495	12,536	03/15/2027	3.B FE
98978V-AV-5	ZOETIS INC		05/04/2023	GOLDMAN SACHS		268,475	250,000	249,603	249,603	0	10	0	10	0	249,613	0	18,862	18,862	6,689	11/16/2032	2.B FE
008911-BK-4	AIR CANADA	A	06/16/2023	VARIOUS		148,606	160,000	144,134	0	0	1,008	0	1,008	0	145,143	0	3,464	3,464	1,894	08/15/2026	3.B FE
071734-AD-9	BAUSCH HEALTH COMPANIES INC	A	05/25/2023	BANK OF AMERICA		8,460	18,000	(7,561)	7,119	0	406	153	253	0	7,371	0	1,089	1,089	1,103	01/15/2028	6. FE
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERTIES	A	04/19/2023	BANK OF AMERICA		86,688	95,000	79,944	79,830	0	782	0	782	0	80,611	0	6,076	6,076	3,563	09/15/2027	4.A FE
136375-BQ-4	CANADIAN NATIONAL RAILWAY CO	A	05/03/2023	JANE STREET EXECUTIO		816,307	700,000	1,007,174	987,935	0	(5,331)	0	(5,331)	0	982,604	0	(166,297)	(166,297)	21,073	11/15/2037	1.F FE
13645R-AX-2	CANADIAN PACIFIC RAILWAY COMPANY	A	05/03/2023	JANE STREET EXECUTIO		105,714	100,000	143,158	143,118	0	(12)	0	(12)	0	143,106	0	(37,392)	(37,392)	3,913	09/15/2115	2.B FE
13645R-BF-0	CANADIAN PACIFIC RAILWAY LTD	A	05/03/2023	GOLDMAN SACHS		89,699	100,000	83,113	83,113	0	528	0	528	0	83,642	0	6,057	6,057	1,041	12/02/2031	2.B 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
15135U-AM-1	CENOVUS ENERGY INC	A	05/04/2023	VARIOUS		293,770	300,000	287,264	287,264	0	952	0	952	0	288,215	0	5,555	5,555	7,190	04/15/2027	2.C FE
335934-AL-9	FIRST QUANTUM MINERALS LTD	A	05/31/2023	CALL 100		81,000	81,000	78,022	77,097	0	659	0	659	0	77,756	0	3,244	3,244	4,050	04/01/2025	4.A FE
67077M-AN-8	NUTRIEN LTD	A	05/11/2023	BANK OF AMERICA		260,486	286,000	249,176	249,176	0	796	0	796	0	249,973	0	10,513	10,513	7,865	03/15/2035	2.B FE
67077M-BA-5	NUTRIEN LTD	A	05/03/2023	MORGAN STANLEY		404,056	400,000	399,280	0	0	0	0	0	0	399,280	0	4,776	4,776	2,069	03/27/2028	2.B FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP	A	04/20/2023	GOLDMAN SACHS		40,050	40,000	39,800	0	0	1	0	1	0	39,801	0	249	249	1,104	05/15/2026	4.A FE
71644E-AE-2	PETRO-CANADA	A	05/16/2023	UBS SECURITIES		96,629	90,000	116,392	107,575	0	(1,878)	0	(1,878)	0	105,697	0	(9,068)	(9,068)	3,012	06/15/2026	2.A FE
94106B-AD-3	WASTE CONNECTIONS INC	A	05/01/2023	BANK OF AMERICA		168,350	250,000	246,253	246,343	0	22	0	22	0	246,365	0	(78,015)	(78,015)	5,900	01/15/2052	2.A FE
02154C-AF-0	ALTICE FINANCING SA	C	04/25/2023	JEFFERIES & CO		60,428	75,000	57,375	58,011	0	818	0	818	0	58,830	0	1,599	1,599	2,927	01/15/2028	4.B FE
03938L-BF-0	ARCELORMITTAL SA	C	05/16/2023	BNP PARIBAS		102,947	100,000	102,465	0	0	(24)	0	(24)	0	102,441	0	506	506	3,192	11/29/2032	2.C FE
05581K-AF-8	BNP PARIBAS SA	C	06/05/2023	UBS SECURITIES		350,214	350,000	350,000	0	0	0	0	0	0	350,000	0	214	214	0	06/12/2029	1.D FE
05635J-AA-8	BACARDI LTD	C	06/06/2023	VARIOUS		400,248	400,000	399,904	0	0	0	0	0	0	399,904	0	344	344	0	01/15/2029	2.C FE
05635J-AB-6	BACARDI LTD	C	06/06/2023	STIFEL NICOLAUS		199,498	200,000	199,254	0	0	0	0	0	0	199,254	0	244	244	0	06/15/2033	2.C FE
05635J-AC-4	BACARDI LTD	C	06/06/2023	STATE STREET BANK		199,932	200,000	199,282	0	0	0	0	0	0	199,282	0	650	650	0	06/15/2043	2.C FE
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C	06/09/2023	CALL 100		75,000	75,000	70,875	71,237	0	669	0	669	0	71,906	0	3,094	3,094	2,803	04/15/2025	3.C FE
46590X-AH-9	JBS USA LUX SA	C	05/23/2023	BARCLAY'S CAPITAL		184,190	200,000	190,000	190,000	0	333	0	333	0	190,333	0	(6,143)	(6,143)	10,669	04/01/2033	2.C FE
46590X-AJ-5	JBS USA LUX SA	C	05/23/2023	VARIOUS		178,005	200,000	191,000	191,000	0	49	0	49	0	191,049	0	(13,044)	(13,044)	6,283	12/01/2052	2.C FE
48250M-AK-3	KKR_11-R	C	04/15/2023	PAYDOWN		32,756	32,756	32,330	32,333	0	423	0	423	0	32,756	0	0	0	929	01/15/2031	1.A FE
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS SCA	C	05/04/2023	MORGAN STANLEY		201,704	200,000	199,386	0	0	4	0	4	0	199,390	0	2,314	2,314	897	03/30/2028	1.G FE
