



QUARTERLY STATEMENT

AS OF MARCH 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

Blue Cross Complete of Michigan LLC

NAIC Group Code	00572	(Current Period)	,	00572	(Prior Period)	NAIC Company Code	11557	Employer's ID Number	47-2582248
Organized under the Laws of	Michigan				State of Domicile or Port of Entry	Michigan			
Country of Domicile	United States								
Licensed as business type:	Life, Accident & Health []		Property/Casualty []		Hospital, Medical & Dental Service or Indemnity []				
	Dental Service Corporation []		Vision Service Corporation []		Health Maintenance Organization [X]				
	Other []				Is HMO Federally Qualified? Yes [] No [X]				
Incorporated/Organized	12/18/2014		Commenced Business		01/01/2003				
Statutory Home Office	4000 Town Center, Suite 1300				Southfield, MI, US 48075				
	(Street and Number)				(City or Town, State, Country and Zip Code)				
Main Administrative Office	200 Stevens Drive		Philadelphia, PA, US 19113		215-937-8000				
	(Street and Number)		(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)				
Mail Address	4000 Town Center, Suite 1300		Southfield, MI, US 48075						
	(Street and Number or P.O. Box)		(City or Town, State, Country and Zip Code)						
Primary Location of Books and Records	200 Stevens Drive		Philadelphia, PA, US 19113		215-937-8000				
	(Street and Number)		(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)				
Internet Web Site Address	MiBlueCrossComplete.com								
Statutory Statement Contact	Christine Webb				267-398-1331				
	(Name)				(Area Code) (Telephone Number) (Extension)				
	Ccoleman5@amerihealthcaritas.com				215-937-5353				
	(E-Mail Address)				(FAX Number)				

OFFICERS

Name	Title	Name	Title
Anthony George Phillips #	Treasurer	Bobbi Jo Elliott #	Secretary
Todd Alan Anderson #	President		

OTHER OFFICERS

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DIRECTORS OR TRUSTEES

Tricia Ann Keith	Lynda Marie Rossi	Cathy Ann Flowers	Stephen Paul Fera #
Juan Alfonso Lopez, Jr. #	Paul Lawrence Mozak #	Anthony George Phillips #	

State ofPennsylvania.....

County ofPhiladelphia.....

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.

Anthony George Phillips Treasurer	Bobbi Jo Elliott Secretary	Todd Alan Anderson President
Subscribed and sworn to before me this		a. Is this an original filing? Yes [X] No []
_____ day of _____ May, 2024		b. If no:
		1. State the amendment number _____
		2. Date filed _____
		3. Number of pages attached _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,274,982		3,274,982	46,795,439
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks			0	45,986,185
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 (\$406,781,442), cash equivalents (\$1,650,470) and short-term investments (\$133,504)	408,565,416		408,565,416	360,803,502
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives	0		0	0
8. Other invested assets	0		0	0
9. Receivables for securities			0	0
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)	411,840,398	0	411,840,398	453,585,126
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	53,089		53,089	995,571
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	209,515,820		209,515,820	251,075,917
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 (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	4,090,189	150,510	3,939,679	4,277,629
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 (\$)	607,225	607,225	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$2,962,528) and other amounts receivable	4,024,413	1,061,885	2,962,528	3,081,707
25. Aggregate write-ins for other-than-invested assets	1,404,953	1,404,953	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	631,536,087	3,224,573	628,311,514	713,015,950
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	631,536,087	3,224,573	628,311,514	713,015,950
DETAILS OF WRITE-INS				
1101.			0	0
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	544,265	544,265	0	0
2502. Leasehold Improvement	809,170	809,170	0	0
2503. Deposits	51,518	51,518	0	0
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)	1,404,953	1,404,953	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ reinsurance ceded).....	124,006,847		124,006,847	171,189,040
2. Accrued medical incentive pool and bonus amounts	3,754,053		3,754,053	3,462,161
3. Unpaid claims adjustment expenses	1,771,366		1,771,366	2,603,302
4. Aggregate health policy reserves including the liability of \$ for medical loss ratio rebate per the Public Health Service Act.....	14,923,560		14,923,560	22,385,341
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			0	0
9. General expenses due or accrued	1,915,613		1,915,613	2,291,338
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))	7,929,213		7,929,213	3,980,960
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	196,920,941		196,920,941	237,699,921
13. Remittances and items not allocated			0	0
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)			0	0
15. Amounts due to parent, subsidiaries and affiliates	7,500,526		7,500,526	15,215,081
16. Derivatives.....			0	0
17. Payable for securities			0	0
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			0	0
23. Aggregate write-ins for other liabilities (including \$ current)	17,580,928	0	17,580,928	17,593,697
24. Total liabilities (Lines 1 to 23).....	376,303,047	0	376,303,047	476,420,841
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX		0
27. Preferred capital stock	XXX	XXX		0
28. Gross paid in and contributed surplus	XXX	XXX	54,000,001	54,000,001
29. Surplus notes	XXX	XXX		0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	198,008,466	182,595,108
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	XXX	XXX		0
32.2 shares preferred (value included in Line 27 \$)	XXX	XXX		0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	252,008,467	236,595,109
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	628,311,514	713,015,950
DETAILS OF WRITE-INS				
2301. Stale Dated Checks.....	321,165		321,165	333,934
2302. Insurance Provider Assessment.....	17,259,763		17,259,763	17,259,763
2303.			0	0
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)	17,580,928	0	17,580,928	17,593,697
2501.	XXX	XXX		0
2502.	XXX	XXX		0
2503.	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	0	0
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months.....	XXX	947,848	1,057,043	4,222,630
2. Net premium income (including \$ non-health premium income).....	XXX	355,101,204	366,473,973	1,558,908,423
3. Change in unearned premium reserves and reserve for rate credits	XXX		0	0
4. Fee-for-service (net of \$ medical expenses)	XXX		0	0
5. Risk revenue	XXX		0	0
6. Aggregate write-ins for other health care related revenues	XXX	0	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	24,408	78,628
8. Total revenues (Lines 2 to 7)	XXX	355,101,204	366,498,381	1,558,987,051
Hospital and Medical:				
9. Hospital/medical benefits		155,117,483	166,027,097	676,877,145
10. Other professional services		29,157,980	17,543,182	95,247,925
11. Outside referrals		2,587,709	1,344,793	6,070,167
12. Emergency room and out-of-area		23,925,183	18,839,522	81,511,140
13. Prescription drugs		88,166,040	95,116,703	400,443,523
14. Aggregate write-ins for other hospital and medical.....	0	2,964,722	1,921,593	9,772,749
15. Incentive pool, withhold adjustments and bonus amounts.....		467,455	1,171,196	3,738,435
16. Subtotal (Lines 9 to 15)	0	302,386,572	301,964,086	1,273,661,084
Less:				
17. Net reinsurance recoveries			0	0
18. Total hospital and medical (Lines 16 minus 17)	0	302,386,572	301,964,086	1,273,661,084
19. Non-health claims (net).....			0	0
20. Claims adjustment expenses, including \$ 5,001,445 cost containment expenses.....		8,311,379	9,488,056	39,957,822
21. General administrative expenses.....		39,256,817	41,924,077	174,301,270
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only).....		(7,461,780)	0	22,385,341
23. Total underwriting deductions (Lines 18 through 22)	0	342,492,988	353,376,219	1,510,305,517
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	12,608,216	13,122,162	48,681,534
25. Net investment income earned		5,971,815	4,322,156	20,842,375
26. Net realized capital gains (losses) less capital gains tax of \$ 457,708		1,730,133	34,645	536,616
27. Net investment gains (losses) (Lines 25 plus 26)	0	7,701,948	4,356,801	21,378,991
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)]			0	0
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	20,310,164	17,478,963	70,060,525
31. Federal and foreign income taxes incurred	XXX	3,490,545	3,728,918	18,355,162
32. Net income (loss) (Lines 30 minus 31)	XXX	16,819,619	13,750,045	51,705,363
DETAILS OF WRITE-INS				
0601.	XXX		0	0
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	0	0	0
0701. Administrative Service Revenue.....	XXX	0	24,408	78,628
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	24,408	78,628
1401. Alternative Medical Cost.....		1,739,177	1,077,556	4,656,402
1402. Consumer Incentives.....		78,198	64,658	285,539
1403. PCMH Passthrough Expense.....		761,097	779,379	3,179,558
1498. Summary of remaining write-ins for Line 14 from overflow page	0	386,250	0	1,651,250
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	2,964,722	1,921,593	9,772,749
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	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year.....	236,595,109	177,539,306	177,539,306
34. Net income or (loss) from Line 32	16,819,619	13,750,045	51,705,363
35. Change in valuation basis of aggregate policy and claim reserves		0	0
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	(1,545,176)	957,592	3,098,037
37. Change in net unrealized foreign exchange capital gain or (loss)		0	0
38. Change in net deferred income tax	(187,440)	(175,639)	2,852,915
39. Change in nonadmitted assets	326,355	494,530	1,399,488
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		0	0
44. Capital Changes:			
44.1 Paid in		0	0
44.2 Transferred from surplus (Stock Dividend)		0	0
44.3 Transferred to surplus		0	0
45. Surplus adjustments:			
45.1 Paid in		0	0
45.2 Transferred to capital (Stock Dividend)	0	0	0
45.3 Transferred from capital		0	0
46. Dividends to stockholders		0	0
47. Aggregate write-ins for gains or (losses) in surplus	0	0	0
48. Net change in capital and surplus (Lines 34 to 47)	15,413,358	15,026,528	59,055,803
49. Capital and surplus end of reporting period (Line 33 plus 48)	252,008,467	192,565,834	236,595,109
DETAILS OF WRITE-INS			
4701.		0	0
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	396,661,301	385,785,375	1,425,468,307
2. Net investment income	6,810,204	4,000,750	19,535,762
3. Miscellaneous income	0	24,408	78,628
4. Total (Lines 1 to 3)	403,471,505	389,810,533	1,445,082,697
5. Benefit and loss related payments	349,127,614	305,433,881	1,278,697,035
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....		0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	96,822,608	60,922,237	89,203,198
8. Dividends paid to policyholders		0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	0	(18,420)	17,300,000
10. Total (Lines 5 through 9)	445,950,222	366,337,698	1,385,200,233
11. Net cash from operations (Line 4 minus Line 10)	(42,478,717)	23,472,835	59,882,464
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	45,034,713	3,275,202	10,847,028
12.2 Stocks	46,508,197	0	721,297
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	(3,592)	(17,019)	(4,839)
12.7 Miscellaneous proceeds	0	2,679,697	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	91,539,318	5,937,880	11,563,486
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,285,918	3,999,154	18,894,278
13.2 Stocks	0	255,213	2,289,161
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,285,918	4,254,367	21,183,439
14. Net increase/(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)	90,253,400	1,683,513	(9,619,953)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	(12,769)	(8,348)	(76,340)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(12,769)	(8,348)	(76,340)
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)	47,761,914	25,148,000	50,186,171
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	360,803,502	310,617,331	310,617,331
19.2 End of period (Line 18 plus Line 19.1)	408,565,416	335,765,331	360,803,502

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

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	330,174	.0	.0	.0	.0	.0	.0	.0	330,174	.0	.0	.0	.0	.0
2. First Quarter	309,820	.0	.0	.0	.0	.0	.0	.0	309,820	.0	.0	.0	.0	.0
3. Second Quarter .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Third Quarter .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Current Year	0													
6. Current Year Member Months	947,848								947,848					
Total Member Ambulatory Encounters for Period:														
7. Physician	393,492								393,492					
8. Non-Physician	184,980								184,980					
9. Total	578,472	0	0	0	0	0	0	0	578,472	0	0	0	0	0
10. Hospital Patient Days Incurred	32,498								32,498					
11. Number of Inpatient Admissions	5,669								5,669					
12. Health Premiums Written (a).....	355,101,204								355,101,204					
13. Life Premiums Direct .....	.0													
14. Property/Casualty Premiums Written .....	.0													
15. Health Premiums Earned	355,101,204								355,101,204					
16. Property/Casualty Premiums Earned	0													
17. Amount Paid for Provision of Health Care Services	349,276,873								349,276,873					
18. Amount Incurred for Provision of Health Care Services	302,386,572								302,386,572					

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

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

[illegible]

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 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
	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		
1. Comprehensive (hospital and medical) individual .....					.0	.0
2. Comprehensive (hospital and medical) group .....					.0	.0
3. Medicare Supplement .....					.0	.0
4. Vision only .....					.0	.0
5. Dental only .....					.0	.0
6. Federal Employees Health Benefits Plan .....					.0	.0
7. Title XVIII - Medicare .....					.0	.0
8. Title XIX - Medicaid	141,104,937	212,020,786	21,197,775	102,809,072	162,302,712	171,189,040
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).....	141,104,937	212,020,786	21,197,775	102,809,072	162,302,712	171,189,040
14. Health care receivables (a)	603,484	3,420,929			603,484	.0
15. Other non-health .....					.0	.0
16. Medical incentive pools and bonus amounts	175,563		3,375,000	379,053	3,550,563	3,462,161
17. Totals (Lines 13-14+15+16)	140,677,016	208,599,857	24,572,775	103,188,125	165,249,791	174,651,201

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

NOTES TO FINANCIAL STATEMENTS

These items are based on illustrations taken from the NAIC Annual Statement Instructions

1. Summary of Significant Accounting Policies and Going Concern

- A. Accounting Practices
The financial statements of Blue Cross Complete of Michigan LLC, (the Company) are presented on the basis of accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services (DIFS),

The Michigan DIFS recognizes only statutory accounting practices prescribed or permitted by the State of Michigan for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under the Michigan Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Michigan. The State has adopted certain prescribed or permitted accounting practices that differ from those found in NAIC SAP. Specifically, the State requires maternity care receivables due from the Department of Community Health to be reported on the health care and other amounts receivable line on page 2 of the Annual Statement. In NAIC SAP, this receivable is reported on the uncollected premiums and agents' balances in the course of collection line. This reclass does not have any monetary effect on net income, surplus or risk based capital. Also, effective January 1, 2018 DIFS requires Passthrough funds to be presented net within general administrative expenses. In NAIC SAP, the Passthrough funds would be reflected gross in revenue and medical expense. This reclass does not have a monetary effect on net income and surplus, nor prevents a regulatory event with regards to risk based capital.

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

<u>Net Income</u>	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line#</u>	<u>2024</u>	<u>2023</u>
(1) Blue Cross Complete of Michigan LLC state basis (Page 4, Line 32, Columns 2 & 3)				\$16,819,619	\$51,705,363
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
Net effect of Passthrough revenue and medical expense reclass to G&A expenses	00	4	2,14,21	\$0	\$0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$0	\$0
(4) NAIC SAP (1-2-3=4)				<u>\$16,819,619</u>	<u>\$51,705,363</u>
<u>SURPLUS</u>					
(5) Blue Cross Complete of Michigan LLC state basis (Page 3, Line 33, Columns 3 & 4)				\$252,008,467	\$236,595,109
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
Maternity case receivables reported as health care receivables	00	2	15.1, 24	\$0	\$0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$0	\$0
(8) NAIC SAP (5-6-7=8)				<u>\$252,008,467</u>	<u>\$236,595,109</u>

- B. Use of Estimates in the Preparation of the Financial Statements - No significant changes since December 31, 2023.

- C. Accounting Policy
The Company uses the following accounting policies:
- Short-term investments - No significant changes since December 31, 2023.
 - Bonds - No significant changes since December 31, 2023.
 - Common Stocks - None
 - Preferred Stock - None
 - Mortgage Loans - None
 - Loan-backed securities - None
 - Investments in subsidiaries, controlled and affiliated (SCA) entities – None
 - Investments in joint ventures, partnerships and limited liability companies – None
 - Derivatives – None
 - Anticipated investment income as a factor in premium deficiency calculation – None
 - Accrued Medical Expense/Unpaid Claim Adjustment Expense – No significant changes since December 31, 2023.
 - Fixed asset capitalization policy modifications - No significant changes since December 31, 2023.
 - Pharmaceutical Rebates - No significant changes since December 31, 2023.

- D. Going Concern - None

2. Accounting Changes and Corrections of Errors

Material changes in accounting principle and/or correction of errors - None

3. Business Combinations and Goodwill

- A. Statutory Purchase Method - None
B. Statutory Merger
 1. Name and brief description of the combined entities - None
 2. Method of accounting - None
 3. Shares of stock issued in the transaction - None
 4. Details of results of operations - None
 5. Adjustments recorded directly to surplus - None
C. Assumption Reinsurance - None
D. Impairment Loss recognized on Business Combinations and Goodwill - None
E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill - None

4. Discontinued Operations

- A. Discontinued Operations Disposed of or Classified as Held for Sale - None
B. Change in Plan of Sale of Discontinued Operation - None
C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal - None
D. Equity Interest Retained in the Discontinued Operation After Disposal - None

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans - None
B. Debt Restructuring - None
C. Reverse Mortgages - None
D. Loan-Backed Securities
 1. Prepayment assumptions - None
 2. Recognized Other-than-Temporary Impairment - None
 3. Present Value of Cash Flows - None
 4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized:
 a. The aggregate amount of unrealized losses - None
 b. The aggregate related fair value of securities with unrealized losses - None
E. Dollar Repurchase Agreements and/or Securities Lending Transactions - None
F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - None
G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None
H. Repurchase Agreements Transactions Accounted for as a Sale - None
I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None
J. Real Estate - None
K. Low-income housing tax credits (LIHTC) - None
L. Restricted Assets
 1. Restricted Assets (Including Pledged) – No significant changes since December 31, 2023.
 2. Detail of Assets Pledged as Collateral Not Captured in Other Categories - None
 3. Detail of Other Restricted Assets - None
 4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements - None
M. Working Capital Finance Investments - None
N. Offsetting and Netting of Assets and Liabilities - None
O. 5GI Securities - None
P. Short Sales - None
Q. Prepayment Penalty and Acceleration Fees - None
R. Reporting Entity's Share of Cash Pool by Asset Type - None

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of admitted assets - None
B. Impaired investments in Joint Ventures, Partnerships and Limited Liability Companies - None

7. Investment Income

- A. Due and accrued income is excluded from surplus on the following bases - No significant changes since December 31, 2023.
B. Total amount excluded - No significant changes since December 31, 2023.
C. The gross, nonadmitted and admitted assets for interest income due and accrued. - No significant changes since December 31, 2023.
D. The aggregate deferred interest - None
E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principle balance - None

8. Derivative Instruments

- A. Derivatives under SSAP No. 86 - *Derivatives* - None
B. Derivatives under SSAP No. 108 - *Derivative Hedging Variable Annuity Guarantees*
 1. Discussion of hedged item / hedging instruments and hedging strategy - None
 2. Recognition of gains/losses and deferred assets and liabilities - None
 3. Hedging Strategies Identified as No Longer Highly Effective - None
 4. Hedging Strategies Terminated - None

9. Income Taxes - No significant changes since December 31, 2023.

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

- A. B. Material related party transactions – None
C. Transactions with related parties who are not reported on Schedule Y – None

STATEMENT AS OF MARCH 31, 2024 OF THE BLUE CROSS COMPLETE OF MICHIGAN LLC

- D.

Amounts due from or to related parties as of March 31, 2024 - No significant changes since December 31, 2023.
- E.

Material management or service arrangements - No significant changes since December 31, 2023.
- F.

Parental guarantees – None
- G.

On January 31, 2024, a series of restructuring transactions occurred, including the distribution of ACHP's 50% ownership interest in the Company to ACHP's ultimate parents, BCBSM and Independence Health Group, in amounts proportional to their respective ownership interests in ACHP. As a result of these transactions, effective as of the transaction date, MMH holds a 69.37% direct ownership interest in the Company, with the remaining 30.63% ownership interest held by IBC MH LLC (IBC). IBC is an indirect wholly owned subsidiary of Independence Health Group.
- H.

Amounts deducted from the value of an upstream intermediate entity or ultimate parent owned, either directly or indirectly, via a downstream SCA entity – None
- I.

Investments in an SCA entity that exceed 10% of admitted assets – None
- J.

Write-downs for impaired investments in SCA entities – None
- K.

Investment in foreign subsidiary calculation – None
- L.

Investment in a downstream noninsurance holding company – None
- M.

All SCA Investments
 - Balance Sheet Value (Admitted and Nonadmitted) All SCAs – None
 - NAIC filing response information – None
- N.

Investment in Insurance SCAs – None
- O.

SCA and SSAP No. 48 Entity Loss Tracking – None
11. Debt

A.

Capital Notes – None

B.

Federal Home Loan Bank (FHLB) Agreements – None
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A.

Defined Benefit Plan – None

B, C.

Postretirement Plan Assets – None

D.

