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HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Priority Health

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

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

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

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

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

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

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

Internet Website Address www.priorityhealth.com

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

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

State of Michigan
County of
SS:

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

Praveen Gope Thadani	Nicholas Patrick Gates	Kimberly Lynn Thomas
President	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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	624,984,042		624,984,042	599,343,273
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	641,422,475	6,699,999	634,722,476	562,900,288
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ (12,025,438)), cash equivalents ($ 591,102,936) and short-term investments ($ 328,163,029)	907,240,524		907,240,524	465,349,090
6. Contract loans (including $ .... premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets			0	0
9. Receivables for securities	1,173,290		1,173,290	6,800,000
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,174,820,331	6,699,999	2,168,120,332	1,634,392,651
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	5,892,361		5,892,361	5,009,757
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	18,176,717	3,198,078	14,978,639	16,183,880
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ 44,187,454)	44,187,454		44,187,454	49,839,776
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,454,080		1,454,080	3,068,610
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	734,716		734,716	20,670,084
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ....)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	22,826,635		22,826,635	20,599,053
24. Health care ($ 149,822,675) and other amounts receivable	173,992,153	24,160,107	149,832,046	144,732,057
25. Aggregate write-ins for other than invested assets	38,987,227	58,120,830	(19,133,603)	(20,605,419)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,481,071,674	92,179,014	2,388,892,660	1,873,890,449
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,481,071,674	92,179,014	2,388,892,660	1,873,890,449
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaid expenses	58,120,830	58,120,830	0	0
2502. Goodwill	(19,133,603)		(19,133,603)	(20,605,419)
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	38,987,227	58,120,830	(19,133,603)	(20,605,419)

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ .... reinsurance ceded)	426,748,052	26,014,715	452,762,767	440,190,858
2.	Accrued medical incentive pool and bonus amounts	9,829,286		9,829,286	30,096,545
3.	Unpaid claims adjustment expenses	7,747,220	472,273	8,219,493	7,778,877
4.	Aggregate health policy reserves, including the liability of $ .... for medical loss ratio rebate per the Public Health Service Act	168,154,029		168,154,029	100,210,167
5.	Aggregate life policy reserves			0	0
6.	Property/casualty unearned premium reserve			0	0
7.	Aggregate health claim reserves			0	0
8.	Premiums received in advance	262,909,128		262,909,128	20,339,003
9.	General expenses due or accrued	32,022,521		32,022,521	29,711,467
10.1	Current federal and foreign income tax payable and interest thereon (including $ .... on realized gains (losses))			0	0
10.2	Net deferred tax liability			0	0
11.	Ceded reinsurance premiums payable			0	0
12.	Amounts withheld or retained for the account of others			0	0
13.	Remittances and items not allocated	4,426,824		4,426,824	4,348,433
14.	Borrowed money (including $ .... current) and interest thereon $ .... (including $ .... current)			0	0
15.	Amounts due to parent, subsidiaries and affiliates	22,054,210		22,054,210	2,734,261
16.	Derivatives			0	0
17.	Payable for securities	5,885,096		5,885,096	3,252,704
18.	Payable for securities lending			0	0
19.	Funds held under reinsurance treaties (with $ .... authorized reinsurers, $ .... unauthorized reinsurers and $ .... certified reinsurers)			0	0
20.	Reinsurance in unauthorized and certified ($ ....) companies			0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	53,982,918		53,982,918	23,784,327
23.	Aggregate write-ins for other liabilities (including $ .... current)	0	0	0	0
24.	Total liabilities (Lines 1 to 23)	993,759,284	26,486,988	1,020,246,272	662,446,642
25.	Aggregate write-ins for special surplus funds	XXX	XXX	1,000,000	1,000,000
26.	Common capital stock	XXX	XXX	8,470	8,471
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	35,821,007	35,821,002
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	1,331,816,911	1,174,614,334
32.	Less treasury stock, at cost:				
	32.1 .... shares common (value included in Line 26 $ ....)	XXX	XXX		
	32.2 .... shares preferred (value included in Line 27 $ ....)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	1,368,646,388	1,211,443,807
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,388,892,660	1,873,890,449
	DETAILS OF WRITE-INS				
2301.					
2302.					
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	0	0	0	0
2501.	Appropriated Retained Earnings	XXX	XXX	1,000,000	1,000,000
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	1,000,000	1,000,000
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date 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	4,525,776	4,248,731	8,479,461
2.	Net premium income (including $ non-health premium income)	XXX	2,679,194,434	2,384,779,869	4,695,822,159
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(162,397)	840,679	(3,224,811)
4.	Fee-for-service (net of $ medical expenses)	XXX			0
5.	Risk revenue	XXX			0
6.	Aggregate write-ins for other health care related revenues	XXX	645,419	827,950	1,358,311
7.	Aggregate write-ins for other non-health revenues	XXX	0	0	0
8.	Total revenues (Lines 2 to 7)	XXX	2,679,677,456	2,386,448,498	4,693,955,659
	Hospital and Medical:				
9.	Hospital/medical benefits		1,767,621,376	1,565,878,423	3,215,674,802
10.	Other professional services		41,145,888	33,597,547	68,144,358
11.	Outside referrals		55,602,619	57,590,685	113,458,029
12.	Emergency room and out-of-area		94,175,641	90,717,331	179,290,461
13.	Prescription drugs		334,058,099	289,005,809	546,161,925
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		47,943,739	25,855,280	50,126,366
16.	Subtotal (Lines 9 to 15)	0	2,340,547,362	2,062,645,075	4,172,855,941
	Less:				
17.	Net reinsurance recoveries		2,677,768	1,787,597	3,561,373
18.	Total hospital and medical (Lines 16 minus 17)	0	2,337,869,594	2,060,857,478	4,169,294,568
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 38,186,357 cost containment expenses		73,784,081	60,890,563	145,790,201
21.	General administrative expenses		212,102,655	200,527,788	378,453,007
22.	Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)				0
23.	Total underwriting deductions (Lines 18 through 22)	0	2,623,756,330	2,322,275,829	4,693,537,776
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	55,921,126	64,172,669	417,883
25.	Net investment income earned		25,981,922	11,558,460	31,917,331
26.	Net realized capital gains (losses) less capital gains tax of $		(8,899,199)	56,120,743	79,598,369
27.	Net investment gains (losses) (Lines 25 plus 26)	0	17,082,723	67,679,203	111,515,700
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $) (amount charged off $)]				
29.	Aggregate write-ins for other income or expenses	0	0	0	0
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	73,003,849	131,851,872	111,933,583
31.	Federal and foreign income taxes incurred	XXX			
32.	Net income (loss) (Lines 30 minus 31)	XXX	73,003,849	131,851,872	111,933,583
	DETAILS OF WRITE-INS				
0601.	Wellness Revenue	XXX	645,419	827,950	1,358,311
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	645,419	827,950	1,358,311
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.	Management Fee Revenue			0	0
2902.	Strategic reserve			0	0
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	1,211,443,847	1,241,012,898	1,241,012,898
34.	Net income or (loss) from Line 32	73,003,849	131,851,872	111,933,583
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $	74,965,760	(103,121,992)	(104,387,521)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	9,232,929	(5,898,543)	(37,115,113)
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in			0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in	5	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)	157,202,543	22,831,337	(29,569,051)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,368,646,390	1,263,844,235	1,211,443,847
	DETAILS OF WRITE-INS			
4701.	Retirement of Mclaren Shares		0	0
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,994,617,633	2,368,043,464	4,774,056,315
2.	Net investment income	25,247,927	12,464,084	32,479,218
3.	Miscellaneous income	645,419	827,950	1,358,311
4.	Total (Lines 1 to 3)	3,020,510,979	2,381,335,498	4,807,893,844
5.	Benefit and loss related payments	2,332,245,806	2,086,141,009	4,189,632,432
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	233,001,107	239,040,431	531,155,900
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	0	0	0
10.	Total (Lines 5 through 9)	2,565,246,913	2,325,181,440	4,720,788,332
11.	Net cash from operations (Line 4 minus Line 10)	455,264,066	56,154,058	87,105,512
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	76,980,715	115,236,152	177,110,103
	12.2 Stocks	0	0	91,376
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(106,373)
	12.7 Miscellaneous proceeds	8,259,102	15,744,743	396,534
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	85,239,817	130,980,895	177,491,640
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	106,439,284	66,936,985	196,609,349
	13.2 Stocks	2,054,785	9,683,999	16,375,051
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	0	125,708	6,765,000
	13.7 Total investments acquired (Lines 13.1 to 13.6)	108,494,069	76,746,692	219,749,400
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(23,254,252)	54,234,203	(42,257,760)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	4	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	9,881,578	(27,423,740)	(42,389,576)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	9,881,582	(27,423,740)	(42,389,576)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	441,891,396	82,964,521	2,458,176
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	465,349,128	462,890,952	462,890,952
	19.2 End of period (Line 18 plus Line 19.1)	907,240,524	545,855,473	465,349,128

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
		2	3											
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non-Health
Total Members at end of:														
1. Prior Year	706,112	127,178	342,074	17,698	0	0	2,066	217,096	0	0	0	0	0	0
2. First Quarter	757,514	139,587	372,837	17,314			1,966	225,810						
3. Second Quarter	756,031	136,643	370,993	17,394			1,984	229,017						
4. Third Quarter	0													
5. Current Year	0													
6. Current Year Member Months	4,525,776	820,871	2,234,808	103,694			9,793	1,356,610						
Total Member Ambulatory Encounters for Period:														
7 Physician	5,494,321	668,416	1,818,942	194,969			8,784	2,803,210						
8. Non-Physician	526,820	64,091	174,408	18,695			842	268,784						
9. Total	6,021,141	732,507	1,993,350	213,664	0	0	9,626	3,071,994	0	0	0	0	0	0
10. Hospital Patient Days Incurred	254,988	21,172	49,404	11,534			239	172,639						
11. Number of Inpatient Admissions	36,608	3,697	10,115	1,481			102	21,213						
12. Health Premiums Written (a)	2,682,898,260	360,948,097	1,009,627,161	20,243,238			5,049,569	1,287,030,195						
13. Life Premiums Direct	0													
14. Property/Casualty Premiums Written	0													
15. Health Premiums Earned	2,682,735,863	360,948,097	1,009,627,161	20,243,238			5,049,569	1,286,867,798						
16. Property/Casualty Premiums Earned	0													
17. Amount Paid for Provision of Health Care Services	2,345,564,946	290,559,686	856,701,704	17,690,913			4,051,064	1,176,561,579						
18. Amount Incurred for Provision of Health Care Services	2,340,547,363	280,288,766	847,348,101	18,044,361			4,091,777	1,190,774,358						

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 1,287,030,195

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	8,774,525					8,774,525
0399999 Aggregate accounts not individually listed-covered	134,715,420					134,715,420
0499999 Subtotals	143,489,945	0	0	0	0	143,489,945
0599999 Unreported claims and other claim reserves						309,272,822
0699999 Total amounts withheld						
0799999 Total claims unpaid						452,762,767
0899999 Accrued medical incentive pool and bonus amounts						9,829,286

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
Line of Business	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	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	64,133,036	238,484,999	4,691,874	67,879,766	68,824,910	69,100,536
2. Comprehensive (hospital and medical) group	159,431,274	741,492,101	11,860,745	177,767,331	171,292,019	185,286,419
3. Medicare Supplement	4,286,918	13,403,995	174,952	4,729,204	4,461,870	4,550,708
4. Dental Only					0	0
5. Vision Only					0	0
6. Federal Employees Health Benefits Plan	1,237,665	2,813,399	18,056	666,957	1,255,721	644,300
7. Title XVIII - Medicare	168,924,637	1,121,334,133	3,775,098	181,198,784	172,699,735	180,608,895
8 Title XIX - Medicaid					0	0
9. Credit A&H					0	0
10. Disability Income					0	0
11. Long-term care					0	0
12. Other health					0	0
13. Health subtotal (Lines 1 to 12)	398,013,530	2,117,528,627	20,520,725	432,242,042	418,534,255	440,190,858
14. Health care receivables (a)		238,188,210			0	0
15. Other non-health					0	0
16. Medical incentive pools and bonus amounts	28,070,953	40,140,046	865,671	8,963,615	28,936,624	30,096,545
17. Totals (Lines 13 - 14 + 15 + 16)	426,084,483	1,919,480,463	21,386,396	441,205,657	447,470,879	470,287,403

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

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 73,003,849	$ 111,933,583
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 73,003,849	$ 111,933,583
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 1,368,646,388	$ 1,211,443,807
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,368,646,388	$ 1,211,443,807

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

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

C. Accounting Policy

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

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

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

(4) Basis for Preferred Stocks
NOT APPLICABLE

(5) Basis for Mortgage Loans
NOT APPLICABLE

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

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

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

(9) Accounting Policies for Derivatives
NOT APPLICABLE

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

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

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

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

D. Going Concern
NONE.

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes.

NOTE 3 Business Combinations and Goodwill

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

A. Statutory Purchase Method

NOTES TO FINANCIAL STATEMENTS

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

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

1 Purchased Entity	6 Admitted Goodwill as of the Reporting Date	7 Amount of Goodwill Amortized During the Reporting Period	8 Book Value of SCA	9 Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill Col. 6/Col. 8
Total Health Care Inc	$ (19,133,603)	$ 1,471,816	$ -	0.0%
Total	$ -	$ -	$ -	XXX

B. Statutory Merger - NOT APPLICABLE

C. Assumption Reinsurance - NOT APPLICABLE

D. Impairment Loss - NOT APPLICABLE

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

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital & Surplus	$ 1,368,646,384	XXX
Less:		
(2) Admitted Positive Goodwill	$ -	XXX
(3) Admitted EDP Equipment & Operating System Software	$ -	XXX
(4) Admitted Net Deferred Taxes	$ -	XXX
(5) Adjusted Capital and Surplus (Line 1-2-3-4)	$ 1,368,646,384	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	$ 136,864,638	XXX
(7) Current period reported Admitted Goodwill	XXX	$ (19,133,603)
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	-1.4%

NOTE 4 Discontinued Operations

No significant changes.

NOTE 5 Investments

D. Loan-Backed Securities - NOT APPLICABLE

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NOT APPLICABLE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NOT APPLICABLE

H. Repurchase Agreements Transactions Accounted for as a Sale - NOT APPLICABLE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NOT APPLICABLE

M. Working Capital Finance Investments

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

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

N. Offsetting and Netting of Assets and Liabilities - NOT APPLICABLE

R. Reporting Entity's Share of Cash Pool by Asset Type - NOT APPLICABLE

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes.

NOTE 7 Investment Income

No significant changes.

NOTE 8 Derivative Instruments

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

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

NOTE 9 Income Taxes

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

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

No significant changes.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

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

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

A. Defined Benefit Plan - NOT APPLICABLE

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

No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

B. Assessments

The Company incurs an assessment based on certain membership under the Michigan Insurance Provider Assessment (IPA) Act. As the IPA taxes are the Company's responsibility, taxes are recorded under the gross method. The taxes collected and paid are recorded in premium revenue and general administrative expenses, respectively. The Company expensed $6,817,529 for IPA taxes in 2023. The corresponding liability of $6,817,529 is recorded in general expenses due or accrued as of June 30, 2023.

