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HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 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 Rachel Hendricks (Name), 616-464-8205 (Area Code) (Telephone Number)
rachel.hendricks@priorityhealth.com (E-mail Address), 616-942-7916 (FAX Number)

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

State of Michigan
County of
SS:

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

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

Subscribed and sworn to before me this
day of

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	630,089,488		630,089,488	599,343,273
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	652,000,226	6,699,999	645,300,227	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 ($ (18,107,048)), cash equivalents ($ 450,265,677) and short-term investments ($ 321,403,760)	753,562,386		753,562,386	465,349,090
6.	Contract loans (including $ ..... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets			0	0
9.	Receivables for securities			0	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)	2,035,652,100	6,699,999	2,028,952,101	1,634,392,651
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	6,587,047		6,587,047	5,009,757
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	20,865,849	3,568,942	17,296,907	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 ($ 68,844,815)	68,844,815		68,844,815	49,839,776
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,473,614		3,473,614	3,068,610
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	931,000		931,000	0
17.	Amounts receivable relating to uninsured plans	25,717,224		25,717,224	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	25,665,355		25,665,355	20,599,053
24.	Health care ($ 167,748,026) and other amounts receivable	200,771,419	33,000,531	167,770,888	144,732,057
25.	Aggregate write-ins for other than invested assets	36,650,075	55,047,771	(18,397,696)	(20,605,419)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,425,158,498	98,317,243	2,326,841,255	1,873,890,449
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	2,425,158,498	98,317,243	2,326,841,255	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	55,047,771	55,047,771	0	0
2502.	Goodwill	(18,397,696)		(18,397,696)	(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)	36,650,075	55,047,771	(18,397,696)	(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)	432,335,191	26,128,942	458,464,133	440,190,858
2.	Accrued medical incentive pool and bonus amounts	22,999,618		22,999,618	30,096,545
3.	Unpaid claims adjustment expenses	7,699,557	452,996	8,152,553	7,778,877
4.	Aggregate health policy reserves, including the liability of $ ..... for medical loss ratio rebate per the Public Health Service Act	83,340,704		83,340,704	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	226,154,194		226,154,194	20,339,003
9.	General expenses due or accrued	31,707,533		31,707,533	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	3,226,600		3,226,600	4,348,433
14.	Borrowed money (including $ ..... current) and interest thereon $ ..... (including $ ..... current)			0	0
15.	Amounts due to parent, subsidiaries and affiliates	34,550,120		34,550,120	2,734,261
16.	Derivatives			0	0
17.	Payable for securities	4,024,847		4,024,847	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	47,921,931		47,921,931	23,784,327
23.	Aggregate write-ins for other liabilities (including $ ..... current)	0	0	0	0
24.	Total liabilities (Lines 1 to 23)	893,960,295	26,581,938	920,542,233	662,446,642
25.	Aggregate write-ins for special surplus funds	XXX	XXX	1,000,000	1,000,000
26.	Common capital stock	XXX	XXX	8,471	8,471
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	35,821,001	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	1,369,469,550	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	1,406,299,022	1,211,443,807
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,326,841,255	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		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	XXX	6,788,753	6,363,834	8,479,461
2.	Net premium income (including $ non-health premium income)	XXX	4,026,580,602	3,538,107,705	4,695,822,159
3.	Change in unearned premium reserves and reserve for rate credits	XXX	837,603	526,701	(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	1,062,233	1,002,181	1,358,311
7.	Aggregate write-ins for other non-health revenues	XXX	0	0	0
8.	Total revenues (Lines 2 to 7)	XXX	4,028,480,438	3,539,636,587	4,693,955,659
	Hospital and Medical:				
9.	Hospital/medical benefits		2,677,457,354	2,354,840,446	3,215,674,802
10.	Other professional services		59,715,080	56,091,446	68,144,358
11.	Outside referrals		79,164,130	85,438,684	113,458,029
12.	Emergency room and out-of-area		143,926,260	138,690,854	179,290,461
13.	Prescription drugs		479,589,356	426,364,864	546,161,925
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		83,535,301	45,091,833	50,126,366
16.	Subtotal (Lines 9 to 15)	0	3,523,387,481	3,106,518,127	4,172,855,941
	Less:				
17.	Net reinsurance recoveries		4,808,923	1,824,284	3,561,373
18.	Total hospital and medical (Lines 16 minus 17)	0	3,518,578,558	3,104,693,843	4,169,294,568
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 58,656,820 cost containment expenses		113,337,326	94,499,150	145,790,201
21.	General administrative expenses		320,287,188	286,072,613	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	3,952,203,072	3,485,265,606	4,693,537,776
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	76,277,366	54,370,981	417,883
25.	Net investment income earned		42,252,860	19,566,424	31,917,331
26.	Net realized capital gains (losses) less capital gains tax of $		(10,262,287)	74,248,246	79,598,369
27.	Net investment gains (losses) (Lines 25 plus 26)	0	31,990,573	93,814,670	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	108,267,939	148,185,651	111,933,583
31.	Federal and foreign income taxes incurred	XXX			
32.	Net income (loss) (Lines 30 minus 31)	XXX	108,267,939	148,185,651	111,933,583
	DETAILS OF WRITE-INS				
0601.	Wellness Revenue	XXX	1,062,233	1,002,181	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	1,062,233	1,002,181	1,358,311
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.					
2902.					
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	1,211,443,847	1,241,012,898	1,241,012,898
34.	Net income or (loss) from Line 32	108,267,939	148,185,651	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 $	83,492,537	(129,531,650)	(104,387,521)
37.	Change in net unrealized foreign exchange capital gain or (loss)		0	
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	3,094,700	(14,889,152)	(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	(1)	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)	194,855,175	3,764,849	(29,569,051)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,406,299,022	1,244,777,747	1,211,443,847
	DETAILS OF WRITE-INS			
4701.				
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,193,025,903	3,706,558,067	4,774,056,315
2.	Net investment income	40,741,697	20,454,815	32,479,218
3.	Miscellaneous income	1,062,233	1,002,181	1,358,311
4.	Total (Lines 1 to 3)	4,234,829,833	3,728,015,063	4,807,893,844
5.	Benefit and loss related payments	3,522,881,872	3,088,453,808	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	412,164,308	365,921,104	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)	3,935,046,180	3,454,374,912	4,720,788,332
11.	Net cash from operations (Line 4 minus Line 10)	299,783,653	273,640,151	87,105,512
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	111,654,970	146,606,140	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	7,572,143	6,846,786	396,534
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	119,227,113	153,452,926	177,491,640
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	147,302,707	101,408,015	196,609,349
	13.2 Stocks	4,170,496	11,319,556	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	719,933	6,765,000
	13.7 Total investments acquired (Lines 13.1 to 13.6)	151,473,203	113,447,504	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)	(32,246,090)	40,005,422	(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	(1)	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)	20,675,696	(24,322,316)	(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)	20,675,695	(24,322,316)	(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)	288,213,258	289,323,257	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)	753,562,386	752,214,209	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	0	0	1,966	225,810	0	0	0	0	0	0
3. Second Quarter	756,031	136,643	370,993	17,394	0	0	1,984	229,017	0	0	0	0	0	0
4. Third Quarter	756,835	136,481	368,506	17,510			2,022	232,316						
5. Current Year	0													
6. Current Year Member Months	6,788,753	1,225,043	3,340,583	156,077			17,814	2,049,236						
Total Member Ambulatory Encounters for Period:														
7 Physician	7,743,641	933,936	2,545,762	265,477			14,580	3,983,886						
8. Non-Physician	744,986	89,850	244,918	25,541			1,403	383,274						
9. Total	8,488,627	1,023,786	2,790,680	291,018	0	0	15,983	4,367,160	0	0	0	0	0	0
10. Hospital Patient Days Incurred	379,445	31,005	75,305	17,212			431	255,492						
11. Number of Inpatient Admissions	54,584	5,524	15,119	2,195			177	31,569						
12. Health Premiums Written (a)	4,030,747,370	546,914,564	1,509,412,507	30,665,241			9,166,207	1,934,588,851						
13. Life Premiums Direct	0													
14. Property/Casualty Premiums Written	0													
15. Health Premiums Earned	4,031,584,974	546,914,564	1,509,412,507	30,665,241			9,166,207	1,935,426,455						
16. Property/Casualty Premiums Earned	0													
17. Amount Paid for Provision of Health Care Services	3,507,402,209	427,413,138	1,299,254,412	26,469,529			7,321,995	1,746,943,135						
18. Amount Incurred for Provision of Health Care Services	3,523,387,480	441,873,789	1,279,814,960	26,920,018			7,329,803	1,767,448,910						

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 1,934,588,851

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered						0
0399999 Aggregate accounts not individually listed-covered	159,053,700					159,053,700
0499999 Subtotals	159,053,700	0	0	0	0	159,053,700
0599999 Unreported claims and other claim reserves						299,410,433
0699999 Total amounts withheld						
0799999 Total claims unpaid						458,464,133
0899999 Accrued medical incentive pool and bonus amounts						22,999,618

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical) individual	68,294,606	404,033,370	1,326,428	72,318,577	69,621,034	69,100,536
2. Comprehensive (hospital and medical) group	168,834,941	1,203,377,685	2,775,790	180,320,453	171,610,731	185,286,419
3. Medicare Supplement	4,465,093	22,004,436	64,652	4,936,545	4,529,745	4,550,708
4. Dental Only					0	0
5. Vision Only					0	0
6. Federal Employees Health Benefits Plan	1,284,114	6,037,881	5,485	646,622	1,289,599	644,300
7. Title XVIII - Medicare	173,801,349	1,735,688,408	421,845	195,647,736	174,223,194	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)	416,680,103	3,371,141,780	4,594,200	453,869,933	421,274,303	440,190,858
14. Health care receivables (a)		371,051,902			0	0
15. Other non-health					0	0
16. Medical incentive pools and bonus amounts	21,798,359	68,833,869	1,080,963	21,918,655	22,879,322	30,096,545
17. Totals (Lines 13 - 14 + 15 + 16)	438,478,462	3,068,923,747	5,675,163	475,788,588	444,153,625	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	$ 108,267,939	$ 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	$ 108,267,939	$ 111,933,583
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 1,406,299,022	$ 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	$ 1,406,299,022	$ 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
The transaction was accounted for as a statutory purchase, and reflects the following:

NOTES TO FINANCIAL STATEMENTS

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	$ (18,397,696)	$ 2,207,723	$ -	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	$ 1,405,976,581	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)	$ 1,405,976,581	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	$ 140,597,658	XXX
(7) Current period reported Admitted Goodwill	XXX	$ (18,397,696)
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	-1.3%

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 $10,226,293 for IPA taxes in 2023. The corresponding liability of $6,817,529 is recorded in general expenses due or accrued as of September 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	$ 281,943,378	$ -	$ -	$ -	$ 281,943,378
Total assets at fair value/NAV	$ 281,943,378	$ -	$ -	$ -	$ 281,943,378

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 November 15, 2023 for these statutory financial statements which are to be issued on November 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	$ 444,000
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 74,000,000
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ (83,000,000)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 443,000

(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	$ -	$ 101,890,000	$ -	$ (8,892,000)		$ 10,778,000	B	$ -	$ 1,886,000
3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$ 92,998,000	$ -	$ 101,890,000	$ -	$ (8,892,000)	$ -	$ 10,778,000		$ -	$ 1,886,000

Explanations of Adjustments
B.
Settlement Finalized

(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 $18,917,000 from $440,191,000 to $421,274,000 in 2023.

NOTE 26 Intercompany Pooling Arrangements

No significant changes.

NOTE 27 Structured Settlements

Not applicable.

NOTE 28 Health Care Receivables

No significant changes.

NOTE 29 Participating Policies

No significant changes.

NOTE 30 Premium Deficiency Reserves

No significant changes.

NOTE 31 Anticipated Salvage and Subrogation

No significant changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

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: ..... $.....

