



QUARTERLY STATEMENT
AS OF JUNE 30, 2024
OF THE CONDITION AND AFFAIRS OF THE
ESSENCE HEALTHCARE, INC.

NAIC Group Code..... 4597..... 4597..... NAIC Company Code..... 11699..... Employer's ID Number..... 20-8185682.....
(Current) (Prior)

Organized under the Laws of..... MO..... State of Domicile or Port of Entry..... MO.....
Country of Domicile..... US.....
Licensed as business type:..... Health Maintenance Organization..... Is HMO Federally Qualified?..... NO.....
Incorporated/Organized..... 01/30/2003..... Commenced Business..... 07/01/2004.....
Statutory Home Office..... 13900 Riverport Drive..... St. Louis, MO, US 63043.....
Main Administrative Office..... 13900 Riverport Drive.....
St. Louis, MO, US 63043..... 1-866-509-5398.....
(Telephone Number)
Mail Address..... 13900 Riverport Drive..... St. Louis, MO, US 63043.....
Primary Location of Books and
Records..... 13900 Riverport Drive.....
St. Louis, MO, US 63043..... 1-866-509-5398.....
(Telephone Number)
Internet Website Address..... www.essencehealthcare.com.....
Statutory Statement Contact..... Amanda Louise Pinkerton..... 314-518-3519.....
(Telephone Number)
apinkerton@lumeris.com..... 314-209-3235-.....
(E-Mail Address) (Fax Number)

OFFICERS

..... Jordan Reigel#, President..... Caroline Anderson#, Chief Financial Officer.....
..... Gail Edson Halterman, Secretary.....

OTHER

..... Dan Pribe, Chief Actuary.....

DIRECTORS OR TRUSTEES

..... Richard Hardy Jones..... James Louis Starr.....
..... Justin Jeremiah Lienemann..... Martha Ellen Butler.....
..... Debbie Zimmerman.....

State of Missouri.....
County of Saint Louis..... SS

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

x	x	x
_____	_____	_____
Jordan Reigel President	Gail Edson Halterman Secretary	Caroline Amderson Chief Financial Officer

Subscribed and sworn to before me
this _____ day of _____,
_____, 2024

a. Is this an original filing? Yes
b. If no:
1. State the amendment number: _____
2. Date filed: _____
3. Number of pages attached: _____

x

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	116,835,592		116,835,592	148,129,992
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....	21,599,960		21,599,960	12,712,467
3. Mortgage loans on real estate:				
3.1 First liens.....				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$..... encumbrances).....				
4.2 Properties held for the production of income (less \$..... encumbrances).....				
4.3 Properties held for sale (less \$..... encumbrances).....				
5. Cash (\$.....29,194,483), cash equivalents (\$.....2,686,651) and short-term investments (\$.....)	31,881,134		31,881,134	49,376,859
6. Contract loans (including \$..... premium notes).....				
7. Derivatives.....				
8. Other invested assets.....				
9. Receivables for securities.....				
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....				
12. Subtotals, cash and invested assets (Lines 1 to 11).....	170,316,686		170,316,686	210,219,318
13. Title plants less \$..... charged off (for Title insurers only).....				
14. Investment income due and accrued.....	660,618		660,618	932,649
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	86,724	27,053	59,671	61,190
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$..... earned but unbilled premiums).....				
15.3 Accrued retrospective premiums (\$.....18,468,681) and contracts subject to redetermination (\$.....)	18,468,681		18,468,681	3,568,619
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....				623,569
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....				
17. Amounts receivable relating to uninsured plans.....	2,933,742		2,933,742	13,384,272
18.1 Current federal and foreign income tax recoverable and interest thereon.....				
18.2 Net deferred tax asset.....	3,907,551	1,223,804	2,683,747	1,772,898
19. Guaranty funds receivable or on deposit.....				
20. Electronic data processing equipment and software.....				
21. Furniture and equipment, including health care delivery assets (\$.....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....	258,514		258,514	
24. Health care (\$.....26,435,128) and other amounts receivable.....	32,123,485	5,688,357	26,435,128	22,317,073
25. Aggregate write-ins for other-than-invested assets.....	1,693,695	1,693,695		432,129
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	230,449,696	8,632,909	221,816,787	253,311,717
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	230,449,696	8,632,909	221,816,787	253,311,717
Details of Write-Ins				
1101.....				
1102.....				
1103.....				
1198. Summary of remaining write-ins for Line 11 from overflow page.....				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501. Prepays.....	1,665,495	1,665,495		
2502. Other Receivables.....	28,200	28,200		
2503. State Tax Receivable.....				432,129
2598. Summary of remaining write-ins for Line 25 from overflow page.....				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	1,693,695	1,693,695		432,129

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$..... reinsurance ceded).....	75,004,883		75,004,883	65,109,097
2. Accrued medical incentive pool and bonus amounts.....	14,870,954		14,870,954	46,210,442
3. Unpaid claims adjustment expenses.....	1,543,603		1,543,603	1,552,370
4. Aggregate health policy reserves, including the liability of \$..... for medical loss ratio rebate per the Public Health Service Act.....	5,733,963		5,733,963	8,888,435
5. Aggregate life policy reserves.....				
6. Property/casualty unearned premium reserve.....				
7. Aggregate health claim reserves.....				
8. Premiums received in advance.....	34,025		34,025	34,944
9. General expenses due or accrued.....	6,505,927		6,505,927	8,143,189
10.1 Current federal and foreign income tax payable and interest thereon (including \$..... on realized gains (losses)).....				
10.2 Net deferred tax liability.....				
11. Ceded reinsurance premiums payable.....				
12. Amounts withheld or retained for the account of others.....	582,002		582,002	601,683
13. Remittances and items not allocated.....				
14. Borrowed money (including \$..... current) and interest thereon \$..... (including \$..... current).....				
15. Amounts due to parent, subsidiaries and affiliates.....	28,130,374		28,130,374	13,551,920
16. Derivatives.....				
17. Payable for securities.....				
18. Payable for securities lending.....				
19. Funds held under reinsurance treaties (with \$..... authorized reinsurers, \$..... unauthorized reinsurers and \$..... certified reinsurers).....				
20. Reinsurance in unauthorized and certified (\$.....) companies.....				
21. Net adjustments in assets and liabilities due to foreign exchange rates.....				
22. Liability for amounts held under uninsured plans.....	14,149,739		14,149,739	17,709,387
23. Aggregate write-ins for other liabilities (including \$..... current).....	525,277		525,277	525,277
24. Total liabilities (Lines 1 to 23).....	147,080,747		147,080,747	162,326,744
25. Aggregate write-ins for special surplus funds.....	XXX	XXX		
26. Common capital stock.....	XXX	XXX	100	100
27. Preferred capital stock.....	XXX	XXX		
28. Gross paid in and contributed surplus.....	XXX	XXX	18,424,787	18,424,787
29. Surplus notes.....	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds.....	XXX	XXX		
31. Unassigned funds (surplus).....	XXX	XXX	56,311,153	72,560,086
32. Less treasury stock, at cost:				
32.1 ... shares common (value included in Line 26 \$.....)	XXX	XXX		
32.2 ... shares preferred (value included in Line 27 \$.....)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32).....	XXX	XXX	74,736,040	90,984,973
34. Total liabilities, capital and surplus (Lines 24 and 33).....	XXX	XXX	221,816,787	253,311,717
Details of Write-Ins				
2301. Unclaimed Property.....	525,277		525,277	525,277
2302.....				
2303.....				
2398. Summary of remaining write-ins for Line 23 from overflow page.....				
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above).....	525,277		525,277	525,277
2501.....	XXX	XXX		
2502.....	XXX	XXX		
2503.....	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	XXX	XXX		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	XXX	XXX		
3001.....	XXX	XXX		
3002.....	XXX	XXX		
3003.....	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page.....	XXX	XXX		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above).....	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year To Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months.....	XXX	295,130	331,882	660,580
2. Net premium income (including \$..... non-health premium income).....	XXX	407,757,965	439,782,952	859,535,307
3. Change in unearned premium reserves and reserve for rate credits.....	XXX			
4. Fee-for-service (net of \$..... medical expenses).....	XXX			
5. Risk revenue.....	XXX			
6. Aggregate write-ins for other health care related revenues.....	XXX			
7. Aggregate write-ins for other non-health revenues.....	XXX			
8. Total revenues (Lines 2 to 7).....	XXX	407,757,965	439,782,952	859,535,307
Hospital and Medical:				
9. Hospital/medical benefits.....		236,338,313	244,047,993	499,507,145
10. Other professional services.....		21,444,582	17,370,864	36,240,827
11. Outside referrals.....		23,115,820	21,131,710	43,627,835
12. Emergency room and out-of-area.....		6,366,774	6,905,512	14,043,495
13. Prescription drugs.....		56,838,048	49,810,981	86,241,755
14. Aggregate write-ins for other hospital and medical.....				
15. Incentive pool, withhold adjustments and bonus amounts.....		15,735,579	33,743,359	69,043,970
16. Subtotal (Lines 9 to 15).....		359,839,116	373,010,419	748,705,027
Less:				
17. Net reinsurance recoveries.....		(671,315)	(1,320,568)	1,814,630
18. Total hospital and medical (Lines 16 minus 17).....		360,510,431	374,330,987	746,890,397
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$..... cost containment expenses.....		23,962,058	15,791,842	34,653,707
21. General administrative expenses.....		34,922,178	45,640,116	82,105,405
22. Increase in reserves for life and accident and health contracts (including \$..... increase in reserves for life only).....				
23. Total underwriting deductions (Lines 18 through 22).....		419,394,667	435,762,945	863,649,509
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	(11,636,702)	4,020,007	(4,114,202)
25. Net investment income earned.....		2,894,574	2,496,820	5,452,183
26. Net realized capital gains (losses) less capital gains tax of \$.....		(313,524)	(76,194)	(194,136)
27. Net investment gains (losses) (Lines 25 plus 26).....		2,581,050	2,420,626	5,258,047
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....) (amount charged off \$.....)].....		(50,923)	(105,407)	(80,916)
29. Aggregate write-ins for other income or expenses.....				
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	(9,106,575)	6,335,226	1,062,929
31. Federal and foreign income taxes incurred.....	XXX		5,318,915	145,142
32. Net income (loss) (Lines 30 minus 31).....	XXX	(9,106,575)	1,016,311	917,787
Details of Write-Ins				
0601.....	XXX			
0602.....	XXX			
0603.....	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	XXX			
0701.....	XXX			
0702.....	XXX			
0703.....	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above).....	XXX			
1401.....				
1402.....				
1403.....				
1498. Summary of remaining write-ins for Line 14 from overflow page.....				
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....				
2901.....				
2902.....				
2903.....				
2998. Summary of remaining write-ins for Line 29 from overflow page.....				
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....				