60687Y-CZ-0	MIZUHO FINANCIAL GROUP INC	C	06/29/2023	JANE STREET EXECUTIO		234,192	234,000	234,000	0	0	0	0	0	0	234,000	0	192	192	0	07/06/2029	1.G FE
60687Y-DB-2	MIZUHO FINANCIAL GROUP INC	C	06/29/2023	SMBC		233,930	234,000	234,000	0	0	0	0	0	0	234,000	0	(70)	(70)	0	07/06/2034	1.G FE
656531-AD-2	STATOILHYDRO ASA	C	04/04/2023	BANK OF AMERICA		1,063,050	1,000,000	1,095,570	1,084,888	0	(7,402)	0	(7,402)	0	1,077,486	0	(14,436)	(14,436)	28,004	11/15/2025	1.D FE
716973-AA-0	PFIZER INVESTMENT ENTERPRISES PTE.	C	05/19/2023	STATE STREET BANK		199,642	200,000	199,886	0	0	0	0	0	0	199,886	0	(244)	(244)	103	05/19/2025	1.E FE
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE	C	05/16/2023	CANTOR FITZGERALD		100,836	100,000	99,851	0	0	0	0	0	0	99,851	0	985	985	0	05/19/2053	1.E FE
77578J-AC-2	ROLLS-ROYCE PLC	C	04/04/2023	FLOW TRADERS US INST		199,250	200,000	175,359	174,773	0	1,153	0	1,153	0	175,926	0	23,324	23,324	5,463	10/15/2027	3.C FE
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD	C	06/21/2023	CALL 105.75		85,658	81,000	84,625	81,920	0	(167)	0	(167)	0	81,754	0	(754)	(754)	10,189	06/01/2025	3.C FE
806854-AK-1	SCHLUMBERGER INVESTMENT SA	C	05/08/2023	CANTOR FITZGERALD		199,788	200,000	199,620	0	0	0	0	0	0	199,620	0	168	168	0	05/15/2028	1.F FE
81725W-AK-9	SENSATA TECHNOLOGIES BV	C	04/24/2023	MITSUBISHI UFJ		289,200	320,000	264,227	266,445	0	2,193	0	2,193	0	268,639	0	20,561	20,561	6,791	04/15/2029	3.C FE
853254-CU-2	STANDARD CHARTERED PLC	C	06/28/2023	VARIOUS		469,516	468,000	468,000	0	0	0	0	0	0	468,000	0	1,516	1,516	0	07/06/2034	1.G FE
984851-AF-2	YARA INTERNATIONAL ASA	C	05/04/2023	VARIOUS		297,141	308,000	274,576	275,491	0	1,765	0	1,765	0	277,256	0	19,885	19,885	6,380	06/01/2028	2.B FE
984851-AH-8	YARA INTERNATIONAL ASA	C	05/04/2023	BARCLAY'S CAPITAL		276,065	250,000	250,000	250,000	0	0	0	0	0	250,000	0	26,065	26,065	8,915	11/14/2032	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						196,405,004	200,776,295	200,001,638	138,284,917	0	(74,927)	285,678	(360,605)	0	198,479,296	(773)	(2,082,360)	(2,083,133)	3,998,504	XXX	XXX
78468R-66-3	SPDR BLOOMBERG -3 MONTH T-BILL ETF		06/07/2023	CANACCORD GENUITY	101,000.000	9,239,790	0	9,237,420	0	0	0	0	0	0	9,237,420	0	2,370	2,370	0		1.A FE
1619999999. Subtotal - Bonds - SVO Identified Funds						9,239,790	0	9,237,420	0	0	0	0	0	0	9,237,420	0	2,370	2,370	0	XXX	XXX
2509999997. Total - Bonds - Part 4						322,291,099	319,133,843	327,517,810	163,577,940	0	(73,463)	285,678	(359,141)	0	326,010,366	(773)	(3,727,334)	(3,728,107)	5,004,515	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						322,291,099	319,133,843	327,517,810	163,577,940	0	(73,463)	285,678	(359,141)	0	326,010,366	(773)	(3,727,334)	(3,728,107)	5,004,515	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
00404A-10-9	ACADIA HEALTHCARE COMPANY INC		06/20/2023	EXTERNAL MANAGER TRA	540.000	37,941		39,015	44,453	(858)	0	4,580	(5,438)	0	39,015	0	(1,074)	(1,074)	0		
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		04/11/2023	EXTERNAL MANAGER TRA	120.000	9,643		9,836	9,836	0	0	0	0	0	9,836	0	(193)	(193)	14		
00846U-10-1	AGILENT TECHNOLOGIES INC		06/22/2023	EXTERNAL MANAGER TRA	842.000	99,544		100,004	126,005	(26,001)	0	0	(26,001)	0	100,004	0	(460)	(460)	379		
00857U-10-7	AGILON HEALTH		05/08/2023	EXTERNAL MANAGER TRA	320.000	8,180		5,165	5,165	0	0	0	0	0	5,165	0	3,015	3,015	0		
012653-10-1	ALBEMARLE CORP		04/24/2023	EXTERNAL MANAGER TRA	147.000	26,933		31,878	31,878	0	0	0	0	0	31,878	0	(4,946)	(4,946)	117		
013091-10-3	ALBERTSONS COMPANY INC CLASS A		06/20/2023	EXTERNAL MANAGER TRA	1,170.000	24,317		23,971	7,259	0	0	0	0	0	23,971	0	345	345	2,580		
030420-10-3	AMERICAN WATER WORKS INC		05/09/2023	EXTERNAL MANAGER TRA	100.000	14,732		13,016	15,242	(2,226)	0	0	(2,226)	0	13,016	0	1,716	1,716	136		