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 305,059,243	$ 363,356,850
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	$ 363,356,850
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 ..... 88.8 %

1.2 A&H cost containment percent ..... 1.5 %

1.3 A&H expense percent excluding cost containment expenses ..... 9.3 %

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		
82627	06-0839705	09/01/2023	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	2,086,992,312	1,934,588,851			9,166,207			4,030,747,370	
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	2,086,992,312	1,934,588,851	0	0	9,166,207	0	0	4,030,747,370	0
60. Reporting Entity Contributions for Employee Benefit Plans		XXX								0	
61. Totals (Direct Business)		XXX	2,086,992,312	1,934,588,851	0	0	9,166,207	0	0	4,030,747,370	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.	N/A

Explanation:

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

Bar Code:

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

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,168,943,547	1,246,398,282
2.	Cost of bonds and stocks acquired	151,473,203	212,984,400
3.	Accrual of discount	1,054,631	652,730
4.	Unrealized valuation increase (decrease)	83,514,600	(104,463,484)
5.	Total gain (loss) on disposals	(10,120,537)	(7,419,001)
6.	Deduct consideration for bonds and stocks disposed of	111,654,970	177,331,692
7.	Deduct amortization of premium	1,120,758	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)	1,282,089,716	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)	1,275,389,716	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)	860,967,854	153,697,644	161,637,370	4,258,074	832,558,317	860,967,854	857,286,202	821,086,996
2. NAIC 2 (a)	96,139,565	16,117,772	6,331,113	(1,511,644)	97,831,247	96,139,565	104,414,580	99,796,302
3. NAIC 3 (a)	288,171	0	0	1,283	1,474,791	288,171	289,454	1,170,865
4. NAIC 4 (a)	266,073	0	11,095	7,168	278,668	266,073	262,146	
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	957,661,663	169,815,416	167,979,578	2,754,881	932,143,023	957,661,663	962,252,382	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	957,661,663	169,815,416	167,979,578	2,754,881	932,143,023	957,661,663	962,252,382	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 $ 311,906,833 ; NAIC 2 $ 20,312,225 ; 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	321,403,756	XXX	317,630,815	1,635,861	183,168

