

**QUARTERLY STATEMENT
OF THE
Volunteer State Health Plan, Inc.**

**of
Chattanooga
in the state of
Tennessee**

**TO THE
Insurance Department
OF THE STATE OF
Tennessee**

**FOR THE QUARTER ENDED
September 30, 2023**

2023



HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

Volunteer State Health Plan, Inc.

NAIC Group Code 3498 3498 NAIC Company Code 14046 Employer's ID Number 62-1656610
(Current) (Prior)

Organized under the Laws of Tennessee, State of Domicile or Port of Entry TN

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 07/11/1996 Commenced Business 11/01/1996

Statutory Home Office 1 Cameron Hill Circle, Chattanooga, TN, US 37402-0001
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Cameron Hill Circle
(Street and Number)
Chattanooga, TN, US 37402-0001, 423-535-7192
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1 Cameron Hill Circle, Chattanooga, TN, US 37402-0001
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Cameron Hill Circle
(Street and Number)
Chattanooga, TN, US 37402-0001, 423-535-8764
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.bluecare.bcbst.com

Statutory Statement Contact Susan Hatcher McGehee, 423-535-3419
(Name) (Area Code) (Telephone Number)
Susan_McGehee@bcbst.com, 423-535-8331
(E-mail Address) (FAX Number)

OFFICERS

President Casey Lee Dungan Secretary Jill Anne Langston
Treasurer David Paul Criswell Assistant Treasurer Mandy Holland Savage
Assistant Secretary Kristy Leanne White

OTHER

Daniel Lee Gregory, Controller & Chief Accounting Officer Jeffrey Aaron Hocking, Actuary Robert Cyrus Huffman M.D., VP
Julie Joseph M.D., VP, Chief Medical Officer Jason Patrick Lloyd, VP Janice Stanek Maurizio, VP
Cheri Moreland, VP Stephani Jennifer Ryan, VP Patrick Timothy Sullivan, VP, Chief Operating Officer

DIRECTORS OR TRUSTEES

Jason David Hickey, M.D. Chairperson John Francis Giblin Scott Christian Pierce

State of Tennessee SS:
County of Hamilton

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.

Casey Lee Dungan
President

David Paul Criswell
Treasurer

Jill Anne Langston
Secretary

Subscribed and sworn to before me this _____ day of _____

a. Is this an original filing? Yes [X] No []

b. If no,

1. State the amendment number

2. Date filed

3. Number of pages attached

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

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	642,979,169	0	642,979,169	697,549,855
2. Stocks:				
2.1 Preferred stocks	2,725,907	0	2,725,907	1,688,758
2.2 Common stocks	159,896,698	0	159,896,698	152,479,768
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$7,907,536), cash equivalents (\$112,582,812) and short-term investments (\$0)	120,490,348	0	120,490,348	174,724,686
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	199,754	0	199,754	199,750
9. Receivables for securities	1,850,937	0	1,850,937	269,010
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	928,142,813	0	928,142,813	1,026,911,827
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	5,815,154	0	5,815,154	6,052,512
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	33,799,456	0	33,799,456	16,200,010
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$8,516,300) and contracts subject to redetermination (\$0)	8,516,300	0	8,516,300	6,275,833
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	129,463,519	0	129,463,519	105,981,301
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	0	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care (\$11,330,639) and other amounts receivable	24,621,326	13,290,687	11,330,639	2,988,348
25. Aggregate write-ins for other than invested assets	10,266,786	10,266,786	0	1,721,362
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,140,625,354	23,557,473	1,117,067,881	1,166,131,193
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	1,140,625,354	23,557,473	1,117,067,881	1,166,131,193
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaids and Other Miscellaneous	10,266,786	10,266,786	0	1,721,362
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,266,786	10,266,786	0	1,721,362

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$0 reinsurance ceded)	241,387,394	0	241,387,394	245,825,570
2. Accrued medical incentive pool and bonus amounts	105,962	0	105,962	1,046,416
3. Unpaid claims adjustment expenses	5,776,487	0	5,776,487	7,109,485
4. Aggregate health policy reserves, including the liability of \$0 for medical loss ratio rebate per the Public Health Service Act	28,324,581	0	28,324,581	19,287,992
5. Aggregate life policy reserves	0	0	0	0
6. Property/casualty unearned premium reserve	0	0	0	0
7. Aggregate health claim reserves	0	0	0	0
8. Premiums received in advance	58,017,369	0	58,017,369	68,011,735
9. General expenses due or accrued	17,902,099	0	17,902,099	20,750,173
10.1 Current federal and foreign income tax payable and interest thereon (including \$0 on realized gains (losses))	0	0	0	0
10.2 Net deferred tax liability	4,389,638	0	4,389,638	1,797,337
11. Ceded reinsurance premiums payable	0	0	0	0
12. Amounts withheld or retained for the account of others.....	18,219	0	18,219	23,992
13. Remittances and items not allocated	0	0	0	0
14. Borrowed money (including \$0 current) and interest thereon \$0 (including \$0 current)	0	0	0	0
15. Amounts due to parent, subsidiaries and affiliates	12,467,252	0	12,467,252	5,429,493
16. Derivatives	0	0	0	0
17. Payable for securities	1,385,979	0	1,385,979	1,846,603
18. Payable for securities lending	0	0	0	0
19. Funds held under reinsurance treaties (with \$0 authorized reinsurers, \$0 unauthorized reinsurers and \$0 certified reinsurers).....	0	0	0	0
20. Reinsurance in unauthorized and certified (\$0) companies	0	0	0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22. Liability for amounts held under uninsured plans	93,765,714	0	93,765,714	151,812,895
23. Aggregate write-ins for other liabilities (including \$ 43,804,628 current)	43,804,628	0	43,804,628	40,524,566
24. Total liabilities (Lines 1 to 23)	507,345,322	0	507,345,322	563,466,257
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX	10	10
27. Preferred capital stock	XXX	XXX	0	0
28. Gross paid in and contributed surplus	XXX	XXX	155,299,990	155,299,990
29. Surplus notes	XXX	XXX	0	0
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	454,422,559	447,364,936
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$0)	XXX	XXX	0	0
32.2 .....0 shares preferred (value included in Line 27 \$0)	XXX	XXX	0	0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	609,722,559	602,664,936
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,117,067,881	1,166,131,193
DETAILS OF WRITE-INS				
2301. Insured Premium Tax Payable	43,015,826	0	43,015,826	40,015,639
2302. Pending Escheatment to State of TN	788,802	0	788,802	508,927
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	43,804,628	0	43,804,628	40,524,566
2501.	XXX	XXX		
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	0
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	XXX	6,192,794	5,926,049	7,951,458
2. Net premium income (including \$0 non-health premium income).....	XXX	2,516,796,292	2,372,741,784	3,090,742,610
3. Change in unearned premium reserves and reserve for rate credits.....	XXX	(9,036,589)	(12,876,986)	(14,083,489)
4. Fee-for-service (net of \$0 medical expenses)	XXX	0	0	0
5. Risk revenue	XXX	0	0	0
6. Aggregate write-ins for other health care related revenues	XXX	0	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0	0
8. Total revenues (Lines 2 to 7)	XXX	2,507,759,703	2,359,864,798	3,076,659,121
Hospital and Medical:				
9. Hospital/medical benefits	0	1,506,831,759	1,346,086,616	1,772,592,267
10. Other professional services	0	442,431,474	440,220,296	583,212,679
11. Outside referrals	0	0	0	0
12. Emergency room and out-of-area	0	96,101,074	93,302,590	125,671,342
13. Prescription drugs	0	15,884,872	11,604,496	19,525,610
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	879,430	1,650,315	2,477,103
16. Subtotal (Lines 9 to 15)	0	2,062,128,609	1,892,864,313	2,503,479,001
Less:				
17. Net reinsurance recoveries	0	0	0	0
18. Total hospital and medical (Lines 16 minus 17)	0	2,062,128,609	1,892,864,313	2,503,479,001
19. Non-health claims (net)	0	0	0	0
20. Claims adjustment expenses, including \$96,641,309 cost containment expenses	0	139,508,273	135,473,669	180,897,308
21. General administrative expenses	0	220,326,528	200,358,079	265,910,364
22. Increase in reserves for life and accident and health contracts (including \$0 increase in reserves for life only)	0	0	0	0
23. Total underwriting deductions (Lines 18 through 22).....	0	2,421,963,410	2,228,696,061	2,950,286,673
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	85,796,293	131,168,737	126,372,448
25. Net investment income earned	0	31,508,840	17,076,741	25,519,887
26. Net realized capital gains (losses) less capital gains tax of \$0	0	1,522,784	(28,438,779)	(31,369,519)
27. Net investment gains (losses) (Lines 25 plus 26)	0	33,031,624	(11,362,038)	(5,849,632)
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$0) (amount charged off \$0)].....	0	0	0	0
29. Aggregate write-ins for other income or expenses	0	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	118,827,917	119,806,699	120,522,816
31. Federal and foreign income taxes incurred	XXX	23,321,975	27,855,120	25,140,710
32. Net income (loss) (Lines 30 minus 31)	XXX	95,505,942	91,951,579	95,382,106
DETAILS OF WRITE-INS				
0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799. Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.				
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
CAPITAL AND SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year.....	602,664,936	634,634,064	634,634,064
34. Net income or (loss) from Line 32	95,505,942	91,951,579	95,382,106
35. Change in valuation basis of aggregate policy and claim reserves	0	0	0
36. Change in net unrealized capital gains (losses) less capital gains tax of \$ 1,260,385	5,161,511	(42,157,737)	(31,897,011)
37. Change in net unrealized foreign exchange capital gain or (loss)	0	0	0
38. Change in net deferred income tax	(1,331,915)	334,393	(2,257,162)
39. Change in nonadmitted assets	2,222,085	8,356,743	6,802,939
40. Change in unauthorized and certified reinsurance	0	0	0
41. Change in treasury stock	0	0	0
42. Change in surplus notes	0	0	0
43. Cumulative effect of changes in accounting principles.....	0	0	0
44. Capital Changes:			
44.1 Paid in	0	0	0
44.2 Transferred from surplus (Stock Dividend).....	0	0	0
44.3 Transferred to surplus.....	0	0	0
45. Surplus adjustments:			
45.1 Paid in	0	0	0
45.2 Transferred to capital (Stock Dividend)	0	0	0
45.3 Transferred from capital	0	0	0
46. Dividends to stockholders	(94,500,000)	(100,000,000)	(100,000,000)
47. Aggregate write-ins for gains or (losses) in surplus	0	0	0
48. Net change in capital & surplus (Lines 34 to 47)	7,057,623	(41,515,022)	(31,969,128)
49. Capital and surplus end of reporting period (Line 33 plus 48)	609,722,559	593,119,042	602,664,936
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799. Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	0