032654-10-5	ANALOG DEVICES INC		06/21/2023	EXTERNAL MANAGER TRA	483.000	87,476		51,834	79,226	(27,392)	0	0	(27,392)	0	51,834	0	35,642	35,642	831		
040413-10-6	ARISTA NETWORKS INC		06/26/2023	EXTERNAL MANAGER TRA	190.000	28,661		23,611	0	0	0	0	0	0	23,611	0	5,050	5,050	0		
042735-10-0	ARROW ELECTRONICS INC		04/25/2023	EXTERNAL MANAGER TRA	95.000	10,613		8,758	9,934	(1,176)	0	0	(1,176)	0	8,758	0	1,855	1,855	0		
044186-10-4	ASHLAND INC		05/10/2023	EXTERNAL MANAGER TRA	227.000	22,640		21,558	24,409	(2,851)	0	0	(2,851)	0	21,558	0	1,082	1,082	76		

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
053332-10-2	AUTOZONE INC		06/21/2023	EXTERNAL MANAGER TRA	60.000	145,715		50,760	147,971	(97,211)	0	0	(97,211)	0	50,760	0	94,955	94,955	0		
05352A-10-0	AVANTOR INC		05/23/2023	EXTERNAL MANAGER TRA	470.000	9,814		9,453	0	0	0	0	0	0	9,453	0	361	361	0		
053807-10-3	AVNET INC		04/26/2023	EXTERNAL MANAGER TRA	666.000	28,422		24,056	27,692	(3,636)	0	0	(3,636)	0	24,056	0	4,366	4,366	193		
086516-10-1	BEST BUY INC		05/23/2023	EXTERNAL MANAGER TRA	1,460.000	102,582		105,534	102,669	(10,736)	0	1,584	(12,320)	0	105,534	0	(2,952)	(2,952)	2,241		
090572-20-7	BIO RAD LABORATORIES INC CLASS A		06/01/2023	EXTERNAL MANAGER TRA	120.000	45,044		56,899	0	0	0	346	(346)	0	56,899	0	(11,856)	(11,856)	0		
09062X-10-3	BIOGEN INC		06/08/2023	EXTERNAL MANAGER TRA	262.000	80,267		56,482	72,553	(16,071)	0	0	(16,071)	0	56,482	0	23,785	23,785	0		
09073M-10-4	BIO TECHNE CORP		06/22/2023	EXTERNAL MANAGER TRA	724.000	60,177		25,534	60,005	(34,471)	0	0	(34,471)	0	25,534	0	34,643	34,643	116		
093671-10-5	H&R BLOCK INC		06/22/2023	EXTERNAL MANAGER TRA	1,020.000	32,365		35,955	37,240	0	0	1,285	(1,285)	0	35,955	0	(3,590)	(3,590)	592		
12503M-10-8	CBOE GLOBAL MARKETS INC		06/20/2023	EXTERNAL MANAGER TRA	151.000	20,761		17,723	18,946	(1,223)	0	0	(1,223)	0	17,723	0	3,038	3,038	151		
12514G-10-8	CDW CORP		04/25/2023	EXTERNAL MANAGER TRA	286.000	47,122		20,109	51,074	(30,965)	0	0	(30,965)	0	20,109	0	27,013	27,013	169		
127387-10-8	CADENCE DESIGN SYSTEMS INC		06/21/2023	EXTERNAL MANAGER TRA	150.000	34,238		22,505	24,096	(1,592)	0	0	(1,592)	0	22,505	0	11,734	11,734	0		
12769G-10-0	CAESARS ENTERTAINMENT INC		04/11/2023	EXTERNAL MANAGER TRA	610.000	28,153		19,679	25,376	(5,697)	0	0	(5,697)	0	19,679	0	8,474	8,474	0		
134429-10-9	CAMPBELL SOUP		06/21/2023	EXTERNAL MANAGER TRA	940.000	43,122		44,293	53,345	(9,052)	0	0	(9,052)	0	44,293	0	(1,170)	(1,170)	696		
14316J-10-8	CARLYLE GROUP INC		05/10/2023	EXTERNAL MANAGER TRA	860.000	23,873		25,120	25,662	(543)	0	0	(543)	0	25,120	0	(1,246)	(1,246)	280		
14448C-10-4	CARRIER GLOBAL CORP		05/08/2023	EXTERNAL MANAGER TRA	860.000	36,572		35,475	35,475	0	0	0	0	0	35,475	0	1,097	1,097	318		
146869-10-2	CARVANA CLASS A		06/28/2023	EXTERNAL MANAGER TRA	835.000	22,801		3,958	3,958	0	0	0	0	0	3,958	0	18,843	18,843	0		
147528-10-3	CASEYS GENERAL STORES INC		06/20/2023	EXTERNAL MANAGER TRA	110.000	24,111		21,188	17,051	(2,992)	0	0	(2,992)	0	21,188	0	2,923	2,923	71		
15677J-10-8	CERIDIAN HCM HOLDING INC		05/08/2023	EXTERNAL MANAGER TRA	200.000	11,653		11,176	12,830	(1,654)	0	0	(1,654)	0	11,176	0	477	477	0		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		06/20/2023	EXTERNAL MANAGER TRA	10.000	20,498		4,314	13,875	(9,561)	0	0	(9,561)	0	4,314	0	16,184	16,184	0		
169905-10-6	CHOICE HOTELS INTERNATIONAL INC		06/07/2023	EXTERNAL MANAGER TRA	260.000	30,631		30,027	0	0	0	193	(193)	0	30,027	0	604	604	55		
184496-10-7	CLEAN HARBORS INC		06/30/2023	EXTERNAL MANAGER TRA	663.000	103,136		56,935	75,662	(18,727)	0	0	(18,727)	0	56,935	0	46,202	46,202	0		
198516-10-6	COLUMBIA SPORTSWEAR		05/23/2023	EXTERNAL MANAGER TRA	305.000	23,244		20,527	26,712	(6,185)	0	0	(6,185)	0	20,527	0	2,717	2,717	183		