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	329,901,329	430,243,166
3.	Accrual of discount	6,350,915	2,448,796
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(143,525)	(182,336)
6.	Deduct consideration received on disposals	318,594,138	456,969,485
7.	Deduct amortization of premium	41,670	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)	321,403,760	303,930,849
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	321,403,760	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	3,999,499,878	3,908,516,197
3.	Accrual of discount	514,348	325,536
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1,775	(290)
6.	Deduct consideration received on disposals	3,736,077,491	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)	450,265,677	186,327,167
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	450,265,677	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
912797-GK-7	TREASURY BILL		08/08/2023	BANK OF NEW YORK		4,745,149	5,000,000	0	1.A
912810-TF-5	US TREASURY N/B		08/16/2023	BANK OF NEW YORK		699,195	950,000	97	1.A
912810-TG-3	US TREASURY N/B		09/26/2023	BANK OF NEW YORK		399,412	525,000	4,721	1.A
912810-TK-4	US TREASURY N/B		09/26/2023	BANK OF NEW YORK		947,850	1,100,000	6,524	1.A
912810-TR-9	US TREASURY N/B		08/31/2023	JP MORGAN		1,805,000	2,000,000	21,474	1.A
912810-TS-7	US TREASURY N/B		08/23/2023	BANK OF NEW YORK		275,355	300,000	3,191	1.A
912810-TU-2	US TREASURY N/B		09/29/2023	BANK OF NEW YORK		1,153,480	1,200,000	4,660	1.A
91282C-AE-1	US TREASURY N/B		08/31/2023	MIZ		1,852,461	2,350,000	679	1.A
91282C-DG-3	US TREASURY N/B		08/24/2023	BANK OF NEW YORK		6,093,918	6,775,000	20,457	1.A
91282C-EE-7	US TREASURY N/B		09/29/2023	BANK OF NEW YORK		1,965,117	2,200,000	6,230	1.A
91282C-GM-7	US TREASURY N/B		08/31/2023	BANK OF NEW YORK		690,131	725,000	4,336	1.A
91282C-HC-8	US TREASURY N/B		08/08/2023	BANK OF NEW YORK		4,474,398	4,700,000	35,969	1.A
91282C-HJ-3	US TREASURY N/B		07/10/2023	BANK OF NEW YORK		195,373	200,000	226	1.A
91282C-HT-1	US TREASURY N/B		09/25/2023	BANK OF NEW YORK		474,922	500,000	2,211	1.A FE
91282C-HU-8	US TREASURY N/B		09/22/2023	BANK OF NEW YORK		4,369,688	4,425,000	22,095	1.A FE
91282C-HW-4	US TREASURY N/B		09/29/2023	BANK OF NEW YORK		1,466,094	1,500,000	4,340	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						31,607,543	34,450,000	137,210	XXX
3129J-MB-0	FHLMC #ZA1254		08/17/2023	BANK OF NEW YORK		455,269	519,565	563	1.A
3133KY-UK-3	FHLMC RB5086		06/21/2023	BANK OF NEW YORK		(2,672)	(3,025)	(3)	1.A
3137FW-HT-0	FHMS K116 A2		08/07/2023	BANK OF NEW YORK		463,189	575,000	198	1.A
3137HA-GZ-3	FHMS K752 A2		08/16/2023	BANK OF NEW YORK		455,929	475,000	1,300	1.A FE
3140JB-2X-3	FNMA #BM7089		08/07/2023	BANK OF NEW YORK		571,004	659,644	715	1.A
3140XJ-PW-7	FNMA #FS3136		09/26/2023	BANK OF NEW YORK		565,146	636,113	680	1.A
3140XM-NE-2	FNMA #FS5788		09/15/2023	BANK OF NEW YORK		382,266	375,000	745	1.A
31418E-CG-3	FNMA #MA4570		09/07/2023	BANK OF NEW YORK		549,328	669,785	484	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,439,459	3,907,082	4,682	XXX
031162-DT-4	AMGEN INC		07/06/2023	BANK OF NEW YORK		295,940	300,000	6,027	2.A FE
16159R-AC-9	CHASE 2023-RPL2		09/19/2023	BANK OF NEW YORK		555,488	650,000	1,526	1.A FE
17327F-AC-0	CGCMT 2018-B2 A3		08/10/2023	BANK OF NEW YORK		232,939	250,000	338	1.A
30225V-AN-7	EXTRA SPSTRG		07/25/2023	BANK OF NEW YORK		496,900	500,000	2,222	2.B FE
32113C-BY-5	FMMNT 2023-2 A		09/15/2023	BANK OF NEW YORK		549,915	550,000	0	1.A FE
404119-CS-6	HCA INC		08/07/2023	EXCHANGE		492,489	500,000	8,628	2.C FE
46656N-AA-7	JPMMT 2023-DSCI A1		08/15/2023	BANK OF NEW YORK		356,936	385,524	792	1.A FE
55317W-AC-5	MMAF 2023-A A3		07/11/2023	BANK OF NEW YORK		924,812	925,000	0	1.A FE
64830H-AA-2	NRZT 2019-RPL2 A1		09/26/2023	BANK OF NEW YORK		552,374	591,962	1,443	1.A FE
74460W-AH-0	PUBLIC STORAGE		07/24/2023	BANK OF NEW YORK		473,727	475,000	0	1.F FE
775109-CJ-8	ROGERS COMMUNICATIONS I 4.5 15MAR42		07/25/2023	EXCHANGE		544,727	550,000	8,938	2.C FE
268317-AV-6	ELECTRICITE DE FRANCE SA	C	07/19/2023	BANK OF NEW YORK		340,172	400,000	6,500	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,816,419	6,077,486	36,414	XXX
2509999997. Total - Bonds - Part 3						40,863,421	44,434,568	178,306	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						40,863,421	44,434,568	178,306	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		07/07/2023	DIVIDEND REINVESTMENT	2,125.164	324,470		0	.
72201F-49-0	PIMCO INC FD-INS		09/29/2023	DIVIDEND REINVESTMENT	166,952.733	1,728,194		0	.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
922908-87-6	VANGUARD SMALL CAP IX FD		09/19/2023	DIVIDEND REINVESTMENT	684.251	63,047		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						2,115,711	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						2,115,711	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,115,711	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						2,115,711	XXX	0	XXX
6009999999 - Totals						42,979,132	XXX	178,306	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133KY-V7-1	FHLMC RB5138		09/01/2023	MBS PMT		21,006	21,006	18,904	20,852	0	155	0	155	0	21,006	0	0	0	280	12/01/2041	1.A
3140QD-5S-9	FNMA #CA6256		09/01/2023	MBS PMT		21,594	21,594	19,968	21,491	0	103	0	103	0	21,594	0	0	0	355	07/01/2050	1.A
3140QN-QV-7	FNMA #CB3167		09/01/2023	MBS PMT		29,108	29,108	27,307	29,019	0	89	0	89	0	29,108	0	0	0	589	03/01/2052	1.A
3140QP-A8-0	FNMA #CB3630		09/01/2023	MBS PMT		17,589	17,589	17,422	17,582	0	7	0	7	0	17,589	0	0	0	466	05/01/2052	1.A
3140X6-JS-1	FNMA #FM2972		09/01/2023	MBS PMT		16,450	16,450	16,746	16,474	0	(24)	0	(24)	0	16,450	0	0	0	436	12/01/2044	1.A
3140X9-GM-1	FNMA #FM5603		09/01/2023	MBS PMT		11,578	11,578	11,455	11,569	0	9	0	9	0	11,578	0	0	0	231	09/01/2048	1.A
3140XG-ZJ-1	FNMA #FS1644		09/01/2023	MBS PMT		10,812	10,812	10,288	10,771	0	41	0	41	0	10,812	0	0	0	228	04/01/2042	1.A
31418E-BK-5	FNMA #MA4541		09/01/2023	MBS PMT		59,149	59,149	54,232	58,756	0	393	0	393	0	59,149	0	0	0	1,000	02/01/2042	1.A
31418E-ES-5	FNMA #MA4644		09/01/2023	MBS PMT		68,674	68,674	68,545	68,669	0	5	0	5	0	68,674	0	0	0	1,827	05/01/2052	1.A
36179Q-T7-6	GNMA #MA2374		09/01/2023	MBS PMT		7,639	7,639	8,274	7,696	0	(57)	0	(57)	0	7,639	0	0	0	255	11/20/2044	1.A
36179R-BX-6	GNMA #MA2754		09/01/2023	MBS PMT		3,549	3,549	3,633	3,554	0	(6)	0	(6)	0	3,549	0	0	0	84	04/20/2045	1.A
36179R-NX-3	GNMA #MA3106		09/01/2023	MBS PMT		3,774	3,774	3,913	3,784	0	(10)	0	(10)	0	3,774	0	0	0	101	09/20/2045	1.A
36179R-Q4-4	GNMA #MA3175		09/01/2023	MBS PMT		14,381	14,381	16,019	14,492	0	(111)	0	(111)	0	14,381	0	0	0	431	10/20/2045	1.A
36179S-QV-2	GNMA #MA4068		09/01/2023	MBS PMT		9,282	9,282	9,806	9,320	0	(38)	0	(38)	0	9,282	0	0	0	186	11/20/2046	1.A
36179T-JW-6	GNMA #MA4777		09/01/2023	MBS PMT		17,701	17,701	15,735	17,567	0	134	0	134	0	17,701	0	0	0	350	10/20/2047	1.A
36179T-LR-4	GNMA #MA4836		09/20/2023	MBS PMT		14,828	14,828	13,440	14,700	0	128	0	128	0	14,828	0	0	0	291	11/20/2047	1.A
36179T-SG-1	GNMA #MA5019		09/20/2023	MBS PMT		15,645	15,645	14,530	15,523	0	122	0	122	0	15,645	0	0	0	365	02/20/2048	1.A
36179T-SH-9	GNMA #MA5020		09/01/2023	MBS PMT		3,850	3,850	3,974	3,858	0	(9)	0	(9)	0	3,850	0	0	0	102	02/20/2048	1.A
36179U-GD-8	GNMA #MA5596		09/01/2023	MBS PMT		5,216	5,216	5,417	5,229	0	(14)	0	(14)	0	5,216	0	0	0	156	11/20/2048	1.A
36179U-MN-9	GNMA #MA5765		09/01/2023	MBS PMT		5,195	5,195	5,688	5,243	0	(49)	0	(49)	0	5,195	0	0	0	174	02/20/2049	1.A
36179V-N2-2	GNMA #MA6709		09/01/2023	MBS PMT		16,399	16,399	13,983	16,239	0	161	0	161	0	16,399	0	0	0	271	06/20/2050	1.A
36179W-DS-4	GNMA #MA7313		09/01/2023	MBS PMT		63,059	63,059	65,239	63,208	0	(149)	0	(149)	0	63,059	0	0	0	1,252	04/20/2051	1.A
36179W-TY-4	GNMA #MA7767		09/01/2023	MBS PMT		63,155	63,155	64,675	63,258	0	(102)	0	(102)	0	63,155	0	0	0	1,052	12/20/2051	1.A
36179X-QY-5	GNMA #MA8571		09/01/2023	MBS PMT		3,504	3,504	3,567	0	0	(4)	0	(4)	0	3,504	0	0	0	94	01/20/2053	1.A
36202V-XU-0	GNMA #610991		09/01/2023	MBS PMT		342	342	339	341	0	0	0	0	0	342	0	0	0	11	06/15/2034	1.A
3622A2-R3-8	GNMA #784106		09/01/2023	MBS PMT		17,710	17,710	18,895	17,797	0	(87)	0	(87)	0	17,710	0	0	0	413	01/20/2046	1.A
3622AA-4S-0	GNMA #785433		09/01/2023	MBS PMT		23,471	23,471	24,494	23,540	0	(69)	0	(69)	0	23,471	0	0	0	394	04/20/2051	1.A
3622AA-4V-3	GNMA #785436		09/01/2023	MBS PMT		48,142	48,142	44,336	47,895	0	247	0	247	0	48,142	0	0	0	803	04/20/2051	1.A
36291E-RM-5	GNMA #626092		09/01/2023	MBS PMT		185	185	189	186	0	0	0	0	0	185	0	0	0	7	03/15/2034	1.A
36291S-PT-1	GNMA #636834		09/01/2023	MBS PMT		131	131	134	131	0	0	0	0	0	131	0	0	0	5	11/15/2034	1.A
36295N-ND-5	GNMA #675488		09/01/2023	MBS PMT		297	297	296	297	0	0	0	0	0	297	0	0	0	11	06/15/2038	1.A
36295Q-LK-4	GNMA #677230		09/01/2023	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		09/01/2023	MBS PMT		127	127	129	127	0	0	0	0	0	127	0	0	0	5	12/15/2037	1.A
36296K-MW-9	GNMA #693473		09/01/2023	MBS PMT		83	83	84	83	0	0	0	0	0	83	0	0	0	3	06/15/2038	1.A
36296U-HC-7	GNMA #701427		09/01/2023	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		09/01/2023	MBS PMT		2,508	2,508	2,524	2,510	0	(1)	0	(1)	0	2,508	0	0	0	31	08/16/2051	1.A
38378K-BX-6	GNMA 2013-21 AB		09/01/2023	MBS PMT		2,543	2,543	2,549	2,544	0	(1)	0	(1)	0	2,543	0	0	0	34	07/16/2051	1.A
912810-SP-4	US TREASURY N/B		07/06/2023	BANK OF NEW YORK		211,040	375,000	239,766	240,735	0	1,558	0	1,558	0	242,293	0	(31,253)	(31,253)	4,643	08/15/2050	1.A
912810-TG-3	US TREASURY N/B		07/24/2023	BANK OF NEW YORK		388,257	475,000	412,745	0	0	577	0	577	0	413,322	0	(25,065)	(25,065)	9,500	05/15/2052	1.A