NOTE 15 Leases

No significant changes.

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

No significant changes.

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

B. Transfer and Servicing of Financial Assets - NOT APPLICABLE

C. Wash Sales - NOT APPLICABLE

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

No significant changes.

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

No significant changes.

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stock	$ 289,945,050	$ -	$ -	$ -	$ 289,945,050
Total assets at fair value/NAV	$ 289,945,050	$ -	$ -	$ -	$ 289,945,050

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

C. Fair Value Level - NOT APPLICABLE

D. Not Practicable to Estimate Fair Value - NOT APPLICABLE

E. NAV Practical Expedient Investments - NOT APPLICABLE

NOTE 21 Other Items

No significant changes.

NOTE 22 Events Subsequent

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

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)	$ -

NOTES TO FINANCIAL STATEMENTS

Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ 936,000
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 159,800,000
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ (65,761,000)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 296,000

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

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	Payable	Receivable	Payable	Receivable	Payable	Receivable	Payable	Ref	Receivable	Payable
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	A	$ -	$ -
2. Premium adjustments (payable) (including high risk pool premium)	$ -	$ 92,998,000	$ -	$ (1,041,000)	$ -	$ 94,039,000		$ 6,878,000	B	$ -	$ 100,917,000
3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$ 92,998,000	$ -	$ (1,041,000)	$ -	$ 94,039,000	$ -	$ 6,878,000		$ -	$ 100,917,000

Explanations of Adjustments
B.
Revised estimate

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

Adjustments to previously rendered claims reserve estimates are reflected in the statement of operations in the period in which the estimates are revised. Such reserve adjustments consist of restatements of claim estimates and release of any margin associated with these estimates. Reserve adjustments have decreased by $21,657,000 from $440,191,000 to $418,534,000 in 2023.

NOTE 26 Intercompany Pooling Arrangements

No significant changes.

NOTE 27 Structured Settlements

Not applicable.

NOTE 28 Health Care Receivables

No significant changes.

NOTE 29 Participating Policies

No significant changes.

NOTE 30 Premium Deficiency Reserves

No significant changes.

NOTE 31 Anticipated Salvage and Subrogation

No significant changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

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

6.4 By what department or departments?
....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ...... $ 979,301

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
On Deposit with State of Michigan

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 305,059,243	$ 344,777,426
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 305,059,243	$ 344,777,426
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? .... Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? .... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

   Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1.	Operating Percentages:	
	1.1 A&H loss percent	88.7 %
	1.2 A&H cost containment percent	1.7 %
	1.3 A&H expense percent excluding cost containment expenses	9.2 %
2.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
2.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
2.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
2.4	If yes, please provide the balance of the funds administered as of the reporting date	$
3.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [ ] No [X]
3.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

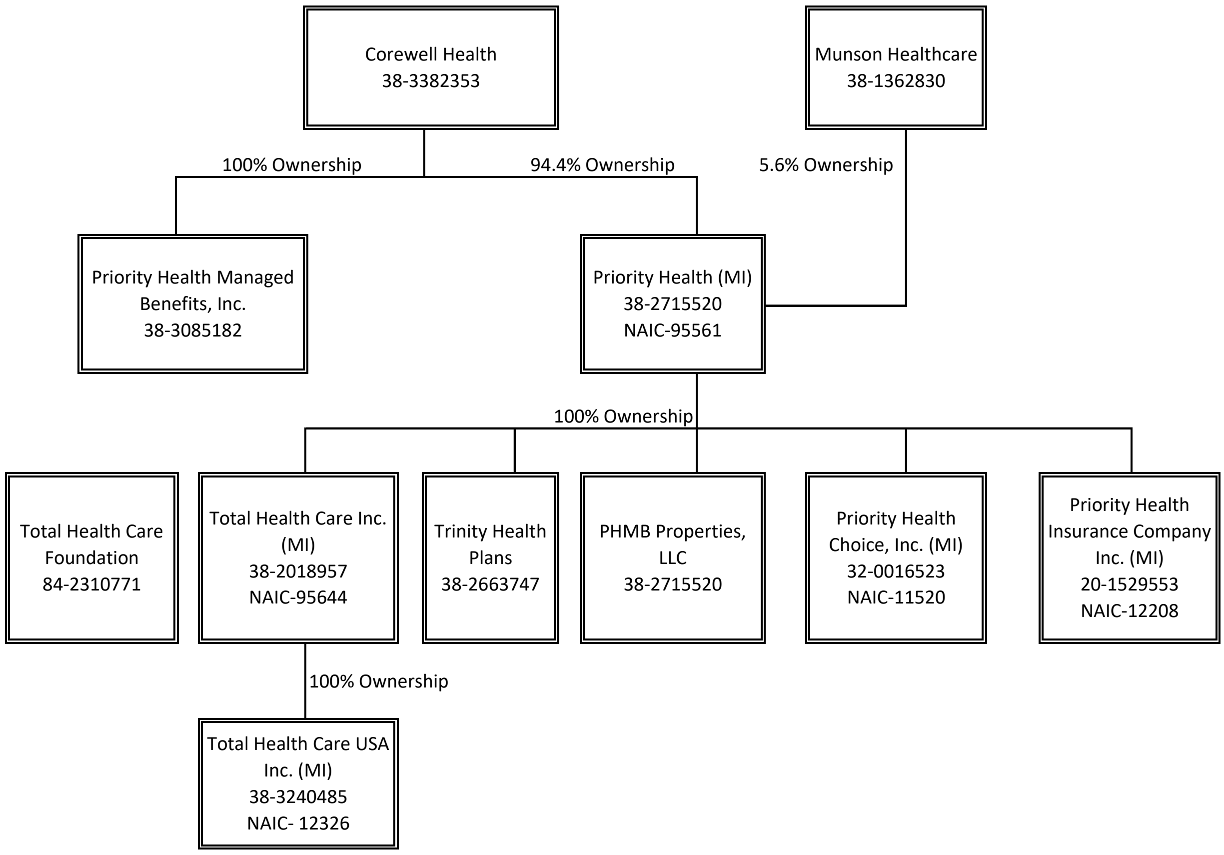
	1	Direct Business Only								
		2	3	4	5	6	7	8	9	10
States, etc.	Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama AL	N								0	
2. Alaska AK	N								0	
3. Arizona AZ	N								0	
4. Arkansas AR	N								0	
5. California CA	N								0	
6. Colorado CO	N								0	
7. Connecticut CT	N								0	
8. Delaware DE	N								0	
9. District of Columbia DC	N								0	
10. Florida FL	N								0	
11. Georgia GA	N								0	
12. Hawaii HI	N								0	
13. Idaho ID	N								0	
14. Illinois IL	N								0	
15. Indiana IN	N								0	
16. Iowa IA	N								0	
17. Kansas KS	N								0	
18. Kentucky KY	N								0	
19. Louisiana LA	N								0	
20. Maine ME	N								0	
21. Maryland MD	N								0	
22. Massachusetts MA	N								0	
23. Michigan MI	L	1,390,818,497	1,287,030,195			5,049,569			2,682,898,261	
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	1,390,818,497	1,287,030,195	0	0	5,049,569	0	0	2,682,898,261	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX								0	
61. Totals (Direct Business)	XXX	1,390,818,497	1,287,030,195	0	0	5,049,569	0	0	2,682,898,261	0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

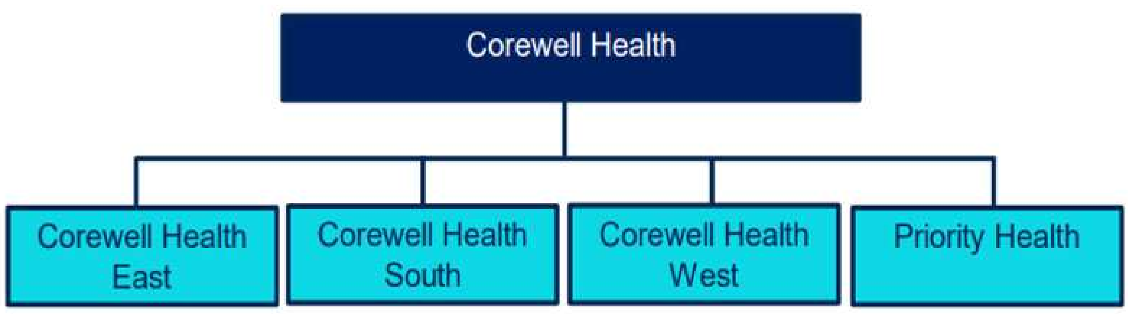
(a) Active Status Counts:

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

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

PART 1 – ORGANIZATIONAL CHART





SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

1. Medicare Part D Coverage Supplement [Document Identifier 365] 9 5 5 6 1 2 0 2 3 3 6 5 0 0 0 0 2

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,168,943,547	1,246,398,282
2.	Cost of bonds and stocks acquired	108,494,069	212,984,400
3.	Accrual of discount	610,045	652,730
4.	Unrealized valuation increase (decrease)	74,890,715	(104,463,484)
5.	Total gain (loss) on disposals	(8,792,490)	(7,419,001)
6.	Deduct consideration for bonds and stocks disposed of	76,980,715	177,331,692
7.	Deduct amortization of premium	758,654	2,007,901
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	130,213
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,266,406,517	1,168,943,547
12.	Deduct total nonadmitted amounts	6,700,000	6,700,000
13.	Statement value at end of current period (Line 11 minus Line 12)	1,259,706,517	1,162,243,547

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	832,558,317	223,497,920	204,050,899	8,962,516	832,558,317	860,967,854	0	821,086,996
2.	NAIC 2 (a)	97,831,247	8,066,056	4,316,934	(5,440,804)	97,831,247	96,139,565	0	99,796,302
3.	NAIC 3 (a)	1,474,791	0	0	(1,186,620)	1,474,791	288,171	0	1,170,865
4.	NAIC 4 (a)	278,668	0	5,730	(6,865)	278,668	266,073	0	
5.	NAIC 5 (a)	0	0	0	0	0	0	0	
6.	NAIC 6 (a)	0	0	0	0	0	0	0	
7.	Total Bonds	932,143,023	231,563,976	208,373,563	2,328,227	932,143,023	957,661,663	0	922,054,163
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock	932,143,023	231,563,976	208,373,563	2,328,227	932,143,023	957,661,663	0	922,054,163

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

NAIC 1 $ 322,633,003 ; NAIC 2 $ 9,947,509 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	328,163,024	XXX	324,884,415	1,400,612	113,806

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	303,930,849	330,260,447
2.	Cost of short-term investments acquired	223,458,964	430,243,166
3.	Accrual of discount	3,793,980	2,448,796
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(108,467)	(182,336)
6.	Deduct consideration received on disposals	202,873,885	456,969,485
7.	Deduct amortization of premium	38,412	1,869,739
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	328,163,029	303,930,849
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	328,163,029	303,930,849

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	186,327,167	101,856,640
2.	Cost of cash equivalents acquired	2,730,549,283	3,908,516,197
3.	Accrual of discount	404,198	325,536
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1,758	(290)
6.	Deduct consideration received on disposals	2,326,179,470	3,824,370,567
7.	Deduct amortization of premium	0	349
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	591,102,936	186,327,167
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	591,102,936	186,327,167

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912796-CX-5	TREASURY BILL		04/18/2023	BANK OF NEW YORK		2,862,590	3,000,000	0	1.A
912810-RM-2	US TREASURY N/B		05/08/2023	CIG		858,828	1,000,000	14,503	1.A
912810-TF-5	US TREASURY N/B		06/30/2023	BANK OF NEW YORK		745,105	950,000	6,197	1.A
912810-TG-3	US TREASURY N/B		05/31/2023	BANK OF NEW YORK		1,140,243	1,375,000	10,529	1.A
912810-TN-8	US TREASURY N/B		05/04/2023	VARIOUS		1,086,559	1,100,000	6,469	1.A
91282C-CH-2	US TREASURY N/B		05/30/2023	MOS		878,867	1,000,000	5,214	1.A
91282C-CV-1	US TREASURY N/B		06/16/2023	BANK OF NEW YORK		1,104,161	1,275,000	4,436	1.A
91282C-DG-3	US TREASURY N/B		06/30/2023	BANK OF NEW YORK		2,754,568	3,050,000	4,764	1.A
91282C-GB-1	US TREASURY N/B		06/30/2023	BANK OF NEW YORK		6,379,879	6,375,000	45,350	1.A FE
91282C-GL-9	US TREASURY N/B		05/10/2023	BANK OF NEW YORK		4,244,949	4,225,000	36,519	1.A FE
91282C-GM-7	US TREASURY N/B		05/01/2023	BANK OF NEW YORK		2,202,847	2,200,000	16,231	1.A
91282C-GT-2	US TREASURY N/B		04/06/2023	BSF		1,822,148	1,800,000	1,783	1.A
91282C-GZ-8	US TREASURY N/B		05/25/2023	BANK OF NEW YORK		1,469,004	1,500,000	3,709	1.A
91282C-HF-1	US TREASURY N/B		05/31/2023	BANK OF NEW YORK		1,101,762	1,100,000	113	1.A
91282C-HJ-3	US TREASURY N/B		06/29/2023	BANK OF NEW YORK		493,574	500,000	0	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						29,145,084	30,450,000	155,817	XXX
3132DN-F8-1	FHLMC SD1091		05/02/2023	BANK OF NEW YORK		1,971,380	2,347,755	391	1.A
3132DP-3N-6	FHLMC SD2605		05/02/2023	FTN		1,985,357	1,966,612	901	1.A
3132DP-M6-2	FHLMC SD2181		03/23/2023	BANK OF NEW YORK		(8,188)	(8,052)	(15)	1.A
3132DP-UP-1	FHLMC SD2390		05/02/2023	KEY		1,986,598	1,993,451	831	1.A
3132DV-LP-8	FHLMC SD7534		05/17/2023	BANK OF NEW YORK		297,682	341,550	285	1.A
3133KY-UK-3	FHLMC RB5086		06/21/2023	BANK OF NEW YORK		468,150	529,825	442	1.A
3133KY-UN-7	FHLMC RB5089		05/03/2023	BANK OF NEW YORK		587,057	700,833	292	1.A
3140KP-D3-4	FNMA #BQ3721		04/26/2023	BSF		407,133	484,502	700	1.A
3140XH-FQ-5	FNMA #FS1974		05/10/2023	BANK OF NEW YORK		570,343	644,284	403	1.A
3140XK-6H-8	FNMA #FS4471		04/26/2023	MOS		444,258	500,000	903	1.A
31418D-TQ-5	FNMA #MA4158		03/13/2023	BANK OF NEW YORK		(5,034)	(6,054)	(4)	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						8,704,736	9,494,706	5,129	XXX
04505A-AA-7	ASHTEAD CAPITAL INC		05/11/2023	BANK OF NEW YORK		957,694	975,000	14,002	2.C FE
10373Q-BV-1	BP CAP MKTS AMER		05/09/2023	BANK OF NEW YORK		449,991	450,000	0	1.F FE
16159L-AC-2	CHASE 2023-RPL1 A1		05/02/2023	BANK OF NEW YORK		565,505	625,000	2,005	1.A FE
16411Q-AP-6	CHENIERE ENERGY PRTNRS LP		06/06/2023	BANK OF NEW YORK		299,322	300,000	0	2.C FE
17331K-AD-1	CITZN 2023-1 A3		06/23/2023	BANK OF NEW YORK		649,893	650,000	0	1.A FE
46849L-UY-5	JACKSON NATL LIFE GLOB		04/04/2023	BANK OF NEW YORK		698,782	700,000	0	1.F FE
49327M-3E-2	KEY BK NA		06/27/2023	GOL		877,886	950,000	15,441	1.G FE
579780-AT-4	MCCORMICK & CO		04/05/2023	BANK OF NEW YORK		505,145	500,000	275	2.B FE
58768R-AC-4	MBALT 2023-A A3		05/11/2023	BANK OF NEW YORK		949,967	950,000	0	1.A FE
61691A-BL-6	MSC 2015-UBS8 A4		05/23/2023	BANK OF NEW YORK		285,035	300,000	762	1.A
677415-CV-1	OHIO PWR CO		05/08/2023	BANK OF NEW YORK		945,516	950,000	0	1.G FE
74340X-CH-2	PROLOGIS LP		06/26/2023	BANK OF NEW YORK		946,599	950,000	0	1.G FE
78355H-KW-8	RYDER SYS INC		05/10/2023	BANK OF NEW YORK		948,775	950,000	0	2.A FE
78457J-AA-0	SMRT 2022-MINI A		06/23/2023	BANK OF NEW YORK		583,875	600,000	1,229	1.A
87264A-DA-0	T-MOBILE USA INC		05/08/2023	JP MORGAN		1,172,521	1,175,000	0	2.B FE
94989Q-AV-2	WFCM 2015-SG1 A4		05/02/2023	BANK OF NEW YORK		559,690	582,347	184	1.A
009090-AA-9	AIR CANADA 2015-1A PTT		04/28/2023	SINK		2	2	0	1.F FE
0778FP-AL-3	BELL CANADA		05/08/2023	BANK OF NEW YORK		799,440	800,000	0	2.A FE
147918-AB-2	CASSA DEPOSITI E PRESTITI SPA	C	04/27/2023	BANK OF NEW YORK		499,050	500,000	0	2.B FE
606822-CZ-5	MITSUBISHI UFJ FIN GRP	C	04/11/2023	BANK OF NEW YORK		400,000	400,000	0	1.G FE