STATEMENT OF REVENUE AND EXPENSES (CONTINUED)

	1	2	3
CAPITAL & SURPLUS ACCOUNT	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	90,984,975	101,223,020	101,223,020
34. Net income or (loss) from Line 32.....	(9,106,575)	1,016,311	917,787
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....	(7,418,087)	(417,587)	(8,546,954)
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....	2,045,756	4,063,955	734,075
39. Change in nonadmitted assets.....	(1,770,027)	339,870	(3,193,244)
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....			
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....		(149,709)	(149,709)
48. Net change in capital and surplus (Lines 34 to 47).....	(16,248,933)	4,852,840	(10,238,045)
49. Capital and surplus end of reporting period (Line 33 plus 48).....	74,736,042	106,075,860	90,984,975
Details of Write-Ins			
4701. Prior Period Adjustments.....		(149,709)	(149,709)
4702.....			
4703.....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above).....		(149,709)	(149,709)

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	389,757,438	508,522,851	855,234,162
2. Net investment income.....	3,244,131	2,611,913	5,527,690
3. Miscellaneous income.....			
4. Total (Lines 1 to 3).....	393,001,569	511,134,764	860,761,852
5. Benefit and loss related payments.....	384,569,724	376,259,229	745,752,213
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	53,690,306	51,676,139	108,428,005
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$..... tax on capital gains (losses).....		(3,065,704)	(1,095,704)
10. Total (Lines 5 through 9).....	438,260,030	424,869,664	853,084,514
11. Net cash from operations (Line 4 minus Line 10).....	(45,258,461)	86,265,100	7,677,338
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	36,993,781	13,295,437	20,713,538
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		1,174	(9,970)
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	36,993,781	13,296,611	20,703,568
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	6,096,011	14,510,502	20,561,661
13.2 Stocks.....	16,300,000	2,207,916	2,707,916
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	22,396,011	16,718,418	23,269,577
14. Net increase (or decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	14,597,770	(3,421,806)	(2,566,009)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	13,164,966	(5,907,341)	1,475,306
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	13,164,966	(5,907,341)	1,475,306
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).....	(17,495,725)	76,935,953	6,586,635
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	49,376,859	42,790,224	42,790,224
19.2 End of period (Line 18 plus Line 19.1).....	31,881,134	119,726,176	49,376,859
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Capital contributions.....			9,350,000

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non- Health
Total Members at end of:														
1. Prior Year.....	54,745							54,745						
2. First Quarter.....	49,251							49,251						
3. Second Quarter.....	48,521							48,521						
4. Third Quarter.....														
5. Current Year.....														
6. Current Year Member Months.....	295,130							295,130						
Total Member Ambulatory Encounters for Period:														
7. Physician.....	198,191							198,191						
8. Non-Physician.....	88,850							88,850						
9. Total.....	287,041							287,041						
10. Hospital Patient Days Incurred.....	28,521							28,521						
11. Number of Inpatient Admissions.....	5,127							5,127						
12. Health Premiums Written (a).....	408,145,339							408,145,339						
13. Life Premiums Direct.....														
14. Property/Casualty Premiums Written.....														
15. Health Premiums Earned.....	408,145,339							408,145,339						
16. Property/Casualty Premiums Earned.....														
17. Amount Paid for Provision of Health Care Services.....	385,997,584							385,997,584						
18. Amount Incurred for Provision of Health Care Services.....	359,839,116							359,839,116						

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$408,145,339

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (REPORTED AND UNREPORTED)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0399999 – Aggregate accounts not individually listed-covered.....	533,256					533,256
0499999 – Subtotals.....	533,256					533,256
0599999 – Unreported claims and other claim reserves.....						74,471,627
0799999 – Total claims unpaid.....						75,004,883
0899999 – Accrued medical incentive pool and bonus amounts.....						14,870,954

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical) individual.....						
2. Comprehensive (hospital and medical) group.....						
3. Medicare Supplement.....						
4. Vision only.....						
5. Dental only.....						
6. Federal Employees Health Benefits Plan.....						
7. Title XVIII – Medicare.....	36,619,676	302,239,924	811,077	74,193,805	37,430,753	65,109,097
8. Title XIX – Medicaid.....						
9. Credit A&H.....						
10. Disability income.....						
11. Long-term care.....						
12. Other health.....						
13. Health subtotal (Lines 1 to 12).....	36,619,676	302,239,924	811,077	74,193,805	37,430,753	65,109,097
14. Health care receivables (a).....	6,741,345	26,123,513			6,741,345	28,884,324
15. Other non-health.....						
16. Medical incentive pools and bonus amounts.....	45,655,527	1,419,540	6,169,545	8,701,409	51,825,072	46,210,442
17. Totals (Lines 13-14+15+16).....	75,533,858	277,535,951	6,980,622	82,895,214	82,514,480	82,435,215

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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Essence Healthcare, Inc. (“EHI” or “the Company”), a 4-5 star health plan as rated by the Centers for Medicare and Medicaid Services (CMS), are presented on the basis of accounting practices prescribed or permitted by the Missouri Department of Insurance (the Department). The Missouri Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Missouri for determining and reporting the financial condition and results of operations of an insurance company, to determine its solvency under the Missouri Department of 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 Missouri.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the state of Missouri is shown below:

	SSAP #	F/S Page	F/S Line #	06/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (9,106,575)	\$ 917,787
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (9,106,575)</u>	<u>\$ 917,787</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 74,736,040	\$ 90,984,973
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Furniture and equipment, including health care delivery assets	19	2	21		
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 74,736,040</u>	<u>\$ 90,984,973</u>