Report #2A: BlueCare East Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	773,361	2,351,574	3,055,411
Estimated Revenues:			
1. TennCare Capitation	321,872,668	939,568,926	1,129,676,970
2. Investment	6,987,043	13,044,505	(2,324,473)
3. Other Revenues	(10,999,488)	(9,674,102)	(1,194,438)
4. Total Estimated Revenues (Lines 1 to 3)	317,860,222	942,939,330	1,126,158,059
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	54,979,225	169,908,081	224,892,220
7. Inpatient Hospital Services	41,891,169	133,184,031	152,716,294
8. Outpatient Hospital Services	20,986,803	67,743,385	80,232,084
9. Emergency Room Services	10,076,989	32,115,056	43,910,463
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	-
13. Home Health Services	9,994,624	30,209,029	37,457,012
14. Chiropractic Services	-	-	-
15. Radiology Services	10,905,290	34,546,519	43,691,588
16. Laboratory Services	7,242,123	20,110,697	26,124,376
17. Durable Medical Equipment Services	3,274,762	10,222,840	12,644,530
18. Transportation Services	(2,011,447)	11,356,156	19,733,503
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	4,509,686	14,941,246	18,673,580
23. Subtotal Medical and Hospital (Lines 5 to 22)	161,849,224	524,337,040	660,075,650
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	3,665,995	10,423,102	12,172,812
25. Inpatient Substance Abuse Treatment and Detox	289,508	808,391	600,327
26. Outpatient Mental Health Services	7,040,873	22,070,247	25,231,228
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	3,401,811	9,419,851	11,561,716
29. Specialized Crisis Services	1,249,759	3,146,779	3,555,235
30. Psychiatric Rehab and Support Services	10,892	35,466	1,299,046
31. Case Management	332,333	800,616	1,047,284
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	45,262	148,582	197,822
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	9,350,467	25,265,231	26,174,484
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	4,654,318	14,134,129	18,961,771
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	30,041,218	86,252,394	100,801,725
CHOICES			
43. Nursing Facility Care	43,142,170	102,871,399	116,184,332
44. HCBS Services	12,479,834	35,029,718	42,169,494
45. Subtotal CHOICES	55,622,004	137,901,117	158,353,826
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	269,736	272,844	632,539
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	247,782,182	748,763,395	919,863,740
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	49,566	160,269	213,737
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	49,566	160,269	213,737
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	247,732,616	748,603,126	919,650,003
Administration:			
55. Compensation	17,331,871	50,035,732	65,932,807
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	162,929	470,362	619,802
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	18,024,915	55,617,834	67,469,902
61. Occupancy, Depreciation, and Amortization	852,582	2,461,337	3,243,339
62. Other Administration - Write-Ins	7,663,196	22,123,034	29,151,841
63. Total Administration Expenses (Lines 55 to 61)	44,035,493	130,708,299	166,417,691
64. Total Expenses (Lines 54 and 62)	291,768,109	879,311,425	1,086,067,694
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	5,123,810	12,488,045	8,362,734
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	20,968,304	51,139,860	31,727,631
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	22,918,239	77,370,445	148,771,784
0302. Directed Payments	(6,520,724)	(94,128,263)	(121,251,120)
0303. Directed Premium Tax	(1,373,285)	(4,640,030)	(8,935,193)
0304. Directed Payments Accrued	(14,904,959)	22,842,505	(15,437,451)
0305. Insurer Provider Revenue	-	-	-
0306. MLR Rebate Reserve	(11,118,760)	(11,118,760)	(4,342,459)
0399. Total Other Revenues	(10,999,488)	(9,674,102)	(1,194,438)
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	5,444,531	14,391,976	18,071,444
2202. Bad Debt Expense	(934,845)	549,270	602,136
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	4,509,686	14,941,246	18,673,580
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	3,198,355	9,233,397	12,166,981
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	803,089	2,318,452	3,055,058
6103. Auditing, Actuarial, and Other Consulting	2,218,367	6,404,248	8,438,970
6104. Outsourced Services	1,084,736	3,131,545	4,126,481
6105. Postage/Telephone	291,922	842,757	1,110,513
6106. Printing and Stationary	66,727	192,635	253,838
6199. Total Other Administration	7,663,196	22,123,034	29,151,841

Report #2A: BlueCare Middle Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	644,977	1,954,487	2,501,528
Estimated Revenues:			
1. TennCare Capitation	279,348,424	818,318,181	986,692,842
2. Investment	5,795,732	10,820,380	(1,901,299)
3. Other Revenues	(9,555,596)	(9,169,263)	785,909
4. Total Estimated Revenues (Lines 1 to 3)	275,588,559	819,969,297	985,577,452
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	42,473,114	121,034,744	154,062,753
7. Inpatient Hospital Services	46,001,466	126,324,265	147,083,488
8. Outpatient Hospital Services	21,410,639	60,895,278	68,483,609
9. Emergency Room Services	9,029,415	26,831,587	34,378,517
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	-
13. Home Health Services	6,050,120	16,691,454	19,171,772
14. Chiropractic Services	-	-	-
15. Radiology Services	7,211,160	20,345,150	24,767,778
16. Laboratory Services	6,220,451	15,030,474	16,752,461
17. Durable Medical Equipment Services	2,812,142	7,830,140	9,550,143
18. Transportation Services	(2,881,177)	6,431,873	18,165,951
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	5,560,295	15,030,503	15,691,769
23. Subtotal Medical and Hospital (Lines 5 to 22)	143,887,625	416,445,468	508,108,241
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	4,160,253	13,485,091	16,075,496
25. Inpatient Substance Abuse Treatment and Detox	208,983	752,257	918,630
26. Outpatient Mental Health Services	4,450,651	13,293,951	14,112,475
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,617,225	6,961,352	8,258,857
29. Specialized Crisis Services	1,245,796	3,686,178	4,564,439
30. Psychiatric Rehab and Support Services	5,413	31,122	1,144,214
31. Case Management	898,516	1,914,475	2,694,401
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	20,639	58,514	71,101
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	10,703,837	28,794,305	30,536,017
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	4,500,614	13,289,334	16,344,407
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	28,811,927	82,266,579	94,720,037
CHOICES			
43. Nursing Facility Care	60,637,003	147,617,248	167,084,982
44. HCBS Services	12,105,118	33,444,923	39,394,852
45. Subtotal CHOICES	72,742,121	181,062,171	206,479,834
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	116,036	119,969	201,243
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	245,557,709	679,894,187	809,509,355
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	51,786	158,861	224,765
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	51,786	158,861	224,765
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	245,505,923	679,735,326	809,284,590
Administration:			
55. Compensation	15,687,526	44,943,076	57,918,249
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	147,471	422,488	544,461
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	15,561,601	48,464,534	58,971,637
61. Occupancy, Depreciation, and Amortization	771,694	2,210,821	2,849,090
62. Other Administration - Write-Ins	6,936,158	19,871,345	25,608,247
63. Total Administration Expenses (Lines 55 to 61)	39,104,450	115,912,264	145,891,684
64. Total Expenses (Lines 54 and 62)	284,610,373	795,647,590	955,176,274
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(1,768,200)	4,773,544	6,341,598
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(7,253,613)	19,548,164	24,059,580
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	29,922,798	101,834,186	156,637,229
0302. Directed Payments	(5,533,905)	(123,438,850)	(114,518,517)
0303. Directed Premium Tax	(1,794,292)	(6,108,066)	(9,409,375)
0304. Directed Payments Accrued	(22,507,060)	28,186,605	(28,621,054)
0305. Insurer Provider Revenue	-	-	-
0306. MLR Rebate Reserve	(9,643,138)	(9,643,138)	(3,302,374)
0399. Total Other Revenues	(9,555,596)	(9,169,263)	785,909
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	5,423,278	14,699,507	15,397,429
2202. Bad Debt Expense	137,017	330,996	294,340
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	5,560,295	15,030,503	15,691,769
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	2,894,914	8,293,619	10,688,006
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	726,897	2,082,480	2,683,696
6103. Auditing, Actuarial, and Other Consulting	2,007,901	5,752,421	7,413,159
6104. Outsourced Services	981,822	2,812,815	3,624,881
6105. Postage/Telephone	264,227	756,981	975,523
6106. Printing and Stationary	60,397	173,029	222,982
6199. Total Other Administration	6,936,158	19,871,345	25,608,247

Report #2A: BlueCare West Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	544,720	1,655,461	2,137,163
Estimated Revenues:			
1. TennCare Capitation	207,246,868	610,161,281	760,626,309
2. Investment	4,909,990	9,166,739	(1,623,860)
3. Other Revenues	(7,485,541)	(5,502,236)	(2,023)
4. Total Estimated Revenues (Lines 1 to 3)	204,671,317	613,825,784	759,000,426
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	34,125,444	100,614,687	132,510,997
7. Inpatient Hospital Services	29,918,378	85,858,503	94,608,729
8. Outpatient Hospital Services	18,308,907	53,418,212	59,834,743
9. Emergency Room Services	9,645,672	29,098,706	37,505,530
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	-
13. Home Health Services	6,878,754	19,698,325	23,903,488
14. Chiropractic Services	-	-	-
15. Radiology Services	8,558,902	24,953,563	32,646,733
16. Laboratory Services	5,222,717	13,179,739	17,983,354
17. Durable Medical Equipment Services	1,699,985	5,354,746	6,633,696
18. Transportation Services	(2,319,184)	3,029,937	19,726,254
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	1,329,655	6,809,755	8,106,866
23. Subtotal Medical and Hospital (Lines 5 to 22)	113,369,230	342,016,173	433,460,390
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	5,117,310	14,369,931	17,125,060
25. Inpatient Substance Abuse Treatment and Detox	221,498	530,877	607,924
26. Outpatient Mental Health Services	4,636,933	14,045,413	16,964,782
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,789,851	6,944,015	9,064,389
29. Specialized Crisis Services	672,124	1,750,292	2,005,897
30. Psychiatric Rehab and Support Services	8,995	31,922	1,314,528
31. Case Management	487,186	1,436,791	1,840,818
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	23,837	82,088	96,978
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	3,713,804	10,156,882	10,374,882
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	1,665,549	4,733,348	4,991,224
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	19,337,087	54,081,559	64,386,482
CHOICES			
43. Nursing Facility Care	32,294,905	75,910,985	77,821,621
44. HCBS Services	11,488,677	31,570,700	39,749,225
45. Subtotal CHOICES	43,783,582	107,481,685	117,570,846
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	35,164	38,122	132,138
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	176,525,063	503,617,539	615,549,856
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	19,292	60,064	82,460
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	19,292	60,064	82,460
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	176,505,771	503,557,475	615,467,396
Administration:			
55. Compensation	12,581,784	36,257,308	46,639,252
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	118,275	340,837	438,433
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	11,741,295	36,099,947	45,435,506
61. Occupancy, Depreciation, and Amortization	618,917	1,783,554	2,294,259
62. Other Administration - Write-Ins	5,562,972	16,030,979	20,621,298
63. Total Administration Expenses (Lines 55 to 61)	30,623,243	90,512,625	115,428,748
64. Total Expenses (Lines 54 and 62)	207,129,014	594,070,100	730,896,144
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(480,711)	3,877,385	5,862,472
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(1,976,986)	15,878,299	22,241,810
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	20,319,023	61,562,137	102,452,993
0302. Directed Payments	(5,645,805)	(68,383,903)	(82,530,755)
0303. Directed Premium Tax	(1,218,097)	(3,689,692)	(6,156,812)
0304. Directed Payments Accrued	(13,377,980)	12,571,906	(10,929,423)
0305. Insurer Provider Revenue	-	-	-
0306. MLR Rebate Reserve	(7,562,683)	(7,562,683)	(2,838,026)
0399. Total Other Revenues	(7,485,541)	(5,502,236)	(2,023)
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	2,419,036	6,695,159	7,882,672
2202. Bad Debt Expense	(1,089,381)	114,596	224,194
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	1,329,655	6,809,755	8,106,866
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	2,321,794	6,690,782	8,606,625
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	582,990	1,680,017	2,161,072
6103. Auditing, Actuarial, and Other Consulting	1,610,386	4,640,699	5,969,520
6104. Outsourced Services	787,446	2,269,206	2,918,972
6105. Postage/Telephone	211,917	610,686	785,550
6106. Printing and Stationary	48,439	139,589	179,559
6199. Total Other Administration	5,562,972	16,030,979	20,621,298