STATEMENT AS OF JUNE 30, 2023 OF THE Priority Health

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 Admini-strative Symbol
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,094,688	13,307,349	33,898	XXX
2509999997. Total - Bonds - Part 3						50,944,508	53,252,055	194,844	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						50,944,508	53,252,055	194,844	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
315911-75-0	FIDELITY 500 INDX FD		04/05/2023	DIVIDEND REINVESTMENT	2,035.368	288,880		0	
72201F-49-0	PIMCO INC FD-INS		06/30/2023	DIVIDEND REINVESTMENT	163,466.184	1,701,105		0	
922908-87-6	VANGUARD SMALL CAP IX FD		06/21/2023	DIVIDEND REINVESTMENT	700.009	64,800		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						2,054,785	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						2,054,785	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,054,785	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						2,054,785	XXX	0	XXX
6009999999 - Totals						52,999,293	XXX	194,844	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
3133KY-V7-1	FHLMC RB5138		06/01/2023	MBS PMT		19,625	19,625	17,662	19,543	0	83	0	83	0	19,625	0	0	0	165	12/01/2041	1.A
3140QD-5S-9	FNMA #CA6256		06/01/2023	MBS PMT		17,368	17,368	16,060	17,327	0	41	0	41	0	17,368	0	0	0	186	07/01/2050	1.A
3140QN-QV-7	FNMA #CB3167		06/01/2023	MBS PMT		11,074	11,074	10,389	11,056	0	19	0	19	0	11,074	0	0	0	128	03/01/2052	1.A
3140QP-A8-0	FNMA #CB3630		06/01/2023	MBS PMT		14,303	14,303	14,166	14,299	0	3	0	3	0	14,303	0	0	0	255	05/01/2052	1.A
3140X6-JS-1	FNMA #FM2972		06/01/2023	MBS PMT		16,573	16,573	16,871	16,587	0	(14)	0	(14)	0	16,573	0	0	0	279	12/01/2044	1.A
3140X9-GM-1	FNMA #FM5603		06/01/2023	MBS PMT		12,767	12,767	12,631	12,761	0	5	0	5	0	12,767	0	0	0	156	09/01/2048	1.A
3140XG-ZJ-1	FNMA #FS1644		06/01/2023	MBS PMT		11,558	11,558	10,999	11,535	0	24	0	24	0	11,558	0	0	0	149	04/01/2042	1.A
31418E-BK-5	FNMA #MA4541		06/01/2023	MBS PMT		36,649	36,649	33,603	36,518	0	131	0	131	0	36,649	0	0	0	367	02/01/2042	1.A
31418E-ES-5	FNMA #MA4644		06/01/2023	MBS PMT		66,238	66,238	66,114	66,235	0	3	0	3	0	66,238	0	0	0	1,117	05/01/2052	1.A
36179Q-T7-6	GNMA #MA2374		06/01/2023	MBS PMT		7,390	7,390	8,005	7,428	0	(37)	0	(37)	0	7,390	0	0	0	147	11/20/2044	1.A
36179R-BX-6	GNMA #MA2754		06/01/2023	MBS PMT		3,385	3,385	3,466	3,388	0	(3)	0	(3)	0	3,385	0	0	0	49	04/20/2045	1.A
36179R-NX-3	GNMA #MA3106		06/01/2023	MBS PMT		3,396	3,396	3,521	3,401	0	(5)	0	(5)	0	3,396	0	0	0	57	09/20/2045	1.A
36179R-Q4-4	GNMA #MA3175		06/01/2023	MBS PMT		8,533	8,533	9,505	8,568	0	(35)	0	(35)	0	8,533	0	0	0	156	10/20/2045	1.A
36179S-QV-2	GNMA #MA4068		06/01/2023	MBS PMT		9,582	9,582	10,122	9,603	0	(21)	0	(21)	0	9,582	0	0	0	121	11/20/2046	1.A
36179T-JW-6	GNMA #MA4777		06/01/2023	MBS PMT		15,673	15,673	13,932	15,614	0	59	0	59	0	15,673	0	0	0	193	10/20/2047	1.A
36179T-LR-4	GNMA #MA4836		06/20/2023	MBS PMT		14,017	14,017	12,705	13,934	0	83	0	83	0	14,017	0	0	0	176	11/20/2047	1.A
36179T-SG-1	GNMA #MA5019		06/20/2023	MBS PMT		16,358	16,358	15,192	16,269	0	89	0	89	0	16,358	0	0	0	237	02/20/2048	1.A
36179T-SH-9	GNMA #MA5020		06/01/2023	MBS PMT		2,890	2,890	2,984	2,894	0	(4)	0	(4)	0	2,890	0	0	0	48	02/20/2048	1.A
36179U-GD-8	GNMA #MA5596		06/01/2023	MBS PMT		4,809	4,809	4,995	4,816	0	(7)	0	(7)	0	4,809	0	0	0	89	11/20/2048	1.A
36179U-MN-9	GNMA #MA5765		06/01/2023	MBS PMT		6,744	6,744	7,385	6,781	0	(37)	0	(37)	0	6,744	0	0	0	137	02/20/2049	1.A
36179V-N2-2	GNMA #MA6709		06/01/2023	MBS PMT		17,003	17,003	14,498	16,921	0	83	0	83	0	17,003	0	0	0	179	06/20/2050	1.A
36179W-DS-4	GNMA #MA7313		06/01/2023	MBS PMT		58,589	58,589	60,614	58,668	0	(79)	0	(79)	0	58,589	0	0	0	736	04/20/2051	1.A
36179W-TY-4	GNMA #MA7767		06/01/2023	MBS PMT		59,866	59,866	61,307	59,923	0	(57)	0	(57)	0	59,866	0	0	0	626	12/20/2051	1.A
36179X-QY-5	GNMA #MA8571		06/01/2023	MBS PMT		1,848	1,848	1,882	0	0	(1)	0	(1)	0	1,848	0	0	0	20	01/20/2053	1.A
36202V-XU-0	GNMA #610991		06/01/2023	MBS PMT		315	315	313	315	0	0	0	0	0	315	0	0	0	7	06/15/2034	1.A
3622A2-R3-8	GNMA #784106		06/01/2023	MBS PMT		17,308	17,308	18,466	17,356	0	(47)	0	(47)	0	17,308	0	0	0	253	01/20/2046	1.A
3622AA-4S-0	GNMA #785433		06/01/2023	MBS PMT		21,862	21,862	22,815	21,898	0	(36)	0	(36)	0	21,862	0	0	0	228	04/20/2051	1.A
3622AA-4V-3	GNMA #785436		06/01/2023	MBS PMT		49,416	49,416	45,509	49,275	0	140	0	140	0	49,416	0	0	0	508	04/20/2051	1.A
36291E-RM-5	GNMA #626092		06/01/2023	MBS PMT		183	183	186	183	0	0	0	0	0	183	0	0	0	4	03/15/2034	1.A
36291S-PT-1	GNMA #636834		06/01/2023	MBS PMT		130	130	133	130	0	0	0	0	0	130	0	0	0	3	11/15/2034	1.A
36295N-ND-5	GNMA #675488		06/01/2023	MBS PMT		293	293	292	293	0	0	0	0	0	293	0	0	0	7	06/15/2038	1.A
36295Q-LK-4	GNMA #677230		06/01/2023	MBS PMT		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/15/2038	1.A
36295S-C8-7	GNMA #678795		06/01/2023	MBS PMT		122	122	124	122	0	0	0	0	0	122	0	0	0	3	12/15/2037	1.A
36296K-MW-9	GNMA #693473		06/01/2023	MBS PMT		702	702	706	703	0	0	0	0	0	702	0	0	0	16	06/15/2038	1.A
36296U-HC-7	GNMA #701427		06/01/2023	MBS PMT		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/15/2038	1.A
38378B-5S-4	GNMA 2013-15 AC		06/01/2023	MBS PMT		2,491	2,491	2,507	2,492	0	(1)	0	(1)	0	2,491	0	0	0	19	08/16/2051	1.A
38378K-BX-6	GNMA 2013-21 AB		06/01/2023	MBS PMT		53,419	53,419	53,557	53,430	0	(11)	0	(11)	0	53,419	0	0	0	359	07/16/2051	1.A
912828-ZE-3	US TREASURY N/B		06/01/2023	BANK OF NEW YORK		88,555	100,000	100,988	100,608	0	(59)	0	(59)	0	100,549	0	(11,994)	(11,994)	418	03/31/2027	1.A
912828-ZT-0	US TREASURY N/B		06/22/2023	BANK OF NEW YORK		1,067,243	1,150,000	1,045,705	1,053,258	0	14,689	0	14,689	0	1,067,947	0	(703)	(703)	1,347	05/31/2025	1.A
91282C-AP-6	US TREASURY N/B		04/10/2023	CIG		390,750	400,000	398,625	399,469	0	184	0	184	0	399,653	0	(8,903)	(8,903)	243	10/15/2023	1.A
91282C-CS-8	US TREASURY N/B		06/29/2023	BANK OF NEW YORK		225,500	275,000	239,486	241,473	0	1,741	0	1,741	0	243,214	0	(17,714)	(17,714)	3,029	08/15/2031	1.A
91282C-CV-1	US TREASURY N/B		05/17/2023	BANK OF NEW YORK		2,390,690	2,700,000	2,417,977	2,445,131	0	14,624	0	14,624	0	2,459,755	0	(69,064)	(69,064)	20,997	08/31/2028	1.A
91282C-DG-3	US TREASURY N/B		05/10/2023	BANK OF NEW YORK		530,056	575,000	512,401	0	0	3,110	0	3,110	0	515,512	0	14,544	14,544	3,445	10/31/2026	1.A
91282C-DZ-1	US TREASURY N/B		06/22/2023	BANK OF NEW YORK		880,993	925,000	870,837	870,837	0	9,145	0	9,145	0	879,982	0	1,011	1,011	10,476	02/15/2025	1.A
91282C-EP-2	US TREASURY N/B		06/29/2023	BANK OF NEW YORK		4,006,256	4,225,000	3,992,460	2,140,466	0	6,877	0	6,877	0	4,002,015	0	4,241	4,241	63,093	05/15/2032	1.A
91282C-EU-1	US TREASURY N/B		06/22/2023	BANK OF NEW YORK		1,446,563	1,500,000	1,492,324	1,493,286	0	1,279	0	1,279	0	1,494,565	0	(48,002)	(48,002)	22,859	06/15/2025	1.A FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	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 Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-GB-1	US TREASURY N/B		06/26/2023	BANK OF NEW YORK		1,797,398	1,800,000	1,806,922	0	0	(21)	0	(21)	0	1,806,901	0	(9,503)	(9,503)	34,249	12/31/2029	1.A FE
91282C-GL-9	US TREASURY N/B		06/23/2023	BANK OF NEW YORK		1,952,807	1,950,000	1,958,150	0	0	(227)	0	(227)	0	1,957,923	0	(5,116)	(5,116)	17,337	02/15/2026	1.A FE
91282C-GM-7	US TREASURY N/B		06/29/2023	BANK OF NEW YORK		291,750	300,000	300,835	0	0	(6)	0	(6)	0	300,829	0	(9,079)	(9,079)	4,003	02/15/2033	1.A
0109999999. Subtotal - Bonds - U.S. Governments						15,651,053	16,482,492	15,709,939	9,324,807	0	51,704	0	51,704	0	15,811,337	0	(160,282)	(160,282)	188,676	XXX	XXX
31283H-S9-7	FHLMC G01444		06/01/2023	MBS PMT		204	204	212	204	0	0	0	0	0	204	0	0	0	5	08/01/2032	1.A
31287X-Z8-2	FHLMC C70767		06/01/2023	MBS PMT		254	254	263	254	0	0	0	0	0	254	0	0	0	6	09/01/2032	1.A
3128K6-5B-2	FHLMC A46242		06/01/2023	MBS PMT		356	356	343	355	0	1	0	1	0	356	0	0	0	7	07/01/2035	1.A
3128M4-K6-9	FHLMC G02717		06/01/2023	MBS PMT		351	351	347	351	0	0	0	0	0	351	0	0	0	7	02/01/2037	1.A
3128M7-4V-5	FHLMC G05936		06/01/2023	MBS PMT		959	959	1,009	961	0	(2)	0	(2)	0	959	0	0	0	16	07/01/2040	1.A
3128MJ-2C-3	FHLMC G08770		06/01/2023	MBS PMT		21,193	21,193	18,779	21,117	0	76	0	76	0	21,193	0	0	0	305	07/01/2047	1.A
3128MJ-4L-1	FHLMC G08826		06/01/2023	MBS PMT		535	535	566	536	0	(1)	0	(1)	0	535	0	0	0	11	06/01/2048	1.A
3128MJ-6A-3	FHLMC G08864		06/01/2023	MBS PMT		5,866	5,866	6,184	5,880	0	(14)	0	(14)	0	5,866	0	0	0	122	02/01/2049	1.A
3128MJ-6H-8	FHLMC G08871		06/01/2023	MBS PMT		36,812	36,812	37,150	36,824	0	(12)	0	(12)	0	36,812	0	0	0	543	04/01/2049	1.A
3128MJ-6P-0	FHLMC G08877		06/01/2023	MBS PMT		20,354	20,354	20,918	20,371	0	(17)	0	(17)	0	20,354	0	0	0	351	05/01/2049	1.A
3128MJ-BP-4	FHLMC G08045		06/01/2023	MBS PMT		282	282	280	281	0	0	0	0	0	282	0	0	0	6	03/01/2035	1.A
3128MJ-BQ-2	FHLMC G08046		06/01/2023	MBS PMT		766	766	778	767	0	(1)	0	(1)	0	766	0	0	0	17	03/01/2035	1.A
3128MJ-CJ-7	FHLMC G08072		06/01/2023	MBS PMT		394	394	384	393	0	0	0	0	0	394	0	0	0	8	08/01/2035	1.A