B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

C. Accounting Policy

- (1) Short-term investments - No Significant Changes
- (2) Bonds are stated at amortized cost using the scientific interest method. The Company does not own any mandatory convertible securities or SVO-identified bond ETFs reported on Schedule D-1
- (3) Common stocks - No Significant Changes
- (4) Preferred stocks - No Significant Changes
- (5) Mortgage loans - No Significant Changes
- (6) Loan-backed securities designated with a NAIC 1 or 2 are reported at amortized cost. Loan-backed securities with NAIC designations of 3 through 6 are reported at the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities, except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.
- (7) In the first quarter of 2023, the Company made surplus contributions of \$250,000, \$500,000 and \$1,000,000 to Essence Healthcare of Georgia, Inc., Essence Healthcare of Ohio, Inc, and Essence Healthcare PPO, Inc., respectively. In the second quarter of 2023, the Company made surplus contributions of \$350,000 and \$107,916 to Essence Healthcare of Georgia, Inc. and Essence Healthcare PPO, Inc., respectively. In the third quarter of 2023, the Company made a surplus contribution of \$500,000 to Essence Healthcare PPO, Inc. In the fourth quarter of 2023 the Company recorded liabilities for capital contributions of \$400,000 to Essence Healthcare of GA, Inc., \$750,000 to Essence Healthcare of OH, Inc., and \$8,200,000 to Essence Healthcare PPO, Inc. In the first quarter of 2024, the Company made a surplus contribution of \$9,300,000 to Essence Healthcare PPO, Inc. In the second quarter of 2024 the Company made a surplus contribution of \$7,000,000 to Essence Healthcare PPO, Inc.
- (8) Investments in joint ventures, partnerships and limited liability companies - No Significant Changes
- (9) Derivatives - No Significant Changes
- (10) Investment income as a factor in the premium deficiency calculation - No Significant Changes
- (11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes
- (12) Changes in capitalization policy - No Significant Changes
- (13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management has evaluated the Company’s ability to continue as a going concern. There is no substantial doubt in its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - No Significant Changes

3. Business Combinations and Goodwill - No Significant Changes

4. Discontinued Operations - No Significant Changes

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - No Significant Changes

Notes to the Financial Statements

5. Investments (Continued)

- B. Debt Restructuring - No Significant Changes
- C. Reverse Mortgages - No Significant Changes
- D. Loan-Backed Securities - 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 - No Significant Changes
- K. Low-Income Housing Tax Credits (LIHTC) - No Significant Changes
- L. Restricted Assets - No Significant Changes
- M. Working Capital Finance Investments - None
- N. Offsetting and Netting of Assets and Liabilities - None
- O. 5GI Securities - No Significant Changes
- P. Short Sales - No Significant Changes
- Q. Prepayment Penalty and Acceleration Fees - No Significant Changes
- R. Reporting Entity's Share of Cash Pool by Asset type - None

6. Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes

7. Investment Income - No Significant Changes

8. Derivative Instruments

- A. Derivatives under SSAP No. 86 - Derivatives - None
- B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - None

9. Income Taxes - No Significant Changes

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

- A. The Company established a subsidiary, Essence Healthcare, Inc. - PPO, in the first quarter 2022. A contribution was made into the subsidiary in the amount of \$1,720,000 in the first quarter of 2022, with additional contributions of \$930,000 in the second quarter 2022 and \$630,000 in the fourth quarter of 2022. In the second quarter 2022 the Company established a subsidiary, Essence Healthcare Inc. of Ohio with a contribution of \$2,528,996. The Company made surplus contributions in the amount of \$20,000 to Essence Healthcare Inc. of Georgia in the third quarter of 2022 and \$4,400,000 in the fourth quarter of 2022.

In the first quarter of 2023, the Company made surplus contributions of \$250,000, \$500,000 and \$1,000,000 to Essence Healthcare of Georgia, Inc., Essence Healthcare of Ohio, Inc, and Essence Healthcare PPO, Inc., respectively. In the second quarter of 2023, the Company made surplus contributions of \$350,000 and \$107,916 to Essence Healthcare of Georgia, Inc., and Essence Healthcare PPO, Inc., respectively. In the third quarter of 2023, the Company made a surplus contribution of \$500,000 to Essence Healthcare PPO, Inc. In the fourth quarter of 2023 the Company established liabilities for capital contributions of \$400,000 to Essence Healthcare of GA, Inc., \$750,000 to Essence Healthcare of OH, Inc., and \$8,200,000 to Essence Healthcare PPO, Inc. In the first quarter of 2024, the Company made a surplus contribution of \$9,300,000 to Essence Healthcare PPO, Inc. In the second quarter of 2024, the Company made a surplus contribution of \$7,000,000 to Essence Healthcare PPO, Inc.

- B. Detail of Related Party Transactions - None
- C. Transactions With Related Party Who Are Not Reported on Schedule Y - No Significant Changes
- D. Amounts Due To or From Related Parties - No Significant Changes
- E. Material management contracts

The Company and LGHC have entered into a Tax Allocation Agreement. The Company and its affiliate, Lumeris Healthcare Outcomes, LLC, have entered into an Intercompany Services Agreement. Pursuant to this agreement, Lumeris Healthcare Outcomes, LLC and the Company provide general and administrative services to each other on a cost-reimbursement basis. The Intercompany Services Agreement requires both parties to pay all invoices within 30 days of receipt

- F. Guarantees or Contingencies - No Significant Changes
- G. Nature of Relationships that Could Affect Operations - No Significant Changes
- H. Amount Deducted for Investment in Upstream Company - No Significant Changes
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - No Significant Changes
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - No Significant Changes
- K. Foreign Subsidiary Value Using CARVM - No Significant Changes
- L. Downstream Holding Company Value Using Look-Through Method - No Significant Changes
- M. All SCA Investments - Not Applicable

Notes to the Financial Statements

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

- N. Investment in Insurance SCAs - No Significant Changes
- O. SCA and SSAP No. 48 Entity Loss Tracking - No Significant Changes

11. Debt

- A. Debt, Including Capital Notes - No Significant Changes
- B. FHLB (Federal Home Loan Bank) Agreements - None

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

- A. Defined Benefit Plan - None
- B. Investment Policies and Strategies of Plan Assets - No Significant Changes
- C. Fair Value of Each Class of Plan Assets - No Significant Changes
- D. Expected Long-Term Rate of Return for the Plan Assets - No Significant Changes
- E. Defined Contribution Plans - No Significant Changes
- F. Multiemployer Plans - No Significant Changes
- G. Consolidated/Holding Company Plans - No Significant Changes
- H. Postemployment Benefits and Compensated Absences - No Significant Changes
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - No Significant Changes

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

- A. Outstanding Shares - No Significant Changes
- B. Dividend Rate of Preferred Stock - No Significant Changes
- C. Dividend Restrictions - No Significant Changes
- D. Ordinary Dividends - None
- E. Company Profits Paid as Ordinary Dividends - No Significant Changes
- F. Surplus Restrictions - No Significant Changes
- G. Surplus Advances - No Significant Changes
- H. Stock Held for Special Purposes - No Significant Changes
- I. Changes in Special Surplus Funds - No Significant Changes
- J. Unassigned Funds (Surplus) - No Significant Changes
- K. Company-Issued Surplus Debentures or Similar Obligations - None
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - No Significant Changes
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - No Significant Changes

14. Liabilities, Contingencies and Assessments - No Significant Changes

15. Leases - No Significant Changes

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - No Significant Changes

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

- A. Transfers of Receivables Reported as Sales - No Significant Changes
- 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 - No Significant Changes

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - No Significant Changes

20. Fair Value Measurements

A. Fair Value Measurement

The Company follows SSAP No. 100, Fair Value Measurements (SSAP No. 100), for the Company's financial assets and liabilities that are measured at fair value.

The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy that prioritizes the inputs to valuation techniques used to measure fair value into three broad levels. The hierarchy gives the highest priority to fair values determined using unadjusted quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to fair values determined using unobservable inputs (Level 3). An asset's or liability's classification is determined based on the lowest level input that is significant to its measurement.

For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level3). The levels of the fair value hierarchy are as follows:

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- Level 1: Inputs are unadjusted, quoted prices for identical assets or liabilities in active markets at the measurement date.
- Level 2: Inputs are other than quoted prices included in level 1 that are observable for the asset or liability through corroboration with market data at the measurement date.
- Level 3: Inputs are unobservable and reflect management's best estimate of what market participants would use in pricing the asset or liability at the measurement date.