200340-10-7	COMERICA INC		03/16/2023	EXTERNAL MANAGER TRA	0.000	0		0	0	0	0	0	0	0	0	0	0	0	777		
20717M-10-3	CONFLUENT INC CLASS A		05/23/2023	EXTERNAL MANAGER TRA	440.000	12,677		9,074	9,786	(711)	0	0	(711)	0	9,074	0	3,603	3,603	0		
222070-20-3	COTY INC CLASS A		06/21/2023	EXTERNAL MANAGER TRA	4,090.000	50,722		25,849	35,010	(9,162)	0	0	(9,162)	0	25,849	0	24,873	24,873	0		
23345M-10-7	DT MIDSTREAM INC		05/24/2023	EXTERNAL MANAGER TRA	1,890.000	88,693		92,843	104,441	(10,189)	0	1,409	(11,598)	0	92,843	0	(4,151)	(4,151)	2,514		
254709-10-8	DISCOVER FINANCIAL SERVICES		04/11/2023	EXTERNAL MANAGER TRA	155.000	15,536		14,093	15,164	(1,071)	0	0	(1,071)	0	14,093	0	1,444	1,444	93		
25809K-10-5	DOORDASH INC CLASS A		04/11/2023	EXTERNAL MANAGER TRA	469.000	29,383		22,897	22,897	0	0	0	0	0	22,897	0	6,486	6,486	0		
26622P-10-7	DOXIMITY INC CLASS A		05/23/2023	EXTERNAL MANAGER TRA	530.000	17,707		16,017	17,787	(1,770)	0	0	(1,770)	0	16,017	0	1,691	1,691	0		
268150-10-9	DYNATRACE INC		05/10/2023	EXTERNAL MANAGER TRA	560.000	25,282		19,494	21,448	(1,954)	0	0	(1,954)	0	19,494	0	5,789	5,789	0		
29261A-10-0	ENCOMPASS HEALTH CORP		06/08/2023	EXTERNAL MANAGER TRA	480.000	30,368		21,622	28,709	(7,087)	0	0	(7,087)	0	21,622	0	8,746	8,746	144		
29332G-10-2	ENHABIT INC		05/23/2023	EXTERNAL MANAGER TRA	800.000	10,021		10,528	10,528	0	0	0	0	0	10,528	0	(507)	(507)	0		
30063P-10-5	EXACT SCIENCES CORP		06/20/2023	EXTERNAL MANAGER TRA	470.000	40,406		29,328	3,565	(1,225)	0	39	(1,264)	0	29,328	0	11,079	11,079	0		
303250-10-4	FAIR ISAAC CORP		06/12/2023	EXTERNAL MANAGER TRA	50.000	38,864		25,715	29,929	(4,214)	0	0	(4,214)	0	25,715	0	13,149	13,149	0		
32051X-10-8	FIRST HAWAIIAN INC		04/24/2023	EXTERNAL MANAGER TRA	1,515.000	30,591		25,864	39,451	(11,026)	0	2,560	(13,586)	0	25,864	0	4,727	4,727	394		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		05/24/2023	EXTERNAL MANAGER TRA	815.000	41,891		36,520	39,332	(2,812)	0	0	(2,812)	0	36,520	0	5,371	5,371	501		
336433-10-7	FIRST SOLAR INC		05/25/2023	EXTERNAL MANAGER TRA	50.000	10,052		6,032	7,490	(1,457)	0	0	(1,457)	0	6,032	0	4,020	4,020	0		
34959J-10-8	FORTIVE CORP		05/25/2023	EXTERNAL MANAGER TRA	780.000	50,986		42,416	50,115	(7,699)	0	0	(7,699)	0	42,416	0	8,570	8,570	84		
40171V-10-0	GUIDEWIRE SOFTWARE INC		06/06/2023	EXTERNAL MANAGER TRA	120.000	8,763		9,307	0	0	0	0	0	0	9,307	0	(544)	(544)	0		
403949-10-0	HF SINCLAIR CORP		05/08/2023	EXTERNAL MANAGER TRA	177.000	6,932		6,191	9,185	(2,993)	0	0	(2,993)	0	6,191	0	741	741	80		
412822-10-8	HARLEY DAVIDSON INC		05/08/2023	EXTERNAL MANAGER TRA	840.000	31,159		26,594	34,944	(8,350)	0	0	(8,350)	0	26,594	0	4,565	4,565	139		
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC		05/24/2023	EXTERNAL MANAGER TRA	660.000	23,868		22,876	27,621	(4,745)	0	0	(4,745)	0	22,876	0	993	993	475		
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		04/26/2023	EXTERNAL MANAGER TRA	1,170.000	22,320		22,546	22,546	0	0	0	0	0	22,546	0	(226)	(226)	363		
422806-20-8	HEICO CORP CLASS A		06/20/2023	EXTERNAL MANAGER TRA	430.000	57,492		49,287	51,536	(2,249)	0	0	(2,249)	0	49,287	0	8,206	8,206	43		
427866-10-8	HERSHEY FOODS		06/20/2023	EXTERNAL MANAGER TRA	328.000	84,940		65,848	61,366	(10,940)	0	0	(10,940)	0	65,848	0	19,092	19,092	614		
446150-10-4	HUNTINGTON BANCSHARES INC		03/22/2023	EXTERNAL MANAGER TRA	0.000	0		0	0	0	0	0	0	0	0	0	0	0	228		

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
451107-10-6	IDACORP INC		05/23/2023	EXTERNAL MANAGER TRA	330.000	35,124		26,367	35,591	(9,224)	0	0	(9,224)	0	26,367	0	8,757	8,757	521		
45167R-10-4	IDEX CORP		05/23/2023	EXTERNAL MANAGER TRA	140.000	28,783		25,428	31,966	(6,538)	0	0	(6,538)	0	25,428	0	3,355	3,355	84		