Basis used to determine the overall expected long-term rate-of-return-on-assets assumption – None

E.

Defined Contribution Plans – None

F.

Multiemployer Plans – None

G.

Consolidated/Holding Company Plans – None

H.

Postemployment Benefits and Compensated Absences – None

I.

Impact of Medicare Modernization Act on Postretirement Benefits – None
13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A.

Common Capital stock outstanding - None

B.

Preferred stock – None

C.

Dividend restrictions – No significant changes since December 31, 2023.

D.

Dates and amounts of dividends paid – None

E.

Stockholder's portion of ordinary dividend from profits – None

F.

Restrictions placed on unassigned funds (surplus) – None

G.

The total amount of advances to surplus not repaid – None

H.

The amount of stock held by the Company for special purposes – None

I.

Changes in balances of special surplus funds from the prior year – None

J.

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses - No significant changes since December 31, 2023.

K.

Surplus notes – None

L.

Impact of any restatement due to quasi-reorganization – None

M.

Effective dates of all quasi-reorganizations in the prior 10 years is/are – None
14. Liabilities, Contingencies and Assessments

A.

Contingent Commitments – None

B.

Assessments – None

C.

Gain Contingencies – None

D.

Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits – None

E.

Joint and Several Liabilities – None

F.

All Other Contingencies – None
15. Leases

A.

Lessee Operating Leases
 - General description of lessee's leasing arrangements - No significant changes since December 31, 2023.
 - Minimum aggregate rental commitments - No significant changes since December 31, 2023.
 - Sales leaseback transactions – None

B.

Lessor Leases
 - Operating Leases – None
 - Leverage Leases - None
16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

A.

The face, contract or notional principle amount – None

B.

The nature and terms of the contract – None

C.

The amount of accounting loss the entity would incur if any party to the financial instrument failed completely to perform according to the term of the contract and the collateral or other security, if any, for the amount due proved to be of no value to the entity – None

D.

The Company's policy of requiring collateral or other security to support financial instruments subject to credit risk – None
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A.

Transfers of Receivables reported as Sales – None

B.

Transfer and Servicing of Financial Assets – None

C.

Wash Sales – None
18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A.

ASO Plans - No significant changes since December 31, 2023.

B.

ASC Plans – None

C.

Medicare or Other Similarly Structured Cost Based Reimbursement Contract – None
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators – None
20. Fair Value Measurements

A, B.,

Fair value measurement at reporting date
 - Certain assets and liabilities of the Company are measured and reported: (a) at amortized cost, or (b) at values that approximate fair value due to their liquid or short-term nature.
 - Fair Value Measurements in (Level 3) of the Fair Value Hierarchy – None
 - Transfers in and/or out of level 3 – None
 - Fair value measurements categorized within Level 2 and 3 – None

C.

The aggregate fair value of all financial instruments and the level within the fair value hierarchy - None

D.

Not Practicable to Estimate Fair Value – None

E.

Investment measured using the NAV practical expedient – None
21. Other Items

A.

Unusual or Infrequent Items – None

B.

Troubled Debt Restructuring: Debtors – None

C.

Other Disclosures – None

D.

Business Interruption Insurance Recoveries – None

E.

State Transferable and Non-transferable Tax Credits – None

F.

Subprime-Mortgage-Related Risk Exposure – None

G.

Retained Assets – None

H.

Insurance-Linked Securities (ILS) Contracts – None

I.

Amounts that could be realized on Life Insurance where the reporting entity is owner and beneficiary or has otherwise obtained rights to control the policy – None
22. Events Subsequent

Type 1 – Recognized subsequent events – None

Type 2 – Nonrecognized subsequent events - No significant changes since December 31, 2023.
23. Reinsurance

A.

Ceded Reinsurance Report – None

B.

Uncollectible Reinsurance – None

C.

Commutation of Ceded Reinsurance – None

D.

Certified Reinsurer Rating Downgraded or Status Subject to Revocation
 - Reporting Entity Ceding to Certified Reinsurer Whose Rating Was Downgraded or Status Subject to Revocation – None
 - Reporting Entity's Certified Reinsurer Rating Downgraded or Status Subject to Revocation – None

E.

Reinsurance Credit – None
24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A.

Accrued retrospective premium adjustments – None

B.

Accrued retrospective premium as an adjustment to earned premium – None

C.

The amount of net premium written that are subject to retrospective rating features – None

D.

Medical loss ratio rebates required pursuant to the Public Health Service Act – None

E.

Risk-Sharing Provisions of the ACA – None
25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2023 were \$177,254,503 for incurred claims and claim adjustment expenses. As of March 31, 2024 \$143,280,318 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$24,572,775 as a result of the re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been favorable prior year development of \$9,401,410 during 2024 for the year ended December 31, 2023. The favorable reserves developments are attributable to claims settled for amounts less than originally estimated, primarily due to lower health care cost trends as well as the actual claim submission time being faster than assumed in establishing the accrued medical expenses in the prior year. These adjustments are generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.
26. Intercompany Pooling Arrangements – None
27. Structured Settlements – None
28. Health Care Receivables

A.

Pharmaceutical Rebate Receivables – No significant changes since December 31, 2023.

B.

Risk Sharing Receivables – None
29. Participating Policies – None
30. Premium Deficiency Reserves - No significant changes since December 31, 2023.
31. Anticipated Salvage and Subrogation – None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes ☒ No ☐
- 1.2 If yes, has the report been filed with the domiciliary state? Yes ☒ No ☐
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes ☒ No ☐
- 2.2 If yes, date of change: 01/31/2024
- 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 ☒ 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 ☐
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Ownership of the reporting entity changed effective 1/31/2024
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes ☐ No ☒
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes ☐ No ☒
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes ☐ No ☒ NA ☐
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. 12/31/2021
- 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. 12/31/2021
- 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). 06/21/2023
- 6.4 By what department or departments?
Pennsylvania Insurance Department
- 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 ☐ NA ☒
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes ☐ No ☐ NA ☒
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes ☐ No ☒
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes ☐ No ☒
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes ☐ No ☒
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

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

- 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 ☒ 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 ☒
- 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 ☒
- 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 ☐ No ☒
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

GENERAL INTERROGATORIES

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 ☐ No ☒

11.2 If yes, give full and complete information relating thereto:
.....

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes ☐ No ☒

14.2 If yes, please complete the following:

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes ☐ No ☐ NA ☐
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

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 ☒ 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
The Northern Trust Company.....	50 South La Salle Street, Chicago, Illinois 60603....

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 ☒

17.4 If yes, give full and complete 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
Pamela Schmidt, who makes recommendations to BOD.....	I.....
Western Asset Management Company.....	U.....
PNC Capital Advisors, 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 ☒ 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 ☒

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
CRD 110441..... 151829.....	Western Asset Management Company..... PNC Capital Advisors, LLC.....	549300C5A561UXUICN46..... 549300WVB7V480CY3U49.....	SEC..... SEC.....	NO..... NO.....

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes ☒ 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 ☒

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.

GENERAL INTERROGATORIES

- 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

84.5 %

1.2 A&H cost containment percent

1.4 %

1.3 A&H expense percent excluding cost containment expenses

11.1 %

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

Yes ☐ No ☒

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 ☒

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 ☒

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 ☒

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories											
		1	Direct Business Only								
			2	3	4	5	6 Federal Employees Health Benefits Program Premiums	7 Life & Annuity Premiums & Other Considerations	8 Property/ Casualty Premiums	9 Total Columns 2 Through 8	10 Deposit-Type Contracts
States, Etc.		Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI					
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.	Dist. 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		355,101,204					355,101,204	
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 alien	OT	.XXX	.0	.0	.0	.0	.0	.0	.0	.0
59.	Subtotal	.XXX	.0	.0	355,101,204	.0	.0	.0	.0	355,101,204	.0
60.	Reporting entity contributions for Employee Benefit Plans	.XXX								.0	
61.	Total (Direct Business)	XXX	0	0	355,101,204	0	0	0	0	355,101,204	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

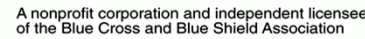
(a) Active Status Counts

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG1

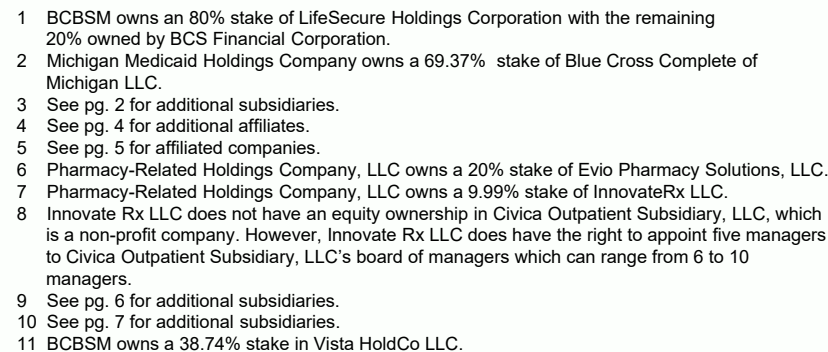
2. R – Registered – Non-domiciled RRGs0

3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state0
4. Q – Qualified – Qualified or accredited reinsurer0

5. N – None of the above – Not allowed to write business in the state56



PART 1 – ORGANIZATION CHART

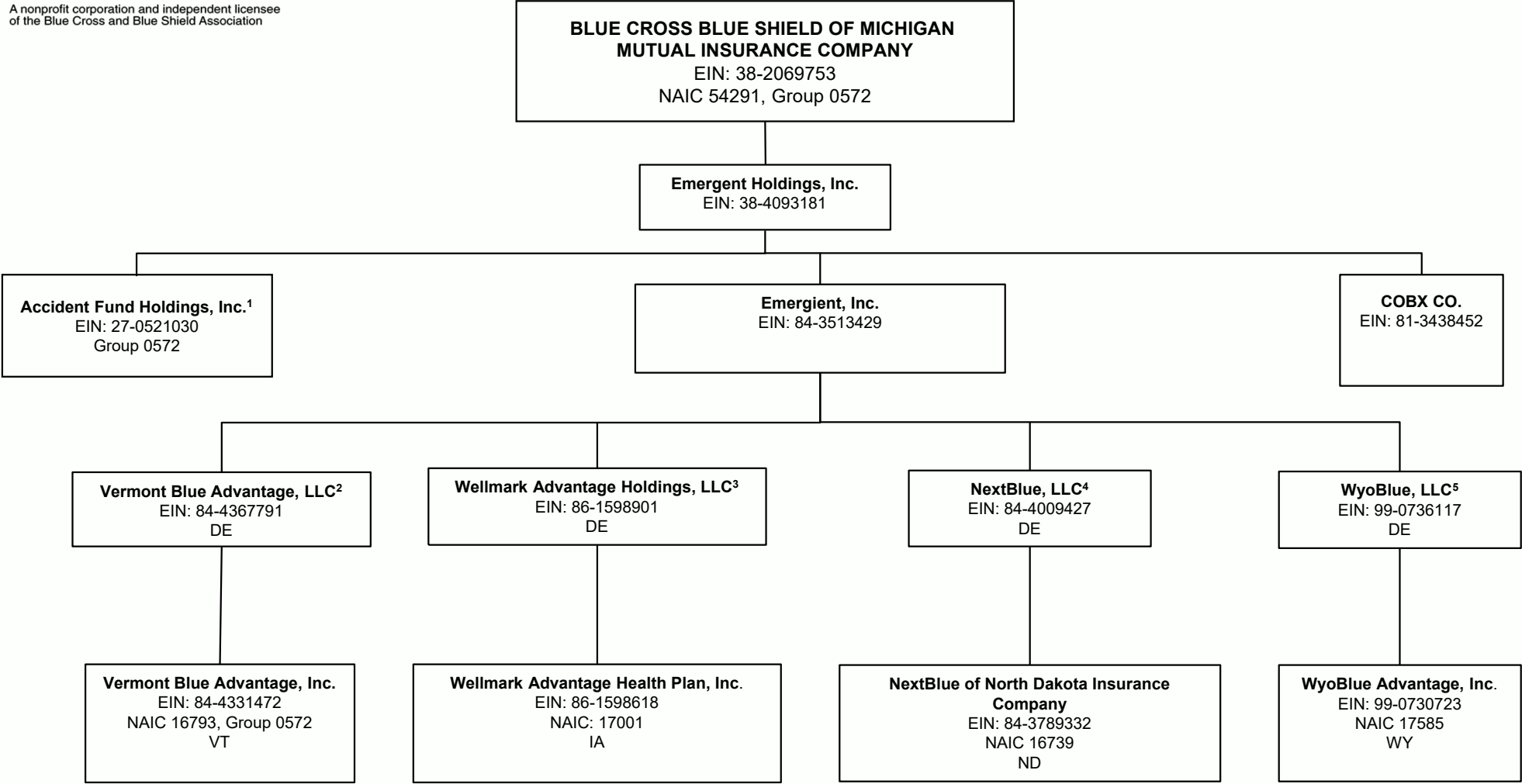


All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

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

PART 1 – ORGANIZATION CHART



1 See page 3 for additional subsidiaries and affiliates.

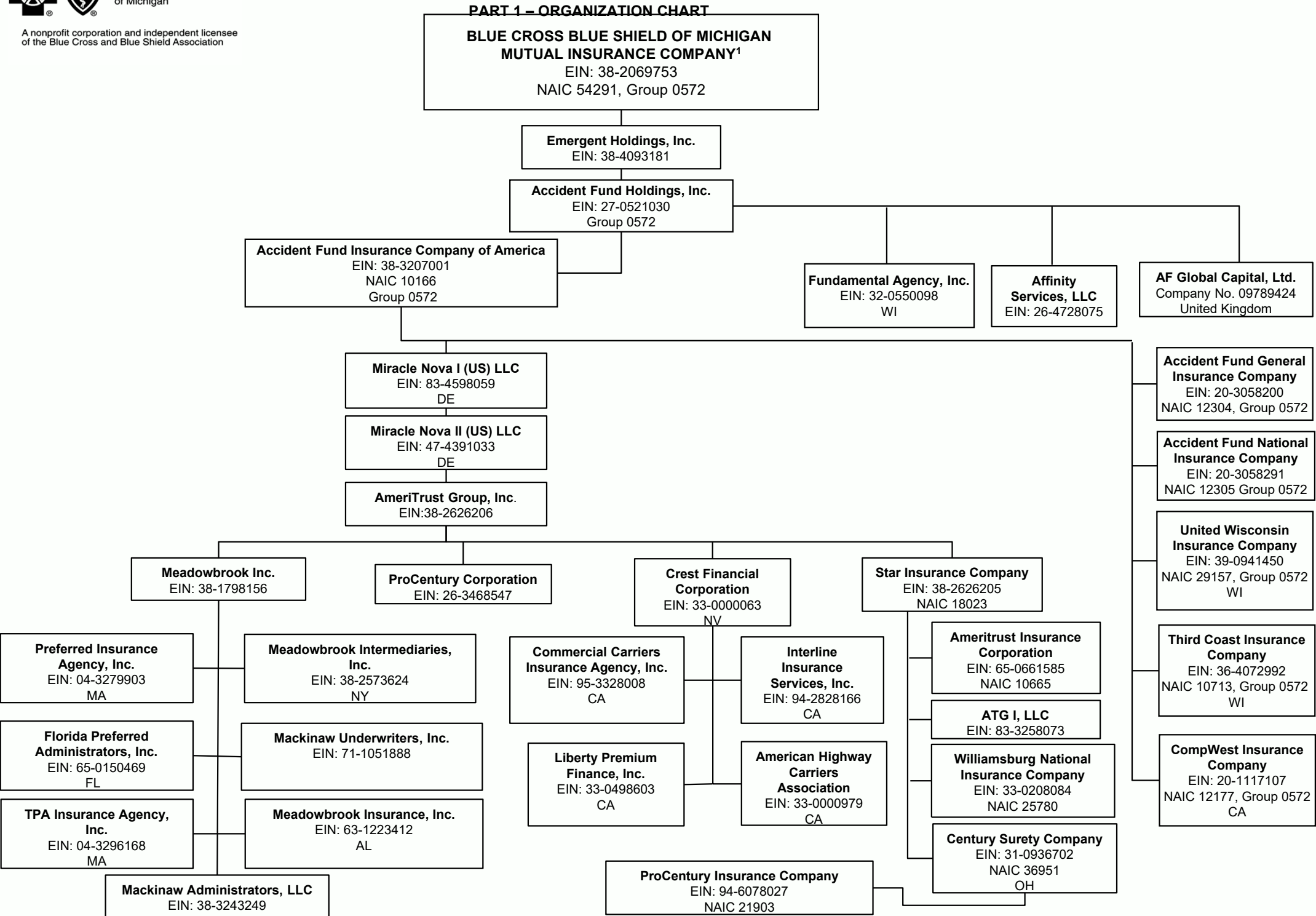
2 Emergent, Inc. owns a 51% stake in Vermont Blue Advantage LLC with the remaining 49% owned by Blue Cross and Blue Shield of Vermont.

3 Emergent, Inc. owns a 51% stake in Wellmark Advantage Holdings, LLC.

4 Emergent, Inc. owns a 51% stake in NextBlue, LLC.

5 Emergent, Inc. owns a 51% stake in WyoBlue, LLC.

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER OF A HOLDING COMPANY GROUP



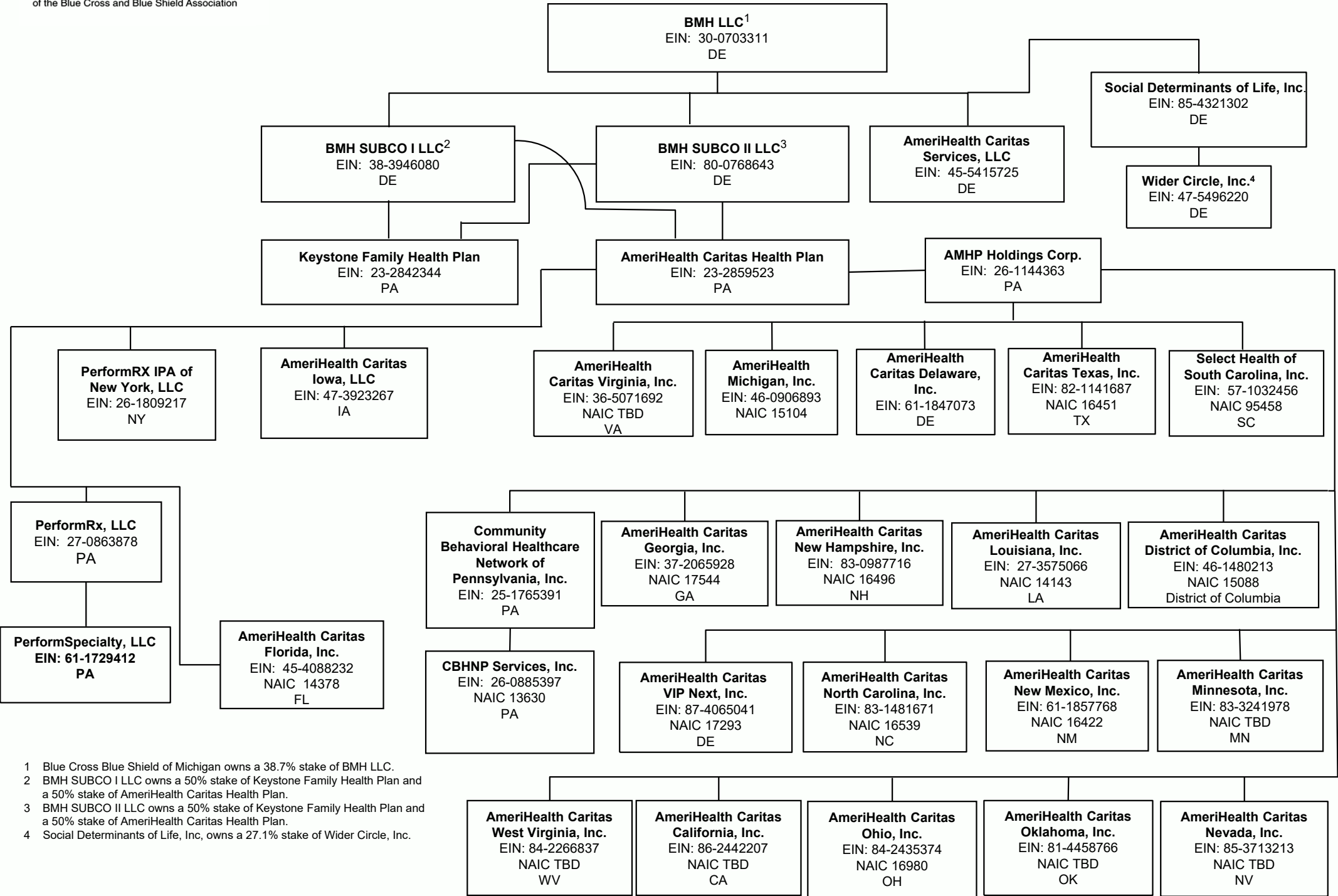
All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.