Fair value of actively traded fixed-income and equity securities is based on quoted market prices. Fair value of inactive traded fixed-income securities is based on quoted market prices of identical or similar securities based on observable inputs like interest rates using a market valuation approach is generally classified as Level 2. Investments measured based on the practical expedient being net asset value (NAV), based on the NAV of the fund as provided for in the audited financial statements and other fund reporting, are generally classified as Level 3.

(1) Fair value at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stock - Mutual Funds	\$ 2,686,651	\$	\$	\$	\$ 2,686,651
Cash Equivalents - MM Mutual Funds	981,000				981,000
Total assets at fair value/NAV	<u>\$ 3,667,651</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 3,667,651</u>
b. Liabilities at fair value					
Total liabilities at fair value	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(2) Fair value measurements in Level 3 of the fair value hierarchy - None

(3) The Company's policy for determining when transfers between levels are recognized is determined at the end of the reporting period.

(4) Inputs and techniques used for Level 2 and Level 3 fair values - None

(5) Derivatives - None

B. Other Fair Value Disclosures - None

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 106,622,416	\$ 116,835,592	\$ 8,783,304	\$ 97,839,112	\$	\$	\$
Common Stock	21,599,960	21,599,960	981,000		20,618,960		
Cash Equivalents	2,686,651	2,686,651	2,686,651				

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV - None

21. Other Items - No Significant Changes

22. Events Subsequent

Type I. – Recognized Subsequent Events

None

Type II. – Nonrecognized Subsequent Events

None

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - No Significant Changes

B. Method Used to Record - No Significant Changes

C. Amount and Percent of Net Retrospective Premiums - No Significant Changes

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - No Significant Changes

E. Risk-Sharing Provisions of the Affordable Care Act (ACA) - None

25. Change in Incurred Claims and Claim Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Claim and Claim Adjustment Expenses Attributable to Insured Events of Prior Years

Reserves for claims and claim adjustment expenses as of December 31, 2023 were \$112,871,909. As of June 30, 2024, \$105,970,552 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$6,980,623 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$79,266 unfavorable prior-year development since December 31, 2023 to June 30, 2024. The change is 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.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Claims and Claim Adjustment Expenses - None

26. Intercompany Pooling Arrangements - No Significant Changes

27. Structured Settlements - No Significant Changes

Notes to the Financial Statements

- 28. **Health Care Receivables** - No Significant Changes
- 29. **Participating Policies** - No Significant Changes
- 30. **Premium Deficiency Reserves** - No Significant Changes
- 31. **Anticipated Salvage and Subrogation** - No Significant Changes

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?..... NO
- 1.2 If yes, has the report been filed with the domiciliary state?..... 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?..... NO
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?..... YES
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
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Added: Provider's Choice, LLC, Medicare Partners MSSP II, LLC, Medicare Partners MSSP III, LLC, Medicare Partners MSSP IV, LLC, Medicare Partners MSSP V, LLC, Lumeris MSSP ACO, LLC.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... 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?..... 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?..... NO
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). 06/20/2023
- 6.4 By what department or departments?
Missouri Department of Insurance Financial Institutions and Professional Regulation.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?..... N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?..... 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?..... 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?..... 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 affiliates primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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
 - (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?..... 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?..... 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?..... NO
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$

GENERAL INTERROGATORIES
PART 1 - COMMON 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.) 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: \$

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? YES

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock		
14.23 Common Stock	11,731,467	20,618,960
14.24 Short-Term Investments		
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)	11,731,467	20,618,960
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? NO

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? NO
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 \$

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

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

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

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

1	2
Name of Custodian(s)	Custodian Address
BMO Harris Private Bank	13205 Manchester Road, St. Louis, MO 63131

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	2	3
Name(s)	Location(s)	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? NO

17.4 If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
BMO Harris Private Bank	U
AAM Insurance Investment Management	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

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

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
160344	BMO Harris Private Bank	I76JA5DDIWUWCSTTXS58	OCC	NO
109875	AAM Insurance Investment management	none	SEC	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?YES.....
- 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?.....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.
 - 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?.....NO.....
- 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?.....NO.....

GENERAL INTERROGATORIES

PART 2 – HEALTH

1.	Operating Percentages:	
1.1	A&H loss percent.....	91.703 %
1.2	A&H cost containment percent.....	3.290 %
1.3	A&H expense percent excluding cost containment expenses.....	11.151 %
2.1	Do you act as a custodian for health savings accounts?.....	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?.....	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.....
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?.....	NO.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Accident & Health - Non-Affiliates									
93572	43-1235868	01/01/2024	RGA Reinsurance Company	MO	SSL/I	MR	Authorized		

SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		Direct Business Only									
		1	2	3	4	5	6	7	8	9	10
States, Etc.		Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1.	Alabama	AL	N								
2.	Alaska	AK	N								
3.	Arizona	AZ	N								
4.	Arkansas	AR	L	416,702						416,702	
5.	California	CA	N								
6.	Colorado	CO	N								
7.	Connecticut	CT	N								
8.	Delaware	DE	N								
9.	District of Columbia	DC	N								
10.	Florida	FL	N								
11.	Georgia	GA	N								
12.	Hawaii	HI	N								
13.	Idaho	ID	N								
14.	Illinois	IL	L	84,944,248						84,944,248	
15.	Indiana	IN	L	363,163						363,163	
16.	Iowa	IA	N								
17.	Kansas	KS	N								
18.	Kentucky	KY	L	2,378,742						2,378,742	
19.	Louisiana	LA	N								
20.	Maine	ME	N								
21.	Maryland	MD	N								
22.	Massachusetts	MA	N								
23.	Michigan	MI	N								
24.	Minnesota	MN	N								
25.	Mississippi	MS	N								
26.	Missouri	MO	L	320,042,485						320,042,485	
27.	Montana	MT	N								
28.	Nebraska	NE	N								
29.	Nevada	NV	N								
30.	New Hampshire	NH	N								
31.	New Jersey	NJ	N								
32.	New Mexico	NM	N								
33.	New York	NY	N								
34.	North Carolina	NC	N								
35.	North Dakota	ND	N								
36.	Ohio	OH	N								
37.	Oklahoma	OK	N								
38.	Oregon	OR	N								
39.	Pennsylvania	PA	N								
40.	Rhode Island	RI	N								
41.	South Carolina	SC	N								
42.	South Dakota	SD	N								
43.	Tennessee	TN	N								
44.	Texas	TX	L								
45.	Utah	UT	N								
46.	Vermont	VT	N								
47.	Virginia	VA	N								
48.	Washington	WA	L								
49.	West Virginia	WV	N								
50.	Wisconsin	WI	N								
51.	Wyoming	WY	N								
52.	American Samoa	AS	N								
53.	Guam	GU	N								
54.	Puerto Rico	PR	N								
55.	U.S. Virgin Islands	VI	N								
56.	Northern Mariana Islands	MP	N								
57.	Canada	CAN	N								
58.	Aggregate Other Alien	OT	XXX								
59.	Subtotal	XXX		408,145,340						408,145,340	
60.	Reporting entity contributions for employee benefits plans	XXX									
61.	Total (Direct Business)	XXX		408,145,340						408,145,340	
Details of Write-Ins											
58001.		XXX									
58002.		XXX									
58003.		XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX									
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX									

(a) Active Status Counts

- 1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 7
- 2. R – Registered – Non-domiciled RRGs 4. Q – Qualified - Qualified or accredited reinsurer 50
- 3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state 5. N – None of the above - Not allowed to write business in the state