3128MJ-F4-7	FHLMC G08186		06/01/2023	MBS PMT		287	287	284	287	0	0	0	0	0	287	0	0	0	7	03/01/2037	1.A
3128MJ-LL-2	FHLMC G08330		06/01/2023	MBS PMT		273	273	276	274	0	0	0	0	0	273	0	0	0	5	01/01/2039	1.A
3128MJ-LX-6	FHLMC G08341		06/01/2023	MBS PMT		602	602	650	604	0	(2)	0	(2)	0	602	0	0	0	12	04/01/2039	1.A
3128MJ-Q7-8	FHLMC G08477		06/01/2023	MBS PMT		2,730	2,730	2,821	2,733	0	(3)	0	(3)	0	2,730	0	0	0	40	02/01/2042	1.A
3128MJ-QG-8	FHLMC G08454		06/01/2023	MBS PMT		2,754	2,754	2,860	2,757	0	(3)	0	(3)	0	2,754	0	0	0	51	07/01/2041	1.A
3128MJ-S3-5	FHLMC G08537		06/01/2023	MBS PMT		11,475	11,475	11,277	11,469	0	6	0	6	0	11,475	0	0	0	142	07/01/2043	1.A
3128MJ-SS-0	FHLMC G08528		06/01/2023	MBS PMT		4,739	4,739	4,917	4,744	0	(5)	0	(5)	0	4,739	0	0	0	59	04/01/2043	1.A
3128MJ-T2-6	FHLMC G08568		06/01/2023	MBS PMT		2,400	2,400	2,589	2,410	0	(9)	0	(9)	0	2,400	0	0	0	49	01/01/2044	1.A
3128MJ-T6-7	FHLMC G08572		06/01/2023	MBS PMT		5,659	5,659	5,649	5,658	0	0	0	0	0	5,659	0	0	0	85	02/01/2044	1.A
3128MJ-US-7	FHLMC G08592		06/01/2023	MBS PMT		5,162	5,162	5,449	5,172	0	(10)	0	(10)	0	5,162	0	0	0	89	06/01/2044	1.A
3128MJ-VH-0	FHLMC G08615		06/01/2023	MBS PMT		3,358	3,358	3,475	3,362	0	(4)	0	(4)	0	3,358	0	0	0	48	11/01/2044	1.A
3128MJ-VJ-6	FHLMC G08616		06/01/2023	MBS PMT		3,535	3,535	3,776	3,541	0	(7)	0	(7)	0	3,535	0	0	0	62	11/01/2044	1.A
3128MJ-VQ-0	FHLMC G08622		06/01/2023	MBS PMT		4,684	4,684	4,871	4,690	0	(6)	0	(6)	0	4,684	0	0	0	59	01/01/2045	1.A
3128MJ-WL-0	FHLMC G08650		06/01/2023	MBS PMT		7,498	7,498	7,725	7,505	0	(7)	0	(7)	0	7,498	0	0	0	110	06/01/2045	1.A
3128MJ-WV-8	FHLMC G08659		06/01/2023	MBS PMT		3,524	3,524	3,666	3,528	0	(4)	0	(4)	0	3,524	0	0	0	51	08/01/2045	1.A
3128MJ-XE-5	FHLMC G08676		06/01/2023	MBS PMT		7,470	7,470	7,749	7,479	0	(9)	0	(9)	0	7,470	0	0	0	109	11/01/2045	1.A
3128MJ-XK-1	FHLMC G08681		06/01/2023	MBS PMT		5,948	5,948	6,034	5,951	0	(3)	0	(3)	0	5,948	0	0	0	85	12/01/2045	1.A
3128MJ-XL-9	FHLMC G08682		06/01/2023	MBS PMT		2,609	2,609	2,848	2,616	0	(7)	0	(7)	0	2,609	0	0	0	43	12/01/2045	1.A
3128MJ-XX-3	FHLMC G08693		06/01/2023	MBS PMT		10,909	10,909	11,223	10,919	0	(11)	0	(11)	0	10,909	0	0	0	157	03/01/2046	1.A
3128MJ-Y6-1	FHLMC G08732		06/01/2023	MBS PMT		8,047	8,047	8,291	8,054	0	(8)	0	(8)	0	8,047	0	0	0	102	11/01/2046	1.A
3128MJ-YD-6	FHLMC G08707		06/01/2023	MBS PMT		6,971	6,971	7,546	6,997	0	(27)	0	(27)	0	6,971	0	0	0	113	05/01/2046	1.A
3128MJ-YH-7	FHLMC G08711		06/01/2023	MBS PMT		3,564	3,564	3,744	3,569	0	(6)	0	(6)	0	3,564	0	0	0	52	06/01/2046	1.A
3128MJ-YM-6	FHLMC G08715		06/01/2023	MBS PMT		5,114	5,114	5,295	5,119	0	(5)	0	(5)	0	5,114	0	0	0	65	08/01/2046	1.A
3128MJ-ZP-8	FHLMC G08749		06/01/2023	MBS PMT		5,503	5,503	5,783	5,514	0	(11)	0	(11)	0	5,503	0	0	0	95	02/01/2047	1.A
3128MM-RF-2	FHLMC G18485		06/01/2023	MBS PMT		9,293	9,293	9,394	9,299	0	(6)	0	(6)	0	9,293	0	0	0	95	10/01/2028	1.A
3128MM-RN-5	FHLMC G18492		06/01/2023	MBS PMT		7,212	7,212	7,357	7,221	0	(9)	0	(9)	0	7,212	0	0	0	89	01/01/2029	1.A
3128P7-6T-5	FHLMC C91782		06/01/2023	MBS PMT		5,015	5,015	5,210	5,023	0	(8)	0	(8)	0	5,015	0	0	0	71	08/01/2034	1.A
3128P7-7E-7	FHLMC C91793		06/01/2023	MBS PMT		10,668	10,668	10,940	10,682	0	(14)	0	(14)	0	10,668	0	0	0	157	10/01/2034	1.A
31292H-R7-1	FHLMC C01410		06/01/2023	MBS PMT		75	75	77	75	0	0	0	0	0	75	0	0	0	2	10/01/2032	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
31292H-RZ-9	FHLMC C01404		06/01/2023	MBS PMT		99	99	103	99	0	0	0	0	0	99	0	0	0	3	10/01/2032	1.A
31292J-BQ-2	FHLMC C01847		06/01/2023	MBS PMT		385	385	380	385	0	0	0	0	0	385	0	0	0	9	06/01/2034	1.A
31292J-BR-0	FHLMC C01848		06/01/2023	MBS PMT		565	565	579	566	0	(1)	0	(1)	0	565	0	0	0	14	06/01/2034	1.A
31292S-AD-2	FHLMC C09004		06/01/2023	MBS PMT		7,762	7,762	8,226	7,777	0	(16)	0	(16)	0	7,762	0	0	0	118	07/01/2042	1.A
31292S-BK-5	FHLMC C09042		06/01/2023	MBS PMT		4,019	4,019	4,061	4,020	0	(1)	0	(1)	0	4,019	0	0	0	62	05/01/2043	1.A
312941-3N-5	FHLMC A93505		06/01/2023	MBS PMT		1,010	1,010	1,034	1,011	0	(1)	0	(1)	0	1,010	0	0	0	19	08/01/2040	1.A
31297C-KU-3	FHLMC A24807		06/01/2023	MBS PMT		532	532	525	532	0	0	0	0	0	532	0	0	0	11	07/01/2034	1.A
31297C-ZQ-6	FHLMC A25251		06/01/2023	MBS PMT		80	80	82	80	0	0	0	0	0	80	0	0	0	2	08/01/2034	1.A
31297E-UN-4	FHLMC A26889		06/01/2023	MBS PMT		111	111	112	111	0	0	0	0	0	111	0	0	0	3	09/01/2034	1.A
31297G-FG-1	FHLMC A28267		06/01/2023	MBS PMT		903	903	918	904	0	0	0	0	0	903	0	0	0	21	11/01/2034	1.A
31297N-TA-4	FHLMC A33245		06/01/2023	MBS PMT		79	79	76	78	0	0	0	0	0	79	0	0	0	1	02/01/2035	1.A
31329N-G3-6	FHLMC ZA4718		06/01/2023	MBS PMT		8,637	8,637	8,893	8,646	0	(10)	0	(10)	0	8,637	0	0	0	107	10/01/2046	1.A
3132A5-G9-0	FHLMC ZS4724		06/01/2023	MBS PMT		10,489	10,489	11,518	10,533	0	(44)	0	(44)	0	10,489	0	0	0	190	06/01/2047	1.A
3132A5-HQ-1	FHLMC ZS4739		06/01/2023	MBS PMT		10,828	10,828	11,518	10,854	0	(26)	0	(26)	0	10,828	0	0	0	159	10/01/2047	1.A
3132AD-ME-5	FHLMC ZT1257		06/01/2023	MBS PMT		4,815	4,815	5,223	4,834	0	(19)	0	(19)	0	4,815	0	0	0	60	01/01/2046	1.A
3132CW-NJ-9	FHLMC SB0393		06/01/2023	MBS PMT		43,990	43,990	45,825	44,071	0	(81)	0	(81)	0	43,990	0	0	0	351	07/01/2035	1.A
3132CW-QQ-0	FHLMC SB0463		06/01/2023	MBS PMT		37,640	37,640	35,188	37,444	0	196	0	196	0	37,640	0	0	0	395	01/01/2036	1.A
3132D5-3Y-6	FHLMC SB8015		06/01/2023	MBS PMT		13,789	13,789	14,185	13,811	0	(22)	0	(22)	0	13,789	0	0	0	146	11/01/2034	1.A
3132D5-4R-0	FHLMC SB8032		06/01/2023	MBS PMT		12,257	12,257	12,631	12,280	0	(23)	0	(23)	0	12,257	0	0	0	153	02/01/2035	1.A
3132D6-AG-5	FHLMC SB8107		06/01/2023	MBS PMT		104,573	104,573	108,118	104,747	0	(175)	0	(175)	0	104,573	0	0	0	867	06/01/2036	1.A
3132D9-DU-5	FHLMC SC0115		06/01/2023	MBS PMT		13,047	13,047	11,677	12,997	0	50	0	50	0	13,047	0	0	0	114	01/01/2041	1.A
3132D9-HT-4	FHLMC SC0242		06/01/2023	MBS PMT		11,972	11,972	10,994	11,930	0	41	0	41	0	11,972	0	0	0	130	02/01/2042	1.A
3132DM-BG-9	FHLMC SD0039		06/01/2023	MBS PMT		6,522	6,522	6,968	6,543	0	(21)	0	(21)	0	6,522	0	0	0	111	02/01/2046	1.A
3132DM-JA-4	FHLMC SD0257		06/01/2023	MBS PMT		20,310	20,310	21,700	20,337	0	(27)	0	(27)	0	20,310	0	0	0	244	01/01/2050	1.A
3132DM-N7-6	FHLMC SD0414		06/01/2023	MBS PMT		5,122	5,122	5,416	5,131	0	(9)	0	(9)	0	5,122	0	0	0	53	08/01/2050	1.A
3132DM-VF-9	FHLMC SD0614		06/01/2023	MBS PMT		9,703	9,703	9,972	9,712	0	(9)	0	(9)	0	9,703	0	0	0	109	05/01/2051	1.A
3132DN-F8-1	FHLMC SD1091		06/01/2023	MBS PMT		12,973	12,973	10,893	0	0	4	0	4	0	12,973	0	0	0	22	05/01/2052	1.A
3132DN-UW-1	FHLMC SD1497		06/01/2023	MBS PMT		14,371	14,371	12,745	14,285	0	86	0	86	0	14,371	0	0	0	177	04/01/2043	1.A
3132DP-3N-6	FHLMC SD2605		06/01/2023	MBS PMT		5,803	5,803	5,858	0	0	0	0	0	0	5,803	0	0	0	27	04/01/2053	1.A
3132DP-M6-2	FHLMC SD2181		06/01/2023	MBS PMT		9,581	9,581	9,742	0	0	(2)	0	(2)	0	9,581	0	0	0	67	01/01/2053	1.A
3132DP-MZ-8	FHLMC SD2176		06/01/2023	MBS PMT		3,780	3,780	3,926	0	0	(6)	0	(6)	0	3,780	0	0	0	49	01/01/2053	1.A
3132DP-UP-1	FHLMC SD2390		06/01/2023	MBS PMT		2,317	2,317	2,309	0	0	0	0	0	0	2,317	0	0	0	10	03/01/2053	1.A
3132DV-3P-8	FHLMC SD8006		06/01/2023	MBS PMT		10,562	10,562	10,974	10,579	0	(17)	0	(17)	0	10,562	0	0	0	188	08/01/2049	1.A
3132DV-5X-9	FHLMC SD8062		06/01/2023	MBS PMT		7,564	7,564	7,987	7,576	0	(13)	0	(13)	0	7,564	0	0	0	95	05/01/2050	1.A
3132DV-K5-3	FHLMC SD7516		06/01/2023	MBS PMT		8,532	8,532	9,348	8,558	0	(26)	0	(26)	0	8,532	0	0	0	143	05/01/2050	1.A
3132DV-K7-9	FHLMC SD7518		06/01/2023	MBS PMT		8,924	8,924	9,504	8,942	0	(18)	0	(18)	0	8,924	0	0	0	111	06/01/2050	1.A
3132DV-KU-8	FHLMC SD7507		06/01/2023	MBS PMT		9,387	9,387	10,097	9,411	0	(24)	0	(24)	0	9,387	0	0	0	120	11/01/2049	1.A
3132DV-L5-2	FHLMC SD7548		06/01/2023	MBS PMT		14,938	14,938	15,126	14,945	0	(7)	0	(7)	0	14,938	0	0	0	155	11/01/2051	1.A
3132DV-LP-8	FHLMC SD7534		06/01/2023	MBS PMT		16,889	16,889	14,179	16,794	0	96	0	96	0	16,889	0	0	0	178	02/01/2051	1.A
3132DV-LR-4	FHLMC SD7536		06/01/2023	MBS PMT		13,539	13,539	13,594	13,541	0	(2)	0	(2)	0	13,539	0	0	0	141	02/01/2051	1.A
3132DV-LT-0	FHLMC SD7538		06/01/2023	MBS PMT		8,930	8,930	9,073	8,934	0	(5)	0	(5)	0	8,930	0	0	0	74	04/01/2051	1.A
3132DW-AH-6	FHLMC SD8108		06/01/2023	MBS PMT		30,927	30,927	32,733	30,982	0	(55)	0	(55)	0	30,927	0	0	0	411	11/01/2050	1.A
3132DW-BR-3	FHLMC SD8148		06/01/2023	MBS PMT		106,115	106,115	111,210	106,268	0	(153)	0	(153)	0	106,115	0	0	0	1,299	05/01/2051	1.A
3132DW-BY-8	FHLMC SD8155		06/01/2023	MBS PMT		87,582	87,582	88,523	87,606	0	(24)	0	(24)	0	87,582	0	0	0	734	07/01/2051	1.A
3132DW-DK-6	FHLMC SD8206		06/01/2023	MBS PMT		111,031	111,031	113,161	111,092	0	(61)	0	(61)	0	111,031	0	0	0	1,399	04/01/2052	1.A
3132FC-EB-7	FHLMC Z40130		06/01/2023	MBS PMT		8,148	8,148	8,318	8,155	0	(7)	0	(7)	0	8,148	0	0	0	101	01/01/2046	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
3132H3-XT-5	FHLMC U90690		06/01/2023	MBS PMT		8,420	8,420	8,668	8,426	0	(7)	0	(7)	0	8,420	0	0	0	120	06/01/2042	1.A
3132WM-F2-5	FHLMC Q47384		06/01/2023	MBS PMT		6,552	6,552	6,917	6,566	0	(14)	0	(14)	0	6,552	0	0	0	108	04/01/2047	1.A