912828-M5-6	US TREASURY N/B		09/22/2023	BANK OF NEW YORK		1,912,789	2,025,000	2,119,769	2,093,564	0	(17,165)	0	(17,165)	0	2,076,399	0	(163,610)	(163,610)	39,030	11/15/2025	1.A
91282C-AL-5	US TREASURY N/B		08/08/2023	BANK OF NEW YORK		1,113,227	1,300,000	1,287,711	1,291,571	0	1,059	0	1,059	0	1,292,630	0	(179,403)	(179,403)	4,182	09/30/2027	1.A
91282C-AP-6	US TREASURY N/B		08/31/2023	CTD		2,086,711	2,100,000	2,092,781	2,097,213	0	2,361	0	2,361	0	2,099,573	0	(12,862)	(12,862)	2,309	10/15/2023	1.A
91282C-BS-9	US TREASURY N/B		08/09/2023	BANK OF NEW YORK		175,734	200,000	198,977	199,221	0	87	0	87	0	199,308	0	(23,573)	(23,573)	2,145	03/31/2028	1.A
91282C-BZ-3	US TREASURY N/B		08/08/2023	BANK OF NEW YORK		877,461	1,000,000	1,000,938	1,000,724	0	(80)	0	(80)	0	1,000,645	0	(123,184)	(123,184)	9,681	04/30/2028	1.A
91282C-CV-1	US TREASURY N/B		09/26/2023	BANK OF NEW YORK		3,175,933	3,725,000	3,339,112	3,372,752	0	39,195	0	39,195	0	3,411,947	0	(236,015)	(236,015)	42,598	08/31/2028	1.A
91282C-DG-3	US TREASURY N/B		09/15/2023	BANK OF NEW YORK		1,618,316	1,800,000	1,628,332	0	0	6,985	0	6,985	0	1,635,317	0	(17,000)	(17,000)	5,377	10/31/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-EE-7	US TREASURY N/B		08/17/2023	BANK OF NEW YORK		1,266,834	1,400,000	1,262,336	1,266,397	0	11,721	0	11,721	0	1,278,118	0	(11,284)	(11,284)	28,954	03/31/2029	1.A
91282C-EU-1	US TREASURY N/B		07/26/2023	BANK OF NEW YORK		1,827,934	1,900,000	1,837,100	1,837,195	0	13,921	0	13,921	0	1,851,116	0	(23,182)	(23,182)	33,730	06/15/2025	1.A FE
91282C-FE-6	US TREASURY N/B		08/24/2023	BANK OF NEW YORK		4,199,051	4,350,000	4,212,351	0	0	25,469	0	25,469	0	4,237,819	0	(38,768)	(38,768)	80,096	08/15/2025	1.A
91282C-GL-9	US TREASURY N/B		09/22/2023	BANK OF NEW YORK		4,134,394	4,225,000	4,244,949	0	0	(2,539)	0	(2,539)	0	4,242,410	0	(108,017)	(108,017)	103,788	02/15/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						23,586,370	25,473,689	24,463,609	13,993,690	0	84,012	0	84,012	0	24,579,586	0	(993,216)	(993,216)	378,326	XXX	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT		09/15/2023	VARIOUS		501,344	510,000	537,290	528,251	0	(2,268)	0	(2,268)	0	525,983	0	(24,639)	(24,639)	15,828	09/15/2025	1.G FE
31283H-S9-7	FHLMC G01444		09/01/2023	MBS PMT		226	226	235	227	0	(1)	0	(1)	0	226	0	0	0	10	08/01/2032	1.A
31287X-Z8-2	FHLMC C70767		09/01/2023	MBS PMT		258	258	267	259	0	(1)	0	(1)	0	258	0	0	0	10	09/01/2032	1.A
3128K6-5B-2	FHLMC A46242		09/01/2023	MBS PMT		648	648	623	645	0	3	0	3	0	648	0	0	0	23	07/01/2035	1.A
3128M4-K6-9	FHLMC G02717		09/01/2023	MBS PMT		241	241	238	241	0	0	0	0	0	241	0	0	0	9	02/01/2037	1.A
3128M7-4V-5	FHLMC G05936		09/01/2023	MBS PMT		1,142	1,142	1,201	1,147	0	(5)	0	(5)	0	1,142	0	0	0	31	07/01/2040	1.A
3128MJ-2C-3	FHLMC G08770		09/01/2023	MBS PMT		28,209	28,209	24,996	28,007	0	202	0	202	0	28,209	0	0	0	658	07/01/2047	1.A
3128MJ-4L-1	FHLMC G08826		09/01/2023	MBS PMT		1,247	1,247	1,318	1,251	0	(3)	0	(3)	0	1,247	0	0	0	39	06/01/2048	1.A
3128MJ-6A-3	FHLMC G08864		09/01/2023	MBS PMT		1,842	1,842	1,942	1,850	0	(8)	0	(8)	0	1,842	0	0	0	62	02/01/2049	1.A
3128MJ-6H-8	FHLMC G08871		09/01/2023	MBS PMT		27,671	27,671	27,925	27,687	0	(16)	0	(16)	0	27,671	0	0	0	641	04/01/2049	1.A
3128MJ-6P-0	FHLMC G08877		09/01/2023	MBS PMT		35,309	35,309	36,287	35,360	0	(51)	0	(51)	0	35,309	0	0	0	910	05/01/2049	1.A
3128MJ-BP-4	FHLMC G08045		09/01/2023	MBS PMT		195	195	194	195	0	0	0	0	0	195	0	0	0	7	03/01/2035	1.A
3128MJ-BQ-2	FHLMC G08046		09/01/2023	MBS PMT		843	843	855	844	0	(1)	0	(1)	0	843	0	0	0	32	03/01/2035	1.A
3128MJ-CJ-7	FHLMC G08072		09/01/2023	MBS PMT		254	254	248	253	0	1	0	1	0	254	0	0	0	8	08/01/2035	1.A
3128MJ-F4-7	FHLMC G08186		09/01/2023	MBS PMT		267	267	264	267	0	0	0	0	0	267	0	0	0	10	03/01/2037	1.A
3128MJ-LL-2	FHLMC G08330		09/01/2023	MBS PMT		230	230	233	231	0	0	0	0	0	230	0	0	0	7	01/01/2039	1.A
3128MJ-LX-6	FHLMC G08341		09/01/2023	MBS PMT		955	955	1,033	962	0	(7)	0	(7)	0	955	0	0	0	32	04/01/2039	1.A
3128MJ-07-8	FHLMC G08477		09/01/2023	MBS PMT		2,586	2,586	2,673	2,592	0	(6)	0	(6)	0	2,586	0	0	0	60	02/01/2042	1.A
3128MJ-QG-8	FHLMC G08454		09/01/2023	MBS PMT		802	802	833	804	0	(2)	0	(2)	0	802	0	0	0	24	07/01/2041	1.A
3128MJ-S3-5	FHLMC G08537		09/01/2023	MBS PMT		11,268	11,268	11,073	11,256	0	13	0	13	0	11,268	0	0	0	224	07/01/2043	1.A
3128MJ-SS-0	FHLMC G08528		09/01/2023	MBS PMT		4,594	4,594	4,767	4,604	0	(10)	0	(10)	0	4,594	0	0	0	92	04/01/2043	1.A
3128MJ-T2-6	FHLMC G08568		09/01/2023	MBS PMT		1,066	1,066	1,150	1,073	0	(8)	0	(8)	0	1,066	0	0	0	34	01/01/2044	1.A
3128MJ-T6-7	FHLMC G08572		09/01/2023	MBS PMT		7,317	7,317	7,305	7,316	0	1	0	1	0	7,317	0	0	0	168	02/01/2044	1.A
3128MJ-US-7	FHLMC G08592		09/01/2023	MBS PMT		5,302	5,302	5,597	5,320	0	(18)	0	(18)	0	5,302	0	0	0	142	06/01/2044	1.A
3128MJ-VH-0	FHLMC G08615		09/01/2023	MBS PMT		3,846	3,846	3,980	3,854	0	(8)	0	(8)	0	3,846	0	0	0	89	11/01/2044	1.A
3128MJ-VJ-6	FHLMC G08616		09/01/2023	MBS PMT		3,006	3,006	3,212	3,018	0	(11)	0	(11)	0	3,006	0	0	0	80	11/01/2044	1.A
3128MJ-VQ-0	FHLMC G08622		09/01/2023	MBS PMT		4,451	4,451	4,629	4,464	0	(13)	0	(13)	0	4,451	0	0	0	89	01/01/2045	1.A
3128MJ-WL-0	FHLMC G08650		09/01/2023	MBS PMT		8,033	8,033	8,276	8,047	0	(14)	0	(14)	0	8,033	0	0	0	186	06/01/2045	1.A
3128MJ-WV-8	FHLMC G08659		09/01/2023	MBS PMT		3,686	3,686	3,834	3,695	0	(9)	0	(9)	0	3,686	0	0	0	85	08/01/2045	1.A
3128MJ-XE-5	FHLMC G08676		09/01/2023	MBS PMT		7,528	7,528	7,809	7,545	0	(17)	0	(17)	0	7,528	0	0	0	175	11/01/2045	1.A
3128MJ-XK-1	FHLMC G08681		09/01/2023	MBS PMT		6,375	6,375	6,467	6,382	0	(7)	0	(7)	0	6,375	0	0	0	146	12/01/2045	1.A
3128MJ-XL-9	FHLMC G08682		09/01/2023	MBS PMT		2,883	2,883	3,148	2,898	0	(15)	0	(15)	0	2,883	0	0	0	78	12/01/2045	1.A
3128MJ-XX-3	FHLMC G08693		09/01/2023	MBS PMT		10,769	10,769	11,079	10,790	0	(21)	0	(21)	0	10,769	0	0	0	250	03/01/2046	1.A
3128MJ-Y6-1	FHLMC G08732		09/01/2023	MBS PMT		7,304	7,304	7,525	7,316	0	(12)	0	(12)	0	7,304	0	0	0	145	11/01/2046	1.A
3128MJ-YD-6	FHLMC G08707		09/01/2023	MBS PMT		3,791	3,791	4,104	3,819	0	(28)	0	(28)	0	3,791	0	0	0	102	05/01/2046	1.A
3128MJ-YH-7	FHLMC G08711		09/01/2023	MBS PMT		5,074	5,074	5,331	5,089	0	(15)	0	(15)	0	5,074	0	0	0	118	06/01/2046	1.A
3128MJ-YM-6	FHLMC G08715		09/01/2023	MBS PMT		5,145	5,145	5,327	5,155	0	(10)	0	(10)	0	5,145	0	0	0	103	08/01/2046	1.A
3128MJ-ZP-8	FHLMC G08749		09/01/2023	MBS PMT		5,303	5,303	5,573	5,322	0	(19)	0	(19)	0	5,303	0	0	0	140	02/01/2047	1.A
3128MM-RF-2	FHLMC G18485		09/01/2023	MBS PMT		8,532	8,532	8,624	8,543	0	(11)	0	(11)	0	8,532	0	0	0	144	10/01/2028	1.A
3128MM-RN-5	FHLMC G18492		09/01/2023	MBS PMT		6,825	6,825	6,963	6,841	0	(15)	0	(15)	0	6,825	0	0	0	136	01/01/2029	1.A
3128P7-6T-5	FHLMC C91782		09/01/2023	MBS PMT		5,843	5,843	6,070	5,859	0	(17)	0	(17)	0	5,843	0	0	0	131	08/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128P7-7E-7	FHLMC C91793		09/01/2023	MBS PMT		9,115	9,115	9,347	9,139	0	(24)	0	(24)	0	9,115	0	0	0	215	10/01/2034	1.A
31292H-R7-1	FHLMC C01410		09/01/2023	MBS PMT		42	42	43	42	0	0	0	0	0	42	0	0	0	2	10/01/2032	1.A
31292H-RZ-9	FHLMC C01404		09/01/2023	MBS PMT		69	69	71	69	0	0	0	0	0	69	0	0	0	3	10/01/2032	1.A
31292J-BQ-2	FHLMC C01847		09/01/2023	MBS PMT		444	444	439	444	0	0	0	0	0	444	0	0	0	16	06/01/2034	1.A
31292J-BR-0	FHLMC C01848		09/01/2023	MBS PMT		811	811	831	813	0	(2)	0	(2)	0	811	0	0	0	33	06/01/2034	1.A
31292S-AD-2	FHLMC C09004		09/01/2023	MBS PMT		7,787	7,787	8,253	7,818	0	(30)	0	(30)	0	7,787	0	0	0	180	07/01/2042	1.A
31292S-BK-5	FHLMC C09042		09/01/2023	MBS PMT		6,223	6,223	6,288	6,227	0	(4)	0	(4)	0	6,223	0	0	0	148	05/01/2043	1.A
312941-3N-5	FHLMC A93505		09/01/2023	MBS PMT		856	856	876	857	0	(1)	0	(1)	0	856	0	0	0	26	08/01/2040	1.A
31297C-KU-3	FHLMC A24807		09/01/2023	MBS PMT		1,195	1,195	1,180	1,194	0	1	0	1	0	1,195	0	0	0	40	07/01/2034	1.A
31297C-ZQ-6	FHLMC A25251		09/01/2023	MBS PMT		81	81	83	81	0	0	0	0	0	81	0	0	0	3	08/01/2034	1.A
31297E-UN-4	FHLMC A26889		09/01/2023	MBS PMT		134	134	135	134	0	0	0	0	0	134	0	0	0	5	09/01/2034	1.A
31297G-FG-1	FHLMC A28267		09/01/2023	MBS PMT		896	896	911	897	0	(1)	0	(1)	0	896	0	0	0	33	11/01/2034	1.A
31297N-TA-4	FHLMC A33245		09/01/2023	MBS PMT		80	80	78	80	0	0	0	0	0	80	0	0	0	2	02/01/2035	1.A
31329N-G3-6	FHLMC ZA4718		09/01/2023	MBS PMT		7,509	7,509	7,732	7,525	0	(16)	0	(16)	0	7,509	0	0	0	150	10/01/2046	1.A
3132A5-G9-0	FHLMC ZS4724		09/01/2023	MBS PMT		9,497	9,497	10,428	9,567	0	(70)	0	(70)	0	9,497	0	0	0	277	06/01/2047	1.A
3132A5-HQ-1	FHLMC ZS4739		09/01/2023	MBS PMT		11,464	11,464	12,194	11,514	0	(50)	0	(50)	0	11,464	0	0	0	268	10/01/2047	1.A
3132AD-ME-5	FHLMC ZT1257		09/01/2023	MBS PMT		4,351	4,351	4,719	4,381	0	(30)	0	(30)	0	4,351	0	0	0	87	01/01/2046	1.A
3132CW-NJ-9	FHLMC SB0393		09/01/2023	MBS PMT		19,853	19,853	20,681	19,928	0	(75)	0	(75)	0	19,853	0	0	0	265	07/01/2035	1.A
3132CW-QQ-0	FHLMC SB0463		09/01/2023	MBS PMT		27,026	27,026	25,265	26,776	0	250	0	250	0	27,026	0	0	0	448	01/01/2036	1.A
3132D5-3Y-6	FHLMC SB8015		09/01/2023	MBS PMT		12,762	12,762	13,128	12,798	0	(36)	0	(36)	0	12,762	0	0	0	214	11/01/2034	1.A
3132D5-4R-0	FHLMC SB8032		09/01/2023	MBS PMT		10,141	10,141	10,450	10,175	0	(34)	0	(34)	0	10,141	0	0	0	205	02/01/2035	1.A
3132D6-AG-5	FHLMC SB8107		09/01/2023	MBS PMT		104,518	104,518	108,062	104,832	0	(314)	0	(314)	0	104,518	0	0	0	1,389	06/01/2036	1.A
3132D9-DU-5	FHLMC SC0115		09/01/2023	MBS PMT		12,434	12,434	11,129	12,356	0	79	0	79	0	12,434	0	0	0	170	01/01/2041	1.A
3132D9-HT-4	FHLMC SC0242		09/01/2023	MBS PMT		13,248	13,248	12,165	13,169	0	78	0	78	0	13,248	0	0	0	209	02/01/2042	1.A
3132DM-BG-9	FHLMC SD0039		09/01/2023	MBS PMT		4,241	4,241	4,531	4,266	0	(25)	0	(25)	0	4,241	0	0	0	111	02/01/2046	1.A