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

PART 1 - ORGANIZATIONAL CHART

Entity Name		FEIN	State of Domicile	NAIC #
Lumeris Group Holdings Corporation		26-1245470	DE	
	Lumeris Holdings, LLC	80-0968618	DE	
	Lumeris Solutions Company, LLC	43-1861242	DE	
	Forecast Health	47-2472489	NC	
	Lumeris Health Outcomes MO, LLC	26-3628710	MO	
	LHO of Florida, LLC	82-3463296	FL	
	Lumeris ARO, LLC	88-1789122	DE	
	Lumeris ARO St. Louis, LLC	88-1764234	DE	
	Lumeris ARO Arkansas, LLC	92-3102119	DE	
	Lumeris ARO Colorado, LLC	93-3879347	CO	
	Lumeris ARO NY IPA, LLC	99-0904611	NY	
	Lumeris ARO Illinois, LLC	93-3633636	IL	
	Lumeris ARO Ohio, LLC	93-1400012	DE	
	Lumeris ARO New Jersey, LLC	93-2085084	NJ	
	Lumeris ARO Oklahoma, LLC	93-1435438	DE	
	Lumeris ARO Louisiana, LLC	93-1451710	DE	
	Provider's Choice LLC	99-2822679	MO	
	Medicare Partners MSSP II, LLC	99-3260508	DE	
	Medicare Partners MSSP III, LLC	99-3266090	DE	
	Medicare Partners MSSP IV, LLC	99-3288876	DE	
	Medicare Partners MSSP V, LLC	99-3374021	DE	
	Essence Plan Holdings, LLC	84-3677241	DE	
	Esse Health ACO, LLC (49%)	84-5172897	MO	
	Rancho Health Management, LLC (49%)	87-1943889	CA	
	Lumeris MSSP ACO, LLC	99-2894234	DE	
	Essence Healthcare of California, Inc.	46-4071746	CA	
	Essence Healthcare, Inc.	20-8185682	MO	11699
	Essence Healthcare of Georgia, Inc.	86-3230767	GA	17058
	Essence Healthcare of Ohio, Inc.	30-1295719	OH	17275
	Essence Healthcare PPO, Inc.	88-0718243	MO	17254

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)	*
4597	Lumeris Grp		26-3628710				Lumeris Healthcare Outcomes, LLC	MO	NIA	Lumeris Holdings LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		43-1861242				Lumeris Solutions Company, LLC	DE	NIA	Lumeris Holdings LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		80-0968618				Lumeris Holdings, LLC	DE	NIA	Lumeris Group Holdings Corporation	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		26-1245470				Lumeris Group Holdings Corporation	DE	UDP	JDLinx, LLC	Ownership	55.600	JDLinx, LLC	NO	
4597	Lumeris Grp	11699	20-8185682				Essence Healthcare, Inc.	MO	RE	Lumeris Group Holdings Corporation	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		47-2472489				Forecast Health Inc.	NC	NIA	Lumeris Solutions Company, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		82-3463296				LHO of Florida, LLC	FL	NIA	Lumeris Health Outcomes MO, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		84-3677241				Essence Plan Holdings, LLC	DE	NIA	Lumeris Group Holdings Corporation	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp	17058	86-3230767				Essence Healthcare of Georgia, Inc	GA	DS	Essence Healthcare, Inc.	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		84-5172897				Esse Health ACO, LLC	MO	NIA	Essence Plan Holdings, LLC	Ownership	49.000	JDLinx, LLC	NO	
4597	Lumeris Grp		87-1943889				Rancho Health Management, LLC	CA	NIA	Essence Plan Holdings, LLC	Ownership	49.000	JDLinx, LLC	NO	
4597	Lumeris Grp		99-2894234				Lumeris MSSP ACO, LLC	DE	NIA	Essence Plan Holdings, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		46-4071746				Essence Healthcare of California, Inc.	CA	NIA	Essence Plan Holdings, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp	17254	88-0718243				Essence Healthcare PPO, Inc.	MO	DS	Essence Healthcare, Inc.	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp	17275	30-1295719				Essence Healthcare of Ohio, Inc.	OH	DS	Essence Healthcare, Inc.	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		88-1789122				Lumeris ARO, LLC	DE	NIA	Lumeris Holdings LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		88-1764234				Lumeris ARO St. Louis, LLC	DE	NIA	Lumeris ARO, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		92-3102119				Lumeris ARO Arkansas, LLC	DE	NIA	Lumeris ARO, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		93-1400012				Lumeris ARO Ohio, LLC	DE	NIA	Lumeris ARO, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		93-1451710				Lumeris ARO Louisiana, LLC	DE	NIA	Lumeris ARO, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		93-1435438				Lumeris ARO Oklahoma, LLC	DE	NIA	Lumeris ARO, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		93-2085084				Lumeris ARO New Jersey, LLC	NJ	NIA	Lumeris ARO, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		98-0904611				Lumeris ARO NY IPA, LLC	NY	NIA	Lumeris ARO, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		93-3633636				Lumeris ARO Illinois, LLC	IL	NIA	Lumeris ARO, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		93-3879347				Lumeris ARO Colorado, LLC	CO	NIA	Lumeris ARO, LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		99-2822679				Provider's Choice, LLC	MO	NIA	Lumeris Holdings LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		99-3260508				Medicare Partners MSSP II, LLC	DE	NIA	Lumeris Holdings LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		99-3266090				Medicare Partners MSSP III, LLC	DE	NIA	Lumeris Holdings LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		99-3288876				Medicare Partners MSSP IV, LLC	DE	NIA	Lumeris Holdings LLC	Ownership	100.000	JDLinx, LLC	NO	
4597	Lumeris Grp		99-3374021				Medicare Partners MSSP V, LLC	DE	NIA	Lumeris Holdings LLC	Ownership	100.000	JDLinx, LLC	NO	

Quarterly Statement as of June 30, 2024 of the Essence Healthcare, Inc.

Asterisk	Explanation
.....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?.....	No.....

August Filing

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

EXPLANATION:

- 1.
- 2.

BARCODES:

1. 
1 1 6 9 9 2 0 2 4 3 6 5 0 0 0 0 2

2.

OVERFLOW PAGE FOR WRITE-INS

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	160,842,458	157,824,165
2. Cost of bonds and stocks acquired.....	22,396,011	32,619,577
3. Accrual of discount.....	99,254	205,563
4. Unrealized valuation increase / (decrease).....	(7,418,087)	(8,546,922)
5. Total gain (loss) on disposals.....	(313,524)	(184,166)
6. Deduct consideration for bonds and stocks disposed of.....	36,993,781	20,713,538
7. Deduct amortization of premium.....	176,779	362,221
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	138,435,552	160,842,458
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	138,435,552	160,842,458

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)	118,228,564	983,399	27,838,209	720,797	118,228,564	92,094,551		119,725,874
2. NAIC 2 (a)	27,798,244	699,194	3,469,283	(759,169)	27,798,244	24,268,986		27,927,018
3. NAIC 3 (a)	473,405			(1,350)	473,405	472,055		477,100
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	146,500,213	1,682,593	31,307,492	(39,722)	146,500,213	116,835,592		148,129,992
Preferred Stock								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	146,500,213	1,682,593	31,307,492	(39,722)	146,500,213	116,835,592		148,129,992

(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 \$...; 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 Total		XXX			

NONE

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		1,647,106
2. Cost of short-term investments acquired		3,337,518
3. Accrual of discount		94,169
4. Unrealized valuation increase / (decrease)		
5. Total gain (loss) on disposals		(9,970)
6. Deduct consideration received on disposals		5,068,823
7. Deduct amortization of premium		
8. Total foreign exchange change in book / adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

NONE

(SI-05) Schedule DB - Part C - Section 1

NONE

(SI-06) Schedule DB - Part C - Section 2

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	9,074,028	5,928,953
2. Cost of cash equivalents acquired.....	351,943,554	880,988,676
3. Accrual of discount.....		15,578
4. Unrealized valuation increase / (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	358,330,930	877,859,179
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,686,651	9,074,028
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,686,651	9,074,028