45841N-10-7	INTERACTIVE BROKERS GROUP INC CLAS		04/25/2023	EXTERNAL MANAGER TRA	320.000	25,569		17,603	23,152	(5,549)	0	0	(5,549)	0	17,603	0	7,966	7,966	32		
460146-10-3	INTERNATIONAL PAPER		04/24/2023	EXTERNAL MANAGER TRA	1,710.000	62,096		54,207	59,217	(5,010)	0	0	(5,010)	0	54,207	0	7,889	7,889	791		
46090E-10-3	INVESCO QQQ TRUST SERIES		03/24/2023	JANE STREET EXECUTIO	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3,589		
46137V-35-7	INVESCO S&P EQL WGHT ETF		04/20/2023	VARIOUS	20,100.000	2,892,608		2,764,000	28,244	2,897	0	0	2,897	0	2,764,000	0	128,609	128,609	138		
464287-20-0	ISHARES CORE S&P ETF		06/15/2023	VARIOUS	126,239.000	54,200,438		53,657,986	48,501,024	5,156,962	0	0	5,156,962	0	53,657,986	0	542,452	542,452	285,375		
46434G-82-2	ISHARES MSCI JAPAN ETF		06/26/2023	VIRTU-AMERICAS	37,000.000	2,253,282		2,112,396	0	0	0	0	0	0	2,112,396	0	140,886	140,886	15,934		
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		05/09/2023	EXTERNAL MANAGER TRA	350.000	10,607		11,109	0	0	0	2,281	(2,281)	0	11,109	0	(502)	(502)	105		
48203R-10-4	JUNIPER NETWORKS INC		05/09/2023	EXTERNAL MANAGER TRA	1,500.000	43,551		45,945	47,940	(1,995)	0	0	(1,995)	0	45,945	0	(2,394)	(2,394)	330		
501044-10-1	KROGER		06/20/2023	EXTERNAL MANAGER TRA	730.000	33,491		31,938	32,543	(606)	0	0	(606)	0	31,938	0	1,553	1,553	380		
515098-10-1	LANDSTAR SYSTEM INC		05/31/2023	EXTERNAL MANAGER TRA	280.000	49,098		26,841	45,612	(18,771)	0	0	(18,771)	0	26,841	0	22,258	22,258	728		
518415-10-4	LATTICE SEMICONDUCTOR CORP		04/24/2023	EXTERNAL MANAGER TRA	100.000	9,150		4,717	6,488	(1,771)	0	0	(1,771)	0	4,717	0	4,433	4,433	0		
530307-10-7	LIBERTY BROADBAND CORP SERIES A		04/25/2023	EXTERNAL MANAGER TRA	340.000	25,397		25,364	25,789	(425)	0	0	(425)	0	25,364	0	33	33	0		
530307-30-5	LIBERTY BROADBAND CORP SERIES C		05/10/2023	EXTERNAL MANAGER TRA	370.000	28,126		30,229	0	0	0	3,257	(3,257)	0	30,229	0	(2,103)	(2,103)	0		
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC		04/25/2023	EXTERNAL MANAGER TRA	60.000	9,593		7,543	8,669	(1,126)	0	0	(1,126)	0	7,543	0	2,050	2,050	77		
552848-10-3	MGIC INVESTMENT CORP		04/11/2023	EXTERNAL MANAGER TRA	1,680.000	23,047		21,168	21,840	(672)	0	0	(672)	0	21,168	0	1,879	1,879	168		
55354G-10-0	MSCI INC		05/11/2023	EXTERNAL MANAGER TRA	88.000	41,637		44,647	0	0	0	0	0	0	44,647	0	(3,009)	(3,009)	142		
55825T-10-3	MADISON SQUARE GARDEN SPORTS CORP		05/09/2023	EXTERNAL MANAGER TRA	9.000	1,809		1,779	0	0	0	0	0	0	1,779	0	30	30	0		
56585A-10-2	MARATHON PETROLEUM CORP		05/08/2023	EXTERNAL MANAGER TRA	120.000	13,068		9,579	13,967	(4,388)	0	0	(4,388)	0	9,579	0	3,489	3,489	90		
570535-10-4	MARKEL GROUP INC		04/14/2023	EXTERNAL MANAGER TRA	50.000	66,920		46,159	65,875	(19,716)	0	0	(19,716)	0	46,159	0	20,762	20,762	0		
57638P-10-4	MASTERBRAND INC		04/11/2023	EXTERNAL MANAGER TRA	277.000	2,145		1,753	2,091	(338)	0	0	(338)	0	1,753	0	391	391	0		
58463J-30-4	MEDICAL PROPERTIES TRUST REIT INC		03/27/2023	EXTERNAL MANAGER TRA	0.000	0		0	0	0	0	0	0	0	0	0	0	0	609		
609839-10-5	MONOLITHIC POWER SYSTEMS INC		06/21/2023	EXTERNAL MANAGER TRA	330.000	153,976		112,485	116,691	(4,206)	0	0	(4,206)	0	112,485	0	41,491	41,491	578		
620076-30-7	MOTOROLA SOLUTIONS INC		06/12/2023	EXTERNAL MANAGER TRA	280.000	78,438		49,317	72,159	(22,842)	0	0	(22,842)	0	49,317	0	29,121	29,121	493		
65249B-20-8	NEWS CORP CLASS B		03/16/2023	EXTERNAL MANAGER TRA	0.000	0		0	0	0	0	0	0	0	0	0	0	0	132		
690742-10-1	OWENS CORNING		03/22/2023	EXTERNAL MANAGER TRA	0.000	0		0	0	0	0	0	0	0	0	0	0	0	361		
693282-10-5	PDF SOLUTIONS INC		04/10/2023	EXTERNAL MANAGER TRA	434.000	18,194		7,890	12,378	(4,488)	0	0	(4,488)	0	7,890	0	10,304	10,304	0		
693656-10-0	PVH CORP		06/06/2023	EXTERNAL MANAGER TRA	680.000	55,555		57,800	0	0	0	0	0	0	57,800	0	(2,245)	(2,245)	0		