3132XC-R9-8	FHLMC G67712		06/01/2023	MBS PMT		16,855	16,855	17,603	16,882	0	(27)	0	(27)	0	16,855	0	0	0	281	06/01/2048	1.A
3132XU-KF-1	FHLMC Q52093		06/01/2023	MBS PMT		10,649	10,649	10,959	10,662	0	(13)	0	(13)	0	10,649	0	0	0	156	11/01/2047	1.A
3132XU-V3-6	FHLMC Q52433		06/01/2023	MBS PMT		16,682	16,682	17,381	16,691	0	(9)	0	(9)	0	16,682	0	0	0	262	11/01/2047	1.A
31335A-FW-3	FHLMC G60181		06/01/2023	MBS PMT		9,455	9,455	10,060	9,482	0	(27)	0	(27)	0	9,455	0	0	0	178	01/01/2045	1.A
31335H-4P-5	FHLMC C90830		06/01/2023	MBS PMT		352	352	347	351	0	1	0	1	0	352	0	0	0	7	05/01/2024	1.A
31335H-5F-6	FHLMC C90846		06/01/2023	MBS PMT		670	670	685	671	0	(1)	0	(1)	0	670	0	0	0	15	08/01/2024	1.A
3133A0-MW-1	FHLMC QA5773		06/01/2023	MBS PMT		1,560	1,560	1,583	1,561	0	(1)	0	(1)	0	1,560	0	0	0	19	01/01/2050	1.A
3133D3-PP-4	FHLMC QK0430		06/01/2023	MBS PMT		6,583	6,583	6,810	6,591	0	(8)	0	(8)	0	6,583	0	0	0	54	09/01/2040	1.A
3133KH-2D-7	FHLMC RA2572		06/01/2023	MBS PMT		8,948	8,948	9,540	8,961	0	(13)	0	(13)	0	8,948	0	0	0	113	05/01/2050	1.A
3133KL-B7-1	FHLMC RA4562		06/01/2023	MBS PMT		15,025	15,025	16,075	15,058	0	(32)	0	(32)	0	15,025	0	0	0	151	02/01/2051	1.A
3133KN-2Y-8	FHLMC RA7091		06/01/2023	MBS PMT		90,592	90,592	82,170	90,368	0	225	0	225	0	90,592	0	0	0	889	03/01/2052	1.A
3133KY-UN-7	FHLMC RB5089		06/01/2023	MBS PMT		5,532	5,532	4,634	0	0	1	0	1	0	5,532	0	0	0	7	12/01/2040	1.A
3133KY-WH-8	FHLMC RB5148		06/01/2023	MBS PMT		14,985	14,985	13,370	14,918	0	67	0	67	0	14,985	0	0	0	126	03/01/2042	1.A
31346Y-GG-2	FHLMC QA4699		06/01/2023	MBS PMT		5,437	5,437	5,519	5,439	0	(2)	0	(2)	0	5,437	0	0	0	70	11/01/2049	1.A
31371H-D9-6	FNMA #252228		06/01/2023	MBS PMT		88	88	92	88	0	0	0	0	0	88	0	0	0	3	12/01/2028	1.A
31371K-WK-3	FNMA #254550		06/01/2023	MBS PMT		198	198	205	199	0	0	0	0	0	198	0	0	0	5	12/01/2032	1.A
31371L-F2-0	FNMA #254985		06/01/2023	MBS PMT		317	317	319	317	0	0	0	0	0	317	0	0	0	7	11/01/2023	1.A
31371L-SJ-9	FNMA #255321		06/01/2023	MBS PMT		596	596	611	596	0	(1)	0	(1)	0	596	0	0	0	14	07/01/2024	1.A
31371L-Z2-8	FNMA #255561		06/01/2023	MBS PMT		825	825	837	825	0	0	0	0	0	825	0	0	0	21	12/01/2024	1.A
31371M-GF-8	FNMA #255898		06/01/2023	MBS PMT		260	260	248	259	0	0	0	0	0	260	0	0	0	5	10/01/2035	1.A
31371M-MG-9	FNMA #256059		06/01/2023	MBS PMT		202	202	201	202	0	0	0	0	0	202	0	0	0	4	01/01/2036	1.A
31371N-CJ-2	FNMA #256673		06/01/2023	MBS PMT		192	192	183	192	0	0	0	0	0	192	0	0	0	4	04/01/2037	1.A
31371N-DR-3	FNMA #256712		06/01/2023	MBS PMT		644	644	647	644	0	0	0	0	0	644	0	0	0	14	05/01/2037	1.A
31371N-P2-5	FNMA #257041		06/01/2023	MBS PMT		596	596	594	596	0	0	0	0	0	596	0	0	0	16	01/01/2038	1.A
31374G-WG-8	FNMA #313947		06/01/2023	MBS PMT		38	38	40	38	0	0	0	0	0	38	0	0	0	1	01/01/2028	1.A
3137BN-6G-4	FHMS K053 A2		06/07/2023	BANK OF NEW YORK		456,111	475,000	481,253	477,219	0	(559)	0	(559)	0	476,661	0	(20,549)	(20,549)	7,429	12/25/2025	1.A FE
3137BX-QY-1	FHMS K064 A2		06/16/2023	BANK OF NEW YORK		1,290,252	1,350,000	1,455,123	1,417,450	0	(8,395)	0	(8,395)	0	1,409,055	0	(118,803)	(118,803)	24,301	03/25/2027	1.A FE
3137F1-G4-4	FHMS K065 A2		06/07/2023	BANK OF NEW YORK		573,633	600,000	633,380	620,367	0	(2,373)	0	(2,373)	0	617,994	0	(44,361)	(44,361)	10,161	04/25/2027	1.A
3137F2-LJ-3	FHMS K066 A2		06/15/2023	BANK OF NEW YORK		296,361	311,000	344,080	334,719	0	(2,777)	0	(2,777)	0	331,941	0	(35,580)	(35,580)	5,385	06/25/2027	1.A
3137F3-CW-2	FHLMC 4768 FG		06/15/2023	MBS PMT		10,296	10,296	10,245	10,273	0	23	0	23	0	10,296	0	0	0	202	03/15/2048	1.A
3137FK-BB-1	FHLMC 4852 BF		06/15/2023	MBS PMT		11,423	11,423	11,419	11,401	0	22	0	22	0	11,423	0	0	0	221	12/15/2048	1.A
3137FL-N3-4	FHMS K734 A2		06/07/2023	BANK OF NEW YORK		385,938	400,000	407,996	403,147	0	(658)	0	(658)	0	402,489	0	(16,552)	(16,552)	6,701	02/25/2026	1.A
3137FM-CF-7	FHMS KC04 ASB		06/01/2023	MBS PMT		15,828	15,828	15,788	15,827	0	2	0	2	0	15,828	0	0	0	164	12/25/2028	1.A
3137FU-AH-7	FHLMC 5002		06/25/2023	MBS PMT		8,768	8,768	8,771	8,768	0	0	0	0	0	8,768	0	0	0	188	07/25/2050	1.A
3137FU-KP-8	FHLMC 4989 FA		05/01/2023	VARIOUS		6,327	6,327	6,308	6,323	0	4	0	4	0	6,327	0	0	0	92	08/15/2040	1.A
3137FU-KQ-6	FHLMC 4989 FB		05/01/2023	VARIOUS		7,593	7,593	7,564	7,589	0	4	0	4	0	7,593	0	0	0	118	10/15/2040	1.A
31385J-RN-0	FNMA #545993		06/01/2023	MBS PMT		143	143	147	143	0	0	0	0	0	143	0	0	0	4	11/01/2032	1.A
31385W-2S-7	FNMA #555285		06/01/2023	MBS PMT		158	158	161	158	0	0	0	0	0	158	0	0	0	4	03/01/2033	1.A
31385X-BD-8	FNMA #555436		06/01/2023	MBS PMT		561	561	580	562	0	(1)	0	(1)	0	561	0	0	0	14	05/01/2033	1.A
31385X-NR-4	FNMA #555800		06/01/2023	MBS PMT		425	425	429	425	0	0	0	0	0	425	0	0	0	10	10/01/2033	1.A
31388K-GA-4	FNMA #606893		06/01/2023	MBS PMT		48	48	49	48	0	0	0	0	0	48	0	0	0	1	10/01/2031	1.A
31388L-C8-1	FNMA #607695		06/01/2023	MBS PMT		278	278	288	279	0	0	0	0	0	278	0	0	0	9	11/01/2031	1.A
31389U-TR-0	FNMA #636060		05/25/2023	MBS PMT		4,297	4,297	4,468	4,389	0	(91)	0	(91)	0	4,297	0	0	0	125	04/01/2032	1.A
3138A2-AX-7	FNMA #AH0921		06/01/2023	MBS PMT		4,461	4,461	4,620	4,467	0	(6)	0	(6)	0	4,461	0	0	0	75	12/01/2040	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
3138A2-BQ-1	FNMA #AH0946		06/01/2023	MBS PMT		2,055	2,055	2,054	2,055	0	0	0	0	0	2,055	0	0	0	34	12/01/2040	1.A
3138A4-J8-9	FNMA #AH2986		06/01/2023	MBS PMT		2,182	2,182	2,298	2,186	0	(3)	0	(3)	0	2,182	0	0	0	39	02/01/2041	1.A
3138A5-FX-5	FNMA #AH3781		06/01/2023	MBS PMT		2,836	2,836	2,763	2,834	0	2	0	2	0	2,836	0	0	0	46	02/01/2041	1.A
3138AF-C2-4	FNMA #AI1888		06/01/2023	MBS PMT		1,412	1,412	1,469	1,414	0	(2)	0	(2)	0	1,412	0	0	0	26	05/01/2041	1.A
3138AH-XV-3	FNMA #AI4291		06/01/2023	MBS PMT		1,152	1,152	1,197	1,155	0	(2)	0	(2)	0	1,152	0	0	0	22	06/01/2041	1.A
3138EG-FA-7	FNMA #AL0160		06/01/2023	MBS PMT		4,496	4,496	4,765	4,508	0	(12)	0	(12)	0	4,496	0	0	0	84	05/01/2041	1.A
3138EL-A4-5	FNMA #AL3626		06/01/2023	MBS PMT		3,726	3,726	3,991	3,735	0	(9)	0	(9)	0	3,726	0	0	0	62	09/01/2042	1.A
3138EP-A3-8	FNMA #AL6325		06/01/2023	MBS PMT		7,809	7,809	7,961	7,815	0	(6)	0	(6)	0	7,809	0	0	0	98	10/01/2044	1.A
3138EQ-QG-0	FNMA #AL7654		06/01/2023	MBS PMT		8,080	8,080	8,441	8,097	0	(17)	0	(17)	0	8,080	0	0	0	102	09/01/2035	1.A
3138ET-6A-9	FNMA #AL8964		06/01/2023	MBS PMT		2,932	2,932	3,099	2,937	0	(5)	0	(5)	0	2,932	0	0	0	52	06/01/2045	1.A
3138LY-5E-3	FNMA #AO8044		06/01/2023	MBS PMT		6,073	6,073	6,192	6,078	0	(5)	0	(5)	0	6,073	0	0	0	86	07/01/2042	1.A
3138WD-WT-4	FNMA #AS4257		06/01/2023	MBS PMT		9,983	9,983	10,570	10,004	0	(21)	0	(21)	0	9,983	0	0	0	143	01/01/2045	1.A
3138WK-NL-5	FNMA #AS9394		06/01/2023	MBS PMT		3,079	3,079	3,314	3,088	0	(9)	0	(9)	0	3,079	0	0	0	54	04/01/2047	1.A
3138WQ-AX-0	FNMA #AT2721		06/01/2023	MBS PMT		16,223	16,223	16,115	16,218	0	4	0	4	0	16,223	0	0	0	201	05/01/2043	1.A
3138X0-Y3-6	FNMA #AU1629		06/01/2023	MBS PMT		19,266	19,266	19,191	19,264	0	2	0	2	0	19,266	0	0	0	244	07/01/2043	1.A
3138X0-ZA-9	FNMA #AU1636		06/01/2023	MBS PMT		4,291	4,291	4,498	4,298	0	(7)	0	(7)	0	4,291	0	0	0	63	07/01/2043	1.A
3138YU-H7-9	FNMA #AZ2953		06/01/2023	MBS PMT		10,810	10,810	11,271	10,840	0	(30)	0	(30)	0	10,810	0	0	0	135	09/01/2030	1.A
3138YU-HN-4	FNMA #AZ2936		06/01/2023	MBS PMT		9,005	9,005	9,023	9,006	0	(1)	0	(1)	0	9,005	0	0	0	107	09/01/2045	1.A
31391D-DD-2	FNMA #663500		06/01/2023	MBS PMT		573	573	581	574	0	0	0	0	0	573	0	0	0	13	10/01/2032	1.A
31391J-JM-3	FNMA #668168		06/01/2023	MBS PMT		154	154	158	154	0	0	0	0	0	154	0	0	0	4	11/01/2032	1.A
31400W-T7-5	FNMA #699974		06/01/2023	MBS PMT		219	219	224	219	0	0	0	0	0	219	0	0	0	6	04/01/2033	1.A
31401W-V9-7	FNMA #720740		06/01/2023	MBS PMT		81	81	83	81	0	0	0	0	0	81	0	0	0	2	07/01/2033	1.A
31402Q-CF-6	FNMA #734570		06/01/2023	MBS PMT		80	80	79	80	0	0	0	0	0	80	0	0	0	2	08/01/2033	1.A
31402R-JV-2	FNMA #735676		06/01/2023	MBS PMT		2,041	2,041	2,189	2,048	0	(7)	0	(7)	0	2,041	0	0	0	42	07/01/2035	1.A
31402W-LY-2	FNMA #740243		06/01/2023	MBS PMT		115	115	116	115	0	0	0	0	0	115	0	0	0	3	10/01/2033	1.A
31403D-T8-2	FNMA #745875		06/01/2023	MBS PMT		315	315	318	315	0	0	0	0	0	315	0	0	0	9	09/01/2036	1.A
31403V-GR-4	FNMA #759008		06/01/2023	MBS PMT		207	207	206	207	0	0	0	0	0	207	0	0	0	4	01/01/2034	1.A
31404D-QG-6	FNMA #765555		06/01/2023	MBS PMT		292	292	288	292	0	0	0	0	0	292	0	0	0	6	12/01/2033	1.A
31405C-UT-4	FNMA #785494		06/01/2023	MBS PMT		537	537	533	537	0	0	0	0	0	537	0	0	0	11	06/01/2034	1.A
31405H-5G-9	FNMA #790247		06/01/2023	MBS PMT		41	41	40	41	0	0	0	0	0	41	0	0	0	1	08/01/2034	1.A
31405N-S8-9	FNMA #794443		06/01/2023	MBS PMT		318	318	322	319	0	0	0	0	0	318	0	0	0	7	10/01/2034	1.A
31406B-EU-0	FNMA #804847		06/01/2023	MBS PMT		203	203	196	203	0	0	0	0	0	203	0	0	0	4	01/01/2035	1.A
31406K-E9-7	FNMA #812060		06/01/2023	MBS PMT		500	500	497	500	0	0	0	0	0	500	0	0	0	10	03/01/2035	1.A
31407B-U6-4	FNMA #826005		06/01/2023	MBS PMT		77	77	74	77	0	0	0	0	0	77	0	0	0	2	07/01/2035	1.A
31407Y-R6-8	FNMA #844809		06/01/2023	MBS PMT		172	172	168	172	0	0	0	0	0	172	0	0	0	4	11/01/2035	1.A
31408B-2X-5	FNMA #846890		06/01/2023	MBS PMT		89	89	88	89	0	0	0	0	0	89	0	0	0	2	12/01/2035	1.A