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

(E-03) Schedule BA - Part 2

NONE

(E-03) Schedule BA - Part 3

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
912828-2R-0	UNITED STATES TREASURY		04/03/2024	Unknown	XXX	1,024	110,000	326	1.A
0109999999 - Bonds: U.S. Governments						1,024	110,000	326	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
040555-DH-4	ARIZONA PUBLIC SERVICE CO		05/06/2024	Various	XXX	699,194	700,000		2.A FE
29364W-BM-9	ENTERGY LOUISIANA LLC		04/22/2024	CHASE	XXX	488,005	500,000	3,418	1.F FE
74977R-DT-8	COOPERATIEVE RABOBANK UA	C	04/17/2024	MORGAN STANLEY DW INC/ALGO/SOFT	XXX	494,370	500,000	3,329	1.G FE
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						1,681,569	1,700,000	6,747	XXX
2509999997 - Subtotals - Bonds - Part 3						1,682,593	1,810,000	7,073	XXX
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 - Subtotals - Bonds						1,682,593	1,810,000	7,073	XXX
6009999999 - Totals						1,682,593	XXX	7,073	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP 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	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
Bonds: U.S. Governments																							
38378T-AL-4	GNR 2013-071 LA - CMO/RMBS		06/01/2024	Paydown	XXX	1,405	1,405	1,434	1,434		(1)		(1)		1,432		(27)	(27)	17	10/20/2042	1.A		
38379U-F7-6	GNR 16-105 VA - CMBS		06/01/2024	Paydown	XXX	18,630	18,630	18,642	18,628		(1)		(1)		18,627		3	3	155	05/16/2031	1.A		
38379U-VC-7	GNR 2016-087 A - CMBS		06/01/2024	Paydown	XXX	3,803	3,803	3,868	3,822		(2)		(2)		3,819		(16)	(16)	35	09/16/2052	1.A		
38380B-4G-7	GNR 2016-160 AV - CMO/RMBS		06/01/2024	Paydown	XXX	16,661	16,661	16,895	16,759		(5)		(5)		16,754		(93)	(93)	211	10/20/2031	1.A		
38381E-UB-2	GNR 2022-013 AE - CMBS		06/01/2024	Paydown	XXX	5,953	5,953	5,857	5,886		3		3		5,889		64	64	37	09/16/2054	1.A		
912828-G3-8	UNITED STATES TREASURY		06/07/2024	Sterne Agee & Leach Inc BANC OF AMERICA SECURITIES	XXX	986,872	1,000,000	1,048,910	1,005,523		(2,791)		(2,791)		1,002,732		(15,861)	(15,861)	12,840	11/15/2024	1.A		
912828-M5-6	UNITED STATES TREASURY		06/07/2024	BMO CAPITAL MARKETS	XXX	961,911	1,000,000	966,878	980,381		4,520		4,520		984,901		(22,990)	(22,990)	12,840	11/15/2025	1.A		
91282C-AB-7	UNITED STATES TREASURY		06/10/2024	BMO CAPITAL MARKETS	XXX	1,362,134	1,500,000	1,362,134	1,428,068		19,836		19,836		1,447,904		(85,770)	(85,770)	61,467	07/31/2025	1.A		
0109999999 - Bonds: U.S. Governments						3,357,369	3,546,452	3,424,619	3,460,500		21,559		21,559		3,482,059		(124,690)	(124,690)	87,602	XXX	XXX		
Bonds: U.S. States, Territories and Possessions																							
68607L-XQ-5	OREGON		06/01/2024	Paydown	XXX	42,409	42,409	50,064	45,515		(357)		(357)		45,158		(2,749)	(2,749)	1,249	06/01/2027	1.B FE		
882723-7P-8	TEXAS ST		05/23/2024	RAYMOND JAMES/ FI	XXX	1,069,244	1,100,000	1,100,000	1,100,000						1,100,000		(30,756)	(30,756)	22,094	10/01/2025	1.A FE		
0509999999 - Bonds: U.S. States, Territories and Possessions						1,111,653	1,142,409	1,150,064	1,145,515		(357)		(357)		1,145,158		(33,505)	(33,505)	23,344	XXX	XXX		
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																							
358776-X3-1	FRISCO TEX		06/10/2024	STIFEL NICOLAUS & CO.	XXX	304,086	300,000	303,102	303,083		(107)		(107)		302,976				1,110	1,110	12,950	02/15/2033	1.A FE
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						304,086	300,000	303,102	303,083		(107)		(107)		302,976				1,110	1,110	12,950	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																							
3128MM-T9-4	FH G18575 - RMBS		06/01/2024	Paydown	XXX	9,755	9,755	10,045	9,961		(10)		(10)		9,951		(196)	(196)	123	11/01/2030	1.A		
31306X-QQ-9	FH J20463 - RMBS		06/01/2024	Paydown	XXX	5,343	5,343	5,535	5,426		(7)		(7)		5,419		(76)	(76)	56	09/01/2027	1.A		
3132D5-6B-3	FH SB8066 - RMBS		06/01/2024	Paydown	XXX	11,342	11,342	11,624	11,617		(10)		(10)		11,607		(265)	(265)	73	08/01/2035	1.A		
3132D5-6C-1	FH SB8067 - RMBS		06/01/2024	Paydown	XXX	16,093	16,093	16,553	16,546		(16)		(16)		16,530		(437)	(437)	100	09/01/2035	1.A		
3132D5-6U-1	FH SB8083 - RMBS		06/01/2024	Paydown	XXX	19,486	19,486	20,056	19,983		(17)		(17)		19,967		(480)	(480)	123	01/01/2036	1.A		
3132DP-BM-9	FH SD1844 - RMBS		06/10/2024	Various	XXX	1,488,270	1,750,262	1,508,781	1,508,781		532		532		1,509,312		(21,042)	(21,042)	14,415	06/01/2052	1.A		
3132DV-7B-5	FH SD8090 - RMBS		06/01/2024	Paydown	XXX	10,648	10,648	11,026	11,055		(5)		(5)		11,050		(402)	(402)	89	09/01/2050	1.A		
3132DW-ET-6	FH SD8246 - RMBS		05/23/2024	Various	XXX	516,120	536,331	494,933	495,104		648		648		495,751		20,368	20,368	13,997	09/01/2052	1.A		
3133KN-D8-3	FH RA6427 - RMBS		06/01/2024	Paydown	XXX	4,833	4,833	4,248	4,274		7		7		4,281		552	552	59	12/01/2051	1.A		
3136AH-6A-3	FNR 2014-5 LB - CMO/RMBS		05/28/2024	Paydown	XXX	163	163	164	162						162				1	07/25/2043	1.A		
3136AK-3W-1	FNR 2014-64 BH - CMO/RMBS		06/01/2024	Paydown	XXX	539	539	544	539						539				7	03/25/2044	1.A		
3136AK-4D-2	FNR 2014-64 LV - CMO/RMBS		06/01/2024	Paydown	XXX	6,050	6,050	6,366	6,149		(8)		(8)		6,140		(90)	(90)	76	11/25/2027	1.A		
3136AL-7C-9	FNR 2014-91 PG - CMO/RMBS		06/01/2024	Paydown	XXX	23,466	23,466	24,662	23,525		12		12		23,536		(70)	(70)	288	01/25/2042	1.A		
3136AL-PK-1	FNR 2014-77 MV - CMO/RMBS		06/01/2024	Paydown	XXX	8,904	8,904	9,245	8,947		(8)		(8)		8,939		(35)	(35)	111	10/25/2029	1.A		
3136AP-EE-8	FNR 2015-47 GA - CMO/RMBS		06/01/2024	Paydown	XXX	1,716	1,716	1,731	1,723		2		2		1,724		(8)	(8)	19	06/25/2044	1.A		
3136AQ-7G-9	FNR 2016-10 LD - CMO/RMBS		06/01/2024	Paydown	XXX	13,822	13,822	14,415	13,989						13,989		(167)	(167)	158	10/25/2043	1.A		
3136AQ-K8-2	FNR 2015-94 LD - CMO/RMBS		06/01/2024	Paydown	XXX	4,496	4,496	4,696	4,535		5		5		4,540		(44)	(44)	60	08/25/2043	1.A		
3136AR-TE-8	FNA 2016-M03 A2 - CMBS		06/01/2024	Paydown	XXX	29,514	29,514	29,808	29,558		(10)		(10)		29,547		(33)	(33)	270	02/25/2026	1.A		
3136AY-6S-7	FNA 2017-M15 AV2 - CMBS		06/01/2024	Paydown	XXX	89,447	89,447	92,423	90,230		(369)		(369)		89,861		(414)	(414)	980	11/25/2024	1.A		
3136BB-GK-2	FNR 2020-054 VC - CMO/RMBS		06/01/2024	Paydown	XXX	20,876	20,876	21,789	21,515		(23)		(23)		21,492		(616)	(616)	174	02/25/2032	1.A		
3137AY-YA-3	FHR 4170 PE - CMO/RMBS		06/01/2024	Paydown	XXX	6,178	6,178	6,259	6,220		(2)		(2)		6,219		(40)	(40)	58	01/15/2033	1.A		
3137B6-AY-7	FHR 4272 DC - CMO/RMBS		06/01/2024	Paydown	XXX	884	884	889	887		4		4		890		(6)	(6)	10	04/15/2043	1.A		
3137BF-E9-8	FHMS K-041 A2 - CMBS		06/01/2024	Paydown	XXX	23,272	23,272	23,083	23,174		24		24		23,198		74	74	335	10/25/2024	1.A		
3137BF-XT-3	FHMS K-042 A2 - CMBS		06/01/2024	Paydown	XXX	5,019	5,019	4,910	4,970		19		19		4,989		30	30	67	12/25/2024	1.A		
3137BP-P2-9	FHR 4579 BA - CMO/RMBS		06/01/2024	Paydown	XXX	4,998	4,998	5,158	5,035		(2)		(2)		5,033		(34)	(34)	63	01/15/2043	1.A		
3137BS-6F-5	FHMS K-S07 A2 - CMBS		06/07/2024	MIZUHO INTERNATIONAL PLC BANC OF AMERICA SECURITIES	XXX	483,125	500,000	485,625	491,303		1,962		1,962		493,265		(10,140)	(10,140)	7,255	09/25/2025	1.A		
3137HA-D5-2	FHMS K-PLB2 A - CMBS		05/23/2024	LLC	XXX	1,480,331	1,500,000	1,448,438	1,448,912		1,549		1,549		1,450,461		29,870	29,870	38,378	06/25/2033	1.A		
3138AW-3K-7	FN AJ5301 - RMBS		06/01/2024	Paydown	XXX	5,355	5,355	5,774	5,875		(9)		(9)		5,866		(511)	(511)	87	11/01/2041	1.A		
3138WA-VT-1	FN AS1525 - RMBS		06/01/2024	Paydown	XXX	8,915	8,915	9,169	9,057		(10)		(10)		9,047		(132)	(132)	114	01/01/2029	1.A		
3138WE-RN-1	FN AS4992 - RMBS		06/01/2024	Paydown	XXX	2,248	2,248	2,330	2,357		(2)		(2)		2,355		(107)	(107)	36	05/01/2045	1.A		
3138WE-U6-4	FN AS5104 - RMBS		06/01/2024	Paydown	XXX	4,727	4,727	4,847	4,883		(3)		(3)		4,880		(153)	(153)	73	06/01/2045	1.A		
3138WH-KE-1	FN AS7492 - RMBS		06/01/2024	Paydown	XXX	320	320	334	353		(1)		(1)		352		(33)	(33)	5	07/01/2046	1.A		
3140X9-S6-3	FN FM5940 - RMBS		06/01/2024	Paydown	XXX	19,180	19,180	19,879	19,827		(6)		(6)		19,822		(642)	(642)	153	02/01/2051	1.A		
3140XL-LY-2	FN FS4842 - RMBS		06/10/2024	Various	XXX	692,670	701,436	706,039	705,884		(110)		(110)		705,774		(13,104)	(13,104)	20,240	06/01/2053	1.A		
31418C-S5-4	FN MA3239 - RMBS		06/01/2024	Paydown	XXX	1,541	1,541	1,602	1,689		(2)		(2)		1,686		(145)	(145)	25	01/01/2048	1.A		
31418D-SL-7	FN MA4122 - RMBS		06/01/2024	Paydown	XXX	17,680	17,680	18,100	18,069		(14)		(14)		18,055		(375)	(375)	112	09/01/2035	1.A		