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

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATION CHART

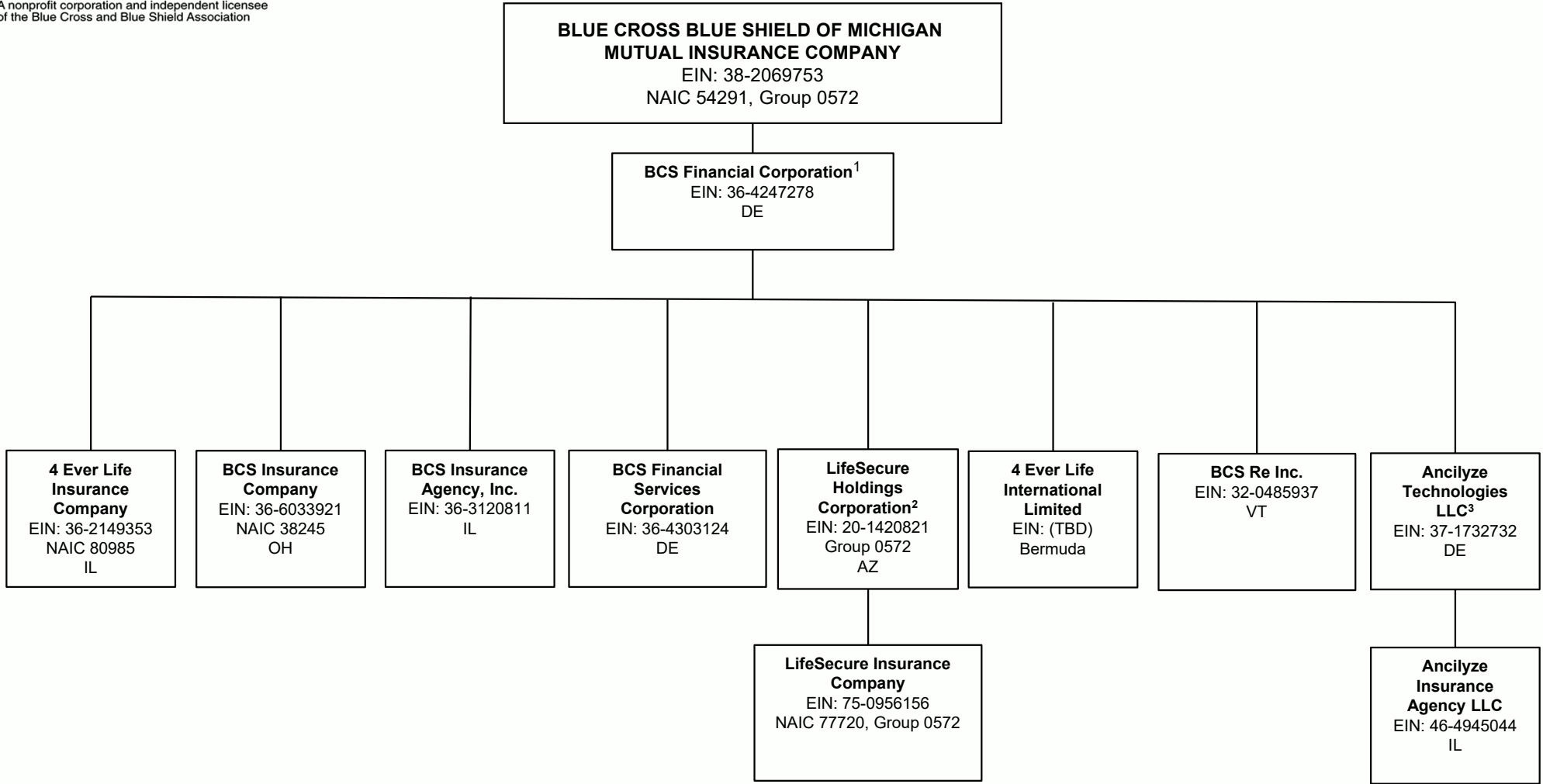




A nonprofit corporation and independent licensee
of the Blue Cross and Blue Shield Association

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER OF A HOLDING COMPANY GROUP

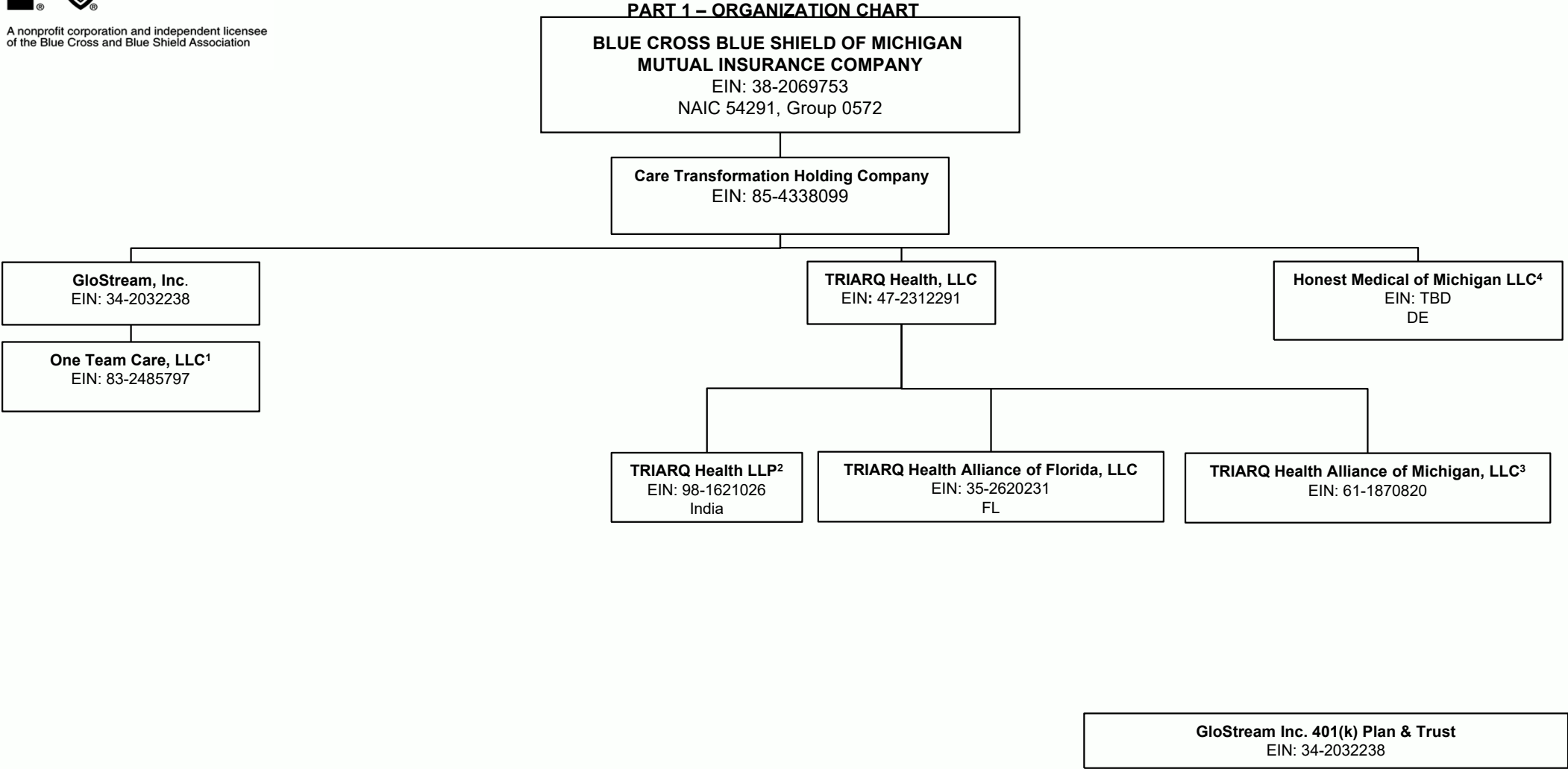
PART 1 – ORGANIZATION CHART



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

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

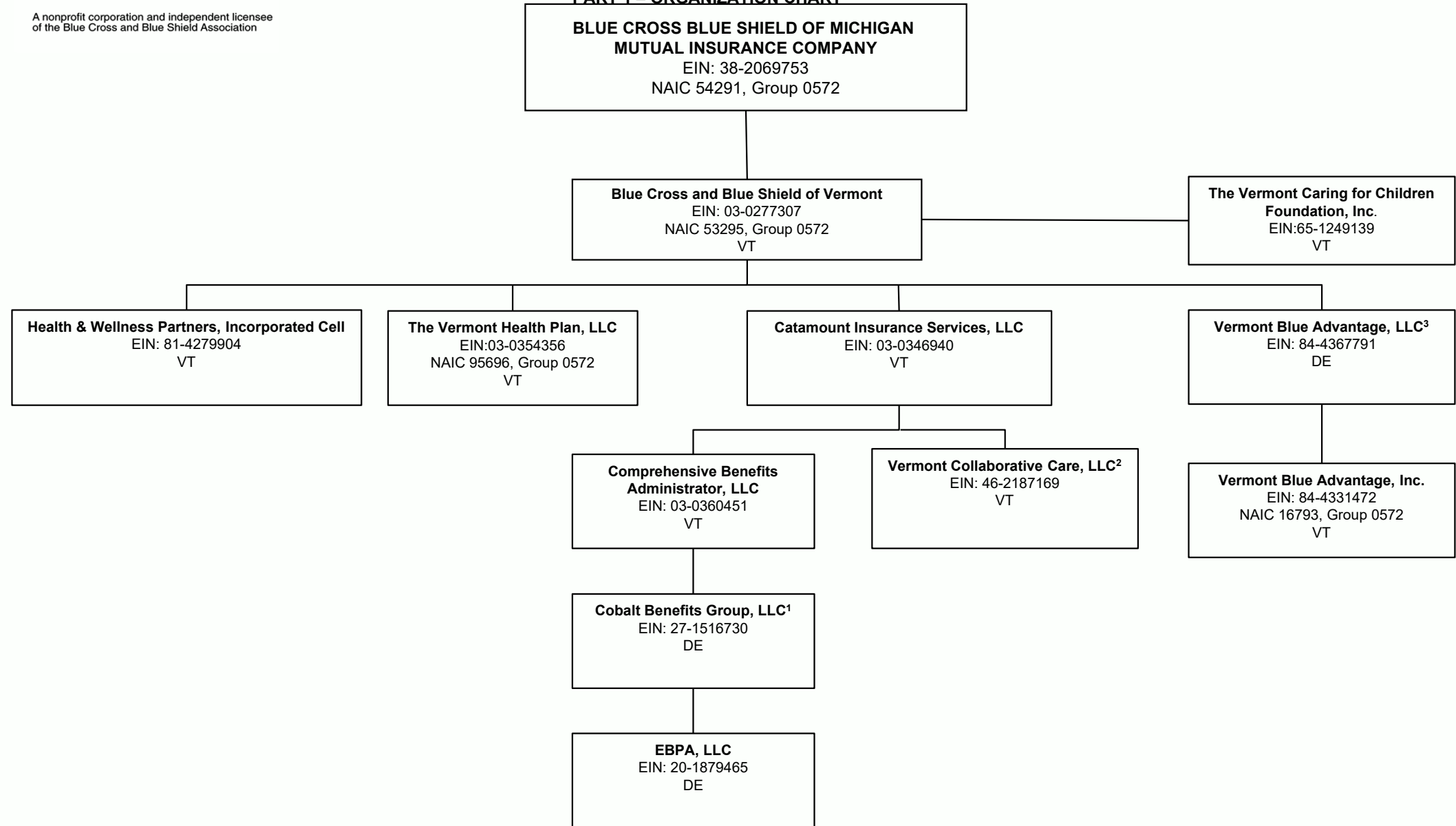
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER OF A HOLDING COMPANY GROUP



1 GloStream Inc. owns a 50% stake in One Team Care, LLC.
2 TRIARQ Health, LLC owns a 99.9999% stake in TRIARQ Health LLP and Glostream, Inc. owns 0.0001%.
3 TRIARQ Health, LLC owns a 68% stake in TRIARQ Health Alliance of Michigan.
4 Care Transformation Holding Company owns a 19.9% stake in Honest Medical of Michigan LLC

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATION CHART



1 Comprehensive Benefits Administrator, LLC owns a 50% stake in Cobalt Benefits Group, LLC.
2 Catamount Insurance Services, LLC owns a 50% stake in Vermont Collaborative Care, LLC.
3 Blue Cross and Blue Shield of Vermont owns a 49% stake in Vermont Blue Advantage, LLC with the remaining 51% owned by Emergent, Inc.

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00572	BC/BS of Michigan Mutual Insurance Co.....	54291	38-2069753				Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	MI	RE	State of Michigan.....	Legal.....				.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000					Behavioral Health Holding Company, LLC.....	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000					Strategic Services Holding Company, LLC.....	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000					Pharmacy-Related Holding Company, LLC.....	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000					Provider-Related Holding Company, LLC.....	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000					Shell Holding Company I, LLC.....	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000					Shell Holding Company II, LLC.....	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	38-4093181				Emergent Holdings, Inc.....	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	YES	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	27-0521030				Accident Fund Holdings, Inc.....	MI	NIA	Emergent Holdings, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	AA-0000000				AF Global Capital, Ltd.....	GBR	NIA	Accident Fund Holdings, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	10166	38-3207001				Accident Fund Insurance Company of America.....	MI	IA	Accident Fund Holdings, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	83-4598059				Miracle Nova I (US) LLC.....	DE	NIA	Accident Fund Insurance Company of America.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	47-4391033				Miracle Nova II (US) LLC.....	DE	NIA	Miracle Nova I (US) LLC.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	38-2626206				AmeriTrust Group, Inc.....	MI	NIA	Miracle Nova II (US) LLC.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	26-3468547				ProCentury Corporation.....	MI	NIA	AmeriTrust Group, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	38-1798156				Meadowbrook Inc.....	MI	NIA	AmeriTrust Group, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	04-3279903				Preferred Insurance Agency, Inc.....	MA	NIA	Meadowbrook, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	65-0150469				Florida Preferred Administrators, Inc.....	FL	NIA	Meadowbrook, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	04-3296168				TPA Insurance Agency, Inc.....	MA	NIA	Meadowbrook, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	38-2573624				Meadowbrook Intermediaries, Inc.....	NY	NIA	Meadowbrook, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	71-1051888				Mackinaw Underwriters, Inc.....	MI	NIA	Meadowbrook, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	63-1223412				Meadowbrook Insurance, Inc.....	AL	NIA	Meadowbrook, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	.0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	38-3243249				Mackinaw Administrators, LLC.....	MI.....	NIA.....	Meadowbrook, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	33-0000063				Crest Financial Corporation.....	NV.....	NIA.....	AmeriTrust Group, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	95-3328008				Commerical Carriers Insurance Agency, Inc.....	CA.....	NIA.....	Crest Financial Corporation.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	33-0498603				Liberty Premium Finance, Inc.....	CA.....	NIA.....	Crest Financial Corporation.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	94-2828166				Interline Insurance Services, Inc.....	CA.....	NIA.....	Crest Financial Corporation.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	33-0000979				American Highway Carriers Association.....	CA.....	NIA.....	Crest Financial Corporation.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0
00572	BC/BS of Michigan Mutual Insurance Co.....	18023	38-2626205				Star Insurance Company.....	MI.....	IA.....	AmeriTrust Group, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0
00572	BC/BS of Michigan Mutual Insurance Co.....	10665	65-0661585				Ameritrust Insurance Corporation.....	MI.....	IA.....	Star Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	83-3258073				ATG I, LLC.....	MI.....	NIA.....	Star Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0
00572	BC/BS of Michigan Mutual Insurance Co.....	25780	33-0208084				Williamsburg National Insurance Company.....	MI.....	IA.....	Star Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0
00572	BC/BS of Michigan Mutual Insurance Co.....	36951	31-0936702				Century Surety Company.....	OH.....	IA.....	Star Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO.....	0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00572	BC/BS of Michigan Mutual Insurance Co.....	21903	94-6078027				ProCentury Insurance Company.....	MI	IA	Century Surety Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	26-4728075				Affinity Services, LLC.....	MI	NIA	Accident Fund Holdings, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	32-0550098				Fundamental Agency, Inc.....	WI	NIA	Accident Fund Holdings, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	29157	39-0941450				United Wisconsin Insurance Company.....	WI	IA	Accident Fund Insurance Company of America.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	12304	20-3058200				Accident Fund General Insurance Company.....	MI	IA	Accident Fund Insurance Company of America.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	12305	20-3058291				Accident Fund National Insurance Company.....	MI	IA	Accident Fund Insurance Company of America.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	10713	36-4072992				Third Coast Insurance Company.....	WI	IA	Accident Fund Insurance Company of America.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	12177	20-1117107				CompWest Insurance Company.....	CA	IA	Accident Fund Insurance Company of America.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	20-1420821				LifeSecure Holdings Corporation.....	AZ	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	80.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	YES	7
00572	BC/BS of Michigan Mutual Insurance Co.....	77720	75-0956156				LifeSecure Insurance Company.....	MI	IA	LifeSecure Holdings Corporation.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	7
00572	BC/BS of Michigan Mutual Insurance Co.....	95610	38-2359234				Blue Care Network of Michigan.....	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00572	BC/BS of Michigan Mutual Insurance Co.	00000	38-2338506				Blue Cross and Blue Shield of Michigan Foundation	MI	NIA	Blue Care Network of Michigan	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.	00000	92-3644953				Vista HoldCo, LLC	DE	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company and Independence Health Group, Inc.	Ownership	38.7	BCBSM and Independence Health Group, Inc.	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.	96660	23-2408039				Vista Health Plan, Inc.	PA	IA	Vista HoldCo, LLC	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.	00000	45-3854611				Michigan Medicaid Holdings Company	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	.0
00572	BC/BS of Michigan Mutual Insurance Co.	11557	47-2582248				Blue Cross Complete of Michigan LLC	MI	IA	Michigan Medicaid Holdings Company	Ownership	69.4	BCBSM and Independence Health Group, Inc.	NO	.5
00572	BC/BS of Michigan Mutual Insurance Co.	00000	85-4338099				Care Transformation Holding Company	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.	00000					Honest Medical of Michigan LLC	DE	NIA	Care Transformation Holding Company	Ownership	19.9	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.	00000	47-2312291				TRIARQ Health, LLC	MI	NIA	Care Transformation Holding Company	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.	00000	98-1621026				TRIARQ Health, LLP	IND	NIA	TRIARQ Health, LLC	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	14
00572	BC/BS of Michigan Mutual Insurance Co.	00000	35-2620231				TRIARQ Health Alliance of Florida, LLC	FL	NIA	TRIARQ Health, LLC	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co.	00000	61-1870820				TRIARQ Health Alliance of Michigan, LLC	MI	NIA	TRIARQ Health, LLC	Ownership	68.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	16

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00572	BC/BS of Michigan Mutual Insurance Co	00000	34-2032238				GloStream, Inc	MI	NIA	Care Transformation Holding Company	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co	00000	83-2485797				One Team Care, LLC	MI	NIA	GloStream, Inc	Ownership	50.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.17
00572	BC/BS of Michigan Mutual Insurance Co	00000	34-2032238				GloStream Inc. 401(K) Plan & Trust	MI	OTH	Care Transformation Holding Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co	15649	47-2221114				Woodward Straits Insurance Company	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co	00000	81-3438452				COBX Co	MI	NIA	Emergent Holdings, Inc	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co	00000	84-3513429				Emergent, Inc	MI	NIA	Emergent Holdings, Inc	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co	00000	99-0736117				WyoBlue, LLC	DE	NIA	Emergent, Inc	Ownership	51.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co	17585	99-0730723				WyoBlue Advantage, Inc	WY	IA	WyoBlue, LLC	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.0
00572	BC/BS of Michigan Mutual Insurance Co	00000	84-4009427				NextBlue, LLC	DE	NIA	Emergent, Inc	Ownership	51.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.9
00572	BC/BS of Michigan Mutual Insurance Co	16739	84-3789332				NextBlue of North Dakota Insurance Company	ND	IA	NextBlue, LLC	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.9
00572	BC/BS of Michigan Mutual Insurance Co	00000	84-4367791				Vermont Blue Advantage, LLC	DE	NIA	Emergent, Inc	Ownership	51.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	.9