69478X-10-5	PACIFIC PREMIER BANCORP INC		04/27/2023	EXTERNAL MANAGER TRA	1,729.000	38,001		41,531	54,567	(4,011)	0	9,025	(13,036)	0	41,531	0	(3,529)	(3,529)	570		
695156-10-9	PACKAGING CORP OF AMERICA		03/27/2023	EXTERNAL MANAGER TRA	0.000	0		0	0	0	0	0	0	0	0	0	0	0	311		
718546-10-4	PHILLIPS		05/08/2023	EXTERNAL MANAGER TRA	170.000	16,035		13,722	17,694	(3,971)	0	0	(3,971)	0	13,722	0	2,312	2,312	179		
72352L-10-6	PINTEREST INC CLASS A		05/23/2023	EXTERNAL MANAGER TRA	1,057.000	23,744		19,195	25,664	(6,469)	0	0	(6,469)	0	19,195	0	4,549	4,549	0		
72703H-10-1	PLANET FITNESS INC CLASS A		06/06/2023	EXTERNAL MANAGER TRA	920.000	62,001		70,093	0	0	0	0	0	0	70,093	0	(8,092)	(8,092)	0		
74051N-10-2	PREMIER INC CLASS A		05/12/2023	EXTERNAL MANAGER TRA	1,330.000	36,203		43,052	46,523	(1,383)	0	2,088	(3,471)	0	43,052	0	(6,850)	(6,850)	279		
74624M-10-2	PURE STORAGE INC CLASS A		04/11/2023	EXTERNAL MANAGER TRA	370.000	9,693		9,439	9,901	0	0	463	(463)	0	9,439	0	254	254	0		
7591EP-10-0	REGIONS FINANCIAL CORP		03/16/2023	EXTERNAL MANAGER TRA	0.000	0		0	0	0	0	0	0	0	0	0	0	0	412		
759916-10-9	REPLIGEN CORP		05/23/2023	EXTERNAL MANAGER TRA	159.000	26,771		25,822	26,920	(1,099)	0	0	(1,099)	0	25,822	0	950	950	0		
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		04/11/2023	EXTERNAL MANAGER TRA	240.000	3,549		3,715	4,423	0	0	708	(708)	0	3,715	0	(167)	(167)	0		
783549-10-8	RYDER SYSTEM INC		05/25/2023	EXTERNAL MANAGER TRA	120.000	9,596		8,527	10,028	(1,501)	0	0	(1,501)	0	8,527	0	1,069	1,069	149		
80689H-10-2	SCHNEIDER NATIONAL INC CLASS B		05/25/2023	EXTERNAL MANAGER TRA	670.000	17,475		13,601	15,678	(2,077)	0	0	(2,077)	0	13,601	0	3,874	3,874	114		
827048-10-9	SILGAN HOLDINGS INC		05/23/2023	EXTERNAL MANAGER TRA	205.000	9,688		8,477	10,627	(2,150)	0	0	(2,150)	0	8,477	0	1,211	1,211	37		
83088M-10-2	SKYWORKS SOLUTIONS INC		05/26/2023	EXTERNAL MANAGER TRA	1,130.000	118,259		96,355	102,977	(6,622)	0	0	(6,622)	0	96,355	0	21,903	21,903	1,401		
835495-10-2	SONOCO PRODUCTS		05/23/2023	EXTERNAL MANAGER TRA	790.000	47,001		44,817	47,961	(3,144)	0	0	(3,144)	0	44,817	0	2,184	2,184	790		
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		04/19/2023	EXTERNAL MANAGER TRA	505.000	19,206		13,206	20,165	(6,959)	0	0	(6,959)	0	13,206	0	6,000	6,000	670		
860630-10-2	STIFEL FINANCIAL CORP		05/23/2023	EXTERNAL MANAGER TRA	198.000	11,739		10,278	11,557	(1,279)	0	0	(1,279)	0	10,278	0	1,461	1,461	71		

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
871607-10-7	SYNOPSYS INC		06/06/2023	EXTERNAL MANAGER TRA	26.000	11,584		2,164	8,302	(6,137)	0	0	(6,137)	0	2,164	0	9,420	9,420	0		
87161C-50-1	SYNOVUS FINANCIAL CORP		03/27/2023	EXTERNAL MANAGER TRA	0.000	0		0	0	0	0	0	0	0	0	0	0	0	462		
87165B-10-3	SYNCHRONY FINANCIAL		04/11/2023	EXTERNAL MANAGER TRA	330.000	9,792		9,115	10,844	(1,729)	0	0	(1,729)	0	9,115	0	677	677	76		
876030-10-7	TAPESTRY INC		05/09/2023	EXTERNAL MANAGER TRA	1,105.000	42,940		31,415	42,078	(10,663)	0	0	(10,663)	0	31,415	0	11,525	11,525	332		
885160-10-1	THOR INDUSTRIES INC		04/11/2023	EXTERNAL MANAGER TRA	230.000	18,502		16,095	17,363	(1,267)	0	0	(1,267)	0	16,095	0	2,407	2,407	104		
894164-10-2	TRAVEL LEISURE		06/21/2023	EXTERNAL MANAGER TRA	480.000	19,398		16,378	17,472	(1,094)	0	0	(1,094)	0	16,378	0	3,021	3,021	432		
902494-10-3	TYSON FOODS INC		04/11/2023	EXTERNAL MANAGER TRA	280.000	17,383		16,610	17,430	0	0	820	(820)	0	16,610	0	774	774	134		
902681-10-5	UGI CORP		04/18/2023	EXTERNAL MANAGER TRA	1,344.000	46,813		43,452	49,822	(6,371)	0	0	(6,371)	0	43,452	0	3,362	3,362	968		
911363-10-9	UNITED RENTALS INC		05/09/2023	EXTERNAL MANAGER TRA	120.000	40,821		30,930	42,650	(11,720)	0	0	(11,720)	0	30,930	0	9,890	9,890	355		
91336L-10-7	UNIVAR SOLUTIONS INC		05/23/2023	EXTERNAL MANAGER TRA	965.000	34,125		21,944	30,687	(8,743)	0	0	(8,743)	0	21,944	0	12,181	12,181	0		