Report #2A: TennCare Select Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	153,194	474,469	632,318
Estimated Revenues:			
1. TennCare Capitation	175,619,809	456,067,180	311,798,744
2. Investment	-	-	-
3. Other Revenues	0	(0)	0
4. Total Estimated Revenues (Lines 1 to 3)	175,619,809	456,067,180	311,798,744
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	88,707	281,249	395,695
6. Fee-for Service Physician Services	97,339,610	227,593,119	48,440,289
7. Inpatient Hospital Services	10,351,797	29,765,289	33,707,754
8. Outpatient Hospital Services	3,511,354	10,383,993	13,336,942
9. Emergency Room Services	1,584,271	4,953,485	5,480,068
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	(134)	-
13. Home Health Services	23,210,990	66,822,921	88,794,174
14. Chiropractic Services	-	-	-
15. Radiology Services	1,222,511	3,848,711	4,199,582
16. Laboratory Services	1,441,479	3,809,397	4,919,091
17. Durable Medical Equipment Services	2,659,795	8,441,041	10,307,893
18. Transportation Services	542,082	3,079,099	3,357,946
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	(354,092)	2,615,994	642,000
23. Subtotal Medical and Hospital (Lines 5 to 22)	141,598,504	361,594,164	213,581,434
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	3,499,501	9,165,052	9,108,788
25. Inpatient Substance Abuse Treatment and Detox	1,891	25,212	13,374
26. Outpatient Mental Health Services	3,212,388	10,128,193	10,065,620
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	827,214	2,121,958	3,016,172
29. Specialized Crisis Services	239,528	718,407	998,427
30. Psychiatric Rehab and Support Services	5,162	19,162	2,954,860
31. Case Management	261,609	653,770	854,897
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	15,159	37,508	47,530
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	5,520,078	15,015,839	13,765,129
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	1,551,294	4,765,656	6,600,102
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	15,133,824	42,650,757	47,424,899
CHOICES			
43. Nursing Facility Care	375,152	815,786	303,880
44. HCBS Services	446	4,147	32
45. Subtotal CHOICES	375,598	819,933	303,912
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	-	1,125	22,795
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	157,107,926	405,065,979	261,333,040
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	4,425	13,087	11,456
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	4,425	13,087	11,456
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	157,103,501	405,052,892	261,321,584
Administration:			
55. Compensation	5,773,985	15,797,277	19,450,411
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	54,279	148,503	182,844
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	10,579,298	27,523,327	18,944,414
61. Occupancy, Depreciation, and Amortization	284,031	777,093	956,796
62. Other Administration - Write-Ins	2,552,937	6,984,682	8,599,897
63. Total Administration Expenses (Lines 55 to 61)	19,244,530	51,230,882	48,134,362
64. Total Expenses (Lines 54 and 62)	176,348,031	456,283,774	309,455,946
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(142,888)	(42,510)	488,701
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(585,334)	(174,083)	1,854,097
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	1,566,679	2,819,257	2,994,800
0302. Directed Payments	(1,472,618)	(2,880,783)	(2,583,642)
0303. Directed Premium Tax	(94,061)	(170,039)	(179,593)
0304. Directed Payments Accrued	-	231,566	(231,566)
0305. Insurer Provider Revenue	-	-	-
0305. MLR Rebate Reserve	-	-	-
0399. Total Other Revenues	0	(0)	0
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	421,070	1,599,246	1,559,201
2202. Bad Debt Expense	(775,162)	1,016,748	(917,201)
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	(354,092)	2,615,994	642,000
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	1,065,508	2,915,167	3,589,303
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	267,543	731,982	901,253
6103. Auditing, Actuarial, and Other Consulting	739,032	2,021,948	2,489,526
6104. Outsourced Services	361,372	988,691	1,217,327
6105. Postage/Telephone	97,252	266,075	327,605
6106. Printing and Stationary	22,230	60,819	74,883
6199. Total Other Administration	2,552,937	6,984,682	8,599,897

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,486,962,013	2,354,346,194	3,127,503,818
2. Net investment income	31,136,217	17,247,814	7,065,472
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	2,518,098,230	2,371,594,008	3,134,569,290
5. Benefit and loss related payments	2,075,687,880	1,896,036,768	2,509,540,225
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	445,752,038	298,120,058	396,234,308
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	23,321,974	27,855,120	25,140,710
10. Total (Lines 5 through 9)	2,544,761,892	2,222,011,946	2,930,915,243
11. Net cash from operations (Line 4 minus Line 10)	(26,663,662)	149,582,061	203,654,047
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	283,434,942	213,942,258	343,104,057
12.2 Stocks	53,535,685	27,077,732	40,141,342
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	2,201,728	26,415,785
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(6,169)	(37,102)	(10,843)
12.7 Miscellaneous proceeds	0	24,633,571	1,303,727
12.8 Total investment proceeds (Lines 12.1 to 12.7)	336,964,458	267,818,187	410,954,067
13. Cost of investments acquired (long-term only):			
13.1 Bonds	250,554,609	285,487,939	412,754,041
13.2 Stocks	31,277,431	37,820,793	42,676,019
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	2,042,551	22,773,936	2,161,275
13.7 Total investments acquired (Lines 13.1 to 13.6)	283,874,591	346,082,668	457,591,335
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	53,089,867	(78,264,481)	(46,637,268)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	94,500,000	100,000,000	100,000,000
16.6 Other cash provided (applied)	13,839,457	(1,731,117)	(28,107,860)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(80,660,543)	(101,731,117)	(128,107,860)
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)	(54,234,338)	(30,413,537)	28,908,920
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	174,724,686	145,815,766	145,815,766
19.2 End of period (Line 18 plus Line 19.1)	120,490,348	115,402,229	174,724,686

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

20.0001.	0	0	0
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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health	14 Other Non-Health
		2 Individual	3 Group											
Total Members at end of:														
1. Prior Year	678,102	15,341	0	0	0	0	0	21,598	641,163	0	0	0	0	0
2. First Quarter	690,250	15,761	0	0	0	0	0	24,164	650,325	0	0	0	0	0
3. Second Quarter	694,353	14,425	0	0	0	0	0	26,393	653,535	0	0	0	0	0
4. Third Quarter	675,452	14,816	0	0	0	0	0	28,864	631,772	0	0	0	0	0
5. Current Year	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Current Year Member Months	6,192,794	134,045	0	0	0	0	0	231,272	5,827,477	0	0	0	0	0
Total Member Ambulatory Encounters for Period:														
7. Physician	5,278,191	97,368	0	0	0	0	0	589,213	4,591,610	0	0	0	0	0
8. Non-Physician	414,003	2,805	0	0	0	0	0	59,008	352,190	0	0	0	0	0
9. Total	5,692,194	100,173	0	0	0	0	0	648,221	4,943,800	0	0	0	0	0
10. Hospital Patient Days Incurred	359,546	5,583	0	0	0	0	0	63,374	290,589	0	0	0	0	0
11. Number of Inpatient Admissions	37,565	2,171	0	0	0	0	0	4,777	30,617	0	0	0	0	0
12. Health Premiums Written (a)	2,516,796,292	29,225,387	0	0	0	0	0	368,982,428	2,118,588,477	0	0	0	0	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned.....	2,507,759,703	28,802,154	0	0	0	0	0	373,086,849	2,105,870,700	0	0	0	0	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services.....	2,073,867,998	25,538,562	0	0	0	0	0	319,203,118	1,729,126,318	0	0	0	0	0
18. Amount Incurred for Provision of Health Care Services	2,062,128,609	26,548,586	0	0	0	0	0	310,689,655	1,724,890,368	0	0	0	0	0

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 368,982,428

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical) individual	1,773,981	23,764,581	(223,265)	3,125,741	1,550,716	1,902,514
2. Comprehensive (hospital and medical) group	0	0	0	0	0	0
3. Medicare Supplement	0	0	0	0	0	0
4. Dental Only	0	0	0	0	0	0
5. Vision Only	0	0	0	0	0	0
6. Federal Employees Health Benefits Plan	0	0	0	0	0	0
7. Title XVIII - Medicare	26,638,533	292,564,585	(206,676)	34,641,530	26,431,857	34,233,773
8. Title XIX - Medicaid	168,136,602	1,560,989,716	(10,499,520)	214,549,584	157,637,082	209,689,283
9. Credit A&H	0	0	0	0	0	0
10. Disability Income	0	0	0	0	0	0
11. Long-term care	0	0	0	0	0	0
12. Other health	0	0	0	0	0	0
13. Health subtotal (Lines 1 to 12)	196,549,116	1,877,318,882	(10,929,461)	252,316,855	185,619,655	245,825,570
14. Health care receivables (a)	1,742,216	20,200,882	0	2,678,229	1,742,216	16,440,685
15. Other non-health	0	0	0	0	0	0
16. Medical incentive pools and bonus amounts	788,983	1,030,900	0	105,962	788,983	1,046,416
17. Totals (Lines 13 - 14 + 15 + 16)	195,595,883	1,858,148,900	(10,929,461)	249,744,588	184,666,422	230,431,301

(a) Excludes \$ 0 loans or advances to providers not yet expensed.

Notes to Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements of Volunteer State Health Plan, Inc. (VSHP or the Company), doing business as BlueCare Tennessee, have been prepared in conformity with statutory accounting principles (SAP) prescribed or permitted by the Tennessee Department of Commerce and Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Tennessee (the State) for determining and reporting the financial condition and results of operations of an insurance company. Prescribed accounting practices are those practices which are incorporated directly or by reference to state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in the State. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed practices by the Department. All accounting practices that are not prescribed are considered to be permitted accounting practices and require approval of the Department.

Tennessee Code Annotated § 56-3-303, *Authorized Investments*, prescribes limits on the admission of bonds and stocks according to criteria measuring the concentration of such assets.

The Company has accepted the risk for uninsured claims overpayments for which the Company determined the State was not responsible. At the direction of the Department, the Company records the uninsured claims overpayments as claims expense rather than reporting the net gain or loss on the general administrative expense line as required by SAP.

At the direction of the Department, the Company does not report the receivables and associated payables related to premium taxes for Administrative Services Only (ASO) and Administrative Services Contract (ASC) plans. This treatment has no impact on net income or surplus.

At the direction of the Department, the Company discloses gross transactions with the affiliates listed on Schedule Y of the Annual Statement. This treatment has no impact on net income or surplus.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State is as follows:

	SSAP #	F/S Page	F/S Line #	September 30, 2023	December 31, 2022
NET INCOME					
(1) VSHP state basis				\$ 95,505,942	\$ 95,382,106
(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)				<u>\$ 95,505,942</u>	<u>\$ 95,382,106</u>
SURPLUS					
(5) VSHP state basis				\$ 609,722,559	\$ 602,664,936
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)				<u>\$ 609,722,559</u>	<u>\$ 602,664,936</u>

- B. There were no significant changes since December 31, 2022.
- C. (1) There were no significant changes since December 31, 2022.
- (2) Bonds not backed by other loans with an NAIC designation of 1 or 2 are stated at amortized cost using the scientific amortization method. Bonds with a designation of 3 through 6 are reported at the lower of amortized cost or fair value.
- (3)-(5) There were no significant changes since December 31, 2022.
- (6) Loan-backed securities with an NAIC designation of 1 or 2 are stated at amortized cost, net of principal pay-downs. Loan-backed securities with a designation of 3 through 6 are reported at the lower of amortized cost or fair value. The NAIC identifies certain loan-backed securities where financial modeling is required to determine the carrying value. This value is determined by the initial NAIC designation and NAIC CUSIP specific modeled breakpoints. The adjustment methodology for loan-backed securities is retrospective.
- (7)-(13) There were no significant changes since December 31, 2022.
- D. Management has assessed the Company's ability to continue as a going concern and noted no issues.