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00572	BC/BS of Michigan Mutual Insurance Co.....	16793	84-4331472				Vermont Blue Advantage, Inc.....	VT	IA	Vermont Blue Advantage, LLC.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	9
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	86-1598901				Wellmark Advantage Holdings, LLC.....	DE	NIA	Emergent, Inc.....	Ownership.....	51.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	9
00572	BC/BS of Michigan Mutual Insurance Co.....	17001	86-1598618				Wellmark Advantage Health Plan, Inc.....	IA	IA	Wellmark Advantage Holdings, Inc.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	9
00572	BC/BS of Michigan Mutual Insurance Co.....	00000					Services Holding Company, LLC.....	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	58-1767730				NASCO Corporation.....	DE	NIA	Services Holding Company, LLC.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	YES	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	84-4115688				InnovateRX LLC.....	DE	NIA	Pharmacy-Related Holding Company, LLC.....	Ownership.....	10.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	1
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	83-1246927				Civica Outpatient Subsidiary, LLC.....	DE	NIA	InnovateRX LLC.....	Management.....		Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	85-3092159				Evio Pharmacy Solutions, LLC.....	DE	NIA	Pharmacy-Related Holding Company, LLC.....	Ownership.....	20.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	18
00572	BC/BS of Michigan Mutual Insurance Co.....	00000					Financial Services Holding Company, LLC.....	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	87-4051658				Bricktown Capital, LLC.....	MI	NIA	Financial Services Holding Company, LLC.....	Ownership.....	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.....	00000	84-6869872				Blue Cross Blue Shield of Michigan Bargaining Unit Internal Health Benefit Trust.....	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	Management.....		Blue Cross Blue Shield of Michigan Mutual Insurance Company.....	NO	10

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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00572	BC/BS of Michigan Mutual Insurance Co.	00000	84-6871980				Blue Cross Blue Shield of Michigan Non-Bargaining Unit Internal Health Benefit Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	10
00572	BC/BS of Michigan Mutual Insurance Co.	00000	81-6482696				Blue Cross Blue Shield of Michigan Long-Term Disability Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	11
00572	BC/BS of Michigan Mutual Insurance Co.	00000	30-1140600				Blue Cross Blue Shield of Michigan Employees' Retirement Master Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	12
00572	BC/BS of Michigan Mutual Insurance Co.	00000					Blue Cross Blue Shield of Michigan 401(K) Master Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.	53295	03-0277307				Blue Cross and Blue Shield of Vermont	VT	IA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.	00000	81-4279904				Health & Wellness Partners, Incorporated Cell	VT	NIA	Blue Cross and Blue Shield of Vermont	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	0
00572	BC/BS of Michigan Mutual Insurance Co.	95696	03-0354356				The Vermont Health Plan, LLC	VT	IA	Blue Cross and Blue Shield of Vermont	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.	00000	65-1249139				The Vermont Caring for Children Foundation, Inc.	VT	NIA	Blue Cross and Blue Shield of Vermont	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	0
00572	BC/BS of Michigan Mutual Insurance Co.	00000	84-4367791				Vermont Blue Advantage, LLC	DE	NIA	Blue Cross and Blue Shield of Vermont	Ownership	49.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	19
00572	BC/BS of Michigan Mutual Insurance Co.	00000	03-0346940				Catamount Insurance Sevices, LLC	VT	NIA	Blue Cross and Blue Shield of Vermont	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	YES	0
00572	BC/BS of Michigan Mutual Insurance Co.	00000	03-0360451				Comprehensive Benefits Administrator, LLC	VT	NIA	Catamount Insurance Services, LLC	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00572	BC/BS of Michigan Mutual Insurance Co.	00000	46-2187169				Vermont Collaborative Care, LLC.	VT	NIA	Catamount Insurance Services, LLC.	Ownership	50.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.	NO	20
00572	BC/BS of Michigan Mutual Insurance Co.	00000	27-1516730				Cobalt Benefits Group, LLC.	DE	NIA	Comprehensive Benefits Adminstrator, LLC.	Ownership	50.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.	NO	20
00572	BC/BS of Michigan Mutual Insurance Co.	00000	20-1879465				EBPA, LLC.	DE	NIA	Colbalt Benefits Group, LLC.	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company.	NO	0
00000	Independence Health Group, Inc / BCBSM.	00000	30-0703311				BMH LLC.	DE	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company.	Ownership	38.7	BCBSM and Independence Health Group, Inc.	NO	0
00000	Independence Health Group, Inc / BCBSM.	00000	38-3946080				BMH SUBCO I LLC.	DE	NIA	BMH LLC.	Ownership	100.0	BCBSM and Independence Health Group, Inc.	NO	2
00000	Independence Health Group, Inc / BCBSM.	00000	80-0768643				BMH SUBCO II LLC.	DE	NIA	BMH LLC.	Ownership	100.0	BCBSM and Independence Health Group, Inc.	NO	2
00000	Independence Health Group, Inc / BCBSM.	00000	45-5415725				AmeriHealth Caritas Services, LLC.	DE	NIA	BMH LLC.	Ownership	100.0	BCBSM and Independence Health Group, Inc.	NO	2
00000	Independence Health Group, Inc / BCBSM.	00000	23-2859523				AmeriHealth Caritas Health Plan.	PA	NIA	BMH SUBCO I LLC & BMH SUBCO II LLC.	Ownership	100.0	BCBSM and Independence Health Group, Inc.	NO	3
00000	Independence Health Group, Inc / BCBSM.	14378	45-4088232				AmeriHealth Caritas Florida, Inc.	FL	IA	AmeriHealth Caritas Health Plan.	Ownership	100.0	BCBSM and Independence Health Group, Inc.	NO	2
00000	Independence Health Group, Inc / BCBSM.	00000	47-3923267				AmeriHealth Caritas Iowa, LLC.	IA	NIA	AmeriHealth Caritas Health Plan.	Ownership	100.0	BCBSM and Independence Health Group, Inc.	NO	2
00000	Independence Health Group, Inc / BCBSM.	00000	26-1809217				Perform RX IPA of New York, LLC.	NY	NIA	AmeriHealth Caritas Health Plan.	Ownership	100.0	BCBSM and Independence Health Group, Inc.	NO	2
00000	Independence Health Group, Inc / BCBSM.	00000	27-0863878				PerformRx, LLC.	PA	NIA	AmeriHealth Caritas Health Plan.	Ownership	100.0	BCBSM and Independence Health Group, Inc.	NO	2
00000	Independence Health Group, Inc / BCBSM.	00000	61-1729412				PerformSpecialty, LLC.	PA	NIA	PerformRx, LLC.	Ownership	100.0	BCBSM and Independence Health Group, Inc.	NO	2
00000	Independence Health Group, Inc / BCBSM.	00000	23-2842344				Keystone Family Health Plan.	PA	NIA	BMH SUBCO I LLC & BMH SUBCO II LLC.	Ownership	100.0	BCBSM and Independence Health Group, Inc.	NO	3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Independence Health Group, Inc / BCBSM	00000	26-1144363				AMHP Holdings Corp	PA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	14143	27-3575066				AmeriHealth Caritas Louisiana, Inc	LA	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	95458	57-1032456				Select Health of South Carolina, Inc	SC	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	00000	25-1765391				Community Behavioral Healthcare Network of Pennsylvania, Inc	PA	NIA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	13630	26-0885397				CBHNP Services, Inc	PA	IA	Community Behavioral Healthcare Network of Pennsylvania, Inc	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	15088	46-1482013				AmeriHealth District of Columbia, Inc	DC	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	15104	46-0906893				AmeriHealth Michigan, Inc	MI	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	16496	83-0987716				AmeriHealth Caritas New Hampshire, Inc	NH	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	16980	84-2435374				AmeriHealth Caritas Ohio, Inc	OH	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	16451	82-1141687				AmeriHealth Caritas Texas, Inc	TX	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	16539	83-1481671				AmeriHealth Caritas North Carolina, Inc	NC	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	16422	61-1857768				AmeriHealth Caritas New Mexico, Inc	NM	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	00000	61-1847073				AmeriHealth Caritas Delaware, Inc	DE	NIA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	00000	83-3241978				AmeriHealth Caritas Minnesota, Inc	MN	NIA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	00000	86-2442207				AmeriHealth Caritas California, Inc	CA	NIA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	Independence Health Group, Inc / BCBSM	00000	81-4458766				AmeriHealth Caritas Oklahoma, Inc	OK	NIA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	00000	85-3713213				AmeriHealth Caritas Nevada, Inc	NV	NIA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	17293	87-4065041				AmeriHealth Caritas VIP Next, Inc	DE	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	00000	84-2266837				AmeriHealth Caritas West Virginia, Inc	WV	NIA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	00000	36-5071692				AmeriHealth Caritas Virginia, Inc	VA	NIA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	17544	37-2065928				AmeriHealth Caritas Georgia	GA	IA	AMHP Holdings Corp	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	00000	85-4321302				Social Determinants of Life, Inc	DE	NIA	BMH LLC	Ownership	100.0	BCBSM and Independence Health Group, Inc	NO	2
00000	Independence Health Group, Inc / BCBSM	00000	47-5496220				Wider Circle Inc	DE	NIA	Social Determinants of Life, Inc	Ownership	27.1	BCBSM and Independence Health Group, Inc	NO	13
00572	BC/BS of Michigan Mutual Insurance Co	00000	36-4247278				BCS Financial Corporation	DE	NIA	BCBSM and Accident Fund Insurance Company of America	Ownership	13.7	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	0
00000		80985	36-2149353				4 Ever Life Insurance Company	IL	IA	BCS Financial Corporation	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
00000		38245	36-6033921				BCS Insurance Company	OH	IA	BCS Financial Corporation	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
00000		00000	36-3120811				BCS Insurance Agency, Inc	IL	NIA	BCS Financial Corporation	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6
00000		00000	36-4303124				BCS Financial Services Corporation	DE	NIA	BCS Financial Corporation	Ownership	100.0	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	6

16.11

[illegible]

Asterisk	Explanation
00000.....	

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
.....NO.....

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

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:

Bar Code:

1. 
1 1 5 5 7 2 0 2 4 3 6 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

MQ004 Additional Aggregate Lines for Page 04 Line 14.
*REVEX1

	1 Current Year To Date Uncovered	2 Current Year To Date Total	3 Prior Year To Date Total	4 Prior Year Ended December 31 Total
1404. Health Quality Initiatives.....		386,250	0	1,651,250
1497. Summary of remaining write-ins for Line 14 from Page 04	0	386,250	0	1,651,250

SCHEDULE A – VERIFICATION

Real Estate

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other-than-temporary impairment recognized		0
8. Deduct current year's depreciation		0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B – VERIFICATION

Mortgage Loans

	1	2
	Year To Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase/(decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other-than-temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance		0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase/(decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and depreciation		0
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other-than-temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	92,781,624	78,655,112
2. Cost of bonds and stocks acquired	1,285,918	21,183,439
3. Accrual of discount	105,204	734,227
4. Unrealized valuation increase/(decrease)	(1,551,097)	3,103,959
5. Total gain (loss) on disposals	2,197,354	678,549
6. Deduct consideration for bonds and stocks disposed of	91,542,909	11,568,325
7. Deduct amortization of premium	1,112	5,337
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
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,274,982	92,781,624
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	3,274,982	92,781,624

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

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).....	122,877,055	296,199,690	416,833,204	226,567	2,470,108	0	0	122,877,055
2. NAIC 2 (a).....	10,931,896	17,443,667	27,723,743	286,558	938,378	0	0	10,931,896
3. NAIC 3 (a).....	0				0	0	0	0
4. NAIC 4 (a).....	0				0	0	0	0
5. NAIC 5 (a).....	0				0	0	0	0
6. NAIC 6 (a).....	0				0	0	0	0
7. Total Bonds	133,808,951	313,643,357	444,556,947	513,125	3,408,486	0	0	133,808,951
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	133,808,951	313,643,357	444,556,947	513,125	3,408,486	0	0	133,808,951

(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 \$133,504 ; NAIC 2 \$;
NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1
Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Totals	133,504	XXX	132,840		

SCHEDULE DA - VERIFICATION
Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	6,237,731	59,005,171
2. Cost of short-term investments acquired		86,972,615
3. Accrual of discount	15,174	2,437,761
4. Unrealized valuation increase/(decrease).....		0
5. Total gain (loss) on disposals	474	2,053
6. Deduct consideration received on disposals	6,119,875	142,179,869
7. Deduct amortization of premium.....		0
8. Total foreign exchange change in book/adjusted carrying value.....		0
9. Deduct current year's other-than-temporary impairment recognized.....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	133,504	6,237,731
11. Deduct total nonadmitted amounts.....		0
12. Statement value at end of current period (Line 10 minus Line 11)	133,504	6,237,731

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

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.....	86,082,258	35,554,860
2. Cost of cash equivalents acquired	558,406,556	1,697,948,581
3. Accrual of discount	399,780	1,688,126
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals.....		(477)
6. Deduct consideration received on disposals	643,238,124	1,649,108,832
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,650,470	86,082,258
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,650,470	86,082,258

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

E04

E04

E04

E04

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
36179U-EG-2	G2 MA5531 - RMBS		02/21/2024	Various	XXX	80,965	80,243	81,213	81,207	(25)			(25)		81,181	(216)		(216)	1,029	10/20/2048	1 A
36179U-WB-4	G2 MA6042 - RMBS		02/21/2024	Various	XXX	99,048	100,256	99,269	99,269	19			19		99,288	(241)		(241)	1,174	07/20/2049	1 A
36179V-4U-1	G2 MA7135 - RMBS		02/21/2024	Various	XXX	170,352	209,895	180,854	181,066	413			413		181,479	(11,127)		(11,127)	986	01/20/2051	1 A
36179W-FH-6	G2 MA7368 - RMBS		02/22/2024	Various	XXX	418,505	478,205	422,165	423,507	838			838		424,345	(5,840)		(5,840)	3,406	05/20/2051	1 A
36179W-NE-4	G2 MA7589 - RMBS		02/21/2024	Various	XXX	260,293	308,722	264,922	266,545	614			614		267,159	(6,867)		(6,867)	1,812	09/20/2051	1 A
36179W-R4-2	G2 MA7707 - RMBS		02/21/2024	Various	XXX	281,332	311,607	281,614	282,406	315			315		282,721	(1,388)		(1,388)	2,564	11/20/2051	1 A
36179W-ZE-1	G2 MA7941 - RMBS		02/21/2024	Various	XXX	168,846	172,722	173,019	173,008	(7)			(7)		173,001	(4,155)		(4,155)	2,023	03/20/2052	1 A
36179X-2L-9	G2 MA8879 - RMBS		02/21/2024	Various	XXX	194,512	196,184	189,931	190,003	146			146		190,148	4,364		4,364	2,535	05/20/2053	1 A
36179X-BU-9	G2 MA8151 - RMBS		02/21/2024	Various	XXX	176,009	184,603	175,445	176,193	138			138		176,331	(322)		(322)	1,952	07/20/2052	1 A
36179X-DH-6	G2 MA8204 - RMBS		02/21/2024	Various	XXX	60,076	59,841	60,552	60,458	(20)			(20)		60,438	(362)		(362)	841	08/20/2052	1 A
36179X-FG-6	G2 MA8267 - RMBS		02/21/2024	Various	XXX	262,281	282,394	264,230	264,728	169			169		264,897	(2,616)		(2,616)	2,654	09/20/2052	1 A
36179X-FH-4	G2 MA8268 - RMBS		02/21/2024	Various	XXX	179,102	187,808	182,079	182,248	99			99		182,347	(3,245)		(3,245)	1,985	09/20/2052	1 A
36179Y-AT-1	G2 MA9018 - RMBS		02/21/2024	Various	XXX	99,152	98,755	98,539	98,539	0			0		98,539	613		613	1,393	07/20/2053	1 A
3622AC-4V-9	G2 787236 - RMBS		02/22/2024	PNC CAPITAL MKTS	XXX	102,156	100,000	103,391	103,391	(16)			(16)		103,375	(1,219)		(1,219)	469	01/20/2054	1 A
83162C-S7-9	SBIC 2023-10A A - ABS		02/28/2024	PNC CAPITAL MKTS	XXX	117,933	118,861	118,861	118,861	0			0		118,861	(929)		(929)	3,046	03/01/2033	1 A
912810-TB-4	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	807,084	1,380,000	850,952	862,290	1,532			1,532		863,822	(56,738)		(56,738)	7,322	11/15/2051	1 A
912810-TG-3	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	607,184	820,000	638,788	330,700	485			485		641,175	(33,991)		(33,991)	6,671	05/15/2052	1 A
912810-TJ-7	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	152,070	200,000	167,168	167,679	93			93		167,773	(15,702)		(15,702)	3,181	08/15/2052	1 A
912810-TN-8	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	64,541	75,000	73,990	74,004	3			3		74,007	(9,466)		(9,466)	1,442	02/15/2053	1 A
912810-TQ-1	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	9,067	10,000	10,028	10,028	0			0		10,028	(961)		(961)	205	02/15/2043	1 A
912810-TW-8	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	122,306	120,000	124,988	124,988	(15)			(15)		124,973	(2,667)		(2,667)	1,613	11/15/2043	1 A
912828-3V-0	UNITED STATES TREASURY		02/12/2024	GOLDMAN	XXX	410,550	420,000	405,524	408,695	1,204			1,204		409,899	651		651	5,625	01/31/2025	1 A
912828-4F-4	UNITED STATES TREASURY		02/12/2024	Morgan Stanley	XXX	219,700	225,000	218,549	218,865	566			566		219,431	269		269	2,195	03/31/2025	1 A
	Nomura International Trust Co																				
912828-4M-9	UNITED STATES TREASURY		02/12/2024	XXX	XXX	259,234	265,000	259,006	260,855	360			360		261,215	(1,981)		(1,981)	2,198	04/30/2025	1 A
912828-6Z-8	UNITED STATES TREASURY		02/07/2024	NOMURA SECS	XXX	172,614	175,000	167,234	172,543	516			516		173,059	(444)		(444)	1,859	06/30/2024	1 A
912828-G3-8	UNITED STATES TREASURY		02/12/2024	RBC Dain Rauscher (US)	XXX	225,301	230,000	222,130	223,837	823			823		224,660	641		641	1,280	11/15/2024	1 A
912828-K7-4	UNITED STATES TREASURY		02/08/2024	CHASE SECURITIES INC	XXX	360,908	375,000	356,536	358,905	1,016			1,016		359,921	987		987	3,628	08/15/2025	1 A
912828-XZ-8	UNITED STATES TREASURY		02/08/2024	HSBC SECURITIES	XXX	355,861	365,000	350,314	353,413	809			809		354,222	1,639		1,639	6,122	06/30/2025	1 A
912828-Y7-9	UNITED STATES TREASURY		02/08/2024	Morgan Stanley	XXX	243,896	250,000	240,664	242,234	506			506		242,741	1,156		1,156	3,771	07/31/2025	1 A
91282C-BS-9	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	468,139	530,000	471,534	478,350	1,718			1,718		480,069	(11,929)		(11,929)	2,697	03/31/2028	1 A
91282C-DV-0	UNITED STATES TREASURY		01/31/2024	Maturity @ 100.00	XXX	495,000	495,000	472,648	493,467	1,533			1,533		495,000	0		0	2,166	01/31/2024	1 A
91282C-DZ-1	UNITED STATES TREASURY		02/12/2024	GOLDMAN	XXX	270,703	280,000	268,877	269,474	1,071			1,071		270,545	158		158	2,077	02/15/2025	1 A
91282C-EA-5	UNITED STATES TREASURY		02/07/2024	NOMURA SECS	XXX	354,210	355,000	341,202	353,224	1,144			1,144		354,368	(158)		(158)	2,355	02/29/2024	1 A
91282C-EK-3	UNITED STATES TREASURY		02/07/2024	CHASE SECURITIES INC	XXX	342,844	345,000	335,290	342,693	731			731		343,423	(580)		(580)	2,370	04/30/2024	1 A
91282C-EM-9	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	195,751	210,000	196,764	197,660	320			320		197,980	(2,229)		(2,229)	1,957	04/30/2029	1 A
91282C-EQ-0	UNITED STATES TREASURY		02/12/2024	HSBC SECURITIES	XXX	268,479	275,000	267,126	267,479	633			633		268,112	367		367	1,870	05/15/2025	1 A
91282C-FN-6	UNITED STATES TREASURY		02/12/2024	RBC Dain Rauscher (US)	XXX	268,545	270,000	266,550	267,853	335			335		268,188	357		357	4,264	09/30/2024	1 A
91282C-FP-1	UNITED STATES TREASURY		02/08/2024	HSBC SECURITIES	XXX	373,198	375,000	372,480	372,570	145			145		372,714	484		484	5,095	10/15/2025	1 A
91282C-FU-0	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	385,932	390,000	388,979	389,200	30			30		389,230	(3,297)		(3,297)	5,215	10/31/2027	1 A
91282C-GK-1	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	172,119	185,386	178,308	184,370	23			23		178,471	(6,352)		(6,352)	1,285	01/15/2033	1 A
91282C-GQ-8	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	107,946	110,000	109,588	109,632	8			8		109,640	(1,694)		(1,694)	2,164	02/28/2030	1 A
91282C-HT-1	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	120,508	125,000	116,802	116,962	103			103		117,065	3,443		3,443	2,568	08/15/2033	1 A FE
91282C-HV-6	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	30,062	30,000	29,921	29,933	6			6		29,939	123		123	738	08/31/2025	1 A FE
91282C-HZ-7	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	629,300	620,000	612,815	613,003	138			138		613,141	16,159		16,159	11,674	09/30/2030	1 A FE
91282C-JA-0	UNITED STATES TREASURY		02/23/2024	PNC CAPITAL MKTS	XXX	10,105	10,000	9,977	9,978	1			1		9,978	127		127	188	09/30/2028	1 A FE
0109999999 - Bonds - U.S. Governments						11,173,721	12,405,482	11,220,809	10,777,932	0	18,520	0	18,520	0	11,328,899	0	(155,178)	(155,178)	123,663	XXX	XXX
Bonds - All Other Governments																					
46513J-XN-6	ISRAEL, STATE OF (GOVERNMENT)	C	02/21/2024	PNC CAPITAL MKTS	XXX	134,184	200,000	139,416	140,590	151			151		140,741		(6,557)	(6,557)	4,088	01/15/2050	1 E FE
0309999999 - Bonds - All Other Governments						134,184	200,000	139,416	140,590	0	151	0	151	0	140,741	0	(6,557)	(6,557)	4,088	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063A-7D-0	CALIFORNIA ST		02/21/2024	PNC CAPITAL MKTS	XXX	280,481	240,000	278,436	276,822	(209)			(209)		276,613		3,867	3,867	6,911	10/01/2039	1 C FE
0509999999 - Bonds - U.S. States, Territories and Possessions						280,481	240,000	278,436	276,822	0	(209)	0	(209)	0	276,613	0	3,867	3,867	6,911	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST		02/21/2024	PNC CAPITAL MKTS	XXX	246,070	240,000	245,530	244,495	(142)			(142)		244,352		1,717	1,717	8,		