31408D-UQ-5	FNMA #848491		06/01/2023	MBS PMT		298	298	293	298	0	0	0	0	0	298	0	0	0	7	12/01/2035	1.A
3140EB-7J-4	FNMA #BA7196		06/01/2023	MBS PMT		2,098	2,098	2,139	2,101	0	(3)	0	(3)	0	2,098	0	0	0	35	12/01/2045	1.A
3140FX-HH-8	FNMA #BF0231		06/01/2023	MBS PMT		4,211	4,211	4,332	4,217	0	(6)	0	(6)	0	4,211	0	0	0	51	04/01/2042	1.A
3140FX-HT-2	FNMA #BF0241		06/01/2023	MBS PMT		5,585	5,585	5,959	5,601	0	(16)	0	(16)	0	5,585	0	0	0	84	05/01/2052	1.A
3140FX-L3-4	FNMA #BF0345		06/01/2023	MBS PMT		8,881	8,881	9,123	8,890	0	(9)	0	(9)	0	8,881	0	0	0	117	10/01/2043	1.A
3140FX-RW-4	FNMA #BF0500		06/01/2023	MBS PMT		9,551	9,551	8,649	9,524	0	27	0	27	0	9,551	0	0	0	122	12/01/2054	1.A
3140GQ-3C-8	FNMA #BH2594		06/01/2023	MBS PMT		3,987	3,987	4,247	3,994	0	(7)	0	(7)	0	3,987	0	0	0	60	08/01/2047	1.A
3140GS-RX-2	FNMA #BH4101		06/01/2023	MBS PMT		9,774	9,774	9,978	9,781	0	(8)	0	(8)	0	9,774	0	0	0	145	10/01/2047	1.A
3140H9-MK-6	FNMA #BJ7561		06/01/2023	MBS PMT		3,290	3,290	3,425	3,291	0	(1)	0	(1)	0	3,290	0	0	0	62	11/01/2048	1.A
3140HF-F7-9	FNMA #BK1989		06/01/2023	MBS PMT		2,980	2,980	3,032	2,980	0	(1)	0	(1)	0	2,980	0	0	0	37	04/01/2048	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
3140J5-ED-7	FNMA #BM1031		06/01/2023	MBS PMT		12,264	12,264	13,372	12,316	0	(52)	0	(52)	0	12,264	0	0	0	154	09/01/2043	1.A
3140J6-GP-6	FNMA #BM2005		06/01/2023	MBS PMT		3,433	3,433	3,595	3,440	0	(7)	0	(7)	0	3,433	0	0	0	58	12/01/2047	1.A
3140J6-GR-2	FNMA #BM2007		06/01/2023	MBS PMT		6,039	6,039	6,492	6,058	0	(19)	0	(19)	0	6,039	0	0	0	103	09/01/2048	1.A
3140J7-UL-7	FNMA #BM3286		06/01/2023	MBS PMT		11,807	11,807	12,318	11,837	0	(30)	0	(30)	0	11,807	0	0	0	228	11/01/2047	1.A
3140J8-MW-0	FNMA #BM3972		06/01/2023	MBS PMT		4,874	4,874	4,731	4,868	0	6	0	6	0	4,874	0	0	0	50	04/01/2038	1.A
3140J8-UG-6	FNMA #BM4182		06/01/2023	MBS PMT		3,333	3,333	3,411	3,334	0	(1)	0	(1)	0	3,333	0	0	0	59	07/01/2048	1.A
3140J9-Q3-8	FNMA #BM4973		06/01/2023	MBS PMT		22,630	22,630	23,093	22,648	0	(18)	0	(18)	0	22,630	0	0	0	318	05/01/2043	1.A
3140JA-ND-6	FNMA #BM5787		06/01/2023	MBS PMT		3,741	3,741	3,874	3,745	0	(4)	0	(4)	0	3,741	0	0	0	64	08/01/2047	1.A
3140KP-D3-4	FNMA #BQ3721		06/01/2023	MBS PMT		12,595	12,595	10,584	0	0	17	0	17	0	12,595	0	0	0	32	09/01/2050	1.A
3140KV-QD-5	FNMA #BQ9451		06/01/2023	MBS PMT		9,749	9,749	9,539	9,744	0	5	0	5	0	9,749	0	0	0	88	03/01/2051	1.A
3140QF-3U-1	FNMA #CA8010		06/01/2023	MBS PMT		28,786	28,786	29,079	28,793	0	(7)	0	(7)	0	28,786	0	0	0	184	12/01/2050	1.A
3140QF-A9-0	FNMA #CA7231		06/01/2023	MBS PMT		30,016	30,016	31,728	30,068	0	(52)	0	(52)	0	30,016	0	0	0	311	10/01/2050	1.A
3140QG-2A-4	FNMA #CA8868		06/01/2023	MBS PMT		1,993	1,993	1,702	1,985	0	9	0	9	0	1,993	0	0	0	25	02/01/2051	1.A
3140QG-EC-7	FNMA #CA8230		06/01/2023	MBS PMT		9,225	9,225	9,820	9,242	0	(16)	0	(16)	0	9,225	0	0	0	97	12/01/2050	1.A
3140QL-GL-4	FNMA #CB1102		06/01/2023	MBS PMT		14,486	14,486	14,891	14,497	0	(11)	0	(11)	0	14,486	0	0	0	119	07/01/2051	1.A
3140QM-AG-9	FNMA #CB1806		06/01/2023	MBS PMT		15,577	15,577	16,251	15,600	0	(23)	0	(23)	0	15,577	0	0	0	158	10/01/2051	1.A
3140QM-Q8-0	FNMA #CB2278		06/01/2023	MBS PMT		10,033	10,033	10,132	10,036	0	(2)	0	(2)	0	10,033	0	0	0	81	12/01/2051	1.A
3140X4-5Y-8	FNMA #FM1762		06/01/2023	MBS PMT		5,362	5,362	5,518	5,368	0	(7)	0	(7)	0	5,362	0	0	0	78	09/01/2049	1.A
3140X4-KL-9	FNMA #FM1198		06/01/2023	MBS PMT		2,234	2,234	2,259	2,235	0	0	0	0	0	2,234	0	0	0	28	07/01/2049	1.A
3140X4-MD-5	FNMA #FM1255		06/01/2023	MBS PMT		7,153	7,153	7,473	7,163	0	(10)	0	(10)	0	7,153	0	0	0	93	01/01/2048	1.A
3140X6-KR-1	FNMA #FM3003		06/01/2023	MBS PMT		15,958	15,958	14,753	15,905	0	53	0	53	0	15,958	0	0	0	267	05/01/2049	1.A
3140X6-P3-9	FNMA #FM3141		06/01/2023	MBS PMT		9,787	9,787	8,929	9,763	0	24	0	24	0	9,787	0	0	0	138	11/01/2048	1.A
3140X7-JT-7	FNMA #FM3873		06/01/2023	MBS PMT		20,632	20,632	21,773	20,694	0	(62)	0	(62)	0	20,632	0	0	0	229	08/01/2035	1.A
3140X7-VV-8	FNMA #FM4227		06/01/2023	MBS PMT		16,204	16,204	17,097	16,225	0	(21)	0	(21)	0	16,204	0	0	0	169	09/01/2050	1.A
3140X8-SF-5	FNMA #FM5017		06/01/2023	MBS PMT		18,275	18,275	18,929	18,296	0	(21)	0	(21)	0	18,275	0	0	0	187	12/01/2050	1.A
3140X8-TA-5	FNMA #FM5044		06/01/2023	MBS PMT		29,846	29,846	31,007	29,872	0	(26)	0	(26)	0	29,846	0	0	0	257	12/01/2050	1.A
3140XB-FW-5	FNMA #FM7380		06/01/2023	MBS PMT		25,055	25,055	26,308	25,102	0	(47)	0	(47)	0	25,055	0	0	0	256	06/01/2051	1.A
3140XB-LE-8	FNMA #FM7524		06/01/2023	MBS PMT		19,790	19,790	20,897	19,826	0	(36)	0	(36)	0	19,790	0	0	0	212	06/01/2051	1.A
3140XC-2B-3	FNMA #FM8869		06/01/2023	MBS PMT		12,970	12,970	11,351	12,880	0	91	0	91	0	12,970	0	0	0	108	09/01/2036	1.A
3140XC-GB-8	FNMA #FM8293		06/01/2023	MBS PMT		13,749	13,749	14,478	13,773	0	(24)	0	(24)	0	13,749	0	0	0	129	07/01/2051	1.A
3140XD-6N-1	FNMA #FM9876		06/01/2023	MBS PMT		11,050	11,050	9,789	11,011	0	39	0	39	0	11,050	0	0	0	117	12/01/2051	1.A
3140XD-HV-1	FNMA #FM9243		06/01/2023	MBS PMT		12,185	12,185	12,455	12,192	0	(7)	0	(7)	0	12,185	0	0	0	165	10/01/2051	1.A
3140XD-R2-4	FNMA #FM9504		06/01/2023	MBS PMT		13,903	13,903	14,325	13,915	0	(12)	0	(12)	0	13,903	0	0	0	137	11/01/2051	1.A
3140XD-W9-3	FNMA #FM9671		06/01/2023	MBS PMT		9,047	9,047	8,856	9,040	0	6	0	6	0	9,047	0	0	0	76	12/01/2051	1.A
3140XD-Y6-7	FNMA #FM9732		06/01/2023	MBS PMT		16,378	16,378	16,865	16,395	0	(16)	0	(16)	0	16,378	0	0	0	176	12/01/2051	1.A
3140XF-A5-0	FNMA #FS0027		06/01/2023	MBS PMT		10,639	10,639	9,761	10,608	0	30	0	30	0	10,639	0	0	0	107	11/01/2051	1.A
3140XF-ZD-6	FNMA #FS0739		06/01/2023	MBS PMT		7,303	7,303	7,351	7,306	0	(3)	0	(3)	0	7,303	0	0	0	111	02/01/2052	1.A
3140XH-FQ-5	FNMA #FS1974		06/01/2023	MBS PMT		6,774	6,774	5,996	0	0	0	0	0	0	6,774	0	0	0	8	02/01/2036	1.A
3140XH-XT-9	FNMA #FS2489		06/01/2023	MBS PMT		7,159	7,159	7,356	7,167	0	(8)	0	(8)	0	7,159	0	0	0	162	08/01/2052	1.A
3140XK-6H-8	FNMA #FS4471		06/01/2023	MBS PMT		6,219	6,219	5,526	0	0	4	0	4	0	6,219	0	0	0	20	09/01/2042	1.A
31410L-DU-3	FNMA #890315		06/01/2023	MBS PMT		1,029	1,029	1,101	1,031	0	(2)	0	(2)	0	1,029	0	0	0	20	02/01/2041	1.A
31411E-ZB-6	FNMA #906238		06/01/2023	MBS PMT		524	524	508	524	0	0	0	0	0	524	0	0	0	11	01/01/2037	1.A
31412R-H5-9	FNMA #932752		06/01/2023	MBS PMT		2,092	2,092	2,231	2,097	0	(5)	0	(5)	0	2,092	0	0	0	48	04/01/2040	1.A
31413D-S4-0	FNMA #942539		06/01/2023	MBS PMT		24	24	23	24	0	0	0	0	0	24	0	0	0	1	08/01/2037	1.A
31413S-CV-4	FNMA #953784		06/01/2023	MBS PMT		154	154	154	154	0	0	0	0	0	154	0	0	0	4	11/01/2037	1.A
31413S-HB-3	FNMA #953926		06/01/2023	MBS PMT		221	221	224	221	0	0	0	0	0	221	0	0	0	5	12/01/2037	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
31416X-J9-2	FNMA #AB2087		06/01/2023	MBS PMT		1,981	1,981	1,995	1,981	0	(1)	0	(1)	0	1,981	0	0	0	38	01/01/2041	1.A
31417B-2S-5	FNMA #AB5284		06/01/2023	MBS PMT		4,842	4,842	5,156	4,854	0	(12)	0	(12)	0	4,842	0	0	0	63	06/01/2042	1.A
31417F-R8-3	FNMA #AB8610		06/01/2023	MBS PMT		9,800	9,800	9,791	9,800	0	0	0	0	0	9,800	0	0	0	121	03/01/2043	1.A
31417G-F3-5	FNMA #AB9185		06/01/2023	MBS PMT		8,657	8,657	8,737	8,661	0	(3)	0	(3)	0	8,657	0	0	0	110	04/01/2043	1.A
31417Y-SC-2	FNMA #MA0514		06/01/2023	MBS PMT		997	997	1,032	998	0	(1)	0	(1)	0	997	0	0	0	18	09/01/2040	1.A
31418A-GR-3	FNMA #MA1107		06/01/2023	MBS PMT		9,468	9,468	9,695	9,483	0	(15)	0	(15)	0	9,468	0	0	0	137	07/01/2032	1.A
31418A-JV-1	FNMA #MA1175		06/01/2023	MBS PMT		4,035	4,035	4,188	4,040	0	(5)	0	(5)	0	4,035	0	0	0	52	09/01/2042	1.A
31418A-SU-3	FNMA #MA1430		06/01/2023	MBS PMT		6,610	6,610	6,679	6,613	0	(3)	0	(3)	0	6,610	0	0	0	82	05/01/2043	1.A
31418A-TA-6	FNMA #MA1444		06/01/2023	MBS PMT		3,357	3,357	3,444	3,360	0	(3)	0	(3)	0	3,357	0	0	0	35	05/01/2033	1.A
31418A-TY-4	FNMA #MA1466		06/01/2023	MBS PMT		2,506	2,506	2,516	2,506	0	0	0	0	0	2,506	0	0	0	35	06/01/2043	1.A
31418C-5U-4	FNMA #MA3558		06/01/2023	MBS PMT		7,356	7,356	7,403	7,359	0	(3)	0	(3)	0	7,356	0	0	0	93	01/01/2034	1.A
31418C-DJ-0	FNMA #MA2804		06/01/2023	MBS PMT		5,448	5,448	5,668	5,459	0	(11)	0	(11)	0	5,448	0	0	0	68	11/01/2036	1.A
31418C-DL-5	FNMA #MA2806		06/01/2023	MBS PMT		5,057	5,057	5,209	5,061	0	(4)	0	(4)	0	5,057	0	0	0	63	11/01/2046	1.A
31418C-FN-9	FNMA #MA2872		06/01/2023	MBS PMT		1,103	1,103	1,188	1,104	0	(1)	0	(1)	0	1,103	0	0	0	21	01/01/2047	1.A
31418C-PG-3	FNMA #MA3122		06/01/2023	MBS PMT		2,616	2,616	2,781	2,623	0	(7)	0	(7)	0	2,616	0	0	0	52	09/01/2047	1.A
31418C-QB-3	FNMA #MA3149		06/01/2023	MBS PMT		4,515	4,515	4,732	4,522	0	(7)	0	(7)	0	4,515	0	0	0	74	10/01/2047	1.A
31418C-RA-4	FNMA #MA3180		06/01/2023	MBS PMT		9,592	9,592	10,017	9,613	0	(22)	0	(22)	0	9,592	0	0	0	143	11/01/2032	1.A
31418C-RD-8	FNMA #MA3183		06/01/2023	MBS PMT		8,853	8,853	9,115	8,862	0	(9)	0	(9)	0	8,853	0	0	0	147	11/01/2047	1.A
31418C-S4-7	FNMA #MA3238		06/01/2023	MBS PMT		3,941	3,941	3,987	3,943	0	(2)	0	(2)	0	3,941	0	0	0	58	01/01/2048	1.A
31418C-U7-7	FNMA #MA3305		06/01/2023	MBS PMT		7,530	7,530	7,988	7,548	0	(18)	0	(18)	0	7,530	0	0	0	111	03/01/2048	1.A
31418C-UF-9	FNMA #MA3281		06/01/2023	MBS PMT		4,294	4,294	4,532	4,309	0	(14)	0	(14)	0	4,294	0	0	0	74	02/01/2038	1.A