2. Accounting Changes and Corrections of Errors

There were no significant changes since December 31, 2022.

Notes to Financial Statements

3. Business Combinations and Goodwill

There were no significant changes since December 31, 2022.

4. Discontinued Operations

There were no significant changes since December 31, 2022.

5. Investments

A-C. There were no significant changes since December 31, 2022.

D. The Company had loan-backed securities as of September 30, 2023.

- (1) Prepayment assumptions for loan-backed securities are obtained from Clearwater Analytics, bond portfolio managers, pricing services and custodians. The assumptions are consistent with current interest rates and the current economic environment. Fair values are obtained from independent pricing services using actual market quotes, if available, or matrix pricing of securities with similar terms.
- (2) The amount of other-than-temporary-impairments (OTTI) recognized on loan-backed securities during the period ended September 30, 2023 is as follows:

	(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss	(3) Fair Value 1-2
OTTI recognized 1st quarter:			
a. Intent to sell	\$ —	\$ —	\$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
c. Total 1st quarter (a+b)	\$ —	\$ —	\$ —
OTTI recognized 2nd quarter:			
d. Intent to sell	\$ —	\$ —	\$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
f. Total 2nd quarter (d+e)	\$ —	\$ —	\$ —
OTTI recognized 3rd quarter:			
g. Intent to sell	\$ 6,950,512	\$ 1,025,413	\$ 5,925,099
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
i. Total 3rd quarter (g+h)	\$ 6,950,512	\$ 1,025,413	\$ 5,925,099
Annual aggregate total (c+f+i)		<u>\$ 1,025,413</u>	

The Company recognized in income the difference between amortized cost and fair value of loan-backed securities deemed to be subject to other-than-temporary declines in value due to management's intent to sell.

- (3) The Company had no loan-backed securities where the present value of cash flows expected to be collected is less than the amortized cost basis of the securities during the period ended September 30, 2023.
- (4) Aggregate unrealized losses and related fair value of loan-backed securities where fair value was less than amortized cost as of September 30, 2023 and for which OTTI has not been recognized is as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 months	\$ 5,583,206
	2. 12 months or longer	\$ 9,703,766
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 months	\$ 121,429,606
	2. 12 months or longer	\$ 78,221,876

- (5) On a quarterly basis, management uses a variety of methods and procedures, both quantitative and qualitative, to review and analyze the Company's investment portfolio to identify securities that management believes to be other-than-temporarily impaired.

- E. The Company had no dollar repurchase agreements or securities lending transactions during the period ended September 30, 2023.
- F. The Company had no repurchase agreements transactions accounted for as secured borrowing as of September 30, 2023.
- G. The Company had no reverse repurchase agreements transactions accounted for as secured borrowing as of September 30, 2023.
- H. The Company had no repurchase agreements transactions accounted for as a sale during the period ended September 30, 2023.

Notes to Financial Statements

- I. The Company had no reverse repurchase agreements transactions accounted for as a sale during the period ended September 30, 2023.
 - J-L. There were no significant changes since December 31, 2022.
 - M. The Company had no working capital finance investments as of September 30, 2023.
 - N. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities as of September 30, 2023.
 - O-Q. There were no significant changes since December 31, 2022.
 - R. The Company had no investments in a commingled cash pool as of September 30, 2023.
- 6. Joint Ventures, Partnerships and Limited Liability Companies**
There were no significant changes since December 31, 2022.
- 7. Investment Income**
There were no significant changes since December 31, 2022.
- 8. Derivative Instruments**
- A. The Company had no derivative instruments during the period ended September 30, 2023.
 - B. Not applicable to health entities.
- 9. Income Taxes**
There were no significant changes since December 31, 2022.
- 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**
- A. There were no significant changes since December 31, 2022.
- B&C. The Company paid ordinary dividends of \$94,500,000 and \$100,000,000 to Southern Diversified Business Services, Inc., which were passed through to BlueCross BlueShield of Tennessee, Inc. (BCBST) during the periods ended September 30, 2023 and December 31, 2022, respectively.
- D-O. There were no significant changes since December 31, 2022.
- 11. Debt**
- A. There were no significant changes since December 31, 2022.
 - B. The Company had no Federal Home Loan Bank agreements during the periods ended September 30, 2023 or December 31, 2022.
- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**
- A. The Company participates in defined benefit plans sponsored by BCBST. The financial balances related to the defined benefit plans are recorded on the financial statements of BCBST and all disclosures related to defined benefit plans are included in the annual statement of BCBST.
- B-I. There were no significant changes since December 31, 2022.
- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**
- A-C. There were no significant changes since December 31, 2022.
 - D. See Note 10 for additional information regarding dividends paid during the periods presented.
- E-M. There were no significant changes since December 31, 2022.
- 14. Liabilities, Contingencies and Assessments**
There were no significant changes since December 31, 2022.
- 15. Leases**
There were no significant changes since December 31, 2022.
- 16. Information About Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk**
There were no significant changes since December 31, 2022.
- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**
- A. There were no significant changes since December 31, 2022.
 - B. The Company had no transfers, servicing or extinguishments of financial assets or liabilities during the period ended September 30, 2023.

Notes to Financial Statements

- C. (1) In the course of the Company's asset management, securities may be sold by one investment manager and reacquired within 30 days of the sale date by another investment manager, creating a wash sale for the Company's investment portfolio as a whole.
- (2) The details of securities with an unrated NAIC designation or an NAIC designation of 3, 4, 5 or 6 sold during the period ended September 30, 2023 and reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Common stocks		27	\$ 400,923	\$ 78,385	\$ 361,785

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

There were no significant changes since December 31, 2022.

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

There were no significant changes since December 31, 2022.

20. Fair Value Measurements

A&B.(1) The Company's financial assets and liabilities measured and reported at fair value using the hierarchy defined by Statement of Statutory Accounting Principles (SSAP) No. 100R — *Fair Value* as of September 30, 2023 are as follows:

Description for each class of asset or liability	September 30, 2023			
	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds below investment grade:				
Commercial and residential mortgage-backed securities	\$ —	\$ 704,442	\$ —	\$ 704,442
Asset-backed securities	—	1,382,251	—	1,382,251
Corporate debt securities	130,436	—	—	130,436
Convertible bonds	5,543,957	5,130,107	—	10,674,064
Total bonds below investment grade	5,674,393	7,216,800	—	12,891,193
Stocks:				
Preferred stocks	1,249,730	130,300	—	1,380,030
Common stocks	159,896,499	199	—	159,896,698
Total stocks	161,146,229	130,499	—	161,276,728
Total assets at fair value	\$ 166,820,622	\$ 7,347,299	\$ —	\$ 174,167,921
b. Liabilities at fair value				
Total liabilities at fair value	\$ —	\$ —	\$ —	\$ —

- (2) The Company did not hold any investments classified as Level 3.
- (3) Transfers between levels are reported as of the beginning of the reporting period of the transfer.
- (4) Valuation techniques for estimating fair value are generally categorized into three types. The market approach uses prices and other relevant information from market transactions involving identical or comparable assets. The income approach uses future amounts, such as cash flows or earnings, in a discounted cash flow analysis. The cost approach is based on the amount that would be required to replace the asset or the service capacity of the asset. The Company uses valuation techniques that are appropriate in the circumstances and for which sufficient data is reasonably available.

Fair values are based on quoted market prices when available. In instances where there is little or no market activity for the same or similar instruments, management estimates fair value using methods, models and assumptions a hypothetical market participant would use to determine a current transaction price. These valuation techniques involve estimation and judgment which could become significant with increasingly complex instruments or pricing models. The degree of judgment utilized in measuring fair value correlates to the level of pricing observability. Pricing observability is impacted by a number of factors including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

A description of the inputs and methods used to determine fair value for financial assets is as follows:

Level 1 assets – Fair values are determined using unadjusted quoted prices in active markets provided by independent pricing services.

Notes to Financial Statements

Level 2 assets – Fair values are determined using prices provided by independent pricing services, which may use quoted market prices of similar securities or models that incorporate inputs that are currently observable in the markets for similar or identical securities. Inputs that are often used in the valuation methodologies include broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds.

When determining fair value, the Company obtains an understanding of the methods, models and inputs used by independent pricing services and has controls in place to validate that amounts provided represent current exit prices. In addition, management periodically reviews securities in the portfolio with the Company's investment managers. If unusual fluctuations or significant variances in the pricing provided from different sources are noted, management may obtain additional information from other pricing services, or request an investigation into the valuation of the security by the pricing service to validate the quoted price.

Quantitative information regarding commercial and residential mortgage-backed securities that are measured and reported at fair value at September 30, 2023 is as follows:

- The average credit rating was CCC.
- The weighted average duration of the securities was approximately 4.6 years.
- No underlying assets were guaranteed or had other credit enhancements.

Quantitative information regarding asset-backed securities that are measured and reported at fair value at September 30, 2023 is as follows:

- The average credit rating was B+.
- The weighted average duration of the securities was approximately 10.0 years.
- No underlying assets were guaranteed or had other credit enhancements.

(5) The Company had no derivative assets or liabilities as of September 30, 2023.

C. The fair value of the Company's financial assets as of September 30, 2023 is as follows:

Type of Financial Instrument	September 30, 2023					Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	
Bonds:						
U.S. Treasuries	\$ 72,784,935	\$ 77,074,373	\$ 72,784,935	\$ —	\$ —	\$ —
Government agencies	641,381	703,007	—	641,381	—	—
States and municipalities	120,734,941	131,017,704	—	120,734,941	—	—
Foreign governments, including Canada	9,983,230	10,880,420	4,892,779	5,090,451	—	—
Agency mortgage-backed securities	86,607,703	91,565,697	—	86,607,703	—	—
Commercial and residential mortgage-backed securities	55,774,174	61,606,842	—	55,774,174	—	—
Asset-backed securities	67,321,860	71,103,415	—	67,321,860	—	—
Corporate debt securities	158,943,684	172,628,139	74,237,691	84,705,993	—	—
Convertible bonds	26,285,775	26,399,572	15,111,412	11,174,363	—	—
Total bonds	599,077,683	642,979,169	167,026,817	432,050,866	—	—
Stocks:						
Preferred stocks	2,688,186	2,725,907	2,557,886	130,300	—	—
Common stocks	159,896,698	159,896,698	159,896,499	199	—	—
Total stocks	162,584,884	162,622,605	162,454,385	130,499	—	—
Surplus debenture	126,298	199,754	126,298	—	—	—
Total investments	\$ 761,788,865	\$ 805,801,528	\$ 329,607,500	\$ 432,181,365	\$ —	\$ —

D. The Company held no financial assets for which it was not practicable to estimate the fair value as of September 30, 2023.

E. The Company held no investments measured using the net asset value practical expedient as of September 30, 2023.

21. Other Items

A-B. There were no significant changes since December 31, 2022.