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3132D9-K2-9	FH SC0313 - RMBS		02/22/2024	Various	XXX	75,591	91,464	78,802	79,101		213		213		79,314		(3,723)	(3,723)	435	01/01/2042	1 A
3132DN-NT-6	FH SD1302 - RMBS		02/21/2024	Various	XXX	78,000	80,525	80,148	80,155		2		2		80,157		(2,157)	(2,157)	949	07/01/2052	1 A
3132DP-UH-9	FH SD2384 - RMBS		02/21/2024	Various	XXX	89,261	87,504	90,023	89,824		(112)		(112)		89,711		(451)	(451)	1,328	02/01/2053	1 A
3132DP-VB-1	FH SD2410 - RMBS		02/21/2024	Various	XXX	97,867	97,388	99,488	99,281		(56)		(56)		99,225		(1,359)	(1,359)	1,372	02/01/2053	1 A
3132DV-KW-4	FH SD7509 - RMBS		02/21/2024	Various	XXX	188,608	216,708	187,656	188,118		427		427		188,546		62	62	1,526	11/01/2049	1 A
3132DV-LF-0	FH SD7526 - RMBS		02/21/2024	Various	XXX	112,075	134,553	116,431	116,615		240		240		116,855		(4,780)	(4,780)	790	10/01/2050	1 A
3132EO-B8-4	FH SD3663 - RMBS		02/21/2024	Various	XXX	387,198	391,414	383,586	383,769		153		153		383,921		3,277	3,277	5,059	08/01/2053	1 A
3132EO-HP-0	FH SD3838 - RMBS		02/21/2024	Various	XXX	100,671	99,481	98,284	98,300		12		12		98,312		2,359	2,359	1,408	10/01/2053	1 A
3133A1-DD-1	FH QA6400 - RMBS		02/21/2024	Various	XXX	579,207	672,143	581,089	582,499		641		641		583,140		(3,934)	(3,934)	4,751	01/01/2050	1 A
3133BA-GK-1	FH QE1102 - RMBS		02/21/2024	Various	XXX	76,061	93,118	79,368	79,630		116		116		79,746		(3,684)	(3,684)	549	04/01/2052	1 A
3133B0-RW-8	FH QF3201 - RMBS		02/21/2024	Various	XXX	91,520	96,900	95,916	95,946		7		7		95,953		(4,434)	(4,434)	1,028	11/01/2052	1 A
3133KP-AL-2	FH RA7211 - RMBS		02/21/2024	Various	XXX	56,164	61,032	58,114	58,241		42		42		58,283		(2,119)	(2,119)	574	04/01/2052	1 A
3133KY-TM-1	FH RB5056 - RMBS		02/22/2024	Various	XXX	54,076	58,985	53,630	53,796		100		100		53,896		181	181	490	06/01/2040	1 A
3133KY-UH-0	FH RB5084 - RMBS		02/22/2024	Various	XXX	58,658	73,110	61,435	61,609		197		197		61,806		(3,148)	(3,148)	261	11/01/2040	1 A
3136B3-HQ-6	FNR 2018-74 AB - CMO/RMBS		02/22/2024	Various	XXX	29,007	32,579	30,023	29,987		9		9		29,996		(989)	(989)	271	10/25/2048	1 A
3140FX-TT-9	FN BF0561 - RMBS		02/21/2024	Various	XXX	73,873	89,833	73,298	73,288		62		62		73,350		523	523	636	09/01/2061	1 A
3140FX-WG-3	FN BF0646 - RMBS		02/21/2024	Various	XXX	149,528	188,436	158,581	159,175		492		492		159,666		(10,139)	(10,139)	1,105	06/01/2062	1 A
3140LJ-CK-0	FN BS7273 CMBS/RMBS		02/26/2024	PNC CAPITAL MKTS		308,672	300,000	303,328	302,929		(56)		(56)		302,874		5,798	5,798	3,967	12/01/2032	1 A
3140LY-4N-0	FN BT9828 - RMBS		02/21/2024	Various	XXX	69,033	84,451	72,350	72,556		78		78		72,634		(3,602)	(3,602)	498	09/01/2051	1 A
3140N2-SX-5	FN BW9861 - RMBS		02/21/2024	Various	XXX	87,564	88,081	87,875	87,865		10		10		87,875		(311)	(311)	1,115	09/01/2052	1 A
3140N4-UD-7	FN BX0579 - RMBS		02/21/2024	Various	XXX	188,668	192,155	187,501	187,852		137		137		187,989		678	678	2,250	11/01/2052	1 A
3140OM-Z5-6	FN CB2563 - RMBS		02/22/2024	Various	XXX	72,514	87,553	75,022	75,303		201		201		75,504		(2,990)	(2,990)	416	01/01/2042	1 A
3140QR-RN-5	FN CB5892 - RMBS		02/21/2024	Various	XXX	90,234	95,588	93,347	93,444		32		32		93,477		(3,242)	(3,242)	1,011	03/01/2053	1 A
3140XC-PA-0	FN FM8516 - RMBS		02/21/2024	Various	XXX	111,461	124,288	114,598	114,756		335		335		115,091		(3,629)	(3,629)	1,016	07/01/2051	1 A
3140XD-DH-6	FN FM9103 - RMBS		02/22/2024	Various	XXX	69,346	83,588	71,562	71,814		277		277		72,091		(2,745)	(2,745)	396	10/01/2041	1 A
3140XH-MW-4	FN FS2172 - RMBS		02/21/2024	Various	XXX	208,927	221,176	209,115	209,820		92		92		209,912		(985)	(985)	2,347	06/01/2052	1 A
3140XJ-BJ-1	FN FS2740 - RMBS		02/21/2024	Various	XXX	524,748	581,236	524,021	525,073		941		941		526,013		(1,265)	(1,265)	4,773	06/01/2049	1 A
3140XJ-FH-1	FN FS2867 - RMBS		02/22/2024	Various	XXX	142,356	172,209	141,615	143,073		493		493		143,566		(1,210)	(1,210)	818	08/01/2042	1 A
3140XJ-P4-9	FN FS3142 - RMBS		02/21/2024	Various	XXX	409,215	438,579	406,434	406,827		403		403		407,229		1,985	1,985	4,123	04/01/2050	1 A
3140XX-RQ-5	FN FS4094 - RMBS		02/21/2024	Various	XXX	184,168	187,384	176,390	176,482		225		225		176,707		7,461	7,461	2,193	11/01/2052	1 A
31418D-SJ-2	FN MA4120 - RMBS		02/21/2024	Various	XXX	1,256,668	1,524,864	1,270,164	1,274,080		3,040		3,040		1,277,119		(20,452)	(20,452)	8,961	09/01/2050	1 A
31418D-WR-9	FN MA4255 - RMBS		02/21/2024	Various	XXX	1,099,295	1,386,058	1,108,593	1,113,830		3,042		3,042		1,116,872		(17,577)	(17,577)	6,132	02/01/2051	1 A
31418E-AV-2	FN MA4519 - RMBS		02/22/2024	Various	XXX	49,012	61,114	47,516	48,239		203		203		48,442		570	570	218	01/01/2042	1 A
31418E-CZ-1	FN MA4587 - RMBS		02/22/2024	Various	XXX	105,978	124,091	104,507	105,705		393		393		106,098		(120)	(120)	736	04/01/2042	1 A
341271-AF-1	CORP REV FLORIDA ST BRD ADMIN FIN		02/21/2024	PNC CAPITAL MKTS	XXX	210,523	250,000	198,090	204,670		858		858		205,528		4,995	4,995	3,470	07/01/2030	1 C FE
79467B-AR-6	CORP SALES TAX SECURITIZATION		02/21/2024	PNC CAPITAL MKTS	XXX	224,446	270,000	209,077	212,108		395		395		212,502		11,943	11,943	6,241	01/01/2043	1 B FE
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						7,925,184	9,081,919	7,941,341	7,971,596	0	14,041	0	14,041	0	7,985,637	0	(60,453)	(60,453)	74,955	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00206R-KG-6	AT&T INC		02/26/2024	PNC CAPITAL MKTS	XXX	70,413	80,000	66,486	69,174		371		371		69,545		868	868	755	02/01/2028	2 B FE
00206R-KJ-0	AT&T INC		02/26/2024	PNC CAPITAL MKTS	XXX	27,443	40,000	25,848	26,043		27		27		26,070		1,373	1,373	630	09/15/2053	2 B FE
00206R-LV-2	AT&T INC		02/26/2024	PNC CAPITAL MKTS	XXX	6,760	10,000	6,409	6,441		4		4		6,446		314	314	164	09/15/2059	2 B FE
00206R-MJ-8	AT&T INC		03/25/2024	Maturity @ 100.00	XXX	180,000	180,000	170,134	178,394		1,606		1,606		180,000			0	810	03/25/2024	2 B FE
00206R-MM-1	AT&T INC		02/26/2024	PNC CAPITAL MKTS	XXX	70,949	90,000	66,902	68,716		252		252		68,968		1,981	1,981	548	12/01/2033	2 B FE
00287Y-BV-0	ABBVIE INC		02/26/2024	PNC CAPITAL MKTS	XXX	37,885	40,000	36,758	37,625		120		120		37,746		139	139	315	11/21/2026	1 G FE
00287Y-BX-6	ABBVIE INC		02/26/2024	PNC CAPITAL MKTS	XXX	73,184	80,000	70,242	71,621		192		192		71,813		1,371	1,371	683	11/21/2029	1 G FE
00287Y-CB-3	ABBVIE INC		02/26/2024	PNC CAPITAL MKTS	XXX	25,667	30,000	23,605	23,725		17		17		23,741		1,926	1,926	340	11/21/2049	1 G FE
00287Y-CV-9	ABBVIE INC		02/12/2024	HILLTOP SECURITIES	XXX	169,055															

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11	12	13	14	15							
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
023135-BR-6	AMAZON.COM INC.		02/26/2024	PNC CAPITAL MKTS	XXX	44,675	50,000	42,858	44,535		231		231		44,767		(92)	(92)	140	06/03/2027	1.D FE
023135-BT-2	AMAZON.COM INC.		02/26/2024	PNC CAPITAL MKTS	XXX	62,888	100,000	60,663	61,445		108		108		61,552		1,336	1,336	583	06/03/2050	1.D FE
023135-CH-7	AMAZON.COM INC.		02/26/2024	PNC CAPITAL MKTS	XXX	55,370	60,000	54,284	54,860		79		79		54,939		431	431	804	04/13/2032	1.D FE
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC.		02/07/2024	MARKETTX	XXX	88,484	90,000	87,529	88,256		132		132		88,388		97	97	820	05/17/2025	2.B FE
025816-CC-1	AMERICAN EXPRESS CO.		01/22/2024	Call @ 100.00	XXX	300,000	300,000	292,641	299,209		319		319		299,529		471	471	4,250	02/22/2024	1.F FE
025816-CW-7	AMERICAN EXPRESS CO.		02/26/2024	PNC CAPITAL MKTS	XXX	19,309	20,000	18,336	18,593		36		36		18,628		680	680	257	05/03/2029	1.F FE
025816-DL-0	AMERICAN EXPRESS CO.		02/08/2024	CHASE SECURITIES INC.	XXX	269,918	265,000	270,221		(144)		(144)			270,076		(158)	(158)	4,759	10/30/2026	1.F FE
02582J-JV-3	AMXCA 2022-3 A - ABS. AMERICAN TRANSMISSION SYSTEMS INC.		02/06/2024	TORONTO DOMINION BK	XXX	176,822	180,000	176,034	177,069		33		33		177,102		(280)	(280)	994	08/16/2027	1.A FE
030288-AC-8	AMERIPRISE FINANCIAL INC.		02/26/2024	PNC CAPITAL MKTS	XXX	57,330	70,000	55,199	56,684		207		207		56,891		439	439	1,144	01/15/2032	2.A FE
03076C-AK-2	ANHEUSER-BUSCH INBEV		02/12/2024	Barclays Bank	XXX	224,218	230,000	220,920	222,166		732		732		222,897		1,320	1,320	2,530	04/02/2025	1.G FE
035240-AQ-3	ANHEUSER-BUSCH INBEV		02/26/2024	PNC CAPITAL MKTS	XXX	19,846	20,000	19,617	19,681		9		9		19,690		157	157	565	01/23/2029	1.G FE
035240-AS-9	ANHEUSER-BUSCH INBEV		02/26/2024	PNC CAPITAL MKTS	XXX	26,749	30,000	25,412	25,597		26		26		25,623		1,126	1,126	312	06/01/2040	1.G FE
036752-AB-9	ELEVANCE HEALTH INC.		02/26/2024	PNC CAPITAL MKTS	XXX	9,538	10,000	9,319	9,461		20		20		9,480		58	58	87	12/01/2027	2.A FE
036752-AT-0	ELEVANCE HEALTH INC.		02/26/2024	PNC CAPITAL MKTS	XXX	9,222	10,000	9,058	9,149		13		13		9,162		59	59	116	05/15/2032	2.A FE
036752-AU-7	ELEVANCE HEALTH INC.		02/26/2024	PNC CAPITAL MKTS	XXX	8,657	10,000	8,220	8,248		4		4		8,252		405	405	129	05/15/2052	2.A FE
037833-BZ-2	APPLE INC.		02/26/2024	PNC CAPITAL MKTS	XXX	37,808	40,000	37,066	37,925		118		118		38,043		(234)	(234)	553	08/04/2026	1.B FE
037833-CD-0	APPLE INC.		02/26/2024	PNC CAPITAL MKTS	XXX	8,332	10,000	8,111	8,160		7		7		8,167		165	165	217	08/04/2046	1.B FE
037833-DB-3	APPLE INC.		02/26/2024	PNC CAPITAL MKTS	XXX	47,088	50,000	46,080	46,942		118		118		47,060		28	28	665	09/12/2027	1.B FE
037833-DX-5	APPLE INC.		02/07/2024	JENRETTE	XXX	357,584	380,000	339,975	356,669		1,463		1,463		358,131		(548)	(548)	981	08/20/2025	1.B FE
03789X-AF-5	DIN 2023-1 A2 - RMBS.		02/28/2024	PNC CAPITAL MKTS	XXX	102,719	100,000	100,000	100,000		0		0		100,000		2,719	2,719	1,826	03/05/2053	2.B FE
038222-AN-5	APPLIED MATERIALS INC.		02/26/2024	PNC CAPITAL MKTS	XXX	24,986	30,000	23,847	24,649		111		111		24,761		225	225	125	06/01/2030	1.F FE
04316J-AD-1	ARTHUR J. GALLAGHER & CO.		02/26/2024	PNC CAPITAL MKTS	XXX	10,023	10,000	9,982	9,983		0		0		9,983		40	40	267	03/02/2033	2.B FE
05377R-FW-9	AESOP 2022-5 B - ABS.		02/28/2024	PNC CAPITAL MKTS	XXX	152,719	150,000	149,961	149,828		(42)		(42)		149,786		2,933	2,933	2,038	04/20/2027	1.F FE
05522R-DD-7	BACCT 2021-1 A - ABS.		02/06/2024	Montgomery	XXX	198,102	200,000	186,844	197,320		947		947		198,267		(165)	(165)	130	09/15/2026	1.A FE
05526D-BB-0	BAT CAPITAL CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	10,402	11,000	9,667	9,956		40		40		9,995		407	407	209	08/15/2027	2.B FE
05526D-BF-1	BAT CAPITAL CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	7,484	10,000	6,586	6,645		8		8		6,653		831	831	243	08/15/2047	2.B FE
05531F-BH-5	TRUIST FINANCIAL CORP. BHP BILLITON FINANCE (USA) LTD.	C	02/06/2024	DONALDSON LUFKIN & JENRETTE	XXX	172,363	175,000	167,013	172,351		465		465		172,816		(453)	(453)	2,273	08/01/2024	1.G FE
055451-AV-0	TRUIST FINANCIAL CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	9,598	10,000	9,240	9,264		3		3		9,267		331	331	204	09/30/2043	1.F FE
05608V-AA-4	BX 2021-MFM1 A - CMBS		02/27/2024	PNC CAPITAL MKTS	XXX	75,980	76,626	74,375	76,626		0		0		76,626		(647)	(647)	996	01/17/2034	1.A FE
05609Q-AA-4	BX 2021-ACNT A - CMBS		02/27/2024	Various	XXX	99,261	100,000	95,563	100,000		0		0		100,000		(739)	(739)	1,328	11/15/2038	1.A FE
05609R-AA-2	BX 2021-BXMF A - CMBS		02/27/2024	PNC CAPITAL MKTS	XXX	92,703	93,847	91,970	92,048		359		359		92,407		296	296	1,207	10/15/2038	1.A FE
05610F-AA-5	BX 2022-AHP A - CMBS		02/27/2024	PNC CAPITAL MKTS	XXX	108,934	110,000	104,294	109,799		201		201		110,000		(1,066)	(1,066)	1,470	01/18/2039	1.A FE
05964H-AQ-8	BANCO SANTANDER SA.	C	02/26/2024	PNC CAPITAL MKTS	XXX	191,358	200,000	177,541	181,778		585		585		182,363		8,995	8,995	3,549	03/24/2028	1.G FE
05971K-AM-1	BANCO SANTANDER SA.	C	02/06/2024	CHASE SECURITIES INC.	XXX	198,976	200,000	194,252	198,523		390		390		198,913		63	63	1,600	05/24/2024	1.F FE
06051G-FC-8	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	9,598	10,000	8,585	8,626		5		5		8,631		967	967	300	01/21/2044	1.G FE
06051G-FL-8	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	88,056	90,000	85,406	86,655		172		172		86,827		1,229	1,229	1,328	10/22/2026	2.A FE
06051G-FW-6	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	19,691	20,000	19,340	19,677		47		47		19,725		(34)	(34)	480	01/22/2025	2.A FE
06051G-HD-4	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	74,816	80,000	70,948	72,449		208		208		72,657		2,159	2,159	509	12/20/2028	1.E FE
06051G-HW-4	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	115,309	120,000	109,778	111,288		209		209		111,497		3,812	3,812	3,047	07/23/2029	1.G FE
06051G-JA-8	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	32,523	40,000	29,741	29,913		24		24		29,937		2,586	2,586	717	03/20/2051	1.G FE
06051G-JD-2	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	226,982	240,000	212,413	222,800		1,448		1,448		224,248		2,734	2,734	598	06/19/2026	1.G FE
06051G-KC-2	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	7,898	10,000	7,181	7,426		34		34		7,460		438	438	108	09/21/2036	2.A FE
06051G-KD-0	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	65,706	80,000	60,619	62,366		241		241		62,607		3,099	3,099	726	10/20/2032	1.G FE
06051G-KE-8	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	38,703	40,000	36,483	38,058		219		219		38,278		425	425	138	12/06/2025	1.G FE
06051G-KG-3	BANK OF AMERICA CORP.		02/04/2024	Call @ 100.00	XXX	175,000	175,000	168,950	174,153		679		679		169		169	169	1,613	02/04/2025	1.G FE
06051G-KM-0	BANK OF AMERICA CORP.		02/08/2024	CHASE SECURITIES INC.	XXX	175,730	180,000	172,235	175,206		428		428		175,634		96	96	2,200	04/02/2026	1.G FE
06051G-KQ-1	BANK OF AMERICA CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	65,969	70,000	62,343	63,001		91		91		63,092		2,877	2,877	1,067	06/27/2033	1.G FE
06367W-BB-5	BANK OF MONTREAL		02/26/2024	PNC CAPITAL MKTS	XXX	38,400	40,000	36,865	38,280		196		196		38,477		(77)	(77)	238	05/01/2025	1.F FE
06368L-WT-9	BANK OF MONTREAL		02/12/2024	Barclays Bank	XXX	223,010	220,000	220,000	220,000		0		0		220,000		3,010	3,010	5,029	09/25/2025	1.F FE
06406Y-AA-0	BANK OF NEW YORK MELLON CORP.		02/26/2024	PNC CAPITAL MKTS	XXX	109,890	120,000	104,697	106,935		305		305		107,240		2,650	2,650	2,024	08/23/2029	1.F FE
064159-MK-9	BANK OF NOVA SCOTIA		02/11/2024	Maturity @ 100.00	XXX	260,000	260,000	254,116	259,483		517		517		260,000		0	0	4,420	02/11/2024	1.F FE
06417X-AG-6	BANK OF NOVA SCOTIA		02/26/2024	PNC CAPITAL MKTS	XXX	8,955	10,000	8,310	8,438		18		18		8,456		498	498	144	05/04/2037	2.A FE
06417X-AH-4	BANK OF NOVA SCOTIA		02/26/2024	PNC CAPITAL MKTS	XXX	39,115	40,000	38,244	39,057		112		112		39,168		(53)	(53)	521	04/11/2025	1.F FE
06541X-AE-0	BANK 2017-BNK7 A4 - CMBS		02/22/2024	PNC CAPITAL MKTS	XXX	112,125	120,000	109,678	111,913		328		328		112,241		(116)	(116)	900	09/17/2060	1.A FE