3132DM-JA-4	FHLMC SD0257		09/01/2023	MBS PMT		18,196	18,196	19,441	18,243	0	(47)	0	(47)	0	18,196	0	0	0	377	01/01/2050	1.A
3132DM-N7-6	FHLMC SD0414		09/01/2023	MBS PMT		23,785	23,785	25,153	23,852	0	(66)	0	(66)	0	23,785	0	0	0	385	08/01/2050	1.A
3132DM-VF-9	FHLMC SD0614		09/01/2023	MBS PMT		11,735	11,735	12,061	11,752	0	(17)	0	(17)	0	11,735	0	0	0	200	05/01/2051	1.A
3132DN-F8-1	FHLMC SD1091		09/01/2023	MBS PMT		77,106	77,106	64,745	0	0	297	0	297	0	77,106	0	0	0	334	05/01/2052	1.A
3132DN-UW-1	FHLMC SD1497		09/01/2023	MBS PMT		21,407	21,407	18,986	21,179	0	228	0	228	0	21,407	0	0	0	436	04/01/2043	1.A
3132DP-3N-6	FHLMC SD2605		09/01/2023	MBS PMT		28,670	28,670	28,943	0	0	(9)	0	(9)	0	28,670	0	0	0	344	04/01/2053	1.A
3132DP-M6-2	FHLMC SD2181		09/01/2023	MBS PMT		10,611	10,611	10,791	0	0	(9)	0	(9)	0	10,611	0	0	0	189	01/01/2053	1.A
3132DP-MZ-8	FHLMC SD2176		09/01/2023	MBS PMT		7,744	7,744	8,043	0	0	(25)	0	(25)	0	7,744	0	0	0	232	01/01/2053	1.A
3132DP-UP-1	FHLMC SD2390		09/01/2023	MBS PMT		11,695	11,695	11,655	0	0	0	0	0	0	11,695	0	0	0	158	03/01/2053	1.A
3132DV-3P-8	FHLMC SD8006		09/01/2023	MBS PMT		7,257	7,257	7,541	7,279	0	(22)	0	(22)	0	7,257	0	0	0	190	08/01/2049	1.A
3132DV-5X-9	FHLMC SD8062		09/01/2023	MBS PMT		7,533	7,533	7,954	7,557	0	(24)	0	(24)	0	7,533	0	0	0	151	05/01/2050	1.A
3132DV-K5-3	FHLMC SD7516		09/01/2023	MBS PMT		10,045	10,045	11,005	10,106	0	(61)	0	(61)	0	10,045	0	0	0	265	05/01/2050	1.A
3132DV-K7-9	FHLMC SD7518		09/01/2023	MBS PMT		9,456	9,456	10,070	9,490	0	(35)	0	(35)	0	9,456	0	0	0	188	06/01/2050	1.A
3132DV-KU-8	FHLMC SD7507		09/01/2023	MBS PMT		10,675	10,675	11,482	10,726	0	(51)	0	(51)	0	10,675	0	0	0	214	11/01/2049	1.A
3132DV-L5-2	FHLMC SD7548		09/01/2023	MBS PMT		16,918	16,918	17,131	16,932	0	(14)	0	(14)	0	16,918	0	0	0	283	11/01/2051	1.A
3132DV-LP-8	FHLMC SD7534		09/01/2023	MBS PMT		27,607	27,607	23,471	18,214	0	201	0	201	0	27,607	0	0	0	345	02/01/2051	1.A
3132DV-LR-4	FHLMC SD7536		09/01/2023	MBS PMT		13,988	13,988	14,045	13,992	0	(4)	0	(4)	0	13,988	0	0	0	234	02/01/2051	1.A
3132DV-LT-0	FHLMC SD7538		09/01/2023	MBS PMT		10,794	10,794	10,968	10,804	0	(10)	0	(10)	0	10,794	0	0	0	145	04/01/2051	1.A
3132DW-AH-6	FHLMC SD8108		09/01/2023	MBS PMT		26,101	26,101	27,626	26,196	0	(95)	0	(95)	0	26,101	0	0	0	517	11/01/2050	1.A
3132DW-BR-3	FHLMC SD8148		09/01/2023	MBS PMT		114,116	114,116	119,594	114,412	0	(296)	0	(296)	0	114,116	0	0	0	2,269	05/01/2051	1.A
3132DW-BY-8	FHLMC SD8155		09/01/2023	MBS PMT		94,959	94,959	95,979	95,006	0	(47)	0	(47)	0	94,959	0	0	0	1,258	07/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132DW-DK-6	FHLMC SD8206		09/01/2023	MBS PMT		127,559	127,559	130,006	127,689	0	(129)	0	(129)	0	127,559	0	0	0	2,566	04/01/2052	1.A
3132FC-EB-7	FHLMC Z40130		09/01/2023	MBS PMT		7,363	7,363	7,516	7,375	0	(12)	0	(12)	0	7,363	0	0	0	148	01/01/2046	1.A
3132H3-XT-5	FHLMC U90690		09/01/2023	MBS PMT		8,786	8,786	9,045	8,803	0	(18)	0	(18)	0	8,786	0	0	0	198	06/01/2042	1.A
3132WM-F2-5	FHLMC Q47384		09/01/2023	MBS PMT		11,878	11,878	12,539	11,931	0	(53)	0	(53)	0	11,878	0	0	0	332	04/01/2047	1.A
3132XC-R9-8	FHLMC G67712		09/01/2023	MBS PMT		17,452	17,452	18,227	17,506	0	(54)	0	(54)	0	17,452	0	0	0	464	06/01/2048	1.A
3132XU-KF-1	FHLMC Q52093		09/01/2023	MBS PMT		6,081	6,081	6,258	6,094	0	(13)	0	(13)	0	6,081	0	0	0	147	11/01/2047	1.A
3132XU-V3-6	FHLMC Q52433		09/01/2023	MBS PMT		17,561	17,561	18,296	17,602	0	(41)	0	(41)	0	17,561	0	0	0	470	11/01/2047	1.A
31335A-FW-3	FHLMC G60181		09/01/2023	MBS PMT		6,054	6,054	6,441	6,089	0	(35)	0	(35)	0	6,054	0	0	0	182	01/01/2045	1.A
31335H-4P-5	FHLMC C90830		09/01/2023	MBS PMT		307	307	303	306	0	1	0	1	0	307	0	0	0	9	05/01/2024	1.A
31335H-5F-6	FHLMC C90846		09/01/2023	MBS PMT		622	622	636	623	0	(1)	0	(1)	0	622	0	0	0	23	08/01/2024	1.A
3133A0-MW-1	FHLMC QA5773		09/01/2023	MBS PMT		7,002	7,002	7,106	7,010	0	(8)	0	(8)	0	7,002	0	0	0	154	01/01/2050	1.A
3133D3-PP-4	FHLMC QK0430		09/01/2023	MBS PMT		19,062	19,062	19,720	19,104	0	(42)	0	(42)	0	19,062	0	0	0	268	09/01/2040	1.A
3133KH-2D-7	FHLMC RA2572		09/01/2023	MBS PMT		20,226	20,226	21,566	20,290	0	(64)	0	(64)	0	20,226	0	0	0	454	05/01/2050	1.A
3133KL-B7-1	FHLMC RA4562		09/01/2023	MBS PMT		14,311	14,311	15,311	14,365	0	(54)	0	(54)	0	14,311	0	0	0	240	02/01/2051	1.A
3133KN-2Y-8	FHLMC RA7091		09/01/2023	MBS PMT		84,092	84,092	76,274	83,639	0	453	0	453	0	84,092	0	0	0	1,424	03/01/2052	1.A
3133KY-UK-3	FHLMC RB5086		09/01/2023	MBS PMT		6,976	6,976	6,164	0	0	3	0	3	0	6,976	0	0	0	19	11/01/2040	1.A
3133KY-UN-7	FHLMC RB5089		09/01/2023	MBS PMT		13,201	13,201	11,058	0	0	41	0	41	0	13,201	0	0	0	50	12/01/2040	1.A
3133KY-WH-8	FHLMC RB5148		09/01/2023	MBS PMT		13,038	13,038	11,632	12,935	0	103	0	103	0	13,038	0	0	0	174	03/01/2042	1.A
31346Y-GG-2	FHLMC QA4699		09/01/2023	MBS PMT		6,672	6,672	6,773	6,677	0	(5)	0	(5)	0	6,672	0	0	0	131	11/01/2049	1.A
31371H-D9-6	FNMA #252228		09/01/2023	MBS PMT		91	91	95	91	0	0	0	0	0	91	0	0	0	4	12/01/2028	1.A
31371K-WK-3	FNMA #254550		09/01/2023	MBS PMT		203	203	211	204	0	(1)	0	(1)	0	203	0	0	0	9	12/01/2032	1.A
31371L-F2-0	FNMA #254985		09/01/2023	MBS PMT		196	196	197	196	0	0	0	0	0	196	0	0	0	6	11/01/2023	1.A
31371L-SJ-9	FNMA #255321		09/01/2023	MBS PMT		535	535	549	536	0	(1)	0	(1)	0	535	0	0	0	20	07/01/2024	1.A
31371L-Z2-8	FNMA #255561		09/01/2023	MBS PMT		800	800	812	800	0	0	0	0	0	800	0	0	0	31	12/01/2024	1.A
31371M-GF-8	FNMA #255898		09/01/2023	MBS PMT		501	501	479	500	0	1	0	1	0	501	0	0	0	17	10/01/2035	1.A
31371M-MG-9	FNMA #256059		09/01/2023	MBS PMT		222	222	221	222	0	0	0	0	0	222	0	0	0	8	01/01/2036	1.A
31371N-CJ-2	FNMA #256673		09/01/2023	MBS PMT		608	608	581	607	0	2	0	2	0	608	0	0	0	20	04/01/2037	1.A
31371N-DR-3	FNMA #256712		09/01/2023	MBS PMT		877	877	882	877	0	0	0	0	0	877	0	0	0	37	05/01/2037	1.A
31371N-P2-5	FNMA #257041		09/01/2023	MBS PMT		189	189	188	189	0	0	0	0	0	189	0	0	0	7	01/01/2038	1.A
31374G-WG-8	FNMA #313947		09/01/2023	MBS PMT		57	57	60	57	0	0	0	0	0	57	0	0	0	3	01/01/2028	1.A
3137F3-CW-2	FHLMC 4768 FG		09/15/2023	MBS PMT		5,418	5,418	5,391	5,405	0	13	0	13	0	5,418	0	0	0	190	03/15/2048	1.A
3137FK-BB-1	FHLMC 4852 BF		09/15/2023	MBS PMT		13,519	13,519	13,515	13,492	0	27	0	27	0	13,519	0	0	0	468	12/15/2048	1.A
3137FM-CF-7	FHMS KC04 ASB		09/01/2023	MBS PMT		16,015	16,015	15,974	16,012	0	3	0	3	0	16,015	0	0	0	265	12/25/2028	1.A
3137FU-AH-7	FHLMC 5002		09/25/2023	MBS PMT		7,214	7,214	7,216	7,214	0	0	0	0	0	7,214	0	0	0	252	07/25/2050	1.A
3137FU-KP-8	FHLMC 4989 FA		08/01/2023	VARIOUS		5,561	5,561	5,544	5,555	0	6	0	6	0	5,561	0	0	0	137	08/15/2040	1.A
3137FU-KQ-6	FHLMC 4989 FB		08/01/2023	VARIOUS		6,944	6,944	6,917	6,937	0	7	0	7	0	6,944	0	0	0	169	10/15/2040	1.A
31385J-RN-0	FNMA #545993		09/01/2023	MBS PMT		139	139	143	139	0	0	0	0	0	139	0	0	0	6	11/01/2032	1.A
31385W-2S-7	FNMA #555285		09/01/2023	MBS PMT		169	169	172	169	0	0	0	0	0	169	0	0	0	7	03/01/2033	1.A
31385X-BD-8	FNMA #555436		09/01/2023	MBS PMT		570	570	590	572	0	(2)	0	(2)	0	570	0	0	0	22	05/01/2033	1.A
31385X-NR-4	FNMA #555800		09/01/2023	MBS PMT		388	388	392	389	0	0	0	0	0	388	0	0	0	14	10/01/2033	1.A
31388K-GA-4	FNMA #606893		09/01/2023	MBS PMT		49	49	50	49	0	0	0	0	0	49	0	0	0	2	10/01/2031	1.A
31388L-C8-1	FNMA #607695		09/01/2023	MBS PMT		20	20	20	20	0	0	0	0	0	20	0	0	0	1	11/01/2031	1.A
3138A2-AX-7	FNMA #AH0921		09/01/2023	MBS PMT		3,594	3,594	3,722	3,603	0	(9)	0	(9)	0	3,594	0	0	0	96	12/01/2040	1.A
3138A2-BQ-1	FNMA #AH0946		09/01/2023	MBS PMT		2,697	2,697	2,696	2,697	0	0	0	0	0	2,697	0	0	0	72	12/01/2040	1.A
3138A4-J8-9	FNMA #AH2986		09/01/2023	MBS PMT		3,537	3,537	3,725	3,548	0	(10)	0	(10)	0	3,537	0	0	0	99	02/01/2041	1.A
3138A5-FX-5	FNMA #AH3781		09/01/2023	MBS PMT		1,654	1,654	1,611	1,651	0	3	0	3	0	1,654	0	0	0	44	02/01/2041	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
3138AF-C2-4	FNMA #AI1888		09/01/2023	MBS PMT		1,157	1,157	1,204	1,160	0	(3)	0	(3)	0	1,157	0	0	0	34	05/01/2041	1.A
3138AH-XV-3	FNMA #AI4291		09/01/2023	MBS PMT		2,741	2,741	2,848	2,748	0	(7)	0	(7)	0	2,741	0	0	0	76	06/01/2041	1.A
3138EG-FA-7	FNMA #AL0160		09/01/2023	MBS PMT		3,990	3,990	4,229	4,008	0	(18)	0	(18)	0	3,990	0	0	0	120	05/01/2041	1.A
3138EL-A4-5	FNMA #AL3626		09/01/2023	MBS PMT		4,497	4,497	4,818	4,516	0	(19)	0	(19)	0	4,497	0	0	0	121	09/01/2042	1.A
3138EP-A3-8	FNMA #AL6325		09/01/2023	MBS PMT		6,577	6,577	6,705	6,586	0	(9)	0	(9)	0	6,577	0	0	0	132	10/01/2044	1.A
3138EQ-QG-0	FNMA #AL7654		09/01/2023	MBS PMT		8,390	8,390	8,765	8,421	0	(32)	0	(32)	0	8,390	0	0	0	168	09/01/2035	1.A
3138ET-6A-9	FNMA #AL8964		09/01/2023	MBS PMT		1,384	1,384	1,463	1,388	0	(4)	0	(4)	0	1,384	0	0	0	42	06/01/2045	1.A
3138LY-5E-3	FNMA #AO8044		09/01/2023	MBS PMT		5,811	5,811	5,925	5,821	0	(10)	0	(10)	0	5,811	0	0	0	137	07/01/2042	1.A
3138WD-WT-4	FNMA #AS4257		09/01/2023	MBS PMT		2,996	2,996	3,172	3,007	0	(12)	0	(12)	0	2,996	0	0	0	80	01/01/2045	1.A
3138WK-NL-5	FNMA #AS9394		09/01/2023	MBS PMT		3,275	3,275	3,525	3,293	0	(18)	0	(18)	0	3,275	0	0	0	103	04/01/2047	1.A
3138WQ-AX-0	FNMA #AT2721		09/01/2023	MBS PMT		15,551	15,551	15,448	15,543	0	8	0	8	0	15,551	0	0	0	307	05/01/2043	1.A
3138X0-Y3-6	FNMA #AU1629		09/01/2023	MBS PMT		22,199	22,199	22,112	22,194	0	5	0	5	0	22,199	0	0	0	438	07/01/2043	1.A
3138X0-ZA-9	FNMA #AU1636		09/01/2023	MBS PMT		6,756	6,756	7,083	6,777	0	(21)	0	(21)	0	6,756	0	0	0	156	07/01/2043	1.A
3138YU-H7-9	FNMA #AZ2953		09/01/2023	MBS PMT		11,291	11,291	11,773	11,346	0	(55)	0	(55)	0	11,291	0	0	0	227	09/01/2030	1.A
3138YU-HN-4	FNMA #AZ2936		09/01/2023	MBS PMT		12,096	12,096	12,120	12,098	0	(2)	0	(2)	0	12,096	0	0	0	253	09/01/2045	1.A
31391D-DD-2	FNMA #663500		09/01/2023	MBS PMT		582	582	589	582	0	0	0	0	0	582	0	0	0	21	10/01/2032	1.A