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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 Designation Modifier and SVO Administrative Symbol
31418D-SM-5	FN MA4123 - RMBS		06/01/2024	Paydown	XXX	15,790	15,790	16,461	16,499		(24)		(24)		16,475		(686)	(686)	133	09/01/2035	1.A
31418D-W4-0	FN MA4266 - RMBS		06/01/2024	Paydown	XXX	15,505	15,505	15,822	15,783		(7)		(7)		15,776		(271)	(271)	98	02/01/2041	1.A
31418E-L7-3	FN MA4849 - RMBS		06/10/2024	Various	XXX	979,971	1,003,849	976,871	977,252		649		649		977,900		2,071	2,071	23,671	11/01/2037	1.A
31418E-WK-2	FN MA5149 - RMBS		06/01/2024	Various	XXX	593,591	593,591	586,078	586,037		48		48		586,085		7,506	7,506	15,985	09/01/2038	1.A
54627R-AL-4	LASGOV 22A A1 - ABS		02/01/2024	Paydown	XXX															02/01/2029	1.A FE
88213A-FZ-3	BOARD OF REGENTS TEXAS A & M UNIVERSITY		05/15/2024	Maturity @ 100.00	XXX	705,000	705,000	705,000	705,000						705,000				7,254	05/15/2024	1.A 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						7,347,183	7,698,575	7,331,308	5,823,903		4,785		4,785		7,337,468		9,715	9,715	145,330	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
00287Y-CX-5	ABBVIE INC		06/07/2024	MILLENNIUM ADVISORS LLC, CHARLOTTE	XXX	295,974	300,000	299,448	299,916		30		30		299,946		(3,972)	(3,972)	8,392	03/15/2025	1.G FE
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A		04/01/2024	Paydown	XXX	16,343	16,343	17,724	17,318		(42)		(42)		17,276		(933)	(933)	429	10/01/2030	1.E FE
02582J-JT-8	AMXCA 2022-2 A - ABS		06/07/2024	MITSUBISHI	XXX	1,471,465	1,500,000	1,499,668	1,499,840		50		50		1,499,890		(28,426)	(28,426)	24,719	05/17/2027	1.A FE
040555-DH-4	ARIZONA PUBLIC SERVICE CO		06/10/2024	CHASE	XXX	697,788	700,000	699,194			(17)		(17)		699,177		(1,389)	(1,389)	3,547	08/15/2034	2.A FE
05583J-AG-7	BPCE SA	C	06/07/2024	MORGAN STANLEY DW INC/ALGO/SOFT	XXX	244,848	250,000	248,505	249,676		138		138		249,814		(4,966)	(4,966)	5,377	01/14/2025	2.A FE
064159-6E-1	BANK OF NOVA SCOTIA		06/07/2024	GOLDMAN	XXX	397,248	400,000	399,644	399,929		54		54		399,983		(2,735)	(2,735)	2,239	07/31/2024	1.F FE
06540L-AW-7	BANK 2021-BNK37 A1 - CMBS		06/01/2024	Paydown	XXX	48,191	48,191	48,191	48,181		(1)		(1)		48,179		12	12	238	11/18/2064	1.A
06540X-BC-4	BANK 2019-BNK22 A1 - CMBS		06/01/2024	Paydown	XXX	56,790	56,790	56,789	56,752		(3)		(3)		56,749		41	41	492	11/17/2062	1.A
12572Q-AG-0	CME GROUP INC		06/07/2024	GOLDMAN	XXX	981,400	1,000,000	1,004,310	1,000,614		(281)		(281)		1,000,333		(18,933)	(18,933)	22,083	03/15/2025	1.D FE
12592K-BC-7	COMM 2014-UBS5 A4 - CMBS		06/01/2024	Paydown	XXX	134,251	134,251	145,563	136,779		(1,606)		(1,606)		135,173		(922)	(922)	2,576	09/12/2047	1.A
142921-AD-7	CARMX 2032-2 A3 - ABS		06/07/2024	US BANCORP INVESTMENTS INC.	XXX	372,656	375,000	374,960	374,969		6		6		374,975		(2,319)	(2,319)	9,206	01/18/2028	1.A FE
14316N-AC-3	CARMX 2021-1 A3 - ABS		06/15/2024	Paydown	XXX	60,795	60,795	60,783	60,793		1		1		60,794		1	1	86	12/15/2025	1.A FE
15200W-AC-9	CNP IV A3 - ABS		04/15/2024	Paydown	XXX	117,622	117,622	123,448	118,245		(138)		(138)		118,106		(484)	(484)	1,781	10/15/2025	1.A FE
161571-HS-6	CHAIT 2022-1 A - ABS		06/07/2024	CHASE	XXX	1,006,902	1,025,000	1,008,504	1,013,352		2,924		2,924		1,016,277		(9,374)	(9,374)	19,781	09/15/2027	1.A FE
210717-AB-0	CMRS 2014A A2 - ABS		05/01/2024	Paydown	XXX	68,244	68,244	70,185	68,484		(55)		(55)		68,429		(185)	(185)	1,011	11/01/2025	1.A FE
23291Y-AC-9	DLLAA 2021-1 A3 - ABS		06/17/2024	Paydown	XXX	89,995	89,995	89,982	89,993		1		1		89,994		2	2	252	04/17/2026	1.A FE
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		06/10/2024	Paydown	XXX	10,763	10,763	10,783	10,777		(1)		(1)		10,776		(13)	(13)	108	12/10/2029	1.E FE
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP		06/07/2024	MORGAN STANLEY DW INC/ALGO/SOFT	XXX	290,713	290,000	328,103	298,774		(2,455)		(2,455)		296,319		(5,606)	(5,606)	11,122	10/15/2025	2.A FE
29364W-BM-9	ENTERGY LOUISIANA LLC		06/10/2024	HSBC SECURITIES INC.	XXX	494,807	500,000	488,005			134		134		488,139		6,668	6,668	7,073	03/15/2034	1.F FE
30303M-8M-7	META PLATFORMS INC		05/23/2024	DAIN RAUSCHER	XXX	745,155	750,000	753,201	752,949		(168)		(168)		752,780		(7,625)	(7,625)	19,300	05/15/2030	1.D FE
44891A-CY-1	HYUNDAI CAPITAL AMERICA		06/10/2024	GOLDMAN	XXX	462,508	465,000	464,801			8		8		464,809		(2,301)	(2,301)	5,667	03/19/2029	2.A FE
46849L-TK-7	JACKSON NATIONAL LIFE GLOBAL FUNDING		06/21/2024	Maturity @ 100.00	XXX	770,000	770,000	768,499	769,850		150		150		770,000				10,203	06/21/2024	1.F FE
477143-AH-4	JBLU AA - ABS		05/15/2024	Paydown	XXX	14,631	14,631	14,935	14,753		(5)		(5)		14,749		(117)	(117)	201	11/15/2033	1.G FE
49177J-AH-5	KENVUE INC		05/23/2024	HSBC SECURITIES INC.	XXX	599,508	600,000	598,667	598,804		79		79		598,883		625	625	20,500	03/22/2030	1.F FE
50117E-AB-0	KCOT 2022-1 A2 - ABS		04/15/2024	Paydown	XXX	7,223	7,223	7,222	7,223						7,223				56	04/15/2025	1.A FE
59217G-FC-8	METROPOLITAN LIFE GLOBAL FUNDING I		06/07/2024	MORGAN STANLEY DW INC/ALGO/SOFT	XXX	423,649	430,000	429,832	429,905		25		25		429,930		(6,281)	(6,281)	13,787	08/25/2025	1.D FE
59523U-AV-9	MID-AMERICA APARTMENTS LP		06/10/2024	MILLENNIUM ADVISORS LLC, CHARLOTTE	XXX	464,030	480,000	475,291			193		193		475,484		(11,454)	(11,454)	10,067	03/15/2034	1.G FE
61763X-AE-6	MSBAM 2014-C18 A4 - CMBS		06/01/2024	Paydown	XXX	411,049	411,049	447,241	418,104		(4,323)		(4,323)		413,781		(2,732)	(2,732)	7,001	10/18/2047	1.A
665859-AW-4	NORTHERN TRUST CORP		06/10/2024	MARKETAXESS	XXX	827,186	850,000	848,623	849,046		119		119		849,165		(21,979)	(21,979)	19,928	05/10/2027	1.F FE
74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING		04/15/2024	Maturity @ 100.00	XXX	625,000	625,000	625,000	625,000						625,000				9,700	04/15/2024	1.D FE
74977R-DT-8	COOPERATIVE RABOBANK UA	C	06/10/2024	GOLDMAN	XXX	499,090	500,000	494,370			130		130		494,500		4,590	4,590	7,263	03/05/2030	1.G FE
75458J-AA-5	RAYCSC 2022 A1 - ABS		06/01/2024	Paydown	XXX	45,630	45,630	45,630	45,630						45,630				526	12/01/2032	1.A FE
760759-AQ-3	REPUBLIC SERVICES INC		05/23/2024	MARKETAXESS	XXX	196,456	200,000	202,300	200,345		(145)		(145)		200,200		(3,744)	(3,744)	4,498	03/15/2025	2.A FE
771196-CH-3	ROCHE HOLDINGS INC		05/23/2024	HSBC SECURITIES INC.	XXX	955,460	925,000	925,000	925,000						925,000		30,460	30,460	28,023	11/13/2033	1.C FE
775109-DF-5	ROGERS COMMUNICATIONS INC		06/10/2024	MERRILL LYNCH PROFESSIONAL CLEARING, JC	XXX	674,834	690,000	683,921			162		162		684,084		(9,250)	(9,250)	12,393	02/15/2034	2.C FE
80287U-AC-3	SRT 2022-B A3 - ABS		06/20/2024	Paydown	XXX	239,710	239,710	239,593	239,684		11		11		239,695		15	15	3,301	11/20/2025	1.A FE
89231X-AA-9	TALNT 2019-1 A - ABS		05/28/2024	Paydown	XXX	1,000,000	1,000,000	1,010,156	1,005,166		1,213		1,213		1,006,379		(6,379)	(6,379)	10,667	11/25/2031	1.A FE