31418C-V3-5	FNMA #MA3333		06/01/2023	MBS PMT		7,219	7,219	7,561	7,234	0	(15)	0	(15)	0	7,219	0	0	0	120	04/01/2048	1.A
31418C-XP-4	FNMA #MA3385		06/01/2023	MBS PMT		20,180	20,180	20,719	20,205	0	(25)	0	(25)	0	20,180	0	0	0	387	06/01/2048	1.A
31418D-3X-8	FNMA #MA4413		06/01/2023	MBS PMT		13,239	13,239	13,450	13,245	0	(6)	0	(6)	0	13,239	0	0	0	111	09/01/2051	1.A
31418D-AS-1	FNMA #MA3616		06/01/2023	MBS PMT		2,609	2,609	2,725	2,614	0	(4)	0	(4)	0	2,609	0	0	0	48	03/01/2049	1.A
31418D-C6-7	FNMA #MA3692		06/01/2023	MBS PMT		4,578	4,578	4,730	4,584	0	(6)	0	(6)	0	4,578	0	0	0	67	07/01/2049	1.A
31418D-CW-0	FNMA #MA3684		06/01/2023	MBS PMT		4,157	4,157	4,313	4,163	0	(6)	0	(6)	0	4,157	0	0	0	71	06/01/2039	1.A
31418D-ML-3	FNMA #MA3962		06/01/2023	MBS PMT		14,434	14,434	15,330	14,467	0	(33)	0	(33)	0	14,434	0	0	0	241	03/01/2050	1.A
31418D-P5-5	FNMA #MA4043		06/01/2023	MBS PMT		15,168	15,168	16,007	15,218	0	(51)	0	(51)	0	15,168	0	0	0	188	06/01/2035	1.A
31418D-Q7-0	FNMA #MA4077		06/01/2023	MBS PMT		22,480	22,480	23,123	22,494	0	(14)	0	(14)	0	22,480	0	0	0	189	07/01/2050	1.A
31418D-TQ-5	FNMA #MA4158		06/01/2023	MBS PMT		12,814	12,814	10,655	0	0	6	0	6	0	12,814	0	0	0	33	10/01/2050	1.A
31418D-V8-2	FNMA #MA4238		06/01/2023	MBS PMT		24,151	24,151	25,340	24,182	0	(31)	0	(31)	0	24,151	0	0	0	253	01/01/2051	1.A
31418D-VC-3	FNMA #MA4210		06/01/2023	MBS PMT		12,252	12,252	12,849	12,267	0	(16)	0	(16)	0	12,252	0	0	0	129	12/01/2050	1.A
31418D-WR-9	FNMA #MA4255		06/01/2023	MBS PMT		13,332	13,332	13,809	13,344	0	(12)	0	(12)	0	13,332	0	0	0	112	02/01/2051	1.A
31418D-YB-2	FNMA #MA4305		06/01/2023	MBS PMT		13,733	13,733	13,686	13,732	0	1	0	1	0	13,733	0	0	0	115	04/01/2051	1.A
31418E-AN-0	FNMA #MA4512		06/01/2023	MBS PMT		75,582	75,582	77,850	75,651	0	(69)	0	(69)	0	75,582	0	0	0	790	01/01/2052	1.A
31418E-KS-8	FNMA #MA4804		06/01/2023	MBS PMT		77,974	77,974	71,596	77,756	0	218	0	218	0	77,974	0	0	0	1,325	11/01/2052	1.A
31418N-ZW-3	FNMA #AD1656		06/01/2023	MBS PMT		1,637	1,637	1,706	1,640	0	(3)	0	(3)	0	1,637	0	0	0	30	03/01/2040	1.A
31418R-GS-4	FNMA #AD3808		06/01/2023	MBS PMT		727	727	742	727	0	0	0	0	0	727	0	0	0	14	04/01/2040	1.A
31418U-CG-7	FNMA #AD6370		06/01/2023	MBS PMT		1,581	1,581	1,594	1,581	0	(1)	0	(1)	0	1,581	0	0	0	30	05/01/2040	1.A
31418W-PG-9	FNMA #AD8522		06/01/2023	MBS PMT		454	454	457	454	0	0	0	0	0	454	0	0	0	7	08/01/2040	1.A
31419A-4N-4	FNMA #AE0828		06/01/2023	MBS PMT		1,226	1,226	1,271	1,228	0	(2)	0	(2)	0	1,226	0	0	0	18	02/01/2041	1.A
31419A-NM-5	FNMA #AE0395		06/01/2023	MBS PMT		7,630	7,630	8,064	7,652	0	(21)	0	(21)	0	7,630	0	0	0	141	10/01/2040	1.A
35563P-ML-0	FHLMC SCRT 2019-4 MA		06/01/2023	MBS PMT		5,204	5,204	5,319	5,210	0	(6)	0	(6)	0	5,204	0	0	0	66	02/25/2059	1.A
35563P-QN-2	FHLMC SCRT 2020-2 MT		06/01/2023	MBS PMT		6,684	6,684	6,886	6,692	0	(9)	0	(9)	0	6,684	0	0	0	57	11/25/2059	1.A
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATION		05/15/2023	VARIOUS		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,425	06/01/2046	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
63941T-AA-4	NAVSL 2020-EA A		06/15/2023	MBS PMT		32,872	32,872	32,544	32,812	0	61	0	61	0	32,872	0	0	0	230	05/15/2069	1.A FE
67116K-AC-9	OBX 2022-NQM3 A1		06/01/2023	MBS PMT		6,149	6,149	6,082	6,145	0	4	0	4	0	6,149	0	0	0	87	01/25/2062	1.A FE
68304F-AD-8	ONTARIO CA PENSN		05/24/2023	BANK OF NEW YORK		604,850	625,000	625,000	625,000	0	0	0	0	0	625,000	0	(20,150)	(20,150)	7,404	06/01/2024	1.D FE
67112A-AA-9	OZLM 2017-21A A1	C	04/20/2023	MBS PMT		18,507	18,507	18,512	18,507	0	0	0	0	0	18,507	0	0	0	531	01/20/2031	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,255,047	6,408,902	6,619,405	6,448,517	0	(15,844)	0	(15,844)	0	6,511,042	0	(255,995)	(255,995)	94,027	XXX	XXX
023771-R9-1	AMERICAN AIRLINES 16-3 AA PTT		04/15/2023	SINK		12,430	12,430	12,538	12,427	0	3	0	3	0	12,430	0	0	0	186	10/15/2028	2.A FE
02582J-JV-3	AMXCA 2022-3 A		05/10/2023	BANK OF NEW YORK		913,329	925,000	900,719	0	0	1,480	0	1,480	0	902,199	0	11,130	11,130	5,492	08/15/2027	1.A FE
03464L-AA-4	AOMT 2020-4 A1		06/01/2023	MBS PMT		19,866	19,866	20,007	19,881	0	(15)	0	(15)	0	19,866	0	0	0	128	06/25/2065	1.A
06051G-HR-3	BANK OF AMER CORP		05/24/2023	BANK OF NEW YORK		587,928	600,000	604,908	601,280	0	(422)	0	(422)	0	600,857	0	(12,929)	(12,929)	14,466	03/15/2025	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PT		06/15/2023	SINK		2,674	2,674	2,704	2,676	0	(1)	0	(1)	0	2,674	0	0	0	44	06/15/2034	1.F FE
11135F-AY-7	BROADCOM INC		04/27/2023	BANK OF NEW YORK		586,518	600,000	592,269	596,556	0	623	0	623	0	597,178	0	(10,660)	(10,660)	11,842	10/15/2024	2.C FE
126650-BP-4	CVS PASS-THRU TRST		06/10/2023	SINK		14,771	14,771	15,110	14,784	0	(13)	0	(13)	0	14,771	0	0	0	372	12/10/2028	2.B FE
12665U-AA-2	CVS PASS-THRU TRST		06/10/2023	SINK		2,509	2,509	2,509	2,509	0	0	0	0	0	2,509	0	0	0	49	01/10/2036	2.B FE
14912L-5X-5	CATERPILLAR FINL SVC CORP		04/06/2023	MOS		994,220	1,000,000	999,180	999,913	0	26	0	26	0	999,940	0	(5,720)	(5,720)	14,167	11/24/2023	1.F FE
16159L-AC-2	CHASE 2023-RPL1 A1		06/01/2023	MBS PMT		12,322	12,322	11,149	0	0	28	0	28	0	12,322	0	0	0	50	06/25/2062	1.A FE
17181K-AA-8	CIM 2023-R2 A1		06/01/2023	MBS PMT		18,182	18,182	17,905	0	0	6	0	6	0	18,182	0	0	0	255	08/25/2064	1.A FE
24381W-AA-6	DRMT 2021-2 A1		06/01/2023	MBS PMT		16,046	16,046	16,046	16,046	0	0	0	0	0	16,046	0	0	0	55	04/25/2066	1.A FE
302635-AK-3	FS KKR CAPITAL CORP		04/12/2023	BANK OF NEW YORK		413,895	500,000	498,410	498,663	0	60	0	60	0	498,723	0	(84,828)	(84,828)	7,899	10/12/2028	2.C FE
31320S-GR-9	FHLMC SC0208		06/01/2023	MBS PMT		8,078	8,078	7,849	8,069	0	9	0	9	0	8,078	0	0	0	67	11/01/2041	1.A
3140X8-7K-7	FNMA #FM5397		06/01/2023	MBS PMT		11,879	11,879	12,007	11,884	0	(5)	0	(5)	0	11,879	0	0	0	149	12/01/2050	1.A
31574P-AA-3	EFMT 2020-1 A1		06/01/2023	MBS PMT		7,962	7,962	8,106	7,989	0	(27)	0	(27)	0	7,962	0	0	0	67	05/25/2065	1.A
33767W-AA-1	FKH 2021-SFR1 A		06/01/2023	MBS PMT		1,241	1,241	1,241	1,241	0	0	0	0	0	1,241	0	0	0	8	08/17/2038	1.A FE
41284N-AC-4	HDMUS 2021-A A3		06/15/2023	MBS PMT		126,272	126,272	126,129	126,243	0	30	0	30	0	126,272	0	0	0	194	04/15/2026	1.A FE
43730X-AA-2	HPA 2021-3 A		05/01/2023	MBS PMT		12,305	12,305	12,176	12,298	0	6	0	6	0	12,305	0	0	0	94	01/17/2041	1.A FE
477143-AJ-0	JETBLUE 2019-1 CL A		05/15/2023	SINK		14,631	14,631	14,720	14,635	0	(3)	0	(3)	0	14,631	0	0	0	216	11/15/2029	2.B FE
552751-AA-7	MFRA 2020-NQM2		06/01/2023	MBS PMT		14,866	14,866	14,866	14,866	0	0	0	0	0	14,866	0	0	0	82	04/25/2065	1.A FE
58003U-AA-6	MF1 2020-FL4 A		06/15/2023	MBS PMT		110,411	110,411	110,411	110,411	0	0	0	0	0	110,411	0	0	0	3,595	11/15/2035	1.A FE
58770G-AD-2	MBALT 2021-A A4		06/15/2023	MBS PMT		205,149	205,149	205,130	205,120	0	28	0	28	0	205,149	0	0	0	328	10/15/2026	1.A FE
59166E-AB-1	MST 2019-1A A1A		06/01/2023	MBS PMT		24,962	24,962	25,748	24,921	0	41	0	41	0	24,962	0	0	0	386	04/25/2058	1.A
59980X-AC-1	MCMLT 2018-3 A1		06/01/2023	MBS PMT		11,976	11,976	12,280	11,989	0	(12)	0	(12)	0	11,976	0	0	0	173	08/25/2058	1.A
59981B-AC-8	MCMLT 2019GS1		06/01/2023	MBS PMT		6,060	6,060	6,088	6,059	0	1	0	1	0	6,060	0	0	0	67	07/25/2059	1.A
59981T-AC-9	MCMLT 2019GS2		06/01/2023	MBS PMT		6,953	6,953	6,997	6,957	0	(4)	0	(4)	0	6,953	0	0	0	80	08/25/2059	1.A
61744Y-AQ-1	MORGAN STANLEY		04/21/2023	CALL at 100.000		200,000	200,000	203,984	200,333	0	(333)	0	(333)	0	200,000	0	0	0	3,737	04/24/2024	1.G FE
63935B-AA-1	NAVSL 2020-HA A		06/15/2023	MBS PMT		11,735	11,735	11,734	11,730	0	5	0	5	0	11,735	0	0	0	63	01/15/2069	1.A FE
63942K-AA-2	NAVSL 2021-GA A		06/15/2023	MBS PMT		19,147	19,147	19,118	19,133	0	13	0	13	0	19,147	0	0	0	126	04/15/2070	1.A FE
64034Y-AB-7	NSLT 2021-DA AFX		06/20/2023	MBS PMT		32,835	32,835	32,833	32,810	0	26	0	26	0	32,835	0	0	0	221	04/20/2062	1.A FE
64828X-AA-1	NRZT 2020-RPL1 A1		06/01/2023	MBS PMT		9,063	9,063	9,209	9,065	0	(2)	0	(2)	0	9,063	0	0	0	102	11/25/2059	1.A
64830T-AD-0	NRZT 2020-1A A1B		06/01/2023	MBS PMT		5,593	5,593	5,752	5,595	0	(2)	0	(2)	0	5,593	0	0	0	80	10/25/2059	1.A
67115F-AA-5	OBX 2022-NQM5 A1		06/01/2023	MBS PMT		19,840	19,840	19,775	19,838	0	2	0	2	0	19,840	0	0	0	351	05/25/2062	1.A FE
74333T-AA-7	PROG 2021-SFR8 A		06/01/2023	MBS PMT		1,119	1,119	1,119	1,119	0	0	0	0	0	1,119	0	0	0	6	10/17/2038	1.A FE
75383H-AA-9	RPTOR 2019-1 A		06/23/2023	VARIOUS		5,730	5,730	5,730	4,170	1,560	0	0	1,560	0	5,730	0	0	0	104	08/23/2044	4.A FE
78433X-AA-8	SALTT 2021-1A AA		06/15/2023	MBS PMT		20,832	20,832	20,832	20,818	0	15	0	15	0	20,832	0	0	0	188	02/28/2033	1.C FE
78443C-CL-6	SLMA 2006-A A5		06/15/2023	MBS PMT		32,680	32,680	32,057	32,524	0	156	0	156	0	32,680	0	0	0	844	06/15/2039	1.A FE
78443D-AD-4	SLMA 2007-A A4A		06/15/2023	MBS PMT		16,377	16,377	16,149	16,323	0	54	0	54	0	16,377	0	0	0	419	12/15/2041	1.A FE
78449C-AA-6	SMB 2022-C A1A		06/15/2023	MBS PMT		17,439	17,439	17,439	17,412	0	27	0	27	0	17,439	0	0	0	314	05/16/2050	1.A FE
86358E-PB-6	SAIL 2004-10 A11		06/25/2023	MBS PMT		11,116	11,116	11,133	11,133	0	0	0	0	0	11,133	0	(17)	(17)	183	11/25/2034	1.A FM