31391J-JM-3	FNMA #668168		09/01/2023	MBS PMT		156	156	161	157	0	0	0	0	0	156	0	0	0	6	11/01/2032	1.A
31400W-T7-5	FNMA #699974		09/01/2023	MBS PMT		152	152	156	152	0	0	0	0	0	152	0	0	0	5	04/01/2033	1.A
31401W-V9-7	FNMA #720740		09/01/2023	MBS PMT		82	82	84	82	0	0	0	0	0	82	0	0	0	3	07/01/2033	1.A
31402Q-CF-6	FNMA #734570		09/01/2023	MBS PMT		81	81	80	81	0	0	0	0	0	81	0	0	0	3	08/01/2033	1.A
31402R-JV-2	FNMA #735676		09/01/2023	MBS PMT		2,016	2,016	2,163	2,027	0	(11)	0	(11)	0	2,016	0	0	0	67	07/01/2035	1.A
31402W-LY-2	FNMA #740243		09/01/2023	MBS PMT		116	116	118	117	0	0	0	0	0	116	0	0	0	5	10/01/2033	1.A
31403D-T8-2	FNMA #745875		09/01/2023	MBS PMT		327	327	330	328	0	0	0	0	0	327	0	0	0	14	09/01/2036	1.A
31403V-GR-4	FNMA #759008		09/01/2023	MBS PMT		742	742	736	741	0	0	0	0	0	742	0	0	0	22	01/01/2034	1.A
31404D-QG-6	FNMA #765555		09/01/2023	MBS PMT		296	296	292	296	0	0	0	0	0	296	0	0	0	10	12/01/2033	1.A
31405C-UT-4	FNMA #785494		09/01/2023	MBS PMT		545	545	541	544	0	0	0	0	0	545	0	0	0	18	06/01/2034	1.A
31405H-5G-9	FNMA #790247		09/01/2023	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		09/01/2023	MBS PMT		314	314	318	314	0	0	0	0	0	314	0	0	0	11	10/01/2034	1.A
31406B-EU-0	FNMA #804847		09/01/2023	MBS PMT		206	206	198	205	0	0	0	0	0	206	0	0	0	6	01/01/2035	1.A
31406K-E9-7	FNMA #812060		09/01/2023	MBS PMT		396	396	394	396	0	0	0	0	0	396	0	0	0	13	03/01/2035	1.A
31407B-U6-4	FNMA #826005		09/01/2023	MBS PMT		78	78	75	77	0	0	0	0	0	78	0	0	0	3	07/01/2035	1.A
31407Y-R6-8	FNMA #844809		09/01/2023	MBS PMT		121	121	118	121	0	0	0	0	0	121	0	0	0	4	11/01/2035	1.A
31408B-2X-5	FNMA #846890		09/01/2023	MBS PMT		93	93	92	93	0	0	0	0	0	93	0	0	0	3	12/01/2035	1.A
31408D-UQ-5	FNMA #848491		09/01/2023	MBS PMT		902	902	885	901	0	1	0	1	0	902	0	0	0	30	12/01/2035	1.A
3140EB-7J-4	FNMA #BA7196		09/01/2023	MBS PMT		2,124	2,124	2,166	2,127	0	(3)	0	(3)	0	2,124	0	0	0	57	12/01/2045	1.A
3140FX-HH-8	FNMA #BF0231		09/01/2023	MBS PMT		6,156	6,156	6,333	6,173	0	(17)	0	(17)	0	6,156	0	0	0	123	04/01/2042	1.A
3140FX-HT-2	FNMA #BF0241		09/01/2023	MBS PMT		4,091	4,091	4,365	4,111	0	(19)	0	(19)	0	4,091	0	0	0	99	05/01/2052	1.A
3140FX-L3-4	FNMA #BF0345		09/01/2023	MBS PMT		7,618	7,618	7,826	7,633	0	(15)	0	(15)	0	7,618	0	0	0	149	10/01/2043	1.A
3140FX-RW-4	FNMA #BF0500		09/01/2023	MBS PMT		9,887	9,887	8,954	9,839	0	48	0	48	0	9,887	0	0	0	196	12/01/2054	1.A
3140GQ-3C-8	FNMA #BH2594		09/01/2023	MBS PMT		3,459	3,459	3,685	3,471	0	(11)	0	(11)	0	3,459	0	0	0	77	08/01/2047	1.A
3140GS-RX-2	FNMA #BH4101		09/01/2023	MBS PMT		10,630	10,630	10,852	10,645	0	(16)	0	(16)	0	10,630	0	0	0	247	10/01/2047	1.A
3140H9-MK-6	FNMA #BJ7561		09/01/2023	MBS PMT		3,324	3,324	3,461	3,327	0	(2)	0	(2)	0	3,324	0	0	0	100	11/01/2048	1.A
3140HF-F7-9	FNMA #BK1989		09/01/2023	MBS PMT		5,710	5,710	5,811	5,715	0	(5)	0	(5)	0	5,710	0	0	0	140	04/01/2048	1.A
3140J5-ED-7	FNMA #BM1031		09/01/2023	MBS PMT		11,847	11,847	12,916	11,935	0	(88)	0	(88)	0	11,847	0	0	0	241	09/01/2043	1.A
3140J6-GP-6	FNMA #BM2005		09/01/2023	MBS PMT		3,712	3,712	3,886	3,724	0	(12)	0	(12)	0	3,712	0	0	0	98	12/01/2047	1.A
3140J6-GR-2	FNMA #BM2007		09/01/2023	MBS PMT		5,777	5,777	6,210	5,810	0	(33)	0	(33)	0	5,777	0	0	0	151	09/01/2048	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					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
3140J7-UL-7	FNMA #BM3286		09/01/2023	MBS PMT		7,239	7,239	7,552	7,273	0	(34)	0	(34)	0	7,239	0	0	0	226	11/01/2047	1.A
3140J8-MW-0	FNMA #BM3972		09/01/2023	MBS PMT		4,724	4,724	4,585	4,713	0	11	0	11	0	4,724	0	0	0	79	04/01/2038	1.A
3140J8-UG-6	FNMA #BM4182		09/01/2023	MBS PMT		5,606	5,606	5,739	5,612	0	(6)	0	(6)	0	5,606	0	0	0	145	07/01/2048	1.A
3140J9-Q3-8	FNMA #BM4973		09/01/2023	MBS PMT		25,554	25,554	26,077	25,591	0	(38)	0	(38)	0	25,554	0	0	0	590	05/01/2043	1.A
3140JA-ND-6	FNMA #BM5787		09/01/2023	MBS PMT		2,727	2,727	2,824	2,733	0	(6)	0	(6)	0	2,727	0	0	0	73	08/01/2047	1.A
3140JB-2X-3	FNMA #BM7089		09/01/2023	MBS PMT		4,978	4,978	4,309	0	0	0	0	0	0	4,978	0	0	0	12	02/01/2052	1.A
3140KP-D3-4	FNMA #BQ3721		09/01/2023	MBS PMT		8,776	8,776	7,375	0	0	54	0	54	0	8,776	0	0	0	61	09/01/2050	1.A
3140KV-QD-5	FNMA #BQ9451		09/01/2023	MBS PMT		25,992	25,992	25,431	25,967	0	25	0	25	0	25,992	0	0	0	347	03/01/2051	1.A
31400F-3U-1	FNMA #CA8010		09/01/2023	MBS PMT		33,910	33,910	34,254	33,924	0	(15)	0	(15)	0	33,910	0	0	0	334	12/01/2050	1.A
31400F-A9-0	FNMA #CA7231		09/01/2023	MBS PMT		21,379	21,379	22,598	21,443	0	(64)	0	(64)	0	21,379	0	0	0	348	10/01/2050	1.A
31400G-2A-4	FNMA #CA8868		09/01/2023	MBS PMT		1,386	1,386	1,184	1,375	0	11	0	11	0	1,386	0	0	0	28	02/01/2051	1.A
31400G-EC-7	FNMA #CA8230		09/01/2023	MBS PMT		9,143	9,143	9,733	9,174	0	(30)	0	(30)	0	9,143	0	0	0	149	12/01/2050	1.A
31400L-GL-4	FNMA #CB1102		09/01/2023	MBS PMT		15,785	15,785	16,226	15,807	0	(23)	0	(23)	0	15,785	0	0	0	212	07/01/2051	1.A
31400M-AG-9	FNMA #CB1806		09/01/2023	MBS PMT		15,360	15,360	16,025	15,397	0	(37)	0	(37)	0	15,360	0	0	0	244	10/01/2051	1.A
31400M-Q8-0	FNMA #CB2278		09/01/2023	MBS PMT		13,745	13,745	13,880	13,751	0	(6)	0	(6)	0	13,745	0	0	0	175	12/01/2051	1.A
31410X4-5Y-8	FNMA #FM1762		09/01/2023	MBS PMT		10,172	10,172	10,469	10,193	0	(21)	0	(21)	0	10,172	0	0	0	239	09/01/2049	1.A
31410X4-KL-9	FNMA #FM1198		09/01/2023	MBS PMT		12,165	12,165	12,298	12,169	0	(4)	0	(4)	0	12,165	0	0	0	267	07/01/2049	1.A
31410X4-MD-5	FNMA #FM1255		09/01/2023	MBS PMT		7,150	7,150	7,470	7,168	0	(18)	0	(18)	0	7,150	0	0	0	144	01/01/2048	1.A
31410X6-KR-1	FNMA #FM3003		09/01/2023	MBS PMT		15,237	15,237	14,087	15,144	0	93	0	93	0	15,237	0	0	0	408	05/01/2049	1.A
31410X6-P3-9	FNMA #FM3141		09/01/2023	MBS PMT		9,831	9,831	8,969	9,786	0	45	0	45	0	9,831	0	0	0	224	11/01/2048	1.A
31410X7-JT-7	FNMA #FM3873		09/01/2023	MBS PMT		18,445	18,445	19,465	18,546	0	(101)	0	(101)	0	18,445	0	0	0	299	08/01/2035	1.A
31410X7-VV-8	FNMA #FM4227		09/01/2023	MBS PMT		11,916	11,916	12,573	11,946	0	(30)	0	(30)	0	11,916	0	0	0	185	09/01/2050	1.A
31410X8-SF-5	FNMA #FM5017		09/01/2023	MBS PMT		19,262	19,262	19,952	19,305	0	(43)	0	(43)	0	19,262	0	0	0	319	12/01/2050	1.A
31410X8-TA-5	FNMA #FM5044		09/01/2023	MBS PMT		33,662	33,662	34,971	33,718	0	(56)	0	(56)	0	33,662	0	0	0	449	12/01/2050	1.A
31410XB-FW-5	FNMA #FM7380		09/01/2023	MBS PMT		17,753	17,753	18,640	17,816	0	(63)	0	(63)	0	17,753	0	0	0	304	06/01/2051	1.A
31410XB-LE-8	FNMA #FM7524		09/01/2023	MBS PMT		14,338	14,338	15,140	14,384	0	(46)	0	(46)	0	14,338	0	0	0	239	06/01/2051	1.A
31410XC-2B-3	FNMA #FM8869		09/01/2023	MBS PMT		13,644	13,644	11,940	13,476	0	168	0	168	0	13,644	0	0	0	178	09/01/2036	1.A
31410XC-GB-8	FNMA #FM8293		09/01/2023	MBS PMT		26,687	26,687	28,100	26,771	0	(85)	0	(85)	0	26,687	0	0	0	430	07/01/2051	1.A
31410XD-6N-1	FNMA #FM9876		09/01/2023	MBS PMT		13,170	13,170	11,668	13,087	0	83	0	83	0	13,170	0	0	0	224	12/01/2051	1.A
31410XD-HV-1	FNMA #FM9243		09/01/2023	MBS PMT		12,446	12,446	12,722	12,461	0	(15)	0	(15)	0	12,446	0	0	0	249	10/01/2051	1.A
31410XD-R2-4	FNMA #FM9504		09/01/2023	MBS PMT		12,196	12,196	12,566	12,215	0	(18)	0	(18)	0	12,196	0	0	0	211	11/01/2051	1.A
31410XD-W9-3	FNMA #FM9671		09/01/2023	MBS PMT		11,843	11,843	11,593	11,829	0	14	0	14	0	11,843	0	0	0	157	12/01/2051	1.A
31410XD-Y6-7	FNMA #FM9732		09/01/2023	MBS PMT		12,500	12,500	12,871	12,523	0	(22)	0	(22)	0	12,500	0	0	0	212	12/01/2051	1.A
31410XF-A5-0	FNMA #FS0027		09/01/2023	MBS PMT		16,994	16,994	15,592	16,903	0	90	0	90	0	16,994	0	0	0	300	11/01/2051	1.A
31410XF-ZD-6	FNMA #FS0739		09/01/2023	MBS PMT		17,443	17,443	17,557	17,452	0	(10)	0	(10)	0	17,443	0	0	0	415	02/01/2052	1.A
31410XH-FQ-5	FNMA #FS1974		09/01/2023	MBS PMT		19,835	19,835	17,559	0	0	79	0	79	0	19,835	0	0	0	75	02/01/2036	1.A
31410XH-XT-9	FNMA #FS2489		09/01/2023	MBS PMT		10,038	10,038	10,314	10,054	0	(17)	0	(17)	0	10,038	0	0	0	348	08/01/2052	1.A
31410XK-6H-8	FNMA #FS4471		09/01/2023	MBS PMT		9,800	9,800	8,708	0	0	43	0	43	0	9,800	0	0	0	83	09/01/2042	1.A
31410L-DU-3	FNMA #890315		09/01/2023	MBS PMT		831	831	888	833	0	(3)	0	(3)	0	831	0	0	0	26	02/01/2041	1.A
31411E-ZB-6	FNMA #906238		09/01/2023	MBS PMT		973	973	942	971	0	2	0	2	0	973	0	0	0	36	01/01/2037	1.A
31412R-H5-9	FNMA #932752		09/01/2023	MBS PMT		1,954	1,954	2,084	1,962	0	(8)	0	(8)	0	1,954	0	0	0	63	04/01/2040	1.A
31413D-S4-0	FNMA #942539		09/01/2023	MBS PMT		24	24	24	24	0	0	0	0	0	24	0	0	0	1	08/01/2037	1.A
31413S-CV-4	FNMA #953784		09/01/2023	MBS PMT		156	156	157	156	0	0	0	0	0	156	0	0	0	6	11/01/2037	1.A
31413S-HB-3	FNMA #953926		09/01/2023	MBS PMT		83	83	84	83	0	0	0	0	0	83	0	0	0	3	12/01/2037	1.A
31416X-J9-2	FNMA #AB2087		09/01/2023	MBS PMT		1,175	1,175	1,184	1,176	0	(1)	0	(1)	0	1,175	0	0	0	31	01/01/2041	1.A
31417B-2S-5	FNMA #AB5284		09/01/2023	MBS PMT		2,165	2,165	2,306	2,175	0	(9)	0	(9)	0	2,165	0	0	0	51	06/01/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31417F-R8-3	FNMA #AB8610		09/01/2023	MBS PMT		12,641	12,641	12,629	12,640	0	1	0	1	0	12,641	0	0	0	257	03/01/2043	1.A
31417G-F3-5	FNMA #AB9185		09/01/2023	MBS PMT		7,261	7,261	7,328	7,266	0	(5)	0	(5)	0	7,261	0	0	0	145	04/01/2043	1.A
31417Y-SC-2	FNMA #MA0514		09/01/2023	MBS PMT		951	951	984	953	0	(2)	0	(2)	0	951	0	0	0	25	09/01/2040	1.A
31418A-GR-3	FNMA #MA1107		09/01/2023	MBS PMT		8,946	8,946	9,162	8,973	0	(26)	0	(26)	0	8,946	0	0	0	209	07/01/2032	1.A
31418A-JV-1	FNMA #MA1175		09/01/2023	MBS PMT		3,446	3,446	3,577	3,453	0	(8)	0	(8)	0	3,446	0	0	0	68	09/01/2042	1.A
31418A-SU-3	FNMA #MA1430		09/01/2023	MBS PMT		6,968	6,968	7,040	6,973	0	(5)	0	(5)	0	6,968	0	0	0	139	05/01/2043	1.A
31418A-TA-6	FNMA #MA1444		09/01/2023	MBS PMT		3,492	3,492	3,583	3,499	0	(6)	0	(6)	0	3,492	0	0	0	57	05/01/2033	1.A
31418A-TY-4	FNMA #MA1466		09/01/2023	MBS PMT		4,237	4,237	4,253	4,238	0	(1)	0	(1)	0	4,237	0	0	0	99	06/01/2043	1.A