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										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.							
89238F-AD-5	TAOT 2022-B A3 - ABS		06/15/2024	Various	XXX	576,783	585,262	585,248	585,257		1		1	585,258		(8,475)	(8,475)	8,089	09/15/2026	1.A FE	
911312-BZ-8	UNITED PARCEL SERVICE INC		06/10/2024	GOLDMAN	XXX	973,437	990,000	989,683	989,714		11		11	989,725		(16,287)	(16,287)	37,269	03/03/2033	1.F FE	
913017-DD-8	RTX CORP		06/10/2024	GOLDMAN	XXX	491,405	500,000	501,438	500,348		(100)		(100)	500,248		(8,843)	(8,843)	16,184	08/16/2025	2.A FE	
92939F-AU-3	WFRBS 2014-C21 A5 - CMBS		06/01/2024	Paydown	XXX	450,472	450,472	495,642	453,130		(2,455)		(2,455)	450,675		(203)	(203)	8,050	08/16/2047	1.A	
92939U-AL-0	WEC ENERGY GROUP INC		06/11/2024	MARKETAXESS	XXX	371,100	375,000	374,501	374,591		42		42	374,633		(3,533)	(3,533)	16,180	01/15/2028	2.A FE	
98163N-AC-0	WOLS 2022-A A3 - ABS		06/17/2024	Paydown	XXX	211,674	211,674	211,645	211,670		3		3	211,672		2	2	2,731	02/18/2025	1.A FE	
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						18,892,786	19,058,645	19,166,227	15,740,560		(6,311)		(6,311)	19,039,831		(147,045)	(147,045)	392,093	XXX	XXX	
2509999997 - Subtotals - Bonds - Part 4						31,013,077	31,746,081	31,375,321	26,473,561		19,568		19,568	31,307,492		(294,415)	(294,415)	661,319	XXX	XXX	
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																					
2509999999 - Subtotals - Bonds						31,013,077	31,746,081	31,375,321	26,473,561		19,568		19,568	31,307,492		(294,415)	(294,415)	661,319	XXX	XXX	
6009999999 - Totals						31,013,077	XXX	31,375,321	26,473,561		19,568		19,568	31,307,492		(294,415)	(294,415)	661,319	XXX	XXX	

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BMO Harris Bank – Chicago, IL					15,791,200	13,450,480	29,194,483	XXX
0199998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories					15,791,200	13,450,480	29,194,483	XXX
0299998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit					15,791,200	13,450,480	29,194,483	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total					15,791,200	13,450,480	29,194,483	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
38141W-26-5	GOLDMAN:FS GOVT ADM		06/28/2024	4.960	XXX	2,334,535		574
60934N-10-4	FEDERATED HRMS GV O INST		06/28/2024	5.170	XXX	352,117		9,191
8309999999 – All Other Money Market Mutual Funds						2,686,651		9,764
8609999999 – Total Cash Equivalents						2,686,651		9,764