Notes to Financial Statements

C. *Administrative Expense Analysis*

Expenses are shown on the Statement of Revenue and Expenses net of administrative fees from ASO and ASC contracts. The following provides a comparison of expenses adjusted for ASO and ASC fees and premium tax during the periods ended September 30, 2023 and 2022:

Line #	Administrative Expenses	September 30, 2023	September 30, 2022	% Change
20	Claims adjustment expense	\$ 139,508,273	\$ 135,473,669	
21	General administrative expense	220,326,528	200,358,079	
	Total expense	359,834,801	335,831,748	
	ASO fees	48,759,146	38,189,421	
	ASC fees	43,183,492	44,983,560	
	Premium tax and other regulatory fees	(180,033,850)	(163,180,073)	
	Expenses, net of adjustment	<u>\$ 271,743,589</u>	<u>\$ 255,824,656</u>	6.2%

Medical Loss Ratio

During the period ended September 30, 2023, the Company accrued medical loss ratio rebates totaling \$28,324,581 for the 2021 benefit year due to the Division of TennCare. This accrual is recorded to page 3, line 4.

D-I. There were no significant changes since December 31, 2022.

22. **Events Subsequent**

Subsequent events have been considered through November 10, 2023 for the period ended September 30, 2023.

Type I – Recognized Subsequent Events:

The Company had no required disclosures of Type I events.

Type II – Non-recognized Subsequent Events:

The Company had no required disclosures of Type II events.

23. **Reinsurance**

There were no significant changes since December 31, 2022.

24. **Retrospectively Rated Contracts and Contracts Subject to Redetermination**

A-D. There were no significant changes since December 31, 2022.

E. The products offered by the Company are not subject to the risk-sharing provisions of the Affordable Care Act.

25. **Change in Incurred Claims and Claim Adjustment Expenses**

As of December 31, 2022, the reserve for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of healthcare receivables, was \$237,540,786. Through September 30, 2023, \$201,630,593 was paid for expenses attributable to insured events of prior years. The re-estimation of reserves for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of healthcare receivables, for 2022 and prior based on the latest information known regarding individual claims, as well as the ongoing analysis of recent loss development trends, resulted in a favorable prior-year development of \$47,176,726. The estimated net recoveries remaining for prior years total \$11,266,533 as of September 30, 2023 due to the estimation that recoveries will exceed payouts.

26. **Intercompany Pooling Arrangements**

There were no significant changes since December 31, 2022.

27. **Structured Settlements**

Not applicable to health entities.

28. **Health Care Receivables**

There were no significant changes since December 31, 2022.

29. **Participating Policies**

There were no significant changes since December 31, 2022.

30. **Premium Deficiency Reserves**

There were no significant changes since December 31, 2022.

31. **Anticipated Salvage and Subrogation**

There were no significant changes since December 31, 2022.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
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). 03/16/2023
- 6.4 By what department or departments?
Tennessee Department of Commerce and Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The annual review of the Code of Conduct resulted in amended wording and formatting for consistency, clarity and applicability to newly created Company policies. Situational examples were also updated and/or incorporated to reflect current examples of inquiries received through the Compliance Hotline. The revised Code of Conduct was effective January 2023.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
- 13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
- 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	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 0	\$ 0
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 0	\$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 0	\$ 0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
If no, attach a description with this statement.
- 16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
 - 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 - 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 - 16.3 Total payable for securities lending reported on the liability page. \$ 0

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Mellon Center, Pittsburgh, PA 15258

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Camden Asset Management, L.P.	U.....
Eagle Point Credit Management, LLC	U.....
Income Research + Management	U.....
Loomis, Sayles & Company, L.P.	U.....
MacKay Shields, LLC	U.....
Northern Trust Asset Management	U.....
Northern Trust Guaranteed Advisors	U.....
Pacific Investment Management Company	U.....
Raymond James	U.....
Voya Investment Management	U.....
Wellington Management Company, LLP	U.....

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106772	Camden Asset Management, LP	1UJOP57WMOVTSB3XY51	SEC	NO.....
166370	Eagle Point Credit Management, LLC	549300JTVO7DRG00U053	SEC	NO.....
104863	Income Research + Management	254900RO33N8JBVSKJ39	SEC	NO.....
105377	Loomis, Sayles & Company, L.P.	J1ZPN2RX3UMNOY1D1313	SEC	NO.....
107717	MacKay Shields, LLC	549300Y7LLCOFU7R8H16	SEC	NO.....
105780	Northern Trust Asset Management	BEL4B8X7EHJU845Y2N39	SEC	NO.....
007927	Northern Trust Guaranteed Advisors	3CHS099JSPHD9HGNVJ46	SEC	NO.....
104559	Pacific Investment Management Company	549300KGPYQZXGMYN38	SEC	NO.....
000705	Raymond James	U40NQX15J3R08XCKE979	SEC	NO.....
106494	Voya Investment Management	L1XJE5NM4QE6WS12J24	SEC	NO.....
106595	Wellington Management Company, LLP	549300YHP12TEZNLX41	SEC	NO.....

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

- 18.2 If no, list exceptions:

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 d. The fund only or predominantly holds bonds in its portfolio.
 e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

PART 2 - HEALTH

- 1. Operating Percentages:
 - 1.1 A&H loss percent86.1 %
 - 1.2 A&H cost containment percent 3.9 %
 - 1.3 A&H expense percent excluding cost containment expenses10.5 %

- 2.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 2.2 If yes, please provide the amount of custodial funds held as of the reporting date\$.....0
- 2.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 2.4 If yes, please provide the balance of the funds administered as of the reporting date\$.....0

- 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [] No [X]
- 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No [X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Business Only									
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Program Premiums	7 Life and Annuity Premiums & Other Considerations	8 Property/Casualty Premiums	9 Total Columns 2 Through 8	10 Deposit-Type Contracts	
1. Alabama	AL	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Alaska	AK	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Arizona	AZ	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Arkansas	AR	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. California	CA	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Colorado	CO	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Connecticut	CT	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Delaware	DE	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. District of Columbia	DC	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Florida	FL	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Georgia	GA	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Hawaii	HI	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Idaho	ID	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Illinois	IL	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
15. Indiana	IN	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Iowa	IA	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
17. Kansas	KS	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Kentucky	KY	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
19. Louisiana	LA	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
20. Maine	ME	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
21. Maryland	MD	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Massachusetts	MA	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Michigan	MI	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Minnesota	MN	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
25. Mississippi	MS	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Missouri	MO	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Montana	MT	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Nebraska	NE	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. Nevada	NV	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. New Hampshire	NH	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
31. New Jersey	NJ	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
32. New Mexico	NM	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
33. New York	NY	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. North Carolina	NC	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. North Dakota	ND	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
36. Ohio	OH	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
37. Oklahoma	OK	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
38. Oregon	OR	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
39. Pennsylvania	PA	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
40. Rhode Island	RI	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
41. South Carolina	SC	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
42. South Dakota	SD	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
43. Tennessee	TN	L	.0	368,982,428	2,118,588,477	29,225,387	.0	.0	2,516,796,292	.0	.0
44. Texas	TX	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
45. Utah	UT	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
46. Vermont	VT	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
47. Virginia	VA	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
48. Washington	WA	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
49. West Virginia	WV	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
50. Wisconsin	WI	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
51. Wyoming	WY	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
52. American Samoa	AS	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
53. Guam	GU	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
54. Puerto Rico	PR	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
55. U.S. Virgin Islands	VI	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
56. Northern Mariana Islands	MP	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
57. Canada	CAN	.N	.0	.0	.0	.0	.0	.0	.0	.0	.0
58. Aggregate Other Aliens	OT	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0
59. Subtotal	XXX	.0	368,982,428	2,118,588,477	29,225,387	.0	.0	.0	2,516,796,292	.0	.0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
61. Totals (Direct Business)	XXX	0	368,982,428	2,118,588,477	29,225,387	0	0	0	2,516,796,292	0	0
DETAILS OF WRITE-INS											
58001.	XXX										
58002.	XXX										
58003.	XXX										
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0	0	0

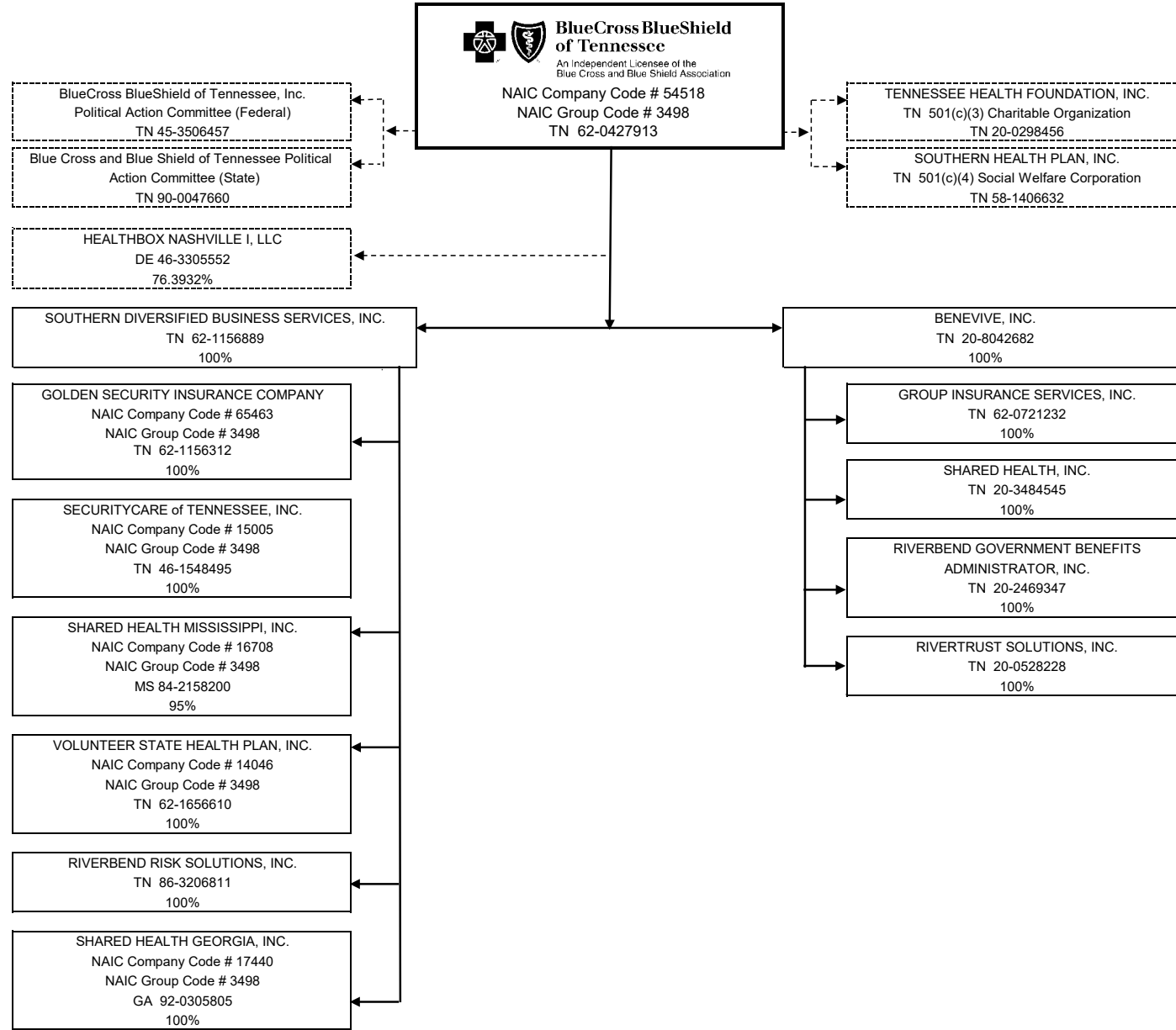
(a) Active Status Counts:

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.3498	BlueCross BlueShield of Tennessee	54518	62-0427913				BlueCross BlueShield of Tennessee, Inc.	TN	UIP			0.000		NO	
.0000		00000	46-3305552				Healthbox Nashville I, Inc. Southern Diversified Business Services, Inc.	DE	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership, Influence	76.393	BlueCross BlueShield of Tennessee, Inc.	NO	
.0000		00000	62-1156889					TN	UDP	BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.3498	BlueCross BlueShield of Tennessee	14046	62-1656610				Volunteer State Health Plan, Inc.	TN	RE	BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.3498	BlueCross BlueShield of Tennessee	65463	62-1156312				Golden Security Insurance Company	TN	IA	BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.3498	BlueCross BlueShield of Tennessee	15005	46-1548495				SecurityCare of Tennessee, Inc.	TN	IA	BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.3498	BlueCross BlueShield of Tennessee	16708	84-2158200				Shared Health Mississippi, Inc.	MS	IA	BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc.	Ownership	95.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.0000		00000	86-3206811				Riverbend Risk Solutions, Inc.	TN	IA	BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.3498	BlueCross BlueShield of Tennessee	17440	92-0305805				Shared Health Georgia, Inc.	GA	IA	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.0000		00000	20-8042682				BeneVive, Inc.	TN	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	NO	
.0000		00000	62-0721232				Group Insurance Services, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	NO	
.0000		00000	20-2469347				Riverbend Government Benefits Administrator, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	NO	
.0000		00000	20-0528228				RiverTrust Solutions, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	NO	
.0000		00000	20-3484545				Shared Health, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	NO	
.0000		00000	20-0298456				Tennessee Health Foundation, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.000	BlueCross BlueShield of Tennessee, Inc.	NO	1
.0000		00000	58-1406632				Southern Health Plan, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.000	BlueCross BlueShield of Tennessee, Inc.	NO	2
.0000		00000	45-3506457				BlueCross BlueShield of Tennessee, Inc. Political Action Committee (Federal)	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management	0.000	BlueCross BlueShield of Tennessee, Inc.	NO	3
.0000		00000	90-0047660				Blue Cross and Blue Shield of Tennessee Political Action Committee (State)	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management	0.000	BlueCross BlueShield of Tennessee, Inc.	NO	4

Asterisk	Explanation
0000001	BlueCross BlueShield of Tennessee, Inc. and Tennessee Health Foundation, Inc. share the same Board.
0000002	BlueCross BlueShield of Tennessee, Inc. appoints the Board of Southern Health Plan, Inc. doing business as BlueCross Blue Shield of Tennessee Community Trust.
0000003	BlueCross BlueShield of Tennessee, Inc. appoints the Federal PAC Director.
0000004	BlueCross BlueShield of Tennessee, Inc. appoints the State PAC Director.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

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

Explanation:

1.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

NONE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	199,750	31,822,720
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	4	6
5. Unrealized valuation increase (decrease)	0	(7,058,642)
6. Total gain (loss) on disposals	0	1,851,452
7. Deduct amounts received on disposals	0	26,415,785
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	199,754	199,750
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	199,754	199,750

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	851,718,381	848,162,399
2. Cost of bonds and stocks acquired	281,832,040	455,430,060
3. Accrual of discount	2,849,461	2,018,788
4. Unrealized valuation increase (decrease)	6,466,829	(33,246,772)
5. Total gain (loss) on disposals	3,178,939	(16,525,493)
6. Deduct consideration for bonds and stocks disposed of	336,970,627	383,284,318
7. Deduct amortization of premium	1,778,331	4,237,711
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	1,694,919	16,637,492
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	38,920
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	805,601,774	851,718,381
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	805,601,774	851,718,381

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

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)	559,311,189	61,211,934	123,759,797	(4,711,816)	568,381,672	559,311,189	492,051,511	521,638,336
2. NAIC 2 (a)	140,874,750	12,304,550	23,059,479	1,846,125	157,350,724	140,874,750	131,965,946	142,924,942
3. NAIC 3 (a)	18,783,318	707,410	5,909,935	850,367	32,511,825	18,783,318	14,431,159	30,600,123
4. NAIC 4 (a)	5,129,034	269,396	1,853,094	985,217	6,268,386	5,129,034	4,530,554	6,475,470
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	724,098,292	74,493,289	154,582,304	(1,030,107)	764,512,606	724,098,292	642,979,169	701,638,871
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	2,784,623	159,070	124,587	(93,199)	2,030,119	2,784,623	2,725,907	1,688,758
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	2,784,623	159,070	124,587	(93,199)	2,030,119	2,784,623	2,725,907	1,688,758
15. Total Bonds and Preferred Stock	726,882,915	74,652,359	154,706,892	(1,123,306)	766,542,725	726,882,915	645,705,076	703,327,629

(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 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Purchase Price	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals					

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	2,202,612	2,682,644
2. Cost of short-term investments acquired	4,934,904	12,850,136
3. Accrual of discount	17,332	20,261
4. Unrealized valuation increase (decrease)	1,395	(1,395)
5. Total gain (loss) on disposals	(244)	(15,456)
6. Deduct consideration received on disposals	7,123,840	13,291,582
7. Deduct amortization of premium	32,158	41,995
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	2,202,612
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	2,202,612

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	157,002,299	124,545,813
2. Cost of cash equivalents acquired	3,046,023,019	3,446,171,277
3. Accrual of discount	49,285	14,246
4. Unrealized valuation increase (decrease)	(46,329)	48,538
5. Total gain (loss) on disposals	39,009	(42,529)
6. Deduct consideration received on disposals	3,090,484,471	3,413,735,047
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	112,582,812	157,002,299
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	112,582,812	157,002,299

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

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
91282C-CV-1	UNITED STATES TREASURY		08/09/2023	RBC		1,036,453	1,200,000	6,163	1.A
91282C-HE-4	UNITED STATES TREASURY		07/28/2023	BNP Paribas		641,037	657,000	4,034	1.A
91282C-HE-4	UNITED STATES TREASURY		08/30/2023	HSBC SECURITIES		432,102	445,000	4,099	1.A
91282C-HQ-7	UNITED STATES TREASURY		08/24/2023	DEUTSCHE BANK SECURITIES, INC.		12,842,578	13,000,000	36,430	1.A FE
91282C-HT-1	UNITED STATES TREASURY		09/29/2023	BAML		591,040	625,000	3,225	1.A
91282C-HX-2	UNITED STATES TREASURY		09/28/2023	Citigroup (SSB)		724,308	732,000	2,815	1.B FE
0109999999. Subtotal - Bonds - U.S. Governments						16,267,518	16,659,000	56,767	XXX
13063D-3S-5	CALIFORNIA ST		07/07/2023	FUND FUNDS II		1,198,516	1,225,000	20,230	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,198,516	1,225,000	20,230	XXX
3132DQ-U3-8	FH SD3302 - RMBS		09/05/2023	BAML		2,688,842	3,413,048	1,327	1.A
3132DII-D6-7	FH SD8225 - RMBS		08/24/2023	Citigroup (SSB)		1,703,674	1,996,981	4,493	1.A
3132DII-HZ-9	FH SD8348 - RMBS		08/24/2023	Citigroup (SSB)		1,917,956	1,997,871	7,492	1.A
3137HA-MK-9	FRETE ML-17 A - CMBS		09/12/2023	WELLS FARGO SECURITIES LLC		474,353	600,000	997	1.A
3140XG-JS-9	FN FS1172 - RMBS		05/31/2023	JP Morgan		(16,500)	0	0	1.A
3140XH-5Y-9	FN FS2662 - RMBS		07/31/2023	BANK OF NYC/GOLDMAN		1,819,559	1,897,536	474	1.A
45884A-G2-3	INTERMOUNTAIN PIIR AGY UTAH PIIR SUPPLY RE		07/12/2023	GOLDMAN, SACHS & CO.		554,175	500,000	0	1.D FE
626207-2R-4	MUNICIPAL ELEC AUTH GA		07/12/2023	Stifel Nicolaus & Co.		352,282	350,000	632	2.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						9,494,342	10,755,436	15,415	XXX
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP		08/04/2023	PERFORMANCE TRUST		2,670	3,000	83	2.B PL
00928Q-AX-9	AIRCATTLE LTD		07/13/2023	GOLDMAN		499,075	500,000	0	2.C FE
01627A-AD-0	ADC 231 A2 - ABS		08/10/2023	GUGGENHEIM		322,395	330,000	0	1.G FE
018802-AB-4	ALLIANT ENERGY CORP		07/06/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		547,865	550,000	7,578	2.A FE
025816-DH-9	AMERICAN EXPRESS CO		07/25/2023	BZW SECS		635,000	635,000	0	1.F FE
03040I-BB-0	AMERICAN WATER CAPITAL CORP		07/20/2023	JP MORGAN SECURITIES LLC		330,732	325,000	818	2.A FE
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP		09/06/2023	COLLIERS SECURITIES		1,905	2,000	1	2.C FE
03770D-BF-9	APOLLO DEBT SOLUTIONS BDC		08/10/2023	JP MORGAN		580,000	580,000	0	2.C FE
05377R-HM-9	AESOP 2023-8 A - ABS		09/12/2023	BANC OF AMERICA/FIXED INCOME		399,843	400,000	0	1.A FE
05493B-AA-6	BBOMS 2020-BID A - CMBS		07/31/2023	Various		138,052	145,000	542	1.A FE
05610B-AG-1	BXSC 2022-WSS B - CMBS		09/05/2023	BARCLAYS CAPITAL FIXED INCOME		246,875	250,000	1,182	1.D FE
06428A-AC-2	BAAT 231 A3 - ABS		07/25/2023	BAML		549,979	550,000	0	1.A FE
08265T-AB-5	BENTLEY SYSTEMS INC		09/14/2023	WELLS FARGO SECURITIES LLC		48,357	50,000	11	3.C
09257W-AD-2	BLACKSTONE MORTGAGE TRUST INC		07/13/2023	BTIG LLC		131,053	155,000	32	3.C FE
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND		09/06/2023	Bank of America Merrill Lynch		13,027	15,000	234	2.C FE
11041R-AL-2	BAE SYSTEMS FINANCE INC		07/06/2023	MARKETAXESS		716,722	675,000	1,266	2.B FE
12510H-AS-9	CAUTO 231 A1 - ABS		09/14/2023	SMBC NIKKO SECURITIES AMERICA, INC.		243,360	250,000	0	1.A FE
12569U-AA-9	CIM 2023-R4 A1 - CMO/RMBS		08/23/2023	CitiGroup		465,209	480,215	1,601	1.A FE
125896-BW-9	CMS ENERGY CORP		09/14/2023	JP MORGAN SECURITIES LLC		192,094	200,000	2,494	2.B FE
15032A-AU-1	CEDF V CR - CDO		09/26/2023	CITIGROUP GLOBAL MKTS/SALOMON		243,750	250,000	3,888	1.F FE
15189T-BC-0	CENTERPOINT ENERGY INC		08/02/2023	JP MORGAN SECURITIES LLC		225,000	225,000	0	2.B FE
17325F-BB-3	CITIBANK NA		09/26/2023	Citigroup (SSB)		250,000	250,000	0	1.E FE
19828A-AB-3	COLUMBIA PIPELINES HOLDING COMPANY LLC		08/02/2023	Citigroup (SSB)		429,991	430,000	0	2.B FE
20030N-DA-6	COMCAST CORP		07/10/2023	BAML		259,653	300,000	3,555	1.G FE
210518-DV-5	CONSUMERS ENERGY CO		07/31/2023	MITSUBISHI UFJ SECURITIES		649,675	650,000	0	1.E FE
224044-CR-6	COX COMMUNICATIONS INC		07/07/2023	JANE STREET EXECUTION SERVICES LLC		445,734	450,000	1,431	2.B FE
22758C-AA-9	CROSS 2023-H1 A1 - RMBS		07/31/2023	GOLDMAN		799,991	800,000	5,586	. Z
22822V-AK-7	CROWN CASTLE INC		07/17/2023	BZW SECS		727,989	775,000	12,598	2.B FE
24023A-AE-0	DC 23DC D - CMBS		08/22/2023	Citigroup (SSB)		249,514	250,000	1,486	1.G FE
25160P-AN-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		07/06/2023	DEUTSCHE BANK SECURITIES, INC.		300,000	300,000	0	2.A FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