91347P-10-5	UNIVERSAL DISPLAY CORP		05/25/2023	EXTERNAL MANAGER TRA	224.000	33,056		21,134	24,201	(3,067)	0	0	(3,067)	0	21,134	0	11,921	11,921	78		
92047W-10-1	VALVOLINE INC		06/06/2023	EXTERNAL MANAGER TRA	2,421.000	92,577		61,348	79,046	(17,698)	0	0	(17,698)	0	61,348	0	31,229	31,229	0		
921943-85-8	VANGUARD TAX MANAGED FUND FTSE DEV		04/13/2023	VARIOUS	116,508.000	5,397,234		5,356,646	4,890,423	466,223	0	0	466,223	0	5,356,646	0	40,588	40,588	18,606		
922042-87-4	VANGUARD EUROPEAN STOCK INDEX FUND		04/13/2023	CABRERA CAPITAL	75,000.000	4,732,650		4,616,001	4,157,250	458,751	0	0	458,751	0	4,616,001	0	116,648	116,648	15,938		
929089-10-0	VOYA FINANCIAL INC		05/09/2023	EXTERNAL MANAGER TRA	400.000	28,277		25,053	18,201	(580)	0	252	(832)	0	25,053	0	3,224	3,224	59		
97650W-10-8	WINTRUST FINANCIAL CORP		04/13/2023	EXTERNAL MANAGER TRA	460.000	33,494		33,557	38,879	(1,040)	0	4,283	(5,323)	0	33,557	0	(63)	(63)	184		
98311A-10-5	WYNDHAM HOTELS RESORTS INC		06/06/2023	EXTERNAL MANAGER TRA	345.000	24,390		21,166	24,602	(3,436)	0	0	(3,436)	0	21,166	0	3,224	3,224	121		
98585X-10-4	YETI HOLDINGS INC		06/06/2023	EXTERNAL MANAGER TRA	300.000	11,189		12,000	0	0	0	1,539	(1,539)	0	12,000	0	(811)	(811)	0		
G0450A-10-5	ARCH CAPITAL GROUP LTD		04/26/2023	EXTERNAL MANAGER TRA	1,203.000	85,362		54,724	75,524	(20,800)	0	0	(20,800)	0	54,724	0	30,638	30,638	0		
550021-10-9	LULULEMON ATHLETICA INC	A	06/20/2023	EXTERNAL MANAGER TRA	40.000	15,268		10,904	12,815	(1,911)	0	0	(1,911)	0	10,904	0	4,364	4,364	0		
G3922B-10-7	GENPACT LTD	C	05/23/2023	EXTERNAL MANAGER TRA	595.000	22,681		25,204	27,560	(2,356)	0	0	(2,356)	0	25,204	0	(2,524)	(2,524)	82		
G6700G-10-7	NVENT ELECTRIC PLC	C	05/25/2023	EXTERNAL MANAGER TRA	360.000	15,572		11,928	13,849	(1,921)	0	0	(1,921)	0	11,928	0	3,644	3,644	126		
G96629-10-3	WILLIS TOWERS WATSON PLC	C	06/08/2023	EXTERNAL MANAGER TRA	41.000	9,233		5,779	10,028	(4,249)	0	0	(4,249)	0	5,779	0	3,454	3,454	68		
M98068-10-5	WIX.COM LTD	C	06/20/2023	EXTERNAL MANAGER TRA	420.000	33,370		38,464	0	0	0	0	0	0	38,464	0	(5,094)	(5,094)	0		
P31076-10-5	COPA HOLDINGS A SA	C	06/28/2023	EXTERNAL MANAGER TRA	1,160.000	126,371		90,732	48,766	(9,231)	0	0	(9,231)	0	90,732	0	35,639	35,639	1,902		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						73,586,379	XXX	71,816,112	61,042,162	5,422,016	0	36,712	5,385,304	0	71,816,112	0	1,770,273	1,770,273	371,314	XXX	XXX
5989999997. Total - Common Stocks - Part 4						73,586,379	XXX	71,816,112	61,042,162	5,422,016	0	36,712	5,385,304	0	71,816,112	0	1,770,273	1,770,273	371,314	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						73,586,379	XXX	71,816,112	61,042,162	5,422,016	0	36,712	5,385,304	0	71,816,112	0	1,770,273	1,770,273	371,314	XXX	XXX
5999999999. Total - Preferred and Common Stocks						73,586,379	XXX	71,816,112	61,042,162	5,422,016	0	36,712	5,385,304	0	71,816,112	0	1,770,273	1,770,273	371,314	XXX	XXX
6009999999 - Totals						395,877,478	XXX	399,333,922	224,620,102	5,422,016	(73,463)	322,390	5,026,163	0	397,826,478	(773)	(1,957,061)	(1,957,834)	5,375,829	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
638995-91-0	State Street Navigator Government Money Market Portfolio		1.C	14,109,162	14,109,162	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				14,109,162	14,109,162	XXX
9999999999 - Totals				14,109,162	14,109,162	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 2,859,278 Book/Adjusted Carrying Value $ 2,859,278
2. Average balance for the year Fair Value $ 4,144,587 Book/Adjusted Carrying Value $ 4,144,587