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
06541X-AF-7.	BANK 2017-BNK7 A5 - CMBS		02/22/2024.	PNC CAPITAL MKTS	XXX.	93,863	100,000	91,680	92,236		294		294		92,529		1,334	1,334	811	09/17/2060.	1.A FE.
06849R-AG-7.	BARRICK NORTH AMERICA FINANCE LLC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	30,361	30,000	28,505	28,560		7		7		28,567		1,794	1,794	413	05/30/2041.	2.A FE.
084664-CR-0.	BERKSHIRE HATHAWAY FINANCE CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	8,817	10,000	8,247	8,284		5		5		8,289		527	527	262	01/15/2049.	1.C FE.
097023-CD-5.	BOEING CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	9,029	10,000	8,402	8,652		35		35		8,687		342	342	156	03/01/2029.	2.C FE.
097023-CP-8.	BOEING CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	24,121	30,000	21,468	22,020		76		76		22,096		2,024	2,024	558	02/01/2035.	2.C FE.
097023-CT-0.	BOEING CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	59,452	60,000	58,908	59,400		68		68		59,468		(16)	(16)	943	05/01/2025.	2.C FE.
097023-CY-5.	BOEING CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	29,319	30,000	26,326	26,459		19		19		26,477		2,842	2,842	551	05/01/2040.	2.C FE.
097023-CW-3.	BOEING CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	57,947	60,000	51,977	52,099		17		17		52,116		5,832	5,832	1,122	05/01/2050.	2.C FE.
097023-CY-9.	BOEING CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	59,068	60,000	55,963	56,475		72		72		56,547		2,521	2,521	996	05/01/2030.	2.C FE.
09778P-AB-1.	BON SECOURS MERCY HEALTH INC.		02/21/2024.	PNC CAPITAL MKTS	XXX.	24,287	30,000	22,828	23,612		102		102		23,714		573	573	143	06/01/2031.	1.E FE.
10373Q-AT-7.	BP CAPITAL MARKETS AMERICA INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	28,778	30,000	28,166	28,742		80		80		28,822		(44)	(44)	294	05/04/2026.	1.F FE.
10373Q-BW-1.	BP CAPITAL MARKETS AMERICA INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	24,685	30,000	23,512	24,330		112		112		24,443		243	243	287	08/10/2030.	1.F FE.
10373Q-BP-4.	BP CAPITAL MARKETS AMERICA INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	19,739	30,000	18,738	18,935		27		27		18,962		777	777	203	06/04/2051.	1.F FE.
110122-CW-8.	BRISTOL-MYERS SQUIBB CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	29,661	30,000	29,097	29,697		82		82		29,780		(119)	(119)	510	07/26/2024.	1.F FE.
110122-CN-6.	BRISTOL-MYERS SQUIBB CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	9,602	10,000	9,513	9,662		20		20		9,682		(80)	(80)	64	06/15/2026.	1.F FE.
110122-CP-1.	BRISTOL-MYERS SQUIBB CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	9,300	10,000	9,158	9,286		18		18		9,303		(3)	(3)	199	07/26/2029.	1.F FE.
110122-DL-9.	BRISTOL-MYERS SQUIBB CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	8,791	10,000	8,671	8,701		4		4		8,705		86	86	236	02/20/2048.	1.F FE.
12434G-AA-3.	BX 23XL3 A - CMBS		02/27/2024.	PNC CAPITAL MKTS	XXX.	100,688	100,000	99,750	99,746		(1)		(1)		99,745		943	943	1,381	12/17/2040.	1.A FE.
125523-AG-5.	CIGNA GROUP.		02/22/2024.	Various.	XXX.	113,018	115,000	112,409	112,948		111		111		113,059		(41)	(41)	1,098	11/15/2025.	2.A FE.
125523-AH-3.	CIGNA GROUP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	67,946	70,000	66,352	66,982		86		86		67,068		878	878	1,123	10/15/2028.	2.A FE.
125523-AJ-9.	CIGNA GROUP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	9,263	10,000	8,905	8,957		7		7		8,964		299	299	256	08/15/2038.	2.A FE.
125523-AK-6.	CIGNA GROUP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	8,991	10,000	8,570	8,598		4		4		8,602		389	389	98	12/15/2048.	2.A FE.
12636L-AY-6.	CSAIL 2016-C5 A5 - CMBS.		02/22/2024.	PNC CAPITAL MKTS	XXX.	96,426	100,000	95,531	97,020		232		232		97,252		(826)	(826)	887	11/18/2048.	1.A FE.
126650-CL-2.	CVS HEALTH CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	9,790	10,000	9,704	9,826		17		17		9,843		(54)	(54)	234	07/20/2025.	2.B FE.
126650-CX-6.	CVS HEALTH CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	29,069	30,000	28,397	28,707		43		43		28,750		319	319	545	03/25/2028.	2.B FE.
126650-CY-4.	CVS HEALTH CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	27,289	30,000	26,256	26,438		25		25		26,463		827	827	605	03/25/2038.	2.B FE.
126650-DL-1.	CVS HEALTH CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	15,937	20,000	15,234	15,319		12		12		15,330		607	607	345	04/01/2050.	2.B FE.
126650-DR-8.	CVS HEALTH CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	32,217	40,000	30,976	31,940		132		132		32,072		145	145	383	09/15/2031.	2.B FE.
127097-AG-8.	COTERRA ENERGY INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	28,820	30,000	27,864	28,365		69		69		28,435		386	386	332	05/15/2027.	2.B FE.
127097-AK-9.	COTERRA ENERGY INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	48,092	50,000	46,338	46,920		79		79		47,000		1,092	1,092	984	03/15/2029.	2.B FE.
133434-AA-8.	CAMERON LNG LLC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	8,578	10,000	8,254	8,444		26		26		8,470		107	107	179	07/15/2031.	1.F FE.
133434-AB-6.	CAMERON LNG LLC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	24,744	30,000	23,650	24,088		61		61		24,149		595	595	611	01/15/2035.	1.F FE.
13607G-AP-9.	CANADIAN IMPERIAL BANK OF COMMERCE.		02/05/2024.	MARKETTX.	XXX.	174,312	175,000	169,381	173,965		416		416		174,382		(69)	(69)	1,884	04/02/2024.	1.F FE.
14040H-CQ-6.	CAPITAL ONE FINANCIAL CORP.		02/06/2024.	CHASE SECURITIES INC.	XXX.	164,246	165,000	159,185	162,393		513		513		162,906		1,340	1,340	1,699	05/09/2025.	2.A FE.
14041N-FZ-9.	COMET 2022-1 A - ABS.		02/06/2024.	MITSUBISHI UFJ SECURITIES.	XXX.	195,008	200,000	192,514	195,405		378		378		195,783		(775)	(775)	824	03/15/2027.	1.A FE.
14044C-AC-6.	COPAR 2021-1 A3 - ABS.		02/09/2024.	Various.	XXX.	127,259	130,994	122,500	126,764		518		518		127,281		(23)	(23)	157	09/15/2026.	1.A FE.
166764-BX-7.	CHEVRON CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	27,524	30,000	26,745	27,521		107		107		27,629		(105)	(105)	176	05/11/2027.	1.D FE.
166764-CA-6.	CHEVRON CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	7,047	10,000	6,935	6,997		8		8		7,005		42	42	91	05/11/2050.	1.D FE.
17252W-AN-0.	CINTAS NO 2 CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	9,683	10,000	9,498	9,621		17		17		9,638		46	46	150	04/01/2027.	1.G FE.
17252W-AQ-3.	CINTAS NO 2 CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	9,353	10,000	9,174	9,256		11		11		9,267		87	87	129	05/01/2032.	1.G FE.
172967-HB-0.	CITIGROUP INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	9,990	10,000	9,995	9,998		0		0		9,998		(8)	(8)	251	09/13/2025.	2.B FE.
172967-HS-3.	CITIGROUP INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	9,555	10,000	8,515	8,554		5		5		8,559		996	996	165	05/06/2044.	2.B FE.
172967-KA-8.	CITIGROUP INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	38,757	40,000	37,394	37,950		77		77		38,027		730	730	732	09/29/2027.	2.B FE.
172967-MS-7.	CITIGROUP INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	84,665	100,000	78,579	81,180		362		362		81,542		3,123	3,123	600	06/03/2031.	1.G FE.
172967-NF-4.	CITIGROUP INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	21,293	30,000	19,102	19,457		49		49		19,506		1,787	1,787	276	11/03/2042.	1.G FE.
172967-NL-1.	CITIGROUP INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	39,043	40,000	37,592	38,549		132		132		38,681		362	362	585	03/17/2026.	1.G FE.
172967-NS-6.	CITIGROUP INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	108,035	110,000	104,202	105,336		158		158		105,494		2,542	2,542	1,324	05/24/2028.	1.G FE.
172967-NU-1.	CITIGROUP INC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	76,638	80,000	73,026	73,620		83		83		73,702		2,936	2,936	1,015	05/24/2033.	1.G FE.
172967-NX-5.	CITIGROUP INC.		02/08/2024.	CHASE SECURITIES INC.	XXX.	256,181	255,000	257,494	256,882		(117)		(117)		256,765		(584)	(584)	5,285	09/29/2026.	1.G FE.
191216-CW-8.	COCA-COLA CO.		02/26/2024.	PNC CAPITAL MKTS	XXX.	7,154	10,000	6,996	7,124		18		18		7,142		12	12	60	06/01/2040.	1.E FE.
193938-AB-3.	CASL 23A A2 - ABS.		02/28/2024.	Various.	XXX.	97,906	100,372	100,353	100,353		0		0		100,354		(2,448)	(2,448)	947	05/25/2055.	1.A FE.
19828T-AB-2.	COLUMBIA PIPELINES OPERATING COMPANY LLC.		02/26/2024.	PNC CAPITAL MKTS	XXX.	30,770	30,000	30,252	30,250		(1)		(1)		30,249		521	521	1,001	11/15/2033.	2.A FE.
20030N-CC-3.	COMCAST CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	23,715	30,000	22,517	22,678		22		22		22,701		1,014	1,014	384	11/01/2047.	1.G FE.
20030N-CS-8.	COMCAST CORP.		02/26/2024.	PNC CAPITAL MKTS	XXX.	29,459	30,000	29,241	29,529		39		39		29,568		(109)	(109)	435	10/15/2025.	1.G FE.

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11	12	13	14	15							
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
20030N-CT-6	COMCAST CORP		02/26/2024	PNC CAPITAL MKTS	XXX	58,138	60,000	56,781	57,339		77		77		57,416		722	722	913	10/15/2028	1.G FE
20030N-CU-3	COMCAST CORP		02/26/2024	PNC CAPITAL MKTS	XXX	133,711	140,000	129,699	130,955		173		173		131,127		2,584	2,584	2,182	10/15/2030	1.G FE
20030N-DG-3	COMCAST CORP		02/26/2024	PNC CAPITAL MKTS	XXX	9,138	10,000	8,885	9,034		20		20		9,054		83	83	138	04/01/2030	1.G FE
20030N-DH-1	COMCAST CORP		02/26/2024	PNC CAPITAL MKTS	XXX	24,549	30,000	23,429	23,698		37		37		23,735		814	814	456	04/01/2040	1.G FE
20030N-DS-7	COMCAST CORP		02/26/2024	PNC CAPITAL MKTS	XXX	18,995	30,000	18,239	18,435		27		27		18,462		533	533	279	11/01/2051	1.G FE
20030N-DU-2	COMCAST CORP		02/26/2024	PNC CAPITAL MKTS	XXX	12,266	20,000	11,774	11,871		14		14		11,885		381	381	189	11/01/2056	1.G FE
209111-FX-6	CONSOLIDATED EDISON COMPANY OF NEW YORK		02/26/2024	PNC CAPITAL MKTS	XXX	9,130	10,000	8,762	8,927		23		23		8,949		181	181	136	04/01/2030	1.G FE
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		02/26/2024	PNC CAPITAL MKTS	XXX	7,973	10,000	7,473	7,520		6		6		7,526		447	447	160	04/01/2050	1.G FE
212015-AN-1	CONTINENTAL RESOURCES INC.		02/26/2024	PNC CAPITAL MKTS	XXX	9,938	10,000	9,693	9,917		32		32		9,949		(10)	(10)	92	06/01/2024	2.C FE
212015-AQ-4	CONTINENTAL RESOURCES INC.		02/26/2024	PNC CAPITAL MKTS	XXX	32,740	40,000	28,883	29,141		36		36		29,177		3,563	3,563	468	06/01/2044	2.C FE
212015-AS-0	CONTINENTAL RESOURCES INC.		02/26/2024	PNC CAPITAL MKTS	XXX	38,413	40,000	36,075	36,846		108		108		36,954		1,459	1,459	1,079	01/15/2028	2.C FE
212015-AU-5	CONTINENTAL RESOURCES INC.		02/26/2024	PNC CAPITAL MKTS	XXX	27,483	30,000	25,697	26,833		159		159		26,992		491	491	193	11/15/2026	2.C FE
21688A-AU-6	COOPERATIVE RABOBANK UA (NEW YORK BRANC		02/06/2024	MARKETTX	XXX	347,092	350,000	342,360	347,253		442		442		347,695		(604)	(604)	6,254	08/22/2024	1.D FE
22160K-AQ-8	COSTCO WHOLESALE CORP		02/26/2024	PNC CAPITAL MKTS	XXX	15,954	20,000	15,529	15,981		62		62		16,043		(89)	(89)	123	04/20/2032	1.E FE
24023A-AA-8	DC 2023-DC A - CMBS		02/27/2024	PNC CAPITAL MKTS	XXX	101,871	100,000	100,000	99,991		(4)		(4)		99,987		1,884	1,884	1,543	09/12/2040	1.A FE
244199-BJ-3	DEERE & CO		02/26/2024	PNC CAPITAL MKTS	XXX	9,068	10,000	8,871	9,022		21		21		9,043		25	25	114	04/15/2030	1.E FE
244199-BK-0	DEERE & CO		02/26/2024	PNC CAPITAL MKTS	XXX	24,472	30,000	24,021	24,143		17		17		24,160		313	313	413	04/15/2050	1.E FE
25179M-AN-3	DEVON ENERGY CORP		02/26/2024	PNC CAPITAL MKTS	XXX	25,423	30,000	24,802	24,968		23		23		24,991		431	431	404	05/15/2042	2.B FE
25179M-AU-7	DEVON ENERGY CORP		02/26/2024	PNC CAPITAL MKTS	XXX	86,480	100,000	84,442	84,831		53		53		84,884		1,596	1,596	1,000	06/15/2045	2.B FE
25179M-AV-5	DEVON ENERGY CORP		02/26/2024	PNC CAPITAL MKTS	XXX	10,041	10,000	10,160	10,098		(9)		(9)		10,090		(49)	(49)	117	12/15/2025	2.B FE
25278X-AN-9	DIAMONDBACK ENERGY INC.		02/26/2024	PNC CAPITAL MKTS	XXX	45,822	50,000	43,545	44,441		124		124		44,566		1,256	1,256	418	12/01/2029	2.B FE
25278X-AQ-2	DIAMONDBACK ENERGY INC.		02/26/2024	PNC CAPITAL MKTS	XXX	40,783	50,000	37,695	37,891		27		27		37,918		2,865	2,865	935	03/24/2051	2.B FE
254683-CW-3	DCENT 2022-3 A - ABS		02/06/2024	CHASE SECURITIES INC.	XXX	200,716	205,000	200,601	201,805		205		205		202,010		(1,294)	(1,294)	1,074	07/15/2027	1.A FE
254687-FV-3	WALT DISNEY CO		02/07/2024	Jane Street	XXX	103,896	110,000	101,092	101,820		411		411		102,231		1,665	1,665	1,102	01/13/2026	1.G FE
25601B-2D-6	DNB BANK ASA	C	02/08/2024	Morgan Stanley	XXX	353,726	355,000	340,019	347,318		704		704		348,022		5,703	5,703	3,922	03/28/2025	1.D FE
26441C-AX-3	DUKE ENERGY CORP		02/26/2024	PNC CAPITAL MKTS	XXX	9,355	10,000	9,096	9,296		27		27		9,324		31	31	168	08/15/2027	2.B FE
26441C-BV-6	DUKE ENERGY CORP		02/07/2024	DEUTSCHE BANK ALEX BROWN	XXX	169,908	170,000	169,828	169,878		6		6		169,885		23	23	1,440	12/08/2025	2.B FE
26875P-AN-1	EOG RESOURCES INC.		02/26/2024	PNC CAPITAL MKTS	XXX	8,952	10,000	8,662	8,754		13		13		8,767		185	185	158	04/01/2035	1.G FE
26875P-AT-8	EOG RESOURCES INC.		02/26/2024	PNC CAPITAL MKTS	XXX	37,262	40,000	37,034	37,092		8		8		37,100		163	163	726	04/15/2050	1.G FE
26875P-AU-5	EOG RESOURCES INC.		02/26/2024	PNC CAPITAL MKTS	XXX	29,050	30,000	28,709	28,882		24		24		28,906		145	145	481	04/15/2030	1.G FE
278062-AE-4	EATON CORP		02/26/2024	PNC CAPITAL MKTS	XXX	8,666	10,000	8,139	8,199		8		8		8,208		458	458	133	11/02/2042	1.G FE
291011-BS-2	EMERSON ELECTRIC CO		02/26/2024	PNC CAPITAL MKTS	XXX	32,083	50,000	31,546	31,871		45		45		31,916		167	167	257	12/21/2051	1.F FE
29250N-AY-1	ENBRIDGE INC.		02/07/2024	JENRETTE	XXX	180,098	185,000	176,869	178,349		673		673		179,022		1,076	1,076	2,621	01/15/2025	2.A FE
29273V-AY-6	ENERGY TRANSFER LP		02/26/2024	PNC CAPITAL MKTS	XXX	9,909	10,000	10,119	10,119		(1)		(1)		10,118		(209)	(209)	49	05/15/2034	2.B FE
29278N-AF-0	ENERGY TRANSFER LP		02/26/2024	PNC CAPITAL MKTS	XXX	29,557	30,000	28,187	28,516		46		46		28,562		995	995	297	06/15/2028	2.B FE
29278N-AP-8	ENERGY TRANSFER LP		02/26/2024	PNC CAPITAL MKTS	XXX	9,676	10,000	9,318	9,620		42		42		9,662		14	14	82	05/15/2025	2.B FE
29278N-AQ-6	ENERGY TRANSFER LP		02/26/2024	PNC CAPITAL MKTS	XXX	36,468	40,000	34,222	34,955		102		102		35,057		1,412	1,412	425	05/15/2030	2.B FE
29279F-AA-7	ENERGY TRANSFER OPERATING LP		02/26/2024	PNC CAPITAL MKTS	XXX	40,543	40,000	35,246	35,322		10		10		35,332		5,210	5,210	917	04/15/2049	2.B FE
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC		02/26/2024	PNC CAPITAL MKTS	XXX	11,068	10,000	10,765	10,751		(8)		(8)		10,743		325	325	244	10/15/2034	1.G FE
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC		02/26/2024	PNC CAPITAL MKTS	XXX	8,723	10,000	7,991	8,052		8		8		8,060		663	663	237	02/15/2043	1.G FE
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC		02/15/2024	Maturity @ 100.00	XXX	170,000	170,000	166,716	169,690		310		310		170,000			0	3,315	02/15/2024	1.G FE
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		02/26/2024	PNC CAPITAL MKTS	XXX	28,987	30,000	27,902	28,263		50		50		28,312		675	675	453	10/16/2028	1.G FE
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		02/26/2024	PNC CAPITAL MKTS	XXX	44,340	50,000	42,075	43,154		149		149		43,303		1,037	1,037	805	01/31/2030	1.G FE
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC		02/26/2024	PNC CAPITAL MKTS	XXX	30,188	40,000	27,209	27,421		29		29		27,450		2,738	2,738	851	01/31/2051	1.G FE
29441W-AD-7	EQUATE PETROCHEMICAL BV	C	02/21/2024	PNC CAPITAL MKTS	XXX	178,250	200,000	165,980	172,278		813		813		173,091		5,159	5,159	1,677	04/28/2028	2.B FE
30040W-AS-7	EVERSOURCE ENERGY		02/12/2024	Barclays Bank	XXX	124,340	125,000	122,951	124,369		156		156		124,525		(185)	(185)	685	06/27/2024	2.B FE
30161N-AC-5	EXELON CORP		02/26/2024	PNC CAPITAL MKTS	XXX	9,954	10,000	9,858	9,868		1		1		9,870		84	84	113	06/15/2035	2.B FE
30227F-AA-8	ESA 21ESH A - CMBS		02/27/2024	Various	XXX	93,201	93,344	89,990	93,344		0		0		93,344		(143)	(143)	1,274	07/15/2038	1.A FE
30231G-BF-8	EXXON MOBIL CORP		02/26/2024	PNC CAPITAL MKTS	XXX	8,983	10,000	8,645	8,702		8		8		8,710		273	273	186	03/19/2040	1.D FE
30231G-BH-4	EXXON MOBIL CORP		02/26/2024	Various	XXX	137,041	140,000	135,376	136,826		282		282		137,109		(68)	(68)	1,644	03/19/2025	1.D FE
30231G-BK-7	EXXON MOBIL CORP		02/26/2024	PNC CAPITAL MKTS	XXX	37,296	40,000	36,592	37,057		64		64		37,120		176	176	611	03/19/2030	1.D FE
30231G-BW-3	EXXON MOBIL CORP		02/26/2024	PNC CAPITAL MKTS	XXX	7,422	10,000	7,235	7,285		7		7		7,292		130	130	127	04/15/2051	1.D FE