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
256677-AN-5	DOLLAR GENERAL CORP		07/10/2023	GOLDMAN		716,851	725,000	3,665	2.B FE
29355A-AK-3	ENPHASE ENERGY INC		07/26/2023	JP MORGAN SECURITIES LLC		307,449	325,000	0	3.B
29404K-AF-3	ENVESTNET INC		09/14/2023	JP MORGAN SECURITIES LLC		269,396	275,000	2,146	4.B FE
29415F-AC-8	ENVISTA HOLDINGS CORP		09/01/2023	Various		637,354	650,000	474	2.C FE
30166T-AF-0	EART 2023-4 D - ABS		08/22/2023	WELLS FARGO SECURITIES LLC		489,952	490,000	0	2.B FE
316773-DK-3	FIFTH THIRD BANCORP		07/24/2023	RBC		70,000	70,000	0	2.A FE
343412-AH-5	FLUOR CORP		08/08/2023	Various		328,750	325,000	0	4.B FE
35104A-AC-2	FCRT 232 B - ABS		07/25/2023	J P MORGAN SECURITIES		369,909	370,000	0	1.D FE
35564K-H4-4	STACR 2022-DNA6 M1B - CMO/RMBS		09/05/2023	NOMURA SECURITIES/FIXED INCOME		521,875	500,000	1,623	2.C FE
362650-AE-6	GMCAR 2022-4 A4 - ABS		07/27/2023	Wells		1,239,893	1,250,000	2,542	1.A FE
36267T-BR-8	GSMS 23PJ1 B1 - RMBS		08/30/2023	GOLDMAN		397,778	492,605	0	1.D FE
36270G-AA-9	GSMS 23SHIP A - CMBS		08/04/2023	GOLDMAN		95,770	100,000	273	1.A FE
36270G-AE-1	GSMS 23SHIP C - CMBS		08/04/2023	GOLDMAN SACHS & CO, NY		478,849	500,000	1,710	1.G FE
376535-BB-6	GLADSTONE CAPITAL CORP		08/22/2023	Ladenburg Thalmann & Co. Inc.		105,288	106,875	0	1.G PL
390320-BO-2	GREAT ELM CAPITAL CORP		08/17/2023	Ladenburg Thalmann & Co. Inc.		340,223	346,500	0	2.C PL
39152T-AA-8	GWIT 2019-WOLF A - CMBS		09/27/2023	JPMORGAN SECURITIES INC, NEW YORK		248,906	250,000	630	1.A FE
42806M-CA-5	HERTZ 233 A - ABS		08/16/2023	J P MORGAN SECURITIES		119,972	120,000	0	1.A FE
42806M-CE-7	HERTZ 234 A - ABS		08/16/2023	J P MORGAN SECURITIES		499,918	500,000	0	1.A FE
500945-AC-4	KOOT 232 A3 - ABS		07/18/2023	JP MORGAN SECURITIES INC.		404,898	405,000	0	1.A FE
50249A-AG-8	LYB INTERNATIONAL FINANCE III LLC		07/10/2023	JANE STREET EXECUTION SERVICES LLC		714,788	875,000	5,523	2.B FE
531229-AR-3	LIBERTY MEDIA CORP		09/07/2023	JP MORGAN SECURITIES LLC		100,000	100,000	0	Z
553368-AA-9	MP MATERIALS CORP		07/20/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		319,280	350,000	275	3.C
57164Y-AE-7	MARRIOTT VACATIONS WORLDWIDE CORP		09/14/2023	JP MORGAN SECURITIES LLC		154,772	175,000	1,469	4.A
59220*-AA-8	METROPOLITAN LEVERED PARTNERS FUND VIII		08/24/2023	Not Available		901,217	455,160	0	1.G PL
61747Y-FF-7	MORGAN STANLEY		07/19/2023	Morgan Stanley		145,000	145,000	0	1.E FE
62829D-2A-7	MUTUAL OF OMAHA COMPANIES GLOBAL FUNDING		07/19/2023	J P MORGAN SECURITIES		299,772	300,000	0	1.E FE
63942G-AA-1	NAVSL 2021-F A - ABS		08/31/2023	JPMORGAN SECURITIES INC, NEW YORK		209,711	249,377	154	1.A FE
65539*-AD-5	NORTH HAVEN PRIVATE INCOME FUND LLC		07/20/2023	SMBC NIKKO SECURITIES AMERICA, INC.		800,000	800,000	0	2.B PL
67389B-AG-0	OAKCL 2021-2 C1 - CDO	C.	09/22/2023	INTERNATIONL FCSTONE		247,125	250,000	3,855	1.F FE
67401P-AD-0	OAKTREE SPECIALTY LENDING CORP		09/19/2023	BARCLAYS		155,075	160,000	1,136	2.C FE
691205-AE-8	BLUE OIL TECHNOLOGY FINANCE CORP		08/22/2023	Various		234,062	265,000	1,641	2.C FE
693984-AA-4	PRKOM 23AFC3 A1 - RMBS		08/31/2023	SMBC NIKKO SECURITIES AMERICA, INC.		499,996	500,000	3,383	1.A FE
709599-BW-3	PENSKE TRUCK LEASING CO LP		07/28/2023	Various		289,654	290,000	0	2.B FE
74623V-AA-1	PURECYCLE TECHNOLOGIES INC		08/22/2023	OPPENHEIMER & CO. INC.		22,500	25,000	0	Z
753422-AG-9	RAPID7 INC		09/06/2023	GOLDMAN		25,000	25,000	0	Z
802927-AF-0	SDART 2023-4 C - ABS		08/15/2023	THE BANK OF NEW YORK MELLON/SOC GEN BANK		149,963	150,000	0	1.F FE
82434B-BJ-4	SHERWIN-WILLIAMS CO		07/05/2023	GOLDMAN		726,033	825,000	9,600	2.B FE
82489T-AA-2	SHOCKWAVE MEDICAL INC		08/11/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		75,000	75,000	0	Z
85236K-AH-5	SIDC 232 A2 - ABS		07/24/2023	Morgan Stanley		674,910	690,000	0	1.G FE
855244-AZ-2	STARBUCKS CORP		07/05/2023	MORGAN SECURITIES-FIXED INC		719,296	850,000	3,131	2.A FE
87264A-BV-6	T-MOBILE USA INC		09/12/2023	BANC OF AMERICA/FIXED INCOME		318,706	359,000	5,015	2.B FE
87264A-CZ-6	T-MOBILE USA INC		07/05/2023	BZIV SECS		712,146	725,000	11,165	2.B FE
88162G-AA-1	TETRA TECH INC		08/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		50,000	50,000	0	Z
893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		07/10/2023	DBC-FI		727,873	825,000	4,245	2.B FE
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS		09/07/2023	Various		448,163	452,119	753	1.A FE
92829B-AQ-1	VISHAY INTERTECHNOLOGY INC		09/08/2023	JP MORGAN SECURITIES LLC		528,000	525,000	0	1.G FE
95000U-3E-1	WELLS FARGO & CO		07/18/2023	Wells Fargo Securities, LLC		410,000	410,000	0	1.E FE
96041C-AJ-1	WLAKE 233 B - ABS		08/09/2023	WELLS FARGO SECURITIES LLC		399,944	400,000	0	1.C FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

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
96524V-40-3	WHITEHORSE FINANCE INC		08/22/2023	Various		86,333	87,775	0	2.C PL
98139A-AC-9	WORKIVA INC		08/15/2023	GOLDMAN		50,000	50,000	0	Z
98389B-BA-7	XCEL ENERGY INC		07/31/2023	PNC CAPITAL MKTS		399,488	400,000	0	2.A FE
98954M-AH-4	ZILLOW GROUP INC		07/20/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		326,403	300,000	1,581	3.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						30,208,727	30,714,627	110,376	XXX
05603Q-AB-8	BR Financial Holdings, LLC Revolver 8/20		08/17/2023	NOMURA SECURITIES INTL., FIXED I		325,325	333,667	0	2.C PL
05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		08/17/2023	NOMURA SECURITIES INTL., FIXED I		1,626,625	1,668,333	0	2.C PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,951,950	2,002,000	0	XXX
2509999997. Total - Bonds - Part 3						59,121,054	61,356,063	202,788	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						59,121,054	61,356,063	202,788	XXX
00489Q-30-0	ACRES COMMERCIAL REALTY CORP		09/29/2023	Ladenburg Thalmann & Co. Inc.	688,000	13,245	0.00	0	2.C PL
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC		09/29/2023	Ladenburg Thalmann & Co. Inc.	2,735,000	45,147	0.00	0	2.C PL
55025L-20-7	LUMENT FINANCE TRUST INC		09/27/2023	Various	5,733,000	100,678	0.00	0	2.B PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						159,070	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						159,070	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						159,070	XXX	0	XXX
00206R-10-2	AT&T ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9,498,000	143,680	0	0	
002824-10-0	ABBOTT LABORATORIES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	124,000	13,266	0	0	
00508Y-10-2	ACUITY BRANDS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	156,000	26,287	0	0	
009066-10-1	AIRBNB CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10,000	1,395	0	0	
02005N-10-0	ALLY FINANCIAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9,000	252	0	0	
023135-10-6	AMAZON COM ORD		09/01/2023	Macquarie Capital, Inc.	2,455,000	339,020	0	0	
032095-10-1	AMPHENOL CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	731,000	62,516	0	0	
032654-10-5	ANALOG DEVICES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	132,000	26,194	0	0	
038222-10-5	APPLIED MATERIAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16,000	2,284	0	0	
03831W-10-8	APPROVIN CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,048,000	88,801	0	0	
039483-10-2	ARCHER DANIELS MIDLAND ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,129,000	168,228	0	0	
04621X-10-8	ASSURANT ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8,000	1,018	0	0	
05722G-10-0	BAKER HUGHES CL A ORD		09/01/2023	Macquarie Capital, Inc.	254,000	9,390	0	0	
064058-10-0	BANK OF NEW YORK MELLON ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	324,000	14,689	0	0	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13,000	4,476	0	0	
086516-10-1	BEST BUY ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24,000	1,940	0	0	
090572-20-7	BIO RAD LABORATORIES CL A ORD		09/01/2023	Macquarie Capital, Inc.	14,000	5,662	0	0	
099724-10-6	BORGWARNER ORD		07/05/2023	Various	1,310,000	38,037	0	0	
100557-10-7	BOSTON BEER CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	401,000	121,799	0	0	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33,000	1,614	0	0	
110122-10-8	BRISTOL MYERS SQUIBB ORD		09/01/2023	Macquarie Capital, Inc.	2,583,000	160,599	0	0	
125269-10-0	CF INDUSTRIES HOLDINGS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	545,000	40,217	0	0	
125523-10-0	CIGNA ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16,000	4,323	0	0	
126650-10-0	CVS HEALTH ORD		09/01/2023	Macquarie Capital, Inc.	704,000	46,258	0	0	
127097-10-3	COTERRA ENERGY ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25,000	660	0	0	
133131-10-2	CAMDEN PROPERTY REIT ORD		09/01/2023	Various	1,451,000	159,222	0	0	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,000	340	0	0	
142339-10-0	CARLISLE COMPANIES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9,000	2,406	0	0	
143130-10-2	CARMAX ORD		09/01/2023	Macquarie Capital, Inc.	146,000	12,146	0	0	