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 14,109,162 NAIC 2 $ .... NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					45,266,531	12,985,883	4,988,735	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					(2,788,801)	(2,787,743)	(3,630,435)	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					(7,503,921)	(82,450,982)	(9,055,467)	XXX
Bank of New York Mellon	6023 Airport Rd, Oriskany, NY 13424					2,493,802	507,648	3,787,805	XXX
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossing Blvd, Indianapolis IN 46240					47,660	684	635	XXX
State Street Bank and Trust Company	801 Pennsylvania, Kansas City, MO 64105		0.039	715,766		66,693,518	52,689,605	98,186,536	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	715,766	0	104,208,789	(19,054,904)	94,277,810	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	715,766	0	104,208,789	(19,054,904)	94,277,810	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	715,766	0	104,208,789	(19,054,904)	94,277,810	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
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	AIR LEASE CORPORATION		06/30/2023	3.000	09/15/2023	198,748	1,800	0
	AIR LEASE CORPORATION		04/03/2023	3.875	07/03/2023	223,971	4,292	1,241
	DEVON ENERGY CORPORATION		05/26/2023	8.250	08/01/2023	552,076	18,975	(100)
	JABIL INC		06/07/2023	0.000	07/07/2023	2,797,213	0	10,633
	VMWARE INC		06/29/2023	0.600	08/15/2023	1,282,002	2,967	0
	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		05/24/2023	4.375	08/15/2023	2,285,693	37,849	3,342
	ROYALTY PHARMA PLC		06/12/2023	0.750	09/02/2023	9,216,111	23,071	33,100
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						16,555,814	88,954	48,216
	CONSTELLATION BRANDS INC		06/28/2023	0.000	07/25/2023	10,958,988	0	5,105
	FIDELITY NATL INFO SERV		06/22/2023	0.000	07/14/2023	14,970,439	0	20,397
	GLOBAL PAYMENTS INC		05/31/2023	0.000	07/03/2023	9,996,677	0	51,219
	GLOBAL PAYMENTS INC		06/26/2023	0.000	07/17/2023	3,989,503	0	3,269
	GLOBAL PAYMENTS INC		06/27/2023	0.000	07/31/2023	1,990,110	0	1,311
	INTERNATIONAL FLAVORS & FRAGRANCES		06/29/2023	0.000	07/28/2023	4,977,496	0	830
	JABIL INC		06/22/2023	0.000	07/03/2023	6,297,914	0	9,368
	JABIL INC		06/26/2023	0.000	07/10/2023	9,985,113	0	8,252
	JABIL INC		06/05/2023	0.000	07/14/2023	7,483,791	0	30,975
	LEIDOS INC		06/05/2023	0.000	07/10/2023	7,488,852	0	32,019
	NORTHROP GRUMMAN CORP		05/18/2023	0.000	08/17/2023	14,889,578	0	101,911
	THERMO FISHER SCIENTIFIC INC		05/26/2023	0.000	08/21/2023	9,921,366	0	54,766
	CANADIAN NATURAL RESOURCES LTD		06/27/2023	0.000	07/25/2023	11,952,368	0	7,902
	BACARDI MARTINI BV		06/29/2023	0.000	07/12/2023	3,992,971	0	638
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						118,895,166	0	327,962
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						135,450,980	88,954	376,178
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						16,555,814	88,954	48,216
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						118,895,166	0	327,962
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						135,450,980	88,954	376,178
00142W-84-3	INVESCO PRMR US GVRN MNY CL INST	SD	06/01/2023	0.000		1,000,000	0	21,568
825252-38-0	INVESCO TREASURY-CAVU SEC		06/30/2023	0.000		30,000,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						31,000,000	0	21,568
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS		06/30/2023	0.000		30,000,000	0	0
52470G-79-1	WESTERN ASSET INSTITUTIONAL GO		06/30/2023	0.000		21,300,000	0	0
61747C-70-7	MS INST LIQ GOVT CL INST		06/30/2023	0.000		30,000,000	0	0
72701U-10-4	PIF GOVERNMENT PORTFOLIO		06/05/2023	0.000		28,128,022	0	108,801
90262Y-74-5	UBS SELECT GOVT PREF-A		06/30/2023	0.000		30,000,000	0	0
31617H-10-2	FIDELITY GOVERNMENT MONEY MARKET		06/30/2023	0.000		1,859	0	129
8309999999. Subtotal - All Other Money Market Mutual Funds						139,429,881	0	108,930
8609999999 - Total Cash Equivalents						305,880,861	88,954	506,676