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
87612E-BD-7	TARGET CORP		04/06/2023	BCL		494,980	500,000	505,535	500,987	0	(180)	0	(180)	0	500,807	0	(5,827)	(5,827)	13,611	07/01/2024	1.F FE
88339V-AA-6	THRM 2021-1A A		06/15/2023	MBS PMT		46,385	46,385	46,383	46,379	0	6	0	6	0	46,385	0	0	0	230	12/15/2027	1.A FE
89175T-AA-6	TPMT 2018-4 A1		06/01/2023	MBS PMT		7,269	7,269	6,869	7,247	0	22	0	22	0	7,269	0	0	0	86	06/25/2058	1.A
89176L-AA-2	TPMT 2018-6 A1A		06/01/2023	MBS PMT		4,357	4,357	4,490	4,362	0	(6)	0	(6)	0	4,357	0	0	0	71	03/25/2058	1.A
89176U-AN-4	TPMT 2020-2 A1A		06/01/2023	MBS PMT		5,510	5,510	5,605	5,512	0	(2)	0	(2)	0	5,510	0	0	0	36	04/25/2060	1.A
89177B-AA-3	TPMT 2019 A1		06/01/2023	MBS PMT		19,539	19,539	20,935	19,588	0	(49)	0	(49)	0	19,539	0	0	0	308	03/25/2058	1.A
89177H-AA-0	TPMT 2019-HY2 A1		06/25/2023	MBS PMT		12,537	12,537	12,651	12,541	0	(4)	0	(4)	0	12,537	0	0	0	216	05/25/2058	1.A
89177X-AA-5	TPMT 2019-HY3 A1A		06/25/2023	MBS PMT		8,435	8,435	8,453	8,436	0	(1)	0	(1)	0	8,435	0	0	0	170	10/25/2059	1.A
89178B-AA-2	TPMT 2019-4 A1		06/01/2023	MBS PMT		12,921	12,921	13,090	12,923	0	(1)	0	(1)	0	12,921	0	0	0	156	10/25/2059	1.A
89178W-AU-2	TPMT 2020-1 A1		06/01/2023	MBS PMT		7,279	7,279	7,585	7,292	0	(13)	0	(13)	0	7,279	0	0	0	80	01/25/2060	1.A
89180N-AA-2	TPMT 2022-3 A1		06/01/2023	MBS PMT		28,645	28,645	27,481	28,566	0	79	0	79	0	28,645	0	0	0	453	08/01/2062	1.A
89181J-AA-0	TPMT 2023-1 A1		06/01/2023	MBS PMT		15,699	15,699	14,966	0	0	32	0	32	0	15,699	0	0	0	196	01/25/2063	1.A FE
92539L-AC-4	VERSUS 2021-3		06/01/2023	MBS PMT		24,220	24,220	24,220	24,220	0	0	0	0	0	24,220	0	0	0	143	06/25/2066	1.D FE
94988X-AV-8	WFCM 2014-LC16 ASB		06/01/2023	MBS PMT		11,972	11,972	12,226	12,013	0	(42)	0	(42)	0	11,972	0	0	0	173	08/15/2050	1.A
03766G-AL-6	APID 2017-26A A1AR	C	04/18/2023	MBS PMT		6,063	6,063	6,063	6,063	0	0	0	0	0	6,063	0	0	0	165	07/18/2029	1.A FE
04002P-AA-2	AREIT 2021-CRE5 A	C	06/15/2023	MBS PMT		14,675	14,675	14,022	14,500	0	175	0	175	0	14,675	0	0	0	318	11/17/2038	1.A FE
04016G-BB-3	ARES 2016-40A A1RR	D	04/15/2023	MBS PMT		60,456	60,456	60,456	60,456	0	0	0	0	0	60,456	0	0	0	1,620	01/15/2029	1.A FE
12565D-AA-1	CLNC 2019-FL1 A	C	06/19/2023	MBS PMT		160,510	160,510	160,510	160,510	0	0	0	0	0	160,510	0	0	0	4,271	08/20/2035	1.A FE
24823D-AS-5	DEN11 2015-1A A1RR	C	04/21/2023	MBS PMT		58,485	58,485	58,485	58,485	0	0	0	0	0	58,485	0	0	0	1,671	10/20/2028	1.A FE
36318W-AK-6	GALXY 2013-15A ARR	D	04/15/2023	MBS PMT		12,542	12,542	12,542	12,542	0	0	0	0	0	12,542	0	0	0	343	10/15/2030	1.A FE
39809L-AA-2	GSTNE 2019-FL2 A	C	06/15/2023	MBS PMT		41,811	41,811	41,811	41,811	0	0	0	0	0	41,811	0	0	0	1,206	09/15/2037	1.A FE
42704R-AA-9	HERA 2021-FL1 A	D	06/18/2023	MBS PMT		400	400	400	400	0	0	0	0	0	400	0	0	0	9	02/18/2038	1.A FE
44040H-AA-0	HORZN 2019-1 A	C	06/15/2023	VARIOUS		4,290	4,290	4,290	4,285	0	6	0	6	0	4,290	0	0	0	64	07/15/2039	2.B FE
46593C-AA-7	JFIN 2017-2A AR	D	06/20/2023	MBS PMT		75,098	75,098	75,098	75,098	0	0	0	0	0	75,098	0	0	0	2,219	09/20/2029	1.A FE
46647Y-AL-1	JMP CREDIT ADVISORS CLO LTD JMP_17-1A	D	04/17/2023	MBS PMT		131,900	131,900	131,082	131,377	0	523	0	523	0	131,900	0	0	0	3,809	07/17/2029	1.A FE
46651N-AA-2	JOLAR 2019-1 A	C	06/15/2023	MBS PMT		8,209	8,209	8,209	8,197	0	12	0	12	0	8,209	0	0	0	135	04/15/2044	2.A FE
50188W-AE-8	LCM 20A AR	D	04/20/2023	MBS PMT		52,820	52,820	52,160	52,584	0	236	0	236	0	52,820	0	0	0	1,485	10/20/2027	1.A FE
55818M-BA-4	MDPK 2014-13A AR2	C	04/21/2023	MBS PMT		32,007	32,007	31,956	31,923	0	85	0	85	0	32,007	0	0	0	883	04/19/2030	1.A FE
56577P-AL-3	MCLO 2017-9A A1AR CLO	D	04/15/2023	MBS PMT		36,989	36,989	36,989	36,989	0	0	0	0	0	36,989	0	0	0	1,044	04/15/2029	1.A FE
62432C-AQ-4	MVW 2015-10A AR	C	04/15/2023	MBS PMT		144,139	144,139	144,024	144,114	0	25	0	25	0	144,139	0	0	0	3,784	10/13/2027	1.A FE
62432H-AJ-9	MVEW 2017-1A AR	D	04/16/2023	MBS PMT		68,584	68,584	68,584	68,584	0	0	0	0	0	68,584	0	0	0	1,915	10/16/2029	1.A FE
62432L-AL-5	MVEW 2017-2A AR	C	04/16/2023	MBS PMT		10,510	10,510	10,510	10,510	0	0	0	0	0	10,510	0	0	0	291	01/16/2031	1.A FE
69290L-AA-5	PFP 2021-7 A	C	06/14/2023	MBS PMT		59,802	59,802	59,802	59,802	0	0	0	0	0	59,802	0	0	0	1,531	04/14/2038	1.A FE
72353P-AA-4	PION 2019-1 A	C	06/15/2023	MBS PMT		8,192	8,192	8,192	8,180	0	12	0	12	0	8,192	0	0	0	125	06/15/2044	2.C FE
78485W-AA-7	STWD 2019-FL1 A	C	06/15/2023	MBS PMT		9,576	9,576	9,576	9,576	0	0	0	0	0	9,576	0	0	0	252	07/15/2038	1.A FE
83609N-AN-0	SNDPT 2016-3A AR2	D	04/23/2023	MBS PMT		114,053	114,053	114,053	114,053	0	0	0	0	0	114,053	0	0	0	3,206	01/23/2029	1.A FE
83610C-AW-1	SNDPT 2016-21 AR2	C	04/20/2023	MBS PMT		105,826	105,826	105,826	105,826	0	0	0	0	0	105,826	0	0	0	2,981	10/20/2028	1.A FE
83610K-AJ-2	SNDPT 2017-2A AR	D	04/25/2023	MBS PMT		31,708	31,708	31,708	31,708	0	0	0	0	0	31,708	0	0	0	892	07/25/2030	1.A FE
92328G-BA-3	VENTR 2013-14A	C	05/28/2023	MBS PMT		89,435	89,435	89,435	89,435	0	0	0	0	0	89,435	0	0	0	2,671	08/28/2029	1.A FE
92329V-AS-1	VENTR 2016-25A	D	04/20/2023	MBS PMT		49,840	49,840	49,840	49,840	0	0	0	0	0	49,840	0	0	0	1,396	04/20/2029	1.A FE
92916G-BE-3	INGIM 2012-4A A1R3	C	04/15/2023	MBS PMT		11,785	11,785	11,785	11,785	0	0	0	0	0	11,785	0	0	0	324	10/15/2030	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,660,394	6,794,524	6,771,963	5,818,119	1,560	2,715	0	4,275	0	6,769,245	0	(108,851)	(108,851)	121,788	XXX	XXX
2509999997. Total - Bonds - Part 4						28,566,494	29,685,918	29,101,307	21,591,443	1,560	38,575	0	40,135	0	29,091,624	0	(525,128)	(525,128)	404,491	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						28,566,494	29,685,918	29,101,307	21,591,443	1,560	38,575	0	40,135	0	29,091,624	0	(525,128)	(525,128)	404,491	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
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						28,566,494	XXX	29,101,307	21,591,443	1,560	38,575	0	40,135	0	29,091,624	0	(525,128)	(525,128)	404,491	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
FIFTH THIRD BANK		0.000	0	0	(110,899,908)	(97,347,740)	(12,025,438)	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(110,899,908)	(97,347,740)	(12,025,438)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(110,899,908)	(97,347,740)	(12,025,438)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(110,899,908)	(97,347,740)	(12,025,438)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		06/23/2023	4.969	07/18/2023	2,818,395	0	3,108
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,818,395	0	3,108
0109999999. Total - U.S. Government Bonds						2,818,395	0	3,108
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
	CATERPILLAR FINANCIAL SERVICES CORP		06/14/2023	5.115	07/05/2023	1,599,093	0	3,853
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,599,093	0	3,853
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,599,093	0	3,853
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						4,417,488	0	6,961
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						4,417,488	0	6,961
261908-10-7	DREYFUS TREAS CASH MGMT #0521		06/30/2023	4.997		273,604,959	0	4,261,562
4812A0-37-5	JP MORGAN 100% UST-CAP #3163		06/30/2023	5.055		50,774,836	0	82,214
60934N-50-0	FEDERATED TREAS OBLIG #68		06/30/2023	4.950		262,305,655	0	2,587,185
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						586,685,450	0	6,930,961
8609999999 - Total Cash Equivalents						591,102,938	0	6,937,922