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
30327H-AB-1.	FNH 2023-1 A - ABS.		02/22/2024.	Various.	.XXX.	87,865	89,134	89,134	89,134		0		0		89,134		(1,269)	(1,269)	1,181	04/15/2038.	1.F FE.
34528Q-HV-9.	FORDF 231 A1 - ABS.		02/28/2024.	PNC CAPITAL MKTS.	.XXX.	109,394	110,000	109,999	109,999		0		0		109,999		(605)	(605)	1,112	05/15/2028.	1.A FE.
345295-AD-1.	FORDO 2022-D A3 - ABS.		02/06/2024.	CHASE SECURITIES INC.	.XXX.	180,148	180,000	178,861	179,045		73		73		179,118		1,030	1,030	1,397	05/15/2027.	1.A FE.
34534L-AB-3.	FORDO 2022-B A2A - ABS.		02/15/2024.	Paydown.	.XXX.	13,381	13,381	13,244	13,356		25		25		13,381			0	50	02/15/2025.	1.A FE.
35137L-AJ-4.	FOX CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	28,134	30,000	26,022	26,190		23		23		26,213		1,921	1,921	967	01/25/2039.	2.B FE.
35137L-AN-5.	FOX CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	10,513	10,000	9,859	9,861		2		2		9,861		650	650	242	10/13/2033.	2.B FE.
36270D-AA-6.	GSMS 22AGSS A - CMBS.		02/27/2024.	Various.	.XXX.	100,138	100,000	99,750	99,738		4		4		99,742		397	397	1,680	11/25/2035.	1.A FE.
369550-BH-0.	GENERAL DYNAMICS CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	26,747	30,000	26,356	26,511		21		21		26,532		215	215	517	04/01/2040.	1.G FE.
369550-BJ-6.	GENERAL DYNAMICS CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	43,227	50,000	42,498	42,648		20		20		42,668		559	559	862	04/01/2050.	1.G FE.
37045V-AK-6.	GENERAL MOTORS CO.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	10,514	10,000	9,514	9,542		4		4		9,545		969	969	268	04/01/2036.	2.B FE.
	GENERAL MOTORS FINANCIAL																				
37045X-CK-0.	COMPANY INC.		02/07/2024.	Morgan Stanley	.XXX.	178,040	180,000	176,693	176,834		261		261		177,095		945	945	2,610	04/09/2025.	2.B FE.
375558-BD-4.	GILEAD SCIENCES INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,050	10,000	8,590	8,625		5		5		8,630		420	420	232	03/01/2046.	2.A FE.
375558-BF-9.	GILEAD SCIENCES INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,698	10,000	9,489	9,658		23		23		9,682		16		178	03/01/2026.	2.A FE.
378272-AL-2.	GLENCORE FUNDING LLC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	29,501	30,000	29,020	29,471		62		62		29,533		(31)	(31)	437	04/16/2025.	2.A FE.
378272-AN-8.	GLENCORE FUNDING LLC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	38,449	40,000	37,111	37,810		96		96		37,906		543	543	667	03/27/2027.	2.A FE.
378272-AT-5.	GLENCORE FUNDING LLC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	29,982	30,000	29,411	29,914		70		70		29,984		(2)	(2)	571	03/12/2024.	2.A FE.
380149-AC-8.	GMCAR 2021-2 A3 - ABS.		02/09/2024.	Various.	.XXX.	79,944	81,539	78,089	79,705		335		335		80,040		(96)	(96)	63	04/16/2026.	1.A FE.
38141G-WL-4.	GOLDMAN SACHS GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	114,709	120,000	108,428	110,561		296		296		110,857		3,853	3,853	1,009	06/05/2028.	2.A FE.
38141G-XE-9.	GOLDMAN SACHS GROUP INC.		02/20/2024.	Maturity @ 100.00.	.XXX.	40,000	40,000	39,206	39,916		84		84		40,000			0	725	02/20/2024.	1.F FE.
38141G-XJ-8.	GOLDMAN SACHS GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	29,372	30,000	28,546	29,226		95		95		29,321		51	51	429	04/01/2025.	1.F FE.
38141G-XM-1.	GOLDMAN SACHS GROUP INC.		02/08/2024.	Morgan Stanley	.XXX.	180,847	195,000	171,302	177,776		974		974		178,750		2,097	2,097	373	12/09/2026.	1.F FE.
38141G-YK-4.	GOLDMAN SACHS GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	21,299	30,000	18,999	19,365		51		51		19,416		1,884	1,884	523	07/21/2042.	1.F FE.
38141G-YN-8.	GOLDMAN SACHS GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	49,562	60,000	45,593	46,969		190		190		47,159		2,403	2,403	557	10/21/2032.	1.F FE.
38148L-AF-3.	GOLDMAN SACHS GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	38,280	40,000	32,968	33,135		24		24		33,159		5,121	5,121	549	05/22/2045.	2.B FE.
	GUARDIAN LIFE GLOBAL																				
40139L-AG-8.	FUNDING.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,463	10,000	9,002	9,427		59		59		9,486		(23)	(23)	20	06/23/2025.	1.B FE.
42770A-AC-1.	HERO 211 B - ABS.	C.	02/22/2024.	PNC CAPITAL MKTS.	.XXX.	49,919	60,143	51,723	51,773		22		22		51,795		(1,876)	(1,876)	40	09/20/2051.	2.B FE.
42806M-AQ-2.	HERTZ 222 C - ABS.		02/28/2024.	PNC CAPITAL MKTS.	.XXX.	117,381	130,000	103,985	109,633		812		812		110,445		6,936	6,936	682	06/26/2028.	2.B FE.
437076-CA-8.	HOME DEPOT INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,320	10,000	9,115	9,330		29		29		9,359		(39)	(39)	92	04/15/2027.	1.F FE.
437076-CB-6.	HOME DEPOT INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	8,832	10,000	8,565	8,756		26		26		8,783		49	49	99	04/15/2030.	1.F FE.
437076-CC-4.	HOME DEPOT INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	7,841	10,000	7,592	7,693		14		14		7,707		134	134	121	04/15/2040.	1.F FE.
437076-CD-2.	HOME DEPOT INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	7,242	10,000	7,009	7,067		8		8		7,075		167	167	123	04/15/2050.	1.F FE.
43811J-AC-1.	HAROT 2021-2 A3 - ABS.		02/09/2024.	Various.	.XXX.	57,802	58,633	56,290	57,529		267		267		57,795		7	7	29	04/15/2025.	1.A FE.
444859-BK-7.	HUMANA INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	36,090	40,000	34,500	35,308		110		110		35,418		671	671	667	08/15/2029.	2.B FE.
44933L-AC-7.	HART 2021-A A3 - ABS.		02/09/2024.	Various.	.XXX.	27,197	27,474	26,482	27,023		136		136		27,159		38	38	16	09/15/2025.	1.A FE.
449652-AA-4.	ILPT 2022-LPF2 A - CMBS.		02/27/2024.	PNC CAPITAL MKTS.	.XXX.	99,656	100,000	99,375	99,736		53		53		99,789		(133)	(133)	1,602	10/17/2039.	1.A FE.
458140-BT-6.	INTEL CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	8,688	10,000	8,325	8,626		41		41		8,667		20	20	87	08/12/2028.	1.G FE.
458140-BW-9.	INTEL CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	19,801	30,000	18,397	18,589		26		26		18,615		1,186	1,186	496	08/12/2051.	1.G FE.
458140-CF-5.	INTEL CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	10,063	10,000	9,997	9,997		0		0		9,997		65	65	280	02/10/2030.	1.G FE.
458140-CG-3.	INTEL CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,998	10,000	9,972	9,973		0		0		9,974		24	24	285	02/10/2033.	1.G FE.
	INTERCONTINENTAL EXCHANGE																				
45866F-AJ-3.	INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,526	10,000	9,239	9,372		18		18		9,391		135	135	163	09/21/2028.	1.G FE.
	INTERCONTINENTAL EXCHANGE																				
45866F-AN-4.	INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	28,709	30,000	27,908	28,092		25		25		28,117		592	592	621	03/15/2033.	1.G FE.
	INTERPUBLIC GROUP OF																				
460690-BL-3.	COMPANIES INC.		02/12/2024.	CHASE SECURITIES INC.	.XXX.	174,473	175,000	171,540	174,300		294		294		174,593		(120)	(120)	2,430	04/15/2024.	2.B FE.
46593E-AA-3.	JPMCC 2022-ACB A - CMBS.		02/27/2024.	PNC CAPITAL MKTS.	.XXX.	99,016	100,000	97,063	9												

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
49326E-EL-3.	KEYCORP.		02/06/2024.	Morgan Stanley.	.XXX.	168,543	170,000	165,094	167,344		195		195		167,540		1,003	1,003	1,373	05/23/2025.	2.B FE.
49456B-AH-4.	KINDER MORGAN INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	28,195	30,000	26,257	26,347		12		12		26,360		1,836	1,836	398	06/01/2045.	2.B FE.
49456B-AP-6.	KINDER MORGAN INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	29,094	30,000	28,298	28,632		46		46		28,677		417	417	631	03/01/2028.	2.B FE.
539830-BR-9.	LOCKHEED MARTIN CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,270	10,000	9,253	9,327		10		10		9,337		(67)	(67)	78	06/15/2032.	1.G FE.
539830-BS-7.	LOCKHEED MARTIN CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	33,192	40,000	32,597	32,715		16		16		32,731		460	460	332	06/15/2053.	1.G FE.
548661-DU-8.	LOWE'S COMPANIES INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,702	10,000	9,401	9,480		11		11		9,491		211	211	165	04/15/2030.	2.A FE.
548661-ED-5.	LOWE'S COMPANIES INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	8,676	10,000	8,244	8,553		43		43		8,595		80	80	77	09/15/2028.	2.A FE.
55336V-AM-2.	MPLX LP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	8,728	10,000	8,084	8,173		12		12		8,185		544	544	165	04/15/2038.	2.B FE.
55336V-AR-1.	MPLX LP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,574	10,000	9,126	9,294		23		23		9,317		257	257	180	03/15/2028.	2.B FE.
55336V-AT-7.	MPLX LP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	46,990	50,000	41,863	42,005		19		19		42,024		4,965	4,965	1,467	02/15/2049.	2.B FE.
55361A-AU-8.	MSWF 2023-2 A5 - CMBS.		02/22/2024.	PNC CAPITAL MKTS.	.XXX.	106,227	100,000	103,000	103,000		(40)		(40)		102,960		3,266	3,266	1,420	12/15/2056.	1.A FE.
55400E-AA-7.	MWOT 201 A - RMBS.		02/28/2024.	Various.	.XXX.	91,698	98,248	87,655	88,397		790		790		89,187		2,511	2,511	320	10/20/2037.	1.A FE.
55903V-BB-8.	WARNERMEDIA HOLDINGS INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,259	10,000	8,568	8,788		30		30		8,818		441	441	182	03/15/2029.	2.C FE.
55903V-BG-7.	WARNERMEDIA HOLDINGS INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	14,990	15,000	15,000	15,000		0		0		15,000		(11)	(11)	433	03/15/2026.	2.C FE.
571676-AB-1.	MARS INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	27,116	30,000	26,560	27,022		63		63		27,085		32	32	389	04/01/2030.	1.E FE.
571676-AN-5.	MARS INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	6,847	10,000	6,492	6,635		20		20		6,655		192	192	146	07/16/2040.	1.E FE.
576360-AP-9.	MASTERCARD INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	27,682	30,000	27,105	27,496		54		54		27,550		132	132	422	03/26/2030.	1.D FE.
576360-AQ-7.	MASTERCARD INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	24,736	30,000	23,790	23,914		17		17		23,931		805	805	484	03/26/2050.	1.D FE.
58013M-FA-7.	MCDONALD'S CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,262	10,000	8,762	8,793		4		4		8,798		465	465	106	12/09/2045.	2.A FE.
58013M-FM-1.	MCDONALD'S CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	25,598	30,000	24,775	25,488		98		98		25,586		12	12	312	03/01/2030.	2.A FE.
58013M-FR-0.	MCDONALD'S CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	24,770	30,000	23,911	24,025		16		16		24,041		729	729	511	04/01/2050.	2.A FE.
58933Y-AZ-8.	MERCK & CO INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	8,172	10,000	7,845	8,126		39		39		8,165		7	7	25	06/24/2030.	1.E FE.
58933Y-BF-1.	MERCK & CO INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	19,313	30,000	19,371	19,565		27		27		19,592		(280)	(280)	176	12/10/2051.	1.E FE.
59217G-GW-3.	METROPOLITAN LIFE GLOBAL FUNDING I.		01/07/2024.	Maturity @ 100.00.	.XXX.	355,000	355,000	352,235	354,962		38		38		355,000			0	5,041	01/07/2024.	1.D FE.
594918-BY-9.	MICROSOFT CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	19,290	20,000	19,140	19,360		30		30		19,391		(100)	(100)	369	02/06/2027.	1.A FE.
594918-CE-2.	MICROSOFT CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	6,904	10,000	6,840	6,898		8		8		6,906		(2)	(2)	130	03/17/2052.	1.A FE.
595112-BZ-5.	MICRON TECHNOLOGY INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	20,384	20,000	19,509	19,540		6		6		19,546		838	838	646	02/09/2033.	2.C FE.
595620-AT-2.	MIDAMERICAN ENERGY CO.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,430	10,000	9,203	9,329		17		17		9,346		84	84	134	04/15/2029.	1.F FE.
606822-CF-9.	MITSUBISHI UFJ FINANCIAL GROUP INC.	C.	02/08/2024.	SMBC NIKKO SECURITIES AMERICA, INC.	.XXX.	245,298	250,000	241,940	242,796		343		343		243,140		2,158	2,158	3,064	04/17/2026.	1.G FE.
61690Q-AE-9.	MSBAM 2015-C23 A4 - CMBS.		02/22/2024.	PNC CAPITAL MKTS.	.XXX.	97,023	100,000	93,875	96,458		363		363		96,821		203	203	878	07/15/2050.	1.A FE.
617446-BQ-5.	MORGAN STANLEY.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	38,528	40,000	36,555	38,001		199		199		38,200		328	328	289	04/28/2026.	1.E FE.
61744Y-AP-3.	MORGAN STANLEY.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	122,942	130,000	116,757	118,903		298		298		119,200		3,742	3,742	2,901	01/24/2029.	1.G FE.
61747Y-EH-4.	MORGAN STANLEY.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	65,510	80,000	60,668	62,531		257		257		62,788		2,721	2,721	709	10/20/2032.	1.E FE.
61946T-AB-1.	MSAIC 2021-3 B - ABS.		02/22/2024.	Various.	.XXX.	100,641	134,546	102,704	102,783		597		597		103,380		(2,739)	(2,739)	471	06/20/2052.	1.G FE.
63942L-AA-0.	NAVSL 21B A - ABS.		02/28/2024.	Various.	.XXX.	126,807	145,623	122,324	116,012		1,721		1,721		117,733		9,074	9,074	278	07/15/2069.	1.A FE.
64016N-AE-7.	NBLV 231 A2 - ABS.		02/28/2024.	Various.	.XXX.	100,217	99,250	97,265	97,281		8		8		97,289		2,927	2,927	2,396	01/30/2053.	2.C FE.
64952W-DW-0.	FUNDING.		02/12/2024.	Jane Street	.XXX.	328,698	355,000	319,493	326,886		1,599		1,599		328,484		214	214	1,752	01/15/2026.	1.A FE.
654106-AJ-2.	NIKE INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,423	10,000	9,239	9,426		26		26		9,452		(29)	(29)	115	03/27/2027.	1.E FE.
654106-AK-9.	NIKE INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	8,982	10,000	8,750	8,919		23		23		8,942		40	40	119	03/27/2030.	1.E FE.
654106-AL-7.	NIKE INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	7,931	10,000	7,729	7,826		13		13		7,840		91	91	135	03/27/2040.	1.E FE.
65480B-AC-1.	NAROT 2021-A A3 - ABS.		02/09/2024.	Various.	.XXX.	55,474	56,485	53,714	55,207		246		246		55,453		20	20	29	10/15/2025.	1.A FE.
65480J-AC-4.	NAROT 2022-B A3 - ABS.		02/09/2024.	US Bancorp Piper-DTC.	.XXX.	123,716	125,000	123,359	123,410		114		114		123,524		192	192	898	05/17/2027.	1.A FE.
65486X-AA-1.	NJ 23GSP A - CMBS.		02/27/2024.	PNC CAPITAL MKTS.	.XXX.	103,051	100,000	101,232	101,227		(34)		(34)		101,193		1,858	1,858	1,602	01/12/2039.	Z
65558R-AC-3.	NORDEA BANK ABP.	C.	02/12/2024.	MARKETTX.	.XXX.	342,813	345,000	338,687	341,158		264		264		341,422		1,391	1,391	6,464	09/22/2025.	1.D FE.
67066G-AF-1.	NVIDIA CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	8,998	10,000	8,581	8,771		26		26		8,797		201	201	116	04/01/2030.	1.E FE.
67066G-AG-9.	NVIDIA CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	16,656	20,000	15,345	15,538		26		26		15,564		1,092	1,092	284	04/01/2040.	1.E FE.
67066G-AH-7.	NVIDIA CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	23,474	30,000	21,471	21,635		22		22		21,657		1,816	1,816	426	04/01/2050.	1.E FE.
67066G-AJ-3.	NVIDIA CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	15,733	20,000	13,918	13,977		8		8		13,987		1,748	1,748	300	04/01/2060.	1.E FE.
682680-BK-8.	ONEOK INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	10,222	10,000	9,981	9,982		1		1		9,983		239	239	295	11/01/2030.	2.B FE.
682680-BL-6.	ONEOK INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	20,613	20,000	19,995	19,996		0		0		19,996		618	618	615	09/01/2033.	2.B FE.
682680-BN-2.	ONEOK INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	32,316	30,000	29,852	29,853		0		0		29,854		2,462	2,462	1,010	09/01/2053.	2.B FE.
68389X-BM-6.	ORACLE CORP.		02/07/2024.	Jane Street	.XXX.	179,905	190,000	175,537	176,908		521		521		177,429		2,477	2,477	2,853	07/15/2026.	2.B FE.
68389X-CC-7.	ORACLE CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	37,121	40,000	35,304	36,825		210		210		37,035		86	86	279	03/25/2026.	2.B FE.
68389X-CE-3.	ORACLE CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	34,464	40,000	31,788	32,703		126		126		32,830		1,635	1,635	486	03/25/2031.	2.B FE.
68389X-CN-3.	ORACLE CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,718	10,000	9,968	9,973		1		1		9,974		(256)	(256)	143	05/06/2030.	2.B FE.
68902V-AH-0.	OTIS WORLDWIDE CORP.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	9,625	10,000	9,298	9,626		45		45		9,670		(46)	(46)	81	04/05/2025.	2.B FE.
693475-BQ-7.	PNC FINANCIAL SERVICES GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	.XXX.	10,012	10,000	10,000	10,000		0		0		10,000		12	12	121	06/12/2026.	1.G FE.