31418C-5U-4	FNMA #MA3558		09/01/2023	MBS PMT		7,964	7,964	8,016	7,970	0	(6)	0	(6)	0	7,964	0	0	0	162	01/01/2034	1.A
31418C-DJ-0	FNMA #MA2804		09/01/2023	MBS PMT		5,613	5,613	5,839	5,633	0	(20)	0	(20)	0	5,613	0	0	0	111	11/01/2036	1.A
31418C-DL-5	FNMA #MA2806		09/01/2023	MBS PMT		5,842	5,842	6,019	5,852	0	(9)	0	(9)	0	5,842	0	0	0	117	11/01/2046	1.A
31418C-FN-9	FNMA #MA2872		09/01/2023	MBS PMT		607	607	654	608	0	(1)	0	(1)	0	607	0	0	0	18	01/01/2047	1.A
31418C-PG-3	FNMA #MA3122		09/01/2023	MBS PMT		2,342	2,342	2,490	2,352	0	(10)	0	(10)	0	2,342	0	0	0	68	09/01/2047	1.A
31418C-QB-3	FNMA #MA3149		09/01/2023	MBS PMT		4,706	4,706	4,933	4,720	0	(14)	0	(14)	0	4,706	0	0	0	125	10/01/2047	1.A
31418C-RA-4	FNMA #MA3180		09/01/2023	MBS PMT		8,484	8,484	8,860	8,520	0	(36)	0	(36)	0	8,484	0	0	0	194	11/01/2032	1.A
31418C-RD-8	FNMA #MA3183		09/01/2023	MBS PMT		8,792	8,792	9,052	8,810	0	(17)	0	(17)	0	8,792	0	0	0	230	11/01/2047	1.A
31418C-S4-7	FNMA #MA3238		09/01/2023	MBS PMT		4,116	4,116	4,164	4,119	0	(3)	0	(3)	0	4,116	0	0	0	95	01/01/2048	1.A
31418C-U7-7	FNMA #MA3305		09/01/2023	MBS PMT		7,578	7,578	8,038	7,610	0	(33)	0	(33)	0	7,578	0	0	0	174	03/01/2048	1.A
31418C-UF-9	FNMA #MA3281		09/01/2023	MBS PMT		4,917	4,917	5,189	4,943	0	(26)	0	(26)	0	4,917	0	0	0	134	02/01/2038	1.A
31418C-V3-5	FNMA #MA3333		09/01/2023	MBS PMT		6,537	6,537	6,847	6,561	0	(24)	0	(24)	0	6,537	0	0	0	174	04/01/2048	1.A
31418C-XP-4	FNMA #MA3385		09/01/2023	MBS PMT		19,735	19,735	20,262	19,779	0	(44)	0	(44)	0	19,735	0	0	0	597	06/01/2048	1.A
31418D-3X-8	FNMA #MA4413		09/01/2023	MBS PMT		15,135	15,135	15,376	15,147	0	(12)	0	(12)	0	15,135	0	0	0	203	09/01/2051	1.A
31418D-AS-1	FNMA #MA3616		09/01/2023	MBS PMT		2,463	2,463	2,572	2,471	0	(8)	0	(8)	0	2,463	0	0	0	75	03/01/2049	1.A
31418D-C6-7	FNMA #MA3692		09/01/2023	MBS PMT		4,516	4,516	4,666	4,526	0	(11)	0	(11)	0	4,516	0	0	0	104	07/01/2049	1.A
31418D-CW-0	FNMA #MA3684		09/01/2023	MBS PMT		7,134	7,134	7,401	7,149	0	(15)	0	(15)	0	7,134	0	0	0	191	06/01/2039	1.A
31418D-ML-3	FNMA #MA3962		09/01/2023	MBS PMT		17,840	17,840	18,947	17,909	0	(69)	0	(69)	0	17,840	0	0	0	482	03/01/2050	1.A
31418D-P5-5	FNMA #MA4043		09/01/2023	MBS PMT		15,664	15,664	16,531	15,761	0	(96)	0	(96)	0	15,664	0	0	0	311	06/01/2035	1.A
31418D-Q7-0	FNMA #MA4077		09/01/2023	MBS PMT		23,449	23,449	24,119	23,478	0	(29)	0	(29)	0	23,449	0	0	0	311	07/01/2050	1.A
31418D-TQ-5	FNMA #MA4158		09/01/2023	MBS PMT		19,804	19,804	16,468	0	0	68	0	68	0	19,804	0	0	0	131	10/01/2050	1.A
31418D-V8-2	FNMA #MA4238		09/01/2023	MBS PMT		25,812	25,812	27,082	25,876	0	(64)	0	(64)	0	25,812	0	0	0	428	01/01/2051	1.A
31418D-VC-3	FNMA #MA4210		09/01/2023	MBS PMT		13,231	13,231	13,876	13,264	0	(33)	0	(33)	0	13,231	0	0	0	220	12/01/2050	1.A
31418D-WR-9	FNMA #MA4255		09/01/2023	MBS PMT		13,773	13,773	14,265	13,795	0	(22)	0	(22)	0	13,773	0	0	0	183	02/01/2051	1.A
31418D-YB-2	FNMA #MA4305		09/01/2023	MBS PMT		14,753	14,753	14,702	14,751	0	2	0	2	0	14,753	0	0	0	195	04/01/2051	1.A
31418E-AN-0	FNMA #MA4512		09/01/2023	MBS PMT		78,262	78,262	80,610	78,387	0	(125)	0	(125)	0	78,262	0	0	0	1,299	01/01/2052	1.A
31418E-KS-8	FNMA #MA4804		09/01/2023	MBS PMT		58,072	58,072	53,322	57,813	0	259	0	259	0	58,072	0	0	0	1,552	11/01/2052	1.A
31418N-ZW-3	FNMA #AD1656		09/01/2023	MBS PMT		1,730	1,730	1,803	1,735	0	(5)	0	(5)	0	1,730	0	0	0	53	03/01/2040	1.A
31418R-GS-4	FNMA #AD3808		09/01/2023	MBS PMT		976	976	996	977	0	(1)	0	(1)	0	976	0	0	0	29	04/01/2040	1.A
31418U-CG-7	FNMA #AD6370		09/01/2023	MBS PMT		1,339	1,339	1,350	1,339	0	(1)	0	(1)	0	1,339	0	0	0	41	05/01/2040	1.A
31418W-PG-9	FNMA #AD8522		09/01/2023	MBS PMT		692	692	697	692	0	0	0	0	0	692	0	0	0	19	08/01/2040	1.A
31419A-4N-4	FNMA #AE0828		09/01/2023	MBS PMT		1,285	1,285	1,333	1,289	0	(3)	0	(3)	0	1,285	0	0	0	30	02/01/2041	1.A
31419A-NM-5	FNMA #AE0395		09/01/2023	MBS PMT		9,112	9,112	9,630	9,151	0	(39)	0	(39)	0	9,112	0	0	0	275	10/01/2040	1.A
35563P-ML-0	FHLMC SCRT 2019-4 MA		09/01/2023	MBS PMT		5,476	5,476	5,597	5,487	0	(11)	0	(11)	0	5,476	0	0	0	110	02/25/2059	1.A
35563P-QN-2	FHLMC SCRT 2020-2 MT		09/01/2023	MBS PMT		7,287	7,287	7,507	7,303	0	(16)	0	(16)	0	7,287	0	0	0	97	11/25/2059	1.A
61774L-BF-5	MSC 2022-L8 A5		08/02/2023	BANK OF NEW YORK		221,641	250,000	255,295	254,950	0	(304)	0	(304)	0	254,646	0	(33,006)	(33,006)	6,482	03/15/2032	1.A
63607V-AA-4	NATIONAL FIN AUTH FED LEASE		07/01/2023	SINK		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	108	07/01/2035	2.B FE
63941T-AA-4	NAVSL 2020-EA A		09/15/2023	MBS PMT		29,770	29,770	29,473	29,691	0	79	0	79	0	29,770	0	0	0	335	05/15/2069	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67116K-AC-9	OBX 2022-NQM3 A1		09/01/2023	MBS PMT		19,609	19,609	19,393	19,585	0	23	0	23	0	19,609	0	0	0	443	01/25/2062	1.A FE
87166P-AG-6	SYNIT 2022-A1 A		07/26/2023	BANK OF NEW YORK		554,561	575,000	574,948	574,960	0	10	0	10	0	574,970	0	(20,409)	(20,409)	12,003	04/17/2028	1.A FE
67112A-AA-9	OZLM 2017-21A A1	C	07/20/2023	MBS PMT		43,094	43,094	43,107	43,095	0	(1)	0	(1)	0	43,094	0	0	0	1,933	01/20/2031	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,104,534	4,161,988	4,203,720	3,958,680	0	(3,936)	0	(3,936)	0	4,182,587	0	(78,054)	(78,054)	88,287	XXX	XXX
02377B-AB-2	AMERICAN AIRLINES 15-2 AA PTT		09/22/2023	SINK		11,847	11,847	12,134	11,878	0	(30)	0	(30)	0	11,847	0	0	0	427	03/22/2029	1.G FE
02378A-AA-5	AMERICAN AIRLINES 17-1 A PT		08/15/2023	SINK		14,250	14,250	14,401	14,262	0	(12)	0	(12)	0	14,250	0	0	0	570	08/15/2030	2.B FE
03464L-AA-4	AOMT 2020-4 A1		09/01/2023	MBS PMT		44,524	44,524	44,839	44,585	0	(61)	0	(61)	0	44,524	0	0	0	426	06/25/2065	1.A
11043X-AA-1	BRITISH AIR 19-1 AA PT		09/15/2023	SINK		2,719	2,719	2,750	2,721	0	(2)	0	(2)	0	2,719	0	0	0	67	06/15/2034	1.F FE
12592G-BD-4	COMM 2014-CR19 A5		07/26/2023	BANK OF NEW YORK		93,208	95,000	98,603	96,068	0	(419)	0	(419)	0	95,649	0	(2,442)	(2,442)	2,374	08/10/2047	1.A
126650-BP-4	CVS PASS-THRU TRST		09/10/2023	SINK		15,057	15,057	15,401	15,079	0	(22)	0	(22)	0	15,057	0	0	0	606	12/10/2028	2.B FE
12665U-AA-2	CVS PASS-THRU TRST		09/10/2023	SINK		2,539	2,539	2,539	2,539	0	0	0	0	0	2,539	0	0	0	80	01/10/2036	2.B FE
16159L-AC-2	CHASE 2023-RPL1 A1		09/01/2023	MBS PMT		12,070	12,070	10,921	0	0	45	0	45	0	12,070	0	0	0	141	06/25/2062	1.A FE
17181K-AA-8	CIM 2023-R2 A1		09/01/2023	MBS PMT		23,036	23,036	22,684	0	0	27	0	27	0	23,036	0	0	0	633	08/25/2064	1.A FE
24381W-AA-6	DRMT 2021-2 A1		09/01/2023	MBS PMT		16,333	16,333	16,332	16,333	0	0	0	0	0	16,333	0	0	0	89	04/25/2066	1.A FE
24703T-AD-8	DELL INT LLC/EMC CORP		07/05/2023	TENDER OFFER		120,767	119,000	125,989	123,884	0	(730)	0	(730)	0	123,153	0	(2,386)	(2,386)	3,980	06/15/2026	2.B FE
3132D9-GR-9	FHLMC SC0208		09/01/2023	MBS PMT		9,705	9,705	9,431	9,685	0	20	0	20	0	9,705	0	0	0	130	11/01/2041	1.A
3140X8-7K-7	FNMA #FM5397		09/01/2023	MBS PMT		10,734	10,734	10,849	10,741	0	(8)	0	(8)	0	10,734	0	0	0	215	12/01/2050	1.A
31574P-AA-3	EFMT 2020-1 A1		09/01/2023	MBS PMT		9,127	9,127	9,292	9,167	0	(40)	0	(40)	0	9,127	0	0	0	130	05/25/2065	1.A
33767W-AA-1	FKH 2021-SFR1 A		09/01/2023	MBS PMT		1,367	1,367	1,367	1,367	0	0	0	0	0	1,367	0	0	0	14	08/17/2038	1.A FE
404119-CM-9	HCA INC		08/07/2023	EXCHANGE		492,489	500,000	492,130	492,336	0	154	0	154	0	492,489	0	0	0	19,566	03/15/2042	2.C FE
41284N-AC-4	HDMOT 2021-A A3		09/15/2023	MBS PMT		109,631	109,631	109,507	109,592	0	39	0	39	0	109,631	0	0	0	270	04/15/2026	1.A FE
43730X-AA-2	HPA 2021-3 A		09/01/2023	MBS PMT		2,837	2,837	2,808	2,834	0	3	0	3	0	2,837	0	0	0	43	01/17/2041	1.A FE
46643A-BD-4	JPMBB 2014-C23 A4		09/01/2023	MBS PMT		80,439	80,439	83,395	80,866	0	(427)	0	(427)	0	80,439	0	0	0	2,214	09/15/2047	1.A
46656N-AA-7	JPMMT 2023-DSCI A1		09/01/2023	MBS PMT		1,363	1,363	1,262	0	0	0	0	0	0	1,363	0	0	0	5	07/25/2063	1.A FE
50202K-AA-4	LCCM 2021-FL2		09/16/2023	MBS PMT		2,450	2,450	2,450	2,450	0	0	0	0	0	2,450	0	0	0	113	12/13/2038	1.A FE
53227J-AB-0	LIFE STORAGE LP		07/25/2023	BANK OF NEW YORK		497,400	500,000	497,380	498,201	0	140	0	140	0	498,341	0	(941)	(941)	12,222	06/15/2029	2.B FE
552751-AA-7	MFRA 2020-NQM2		09/01/2023	MBS PMT		13,692	13,692	13,692	13,692	0	0	0	0	0	13,692	0	0	0	125	04/25/2065	1.A FE
58003U-AA-6	MF1 2020-FL4 A		08/15/2023	MBS PMT		386	386	386	386	0	0	0	0	0	386	0	0	0	17	11/15/2035	1.A FE
58770G-AD-2	MBALT 2021-A A4		07/15/2023	MBS PMT		294,851	294,851	294,824	294,870	0	(18)	0	(18)	0	294,851	0	0	0	550	10/15/2026	1.A FE
59166E-AB-1	MST 2019-1A A1A		09/01/2023	MBS PMT		17,371	17,371	17,918	17,422	0	(51)	0	(51)	0	17,371	0	0	0	424	04/25/2058	1.A
59980X-AC-1	MCMLT 2018-3 A1		09/01/2023	MBS PMT		8,395	8,395	8,608	8,419	0	(23)	0	(23)	0	8,395	0	0	0	196	08/25/2058	1.A
59981B-AC-8	MCMLT 2019GS1		09/01/2023	MBS PMT		5,954	5,954	5,982	5,955	0	(1)	0	(1)	0	5,954	0	0	0	109	07/25/2059	1.A
59981T-AC-9	MCMLT 2019GS2		09/01/2023	MBS PMT		11,360	11,360	11,432	11,365	0	(5)	0	(5)	0	11,360	0	0	0	212	08/25/2059	1.A
63935B-AA-1	NAVSL 2020-HA A		09/15/2023	MBS PMT		9,660	9,660	9,659	9,656	0	4	0	4	0	9,660	0	0	0	84	01/15/2069	1.A FE
63942K-AA-2	NAVSL 2021-GA A		09/15/2023	MBS PMT		18,335	18,335	18,307	18,321	0	14	0	14	0	18,335	0	0	0	193	04/15/2070	1.A FE
64034Y-AB-7	NSLT 2021-DA AFX		09/20/2023	MBS PMT		32,294	32,294	32,291	32,270	0	24	0	24	0	32,294	0	0	0	352	04/20/2062	1.A FE
64828X-AA-1	NRZT 2020-RPL1 A1		09/01/2023	MBS PMT		9,902	9,902	10,061	9,912	0	(10)	0	(10)	0	9,902	0	0	0	180	11/25/2059	1.A
64830T-AD-0	NRZT 2020-1A A1B		09/01/2023	MBS PMT		4,156	4,156	4,275	4,163	0	(6)	0	(6)	0	4,156	0	0	0	99	10/25/2059	1.A
67115F-AA-5	OBX 2022-NQM5 A1		09/01/2023	MBS PMT		12,810	12,810	12,768	12,807	0	3	0	3	0	12,810	0	0	0	369	05/25/2062	1.A FE
74333T-AA-7	PROG 2021-SFR8 A		08/01/2023	MBS PMT		836	836	836	836	0	0	0	0	0	836	0	0	0	8	10/17/2038	1.A FE
75383H-AA-9	RPTOR 2019-1 A		09/23/2023	MBS PMT		11,095	11,095	11,095	8,074	3,021	0	0	3,021	0	11,095	0	0	0	311	08/23/2044	4.A FE
78433X-AA-8	SALTT 2021-1A AA		09/15/2023	MBS PMT		111,081	111,081	111,078	111,005	0	76	0	76	0	111,081	0	0	0	1,516	02/28/2033	1.C FE
78443C-CL-6	SLMA 2006-A A5		09/15/2023	MBS PMT		32,343	32,343	31,726	32,144	0	198	0	198	0	32,343	0	0	0	1,318	06/15/2039	1.A FE
78443D-AD-4	SLMA 2007-A A4A		09/15/2023	MBS PMT		15,337	15,337	15,124	15,267	0	70	0	70	0	15,337	0	0	0	619	12/15/2041	1.A FE
78449C-AA-6	SMB 2022-C A1A		09/15/2023	MBS PMT		13,632	13,632	13,632	13,612	0	20	0	20	0	13,632	0	0	0	409	05/16/2050	1.A FE
86358E-PB-6	SAIL 2004-10 A11		09/25/2023	MBS PMT		18,366	18,366	18,395	18,395	0	0	0	0	0	18,395	0	(28)	(28)	563	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					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
872898-AD-3	TSMC ARIZONA CORP		08/16/2023	BANK OF NEW YORK		758,713	1,000,000	988,980	989,456	0	259	0	259	0	989,715	0	(231,002)	(231,002)	25,313	10/25/2041	1.D FE
88339V-AA-6	THRM 2021-1A A		09/15/2023	MBS PMT		32,375	32,375	32,373	32,397	0	(22)	0	(22)	0	32,375	0	0	0	251	12/15/2027	1.A FE
89175T-AA-6	TPMT 2018-4 A1		09/01/2023	MBS PMT		9,506	9,506	8,984	9,452	0	54	0	54	0	9,506	0	0	0	192	06/25/2058	1.A
89176L-AA-2	TPMT 2018-6 A1A		09/01/2023	MBS PMT		8,075	8,075	8,323	8,083	0	(8)	0	(8)	0	8,075	0	0	0	207	03/25/2058	1.A
89176U-AN-4	TPMT 2020-2 A1A		09/01/2023	MBS PMT		7,820	7,820	7,954	7,829	0	(8)	0	(8)	0	7,820	0	0	0	87	04/25/2060	1.A
89177B-AA-3	TPMT 2019 A1		09/01/2023	MBS PMT		18,512	18,512	19,836	18,626	0	(114)	0	(114)	0	18,512	0	0	0	479	03/25/2058	1.A
89177H-AA-0	TPMT 2019-HY2 A1		09/25/2023	MBS PMT		13,431	13,431	13,553	13,443	0	(13)	0	(13)	0	13,431	0	0	0	410	05/25/2058	1.A
89177X-AA-5	TPMT 2019-HY3 A1A		09/25/2023	MBS PMT		7,467	7,467	7,483	7,468	0	(1)	0	(1)	0	7,467	0	0	0	247	10/25/2059	1.A
89178B-AA-2	TPMT 2019-4 A1		09/01/2023	MBS PMT		12,940	12,940	13,109	12,950	0	(10)	0	(10)	0	12,940	0	0	0	249	10/25/2059	1.A
89178W-AU-2	TPMT 2020-1 A1		09/01/2023	MBS PMT		8,506	8,506	8,862	8,544	0	(38)	0	(38)	0	8,506	0	0	0	156	01/25/2060	1.A
89180N-AA-2	TPMT 2022-3 A1		09/01/2023	MBS PMT		27,119	27,119	26,017	26,984	0	135	0	135	0	27,119	0	0	0	678	08/01/2062	1.A
89181J-AA-0	TPMT 2023-1 A1		09/01/2023	MBS PMT		15,744	15,744	15,009	0	0	76	0	76	0	15,744	0	0	0	349	01/25/2063	1.A FE
90931L-AA-6	UNITED AIR 2016-1 AA P		07/07/2023	SINK		18,468	18,468	18,204	18,438	0	30	0	30	0	18,468	0	0	0	573	07/07/2028	1.F FE
92539L-AC-4	VERSUS 2021-3		09/01/2023	MBS PMT		8,356	8,356	8,356	8,356	0	0	0	0	0	8,356	0	0	0	83	06/25/2066	1.D FE
94988X-AV-8	WFCM 2014-LC16 ASB		09/01/2023	MBS PMT		12,111	12,111	12,368	12,191	0	(80)	0	(80)	0	12,111	0	0	0	280	08/15/2050	1.A
96221Q-AD-5	WFRBS 2013-C18 A4		08/24/2023	VARIOUS		417,642	419,437	435,740	422,028	0	(2,046)	0	(2,046)	0	419,983	0	(2,341)	(2,341)	12,115	12/15/2046	1.A
009090-AA-9	AIR CANADA 2015-1A PTT		09/15/2023	SINK		9,771	9,771	10,048	9,800	0	(29)	0	(29)	0	9,771	0	0	0	354	03/15/2027	1.F FE
775109-BZ-3	ROGERS COMMUNICATIONS		07/25/2023	EXCHANGE		544,727	550,000	544,484	544,626	0	101	0	101	0	544,727	0	0	0	38,363	03/15/2042	2.C FE
03766G-AL-6	APID 2017-26A A1AR	C	07/18/2023	MBS PMT		39,206	39,206	39,206	39,206	0	0	0	0	0	39,206	0	0	0	1,679	07/18/2029	1.A FE
04016G-BB-3	ARES 2016-40A A1RR	D	07/15/2023	MBS PMT		33,799	33,799	33,799	33,799	0	0	0	0	0	33,799	0	0	0	1,430	01/15/2029	1.A FE
05608X-AA-0	BXMT 2020FL3	C	09/15/2023	MBS PMT		149,613	149,613	149,613	149,613	0	0	0	0	0	149,613	0	0	0	6,402	11/15/2037	1.A FE
09075J-AL-3	BGCLO 19A AR	D	09/15/2023	MBS PMT		50,940	50,940	50,940	50,940	0	0	0	0	0	50,940	0	0	0	2,402	06/15/2031	1.A FE
12481Q-AC-9	CBAM 2018-5A A	D	07/17/2023	MBS PMT		4,854	4,854	4,786	4,833	0	21	0	21	0	4,854	0	0	0	211	04/17/2031	1.A FE
12565D-AA-1	CLNC 2019-FL1 A	C	09/19/2023	MBS PMT		183	183	183	183	0	0	0	0	0	183	0	0	0	8	08/20/2035	1.A FE
22535W-AD-9	CREDIT AGRICOLE LONDON	C	07/25/2023	BANK OF NEW YORK		581,106	600,000	594,654	598,152	0	590	0	590	0	598,742	0	(17,636)	(17,636)	15,871	10/04/2024	1.G FE
22546D-AA-4	CREDIT SUISSE AG	C	08/08/2023	MATURITY		650,000	650,000	707,688	628,550	30,266	(8,816)	0	21,450	0	650,000	0	0	0	42,250	08/08/2023	2.B FE
24823D-AS-5	DEN11 2015-1A A1RR	C	07/21/2023	MBS PMT		26,731	26,731	26,731	26,731	0	0	0	0	0	26,731	0	0	0	1,195	10/20/2028	1.A FE
251526-CC-1	DEUTSCHE BK NY	C	09/18/2023	CALL at 100.000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	6,666	09/18/2024	2.C FE
36318W-AK-6	GALXY 2013-15A ARR	D	07/15/2023	MBS PMT		30,027	30,027	30,027	30,027	0	0	0	0	0	30,027	0	0	0	1,293	10/15/2030	1.A FE
39809L-AA-2	GSTNE 2019-FL2 A	C	08/15/2023	MBS PMT		9,920	9,920	9,920	9,920	0	0	0	0	0	9,920	0	0	0	402	09/15/2037	1.A FE
42704R-AA-9	HERA 2021-FL1 A	D	09/18/2023	MBS PMT		316	316	316	316	0	0	0	0	0	316	0	0	0	13	02/18/2038	1.A FE
44040H-AA-0	HORZN 2019-1 A	C	09/15/2023	MBS PMT		7,197	7,197	7,197	7,188	0	10	0	10	0	7,197	0	0	0	173	07/15/2039	2.B FE
46593C-AA-7	JFIN 2017-2A AR	D	09/20/2023	MBS PMT		108,911	108,911	108,911	108,911	0	0	0	0	0	108,911	0	0	0	5,028	09/20/2029	1.A FE
46647Y-AL-1	JMP CREDIT ADVISORS CLO LTD JMP_17-1A	D	07/17/2023	MBS PMT		74,619	74,619	74,156	73,962	0	657	0	657	0	74,619	0	0	0	3,388	07/17/2029	1.A FE
46651N-AA-2	JOLAR 2019-1 A	C	09/15/2023	MBS PMT		6,265	6,265	6,265	6,256	0	9	0	9	0	6,265	0	0	0	166	04/15/2044	2.A FE
50188W-AE-8	LCM 20A AR	D	07/20/2023	MBS PMT		59,406	59,406	58,664	58,846	0	560	0	560	0	59,406	0	0	0	2,615	10/20/2027	1.A FE
55818M-BA-4	MDPK 2014-13A AR2	C	07/21/2023	MBS PMT		2,540	2,540	2,536	2,532	0	8	0	8	0	2,540	0	0	0	110	04/19/2030	1.A FE
56577P-AL-3	MCLO 2017-9A A1AR CLO	D	07/15/2023	MBS PMT		32,574	32,574	32,574	32,574	0	0	0	0	0	32,574	0	0	0	1,447	04/15/2029	1.A FE
62432H-AJ-9	MVEW 2017-1A AR	D	07/16/2023	MBS PMT		28,284	28,284	28,284	28,284	0	0	0	0	0	28,284	0	0	0	1,244	10/16/2029	1.A FE
62432L-AL-5	MVEW 2017-2A AR	C	07/17/2023	MBS PMT		4,972	4,972	4,972	4,972	0	0	0	0	0	4,972	0	0	0	217	01/16/2031	1.A FE
69290L-AA-5	PFP 2021-7 A	C	08/14/2023	MBS PMT		30,729	30,729	30,729	30,729	0	0	0	0	0	30,729	0	0	0	1,128	04/14/2038	1.A FE
72353P-AA-4	PION 2019-1 A	C	09/15/2023	MBS PMT		5,096	5,096	5,096	5,089	0	7	0	7	0	5,096	0	0	0	136	06/15/2044	2.C FE
78485W-AA-7	STWD 2019-FL1 A	C	09/15/2023	MBS PMT		98,601	98,601	98,601	98,601	0	0	0	0	0	98,601	0	0	0	3,457	07/15/2038	1.A FE
83609N-AN-0	SNDPT 2016-3A AR2	D	07/23/2023	MBS PMT		65,604	65,604	65,604	65,604	0	0	0	0	0	65,604	0	0	0	2,883	01/23/2029	1.A FE
83610C-AW-1	SNDPT 2016-21 AR2	C	07/20/2023	MBS PMT		58,824	58,824	58,824	58,824	0	0	0	0	0	58,824	0	0	0	2,594	10/20/2028	1.A FE
83610K-AJ-2	SNDPT 2017-2A AR	D	07/25/2023	MBS PMT		116,478	116,478	116,478	116,478	0	0	0	0	0	116,478	0	0	0	5,113	07/25/2030	1.A FE
92328G-BA-3	VENTR 2013-14A	C	08/28/2023	MBS PMT		199,254	199,254	199,254	199,254	0	0	0	0	0	199,254	0	0	0	9,191	08/28/2029	1.A FE
92329V-AS-1	VENTR 2016-25A	D	07/20/2023	MBS PMT		45,436	45,436	45,436	45,436	0	0	0	0	0	45,436	0	0	0	1,993	04/20/2029	1.A FE
92916G-BE-3	INGIM 2012-4A A1R3	C	07/15/2023	MBS PMT		14,841	14,841	14,841	14,841	0	0	0	0	0	14,841	0	0	0	642	10/15/2030	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,983,357	7,260,742	7,314,521	7,164,481	33,287	(9,696)	0	23,591	0	7,240,133	0	(256,776)	(256,776)	253,702	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
2509999997. Total - Bonds - Part 4						34,674,261	36,896,419	35,981,850	25,116,851	33,287	70,380	0	103,667	0	36,002,306	0	(1,328,046)	(1,328,046)	720,315	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						34,674,261	36,896,419	35,981,850	25,116,851	33,287	70,380	0	103,667	0	36,002,306	0	(1,328,046)	(1,328,046)	720,315	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
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						34,674,261	XXX	35,981,850	25,116,851	33,287	70,380	0	103,667	0	36,002,306	0	(1,328,046)	(1,328,046)	720,315	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					(112,944,685)	25,226,345	(18,107,048)	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	(112,944,685)	25,226,345	(18,107,048)	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	(112,944,685)	25,226,345	(18,107,048)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(112,944,685)	25,226,345	(18,107,048)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	BNP PARIBAS NY		07/19/2023	5.522	10/19/2023	2,991,833	0	33,578
	EQUITABLE SHORT TERM FUNDING LLC		09/22/2023	5.419	10/31/2023	995,508	0	898
	KOCH INDS		08/30/2023	5.346	10/04/2023	749,668	0	3,325
	LIME FNG LLC		08/29/2023	5.483	10/20/2023	997,129	0	4,987
	MERCEDES-BENZ FIN NA LLC		09/25/2023	5.380	11/02/2023	1,144,531	0	855
	VERSAILLES		09/15/2023	5.589	12/04/2023	495,093	0	1,227
	EUROPEAN INVESTMT BK		08/09/2023	5.944	10/23/2023	1,444,797	0	12,533
	OESTERREICH KONTROLLBANK		07/13/2023	5.403	10/12/2023	1,996,743	0	23,689
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,815,302	0	81,092
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,815,302	0	81,092
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						10,815,302	0	81,092
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						10,815,302	0	81,092
261908-10-7	DREYFUS TREAS CASH MGMT #0521		09/29/2023	5.225		166,952,918	0	6,872,838
4812A0-37-5	JP MORGAN 100% UST-CAP #3163		09/29/2023	5.232		116,557,085	0	752,463
60934N-50-0	FEDERATED TREAS OBLIG #68		09/29/2023	5.210		155,940,373	0	4,165,903
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						439,450,376	0	11,791,204
8609999999 - Total Cash Equivalents						450,265,678	0	11,872,296