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
693475-BR-5.	PNC FINANCIAL SERVICES GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	30,177	30,000	30,000	30,000				.0		30,000		.177	.177	349	06/12/2029.	1.G FE.
694308-JF-5.	PACIFIC GAS AND ELECTRIC CO.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	8,954	10,000	8,237	8,623		54		54	8,676		278	278	278	120	08/01/2027.	2.B FE.
694308-JG-3.	PACIFIC GAS AND ELECTRIC CO.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	8,201	10,000	7,569	7,842		38		38	7,880		321	321	321	143	02/01/2031.	2.B FE.
694308-JH-1.	PACIFIC GAS AND ELECTRIC CO.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	7,207	10,000	6,624	6,748		17		17	6,765		441	441	441	189	08/01/2040.	2.B FE.
70450Y-AG-8.	PAYPAL HOLDINGS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,556	10,000	9,217	9,559		47		47	9,607		(50)	(50)	39	06/01/2025.	1.G FE.	
70450Y-AH-6.	PAYPAL HOLDINGS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	8,486	10,000	8,123	8,366		34		34	8,400		86	86	86	55	06/01/2030.	1.G FE.
70450Y-AL-7.	PAYPAL HOLDINGS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,574	10,000	9,262	9,333		10		10	9,343		230	230	105	06/01/2032.	1.G FE.	
70473A-AA-6.	PEAR 231 A - ABS.		02/22/2024.	Various.	XXX.	90,398	90,388	90,388	90,388		.0		.0	90,388		10	10	1,302	07/16/2035.	1.F FE.	
713448-EZ-7.	PEPSICO INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	8,292	10,000	8,031	8,294		36		36	8,330		(38)	(38)	52	05/01/2030.	1.E FE.	
717081-EY-5.	PFIZER INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	24,917	30,000	24,157	24,928		107		107	25,035		(118)	(118)	126	05/28/2030.	1.F FE.	
717081-EZ-2.	PFIZER INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	41,924	60,000	42,064	42,826		106		106	42,932		(1,007)	(1,007)	378	05/28/2040.	1.F FE.	
717081-FA-6.	PFIZER INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	19,637	30,000	19,802	20,012		29		29	20,041		(404)	(404)	200	05/28/2050.	1.F FE.	
718172-AP-4.	PHILIP MORRIS INTERNATIONAL INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	8,612	10,000	7,462	7,539		11		11		7,550		1,062	1,062	196	03/20/2042.	1.F FE.
718172-CP-2.	PHILIP MORRIS INTERNATIONAL INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	16,822	20,000	15,365	15,960		83		83		16,043		780	780	135	05/01/2030.	1.F FE.
718172-DG-1.	PHILIP MORRIS INTERNATIONAL INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,861	10,000	9,907			1		1		9,908		(47)	(47)	19	02/13/2029.	1.F FE.
718172-DJ-5.	PHILIP MORRIS INTERNATIONAL INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,781	10,000	9,781			1		1		9,782		(1)	(1)	20	02/13/2034.	1.F FE.
718547-AB-8.	PHILLIPS 66 CO.		02/12/2024.	DONALDSON LUFKIN & JENRETTE.	XXX.	175,716	180,000	172,048	175,129		606		606		175,735		(19)	(19)	723	12/15/2024.	2.A FE.
723787-AR-8.	PIONEER NATURAL RESOURCES CO.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	25,016	30,000	23,395	24,164		107		107		24,271		745	745	398	01/15/2031.	2.A FE.
74153W-CL-1.	PRICOA GLOBAL FUNDING I.		02/06/2024.	Jane Street.	XXX.	235,212	240,000	227,758	235,189		685		685		235,873		(661)	(661)	2,160	09/23/2024.	1.D FE.
742718-FH-7.	PROCTER & GAMBLE CO.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,127	10,000	8,974	9,114		19		19	9,133		(7)	(7)	127	03/25/2030.	1.D FE.	
744320-BL-5.	PRUDENTIAL FINANCIAL INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	31,179	30,000	30,000			.0		.0	30,000		1,179	1,179	990	03/01/2053.	2.B FE.	
744320-AK-1.	PRUDENTIAL FINANCIAL INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	19,643	20,000	20,320	20,306		(3)		(3)		20,303		(661)	(661)	531	03/17/2036.	1.G FE.
74460W-AB-3.	PUBLIC STORAGE OPERATING CO.		02/06/2024.	CHASE SECURITIES INC.	XXX.	170,015	170,000	169,187	169,841		58		58		169,899		116	116	2,971	04/23/2024.	1.F FE.
75513E-AC-5.	RTX CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	20,157	30,000	20,012	20,201		26		26		20,228		(71)	(71)	615	07/01/2050.	2.A FE.
75973V-AA-4.	RENEW 241 A - ABS.	C.	02/22/2024.	Various.	XXX.	99,158	100,000	100,000			(3)		(3)		99,997		(839)	(839)	103	11/20/2059.	1.A FE.
760759-AU-4.	REPUBLIC SERVICES INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,845	10,000	9,552	9,840		40		40	9,880		(35)	(35)	134	08/15/2024.	2.A FE.	
78015K-7H-1.	ROYAL BANK OF CANADA.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,489	10,000	9,025	9,446		58		58	9,504		(15)	(15)	25	06/10/2025.	1.E FE.	
78016E-ZH-3.	ROYAL BANK OF CANADA.		02/06/2024.	CHASE SECURITIES INC.	XXX.	258,193	260,000	254,244	258,096		350		350	258,446		(253)	(253)	5,505	07/26/2024.	1.E FE.	
78016F-ZQ-0.	ROYAL BANK OF CANADA.	A.	02/26/2024.	PNC CAPITAL MKTS.	XXX.	54,676	60,000	52,268	53,012		104		104	53,116		1,560	1,560	730	05/04/2032.	1.E FE.	
78448R-AE-6.	SMB 2015-C B - ABS.		02/28/2024.	Various.	XXX.	117,434	120,926	113,387	115,741		802		802	116,543		891	891	836	09/15/2043.	1.A FE.	
79466L-AF-1.	SALESFORCE INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,627	10,000	9,508	9,604		13		13	9,617		10	10	140	04/11/2028.	1.F FE.	
808513-AX-3.	CHARLES SCHWAB CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,800	10,000	9,717	9,842		17		17	9,859		(59)	(59)	103	05/21/2025.	1.F FE.	
808513-CG-8.	CHARLES SCHWAB CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	30,481	30,000	29,975	29,978		1		1	29,979		502	502	896	08/24/2026.	1.F FE.	
808513-CH-6.	CHARLES SCHWAB CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	10,376	10,000	10,121	10,118		(1)		(1)	10,116		259	259	312	08/24/2034.	1.F FE.	
822582-BQ-4.	SHELL INTERNATIONAL FINANCE BV.	C.	02/26/2024.	PNC CAPITAL MKTS.	XXX.	8,234	10,000	7,837	7,891		7		7		7,898		336	336	119	05/10/2046.	1.D FE.
822582-BT-8.	SHELL INTERNATIONAL FINANCE BV.	C.	02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,565	10,000	9,366	9,565		27		27		9,592		(27)	(27)	85	05/10/2026.	1.D FE.
822582-CG-5.	SHELL INTERNATIONAL FINANCE BV.	C.	02/26/2024.	PNC CAPITAL MKTS.	XXX.	35,529	40,000	34,505	35,245		101		101		35,346		183	183	431	04/06/2030.	1.D FE.
822582-CH-3.	SHELL INTERNATIONAL FINANCE BV.	C.	02/26/2024.	PNC CAPITAL MKTS.	XXX.	21,375	30,000	20,817	20,996		24		24		21,021		354	354	382	04/06/2050.	1.D FE.
828807-CV-7.	SIMON PROPERTY GROUP LP.		02/12/2024.	NATIFISE.	XXX.	131,922	135,000	130,497	131,851		222		222	132,073		(151)	(151)	2,139	09/01/2025.	1.G FE.	
830867-AA-5.	SKYMILES IP LTD.	C.	02/28/2024.	Various.	XXX.	19,766	20,003	19,493	19,684		64		64	19,748		18	18	310	10/20/2025.	2.B FE.	
84265V-AG-0.	SOUTHERN COPPER CORP.		02/21/2024.	PNC CAPITAL MKTS.	XXX.	187,500	200,000	174,000	174,786		102		102	174,888		12,612	12,612	3,063	11/08/2042.	2.A FE.	
86212X-AF-7.	STR 231 A1 - ABS.		02/22/2024.	Various.	XXX.	100,160	99,708	99,694	99,677		.0		.0	99,677		483	483	1,131	06/20/2053.	1.A FE.	
86959L-AM-5.	SVENSKA HANDELSBANKEN AB.	C.	02/12/2024.	MARKETTX.	XXX.	336,310	335,000	337,556		(59)			(59)		337,497		(1,187)	(1,187)	2,882	06/15/2026.	1.C FE.
87264A-BB-0.	T-MOBILE USA INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,769	10,000	9,579	9,773		27		27	9,800		(31)	(31)	128	04/15/2025.	2.B FE.	
87264A-BF-1.	T-MOBILE USA INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	64,938	70,000	62,334	63,337		138		138	63,475		1,463	1,463	995	04/15/2030.	2.B FE.	
87264A-BL-8.	T-MOBILE USA INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	7,216	10,000	6,766	6,886		16		16	6,902		313	313	160	02/15/2041.	2.B FE.	
87264A-BX-2.	T-MOBILE USA INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	32,450	40,000	30,656	31,620		134		134	31,754		696	696	255	11/15/2031.	2.B FE.	
87264A-DF-9.	T-MOBILE USA INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX.	9,827	10,000	9,965			0		0		9,965		(139)	(139)	64	04/15/2034.	2.B FE.

STATEMENT AS OF MARCH 31, 2024 OF THE Blue Cross Complete of Michigan LLC

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	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 Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
87612G-AB-7	TARGA RESOURCES CORP. TENNESSEE GAS PIPELINE COMPANY LLC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	8,569	10,000	7,629	7,660			4	4		7,664		904	904	182	04/15/2052.	2.C FE.
880451-AZ-2	TEXAS INSTRUMENTS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	26,020	30,000	24,683	25,388		97		97		25,485		535	535	425	03/01/2030.	2.B FE.
882508-BD-5	TEXAS INSTRUMENTS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	8,489	10,000	8,364	8,400		5		5		8,406		83	83	118	05/15/2048.	1.E FE.
882508-BF-0	TEXAS INSTRUMENTS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	8,775	10,000	8,440	8,513		10		10		8,523		252	252	174	03/15/2039.	1.E FE.
882508-BG-8	TEXAS INSTRUMENTS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	44,020	50,000	42,325	43,460		156		156		43,616		404	404	541	09/04/2029.	1.E FE.
882508-BJ-2	TEXAS INSTRUMENTS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	8,351	10,000	8,037	8,297		36		36		8,333		18	18	55	05/04/2030.	1.E FE.
88315L-AE-8	TMCL 2020-1 A - ABS.	C.	02/22/2024.	Various.	XXX	140,294	150,796	134,710	136,793		698		698		137,491		2,803	2,803	748	08/21/2045.	1.F FE.
88315L-AL-2	TMCL 211 A - ABS.	C.	02/22/2024.	Various.	XXX	163,085	185,600	152,446	157,040		1,138		1,138		158,178		4,907	4,907	569	02/20/2046.	1.F FE.
88315L-AR-9	TMCL 212 B - ABS.	C.	02/22/2024.	Various.	XXX	145,344	165,200	134,696	135,626		624		624		136,249		9,095	9,095	849	04/20/2046.	2.B FE.
88579Y-BN-0	3M CO.		02/26/2024.	PNC CAPITAL MKTS.	XXX	44,352	50,000	43,143	44,051		125		125		44,176		176	176	559	04/15/2030.	1.G FE.
88579Y-BP-5	3M CO.		02/26/2024.	PNC CAPITAL MKTS.	XXX	22,374	30,000	21,804	21,957		21		21		21,978		397	397	407	04/15/2050.	1.G FE.
89114Q-CH-9	TORONTO-DOMINION BANK.		02/26/2024.	PNC CAPITAL MKTS.	XXX	9,489	10,000	9,008	9,435		59		59		9,494		(5)	(5)	24	06/12/2025.	1.E FE.
89114Q-CP-1	TORONTO-DOMINION BANK.		02/12/2024.	Barclays Bank.	XXX	273,158	295,000	264,258	268,045		1,548		1,548		269,594		3,564	3,564	1,340	01/06/2026.	1.E FE.
89115A-ZE-1	TORONTO-DOMINION BANK.		02/26/2024.	PNC CAPITAL MKTS.	XXX	9,532	10,000	9,069	9,157		12		12		9,170		363	363	98	06/08/2032.	1.E FE.
892331-AL-3	TOYOTA MOTOR CORP.	C.	02/05/2024.	CHASE SECURITIES INC.	XXX	178,834	180,000	169,540	178,297		750		750		179,047		(214)	(214)	449	03/25/2024.	1.E FE.
89236T-KN-4	TOYOTA MOTOR CREDIT CORP.		02/07/2024.	GOLDMAN.	XXX	84,839	85,000	85,136	85,076		(7)		(7)		85,069		(231)	(231)	2,369	01/10/2025.	1.E FE.
89238F-AD-5	TAOT 2022-B A3 - ABS.		02/06/2024.	Various.	XXX	201,213	205,000	197,421	201,667		272		272		201,939		(725)	(725)	877	09/15/2026.	1.A FE.
89352H-AT-6	TRANSCANADA PIPELINES LTD. TRANSCONTINENTAL GAS PIPE		02/07/2024.	DEUTSCHE BANK ALEX BROWN.	XXX	199,012	200,000	197,158	197,617		122		122		197,739		1,273	1,273	5,525	01/15/2026.	2.A FE.
893574-AP-8	LINE COMPANY L.		02/26/2024.	PNC CAPITAL MKTS.	XXX	35,884	40,000	34,020	34,790		107		107		34,897		987	987	368	05/15/2030.	2.B FE.
89788M-AN-2	TRUIST FINANCIAL CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX	20,185	20,000	20,000	20,000						20,000		185	185	265	06/08/2027.	1.G FE.
907818-FG-8	UNION PACIFIC CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX	7,579	10,000	7,261	7,288		4		4		7,292		287	287	167	03/20/2060.	1.G FE.
907818-FH-6	UNION PACIFIC CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX	8,698	10,000	8,399	8,619		30		30		8,649		48	48	135	02/05/2030.	1.G FE.
907818-FJ-2	UNION PACIFIC CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX	9,279	10,000	8,985	9,243		35		35		9,278		1	1	121	02/05/2027.	1.G FE.
907818-FL-7	UNION PACIFIC CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX	7,292	10,000	6,822	6,839		2		2		6,841		451	451	210	02/05/2070.	1.G FE.
91159H-HX-1	US BANCORP.		02/06/2024.	JENRETTE.	XXX	132,044	134,000	128,825	131,751		401		401		132,152		(109)	(109)	1,679	07/30/2024.	1.G FE.
91159H-HZ-6	US BANCORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX	28,668	30,000	27,550	28,645		152		152		28,796		(128)	(128)	127	05/12/2025.	1.G FE.
91159H-JM-3	US BANCORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX	20,225	20,000	20,000	20,000		0		0		20,000		225	225	241	06/12/2029.	1.F FE.
91159H-JN-1	US BANCORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX	10,118	10,000	10,000	10,000						10,000		118	118	122	06/12/2034.	1.F FE.
913017-CA-5	RTX CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX	8,185	10,000	7,969	8,023		7		7		8,030		155	155	118	05/15/2045.	2.A FE.
913017-CY-3	RTX CORP.		02/26/2024.	PNC CAPITAL MKTS.	XXX	9,593	10,000	9,417	9,516		14		14		9,530		63	63	116	11/16/2028.	2.A FE.
91324P-DV-1	UNITEDHEALTH GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	22,976	30,000	22,272	22,353		11		11		22,364		612	612	620	08/15/2059.	1.F FE.
91324P-DY-5	UNITEDHEALTH GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	21,674	30,000	20,886	21,263		52		52		21,316		358	358	234	05/15/2040.	1.F FE.
91324P-EF-5	UNITEDHEALTH GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	7,055	10,000	6,857	6,913		8		8		6,913		134	134	92	05/15/2051.	1.F FE.
91324P-EH-1	UNITEDHEALTH GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	115,384	120,000	111,996	113,236		172		172		113,409		1,975	1,975	1,360	05/15/2029.	1.F FE.
91324P-EJ-7	UNITEDHEALTH GROUP INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	28,331	30,000	27,979	28,178		28		28		28,205		125	125	357	05/15/2032.	1.F FE.
92343V-BG-8	VERIZON COMMUNICATIONS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	72,068	90,000	67,662	68,369		98		98		68,467		3,601	3,601	1,117	11/01/2042.	2.A FE.
92343V-DD-3	VERIZON COMMUNICATIONS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	37,669	40,000	36,532	37,531		137		137		37,668		1	1	560	08/15/2026.	2.A FE.
92343V-EA-8	VERIZON COMMUNICATIONS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	75,406	80,000	71,854	72,520		91		91		72,611		2,795	2,795	1,970	08/10/2033.	2.A FE.
92343V-FU-3	VERIZON COMMUNICATIONS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	38,270	60,000	35,814	36,236		59		59		36,295		1,976	1,976	465	11/20/2050.	2.A FE.
92343V-GH-1	VERIZON COMMUNICATIONS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	35,607	40,000	33,888	35,071		163		163		35,234		373	373	362	03/22/2028.	2.A FE.
92343V-GN-8	VERIZON COMMUNICATIONS INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	97,229	120,000	91,676	94,466		384		384		94,850		2,379	2,379	1,272	03/15/2032.	2.A FE.
92826C-AD-4	VISA INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	9,688	10,000	9,562	9,719		22		22		9,741		(53)	(53)	64	12/14/2025.	1.D FE.
92826C-AF-9	VISA INC.		02/26/2024.	PNC CAPITAL MKTS.	XXX	8,906	10,000	8,647	8,684		5		5		8,689		217	217	87	12/14/2045.	1.D FE.
929160-AS-8	VULCAN MATERIALS CO.		02/07/2024.	SUMRIDGE PARTNERS LLC.	XXX	89,155	90,000	88,694	89,034		81		81		89,115		40	40	1,440	04/01/2025.	2.B FE.
929342-AA-1	WMRK 2022-WMRK A - CMBS.		02/27/2024.	PNC CAPITAL MKTS.	XXX	120,375	120,000	119,099	119,579												

E05.9

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

[illegible]

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

E13

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]