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

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
148806-10-2	CATALENT ORD		09/01/2023	Macquarie Capital, Inc.	877.000	44,311		0	
151358-10-1	CENTENE ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	419.000	26,795		0	
166764-10-0	CHEVRON ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	47.000	7,365		0	
17275R-10-2	CISCO SYSTEMS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	141.000	7,248		0	
172967-42-4	CITIGROUP ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	94.000	4,477		0	
191216-10-0	COCA-COLA ORD		09/01/2023	Macquarie Capital, Inc.	955.000	56,892		0	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	2,434		0	
194162-10-3	COLGATE PALMOLIVE ORD		09/01/2023	Macquarie Capital, Inc.	1,165.000	85,877		0	
200340-10-7	COMERICA ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	97		0	
209115-10-4	CONSOLIDATED EDISON ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,269.000	212,252		0	
21874C-10-2	CORE AND MAIN CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,799.000	57,696		0	
224408-10-4	CRANE ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,812.000	163,547		0	
22822V-10-1	CROWN CASTLE ORD		09/01/2023	Macquarie Capital, Inc.	506.000	50,745		0	
235851-10-2	DANAHER ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	5,719		0	
254687-10-6	WALT DISNEY ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,190.000	107,761		0	
25659T-10-7	DOLBY LABORATORIES CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,481.000	134,449		0	
256677-10-5	DOLLAR GENERAL ORD		09/01/2023	Macquarie Capital, Inc.	212.000	28,007		0	
25746U-10-9	DOMINION ENERGY ORD		09/01/2023	Macquarie Capital, Inc.	2,657.000	128,191		0	
25754A-20-1	DOMINOS PIZZA ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	1,565		0	
260003-10-8	DOVER ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	522.000	78,706		0	
26884L-10-9	EQT ORD		09/01/2023	Macquarie Capital, Inc.	1,608.000	70,582		0	
27579R-10-4	EAST WEST BANCORP ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	349		0	
281020-10-7	EDISON INTERNATIONAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,383.000	97,557		0	
28176E-10-8	EDWARDS LIFESCIENCES ORD		09/01/2023	Macquarie Capital, Inc.	224.000	17,145		0	
29084Q-10-0	EMCOR GROUP ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	401.000	75,473		0	
29355A-10-7	ENPHASE ENERGY ORD		09/01/2023	Macquarie Capital, Inc.	98.000	12,680		0	
29414B-10-4	EPAM SYSTEMS ORD		09/01/2023	Macquarie Capital, Inc.	41.000	10,715		0	
297178-10-5	ESSEX PROPERTY REIT ORD		09/01/2023	Macquarie Capital, Inc.	286.000	68,257		0	
30034H-10-6	EVERGY ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	32.000	1,928		0	
30040W-10-8	EVERSOURCE ENERGY ORD		09/01/2023	Macquarie Capital, Inc.	404.000	25,704		0	
30161N-10-1	EXELON ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	61.000	2,562		0	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		09/01/2023	Macquarie Capital, Inc.	404.000	51,873		0	
315616-10-2	F5 ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	1,645		0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,090.000	244,298		0	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,971.000	175,920		0	
32051X-10-8	FIRST HAWAIIAN ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,693.000	109,716		0	
34965K-10-7	FORTREA HOLDINGS ORD		07/03/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	501.000	9,382		0	
35137L-10-5	FOX CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,335.000	112,396		0	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,226.000	180,873		0	
369604-30-1	GENERAL ELECTRIC ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,492.000	501,143		0	
370334-10-4	GENERAL MILLS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	137.000	10,248		0	
372460-10-5	GENUINE PARTS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	39.000	6,482		0	
37940X-10-2	GLOBAL PAYMENTS ORD		09/01/2023	Macquarie Capital, Inc.	361.000	46,459		0	
38141G-10-4	GOLDMAN SACHS GROUP ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	1,311		0	
418056-10-7	HASBRO ORD		09/01/2023	Macquarie Capital, Inc.	634.000	46,159		0	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8,377.000	177,339		0	
447011-10-7	HUNTSMAN ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	1,845		0	
45337C-10-2	INCYTE ORD		09/01/2023	Macquarie Capital, Inc.	433.000	28,279		0	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

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
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	293.000	39,316		0	
46187W-10-7	INVITATION HOMES ORD		09/01/2023	Macquarie Capital, Inc.	2,680.000	91,602		0	
46625H-10-0	JPMORGAN CHASE ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	564.000	83,887		0	
478160-10-4	JOHNSON & JOHNSON ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	7,915		0	
49177J-10-2	KENVUE ORD		08/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,767.196	77,932		0	
49271V-10-0	KEURIG DR PEPPER ORD		09/01/2023	Macquarie Capital, Inc.	710.000	23,907		0	
493267-10-8	KEYCORP ORD		09/01/2023	Macquarie Capital, Inc.	1,714.000	19,851		0	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	4,557		0	
49456B-10-1	KINDER MORGAN CL P ORD		09/01/2023	Macquarie Capital, Inc.	2,323.000	39,938		0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	501.000	55,876		0	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	102		0	
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/04/2023	Various	28.250	843		0	
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	Various	113.000	2,340		0	
534187-10-9	LINCOLN NATIONAL ORD		09/01/2023	Macquarie Capital, Inc.	451.000	11,851		0	
55261F-10-4	M&T BANK ORD		09/01/2023	Macquarie Capital, Inc.	189.000	24,105		0	
553530-10-6	MSC INDUSTRIAL CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,277.000	125,371		0	
56418H-10-0	MANPOWERGROUP ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	585		0	
56585A-10-2	MARATHON PETROLEUM ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	71.000	8,446		0	
58933Y-10-5	MERCK & CO ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,170.000	124,711		0	
59156R-10-8	METLIFE ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,126.000	183,988		0	
595017-10-4	MICROCHIP TECHNOLOGY ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	119.000	10,952		0	
608190-10-4	MOHAWK INDUSTRIES ORD		09/01/2023	Macquarie Capital, Inc.	257.000	26,363		0	
617446-44-8	MORGAN STANLEY ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	83.000	7,125		0	
61945C-10-3	MOSAIC ORD		09/01/2023	Macquarie Capital, Inc.	97.000	3,842		0	
62944T-10-5	NVR ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	12,740		0	
631103-10-8	NASDAQ ORD		09/01/2023	Macquarie Capital, Inc.	939.000	49,361		0	
637417-10-6	NNN REIT ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	388		0	
64828T-20-1	RITHM CAPITAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14,548.000	138,315		0	
650111-10-7	NEW YORK TIMES CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	732.000	30,614		0	
654106-10-3	NIKE CL B ORD		09/01/2023	Macquarie Capital, Inc.	1,552.000	158,890		0	
655844-10-8	NORFOLK SOUTHERN ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	3,717		0	
665859-10-4	NORTHERN TRUST ORD		09/01/2023	Macquarie Capital, Inc.	348.000	26,803		0	
670837-10-3	OGE ENERGY ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	359.000	13,066		0	
680665-20-5	OLIN ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	34.000	1,895		0	
68902V-10-7	OTIS WORLDWIDE ORD		09/01/2023	Macquarie Capital, Inc.	122.000	10,494		0	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		09/01/2023	Macquarie Capital, Inc.	906.000	111,165		0	
693718-10-8	PACCAR ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,588.000	223,128		0	
695156-10-9	PACKAGING CORP OF AMERICA ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,336.000	178,367		0	
717081-10-3	PFIZER ORD		09/01/2023	Macquarie Capital, Inc.	2,579.000	92,708		0	
71880K-10-1	PHINIA ORD		07/05/2023	Various	262.000	5,711		0	
723484-10-1	PINNACLE WEST ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	1,418		0	
723787-10-7	PIONEER NATURAL RESOURCE ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	186.000	39,748		0	
742718-10-9	PROCTER & GAMBLE ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	771.000	114,640		0	
74340W-10-3	PROLOGIS REIT		09/01/2023	Macquarie Capital, Inc.	508.000	63,420		0	
743606-10-5	PROSPERITY BANCSHARES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	570.000	33,241		0	
744320-10-2	PRUDENTIAL FINANCIAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,999.000	184,280		0	
74738K-10-1	QORVO ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	1,483		0	
75281A-10-9	RANGE RESOURCES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,454.000	72,177		0	

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
75513E-10-1	RTX ORD		09/01/2023	Macquarie Capital, Inc.	1,051.000	90,610		0	
759509-10-2	RELIANCE STEEL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	7,084		0	
78409V-10-4	S&P GLOBAL ORD		09/01/2023	Macquarie Capital, Inc.	183.000	52,551		0	
81211K-10-0	SEALED AIR ORD		09/01/2023	Macquarie Capital, Inc.	483.000	18,115		0	
83088M-10-2	SKYWORKS SOLUTIONS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	499.000	56,532		0	
832696-40-5	JM SMUCKER ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	589.000	86,756		0	
844741-10-8	SOUTHWEST AIRLINES ORD		09/01/2023	Macquarie Capital, Inc.	975.000	30,653		0	
857477-10-3	STATE STREET ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,775.000	136,111		0	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		09/01/2023	Macquarie Capital, Inc.	771.000	109,718		0	
876030-10-7	TAPESTRY ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	34.000	1,511		0	
87612E-10-6	TARGET ORD		09/01/2023	Macquarie Capital, Inc.	250.000	31,754		0	
879360-10-5	TELEDYNE TECH ORD		09/01/2023	Macquarie Capital, Inc.	183.000	77,321		0	
880770-10-2	TERADYNE ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	9,658		0	
88579Y-10-1	3M ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	43.000	4,394		0	
896239-10-0	TRIMBLE ORD		09/01/2023	Macquarie Capital, Inc.	1,205.000	66,903		0	
896945-20-1	TRIPADVISOR ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,303.000	22,834		0	
89832Q-10-9	TRUIST FINANCIAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,171.000	38,993		0	
902494-10-3	TYSON FOODS CL A ORD		09/01/2023	Macquarie Capital, Inc.	251.000	13,337		0	
902681-10-5	UGI ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,857.000	49,589		0	
91913Y-10-0	VALERO ENERGY ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	174.000	19,957		0	
92276F-10-0	VENTAS REIT ORD		09/01/2023	Macquarie Capital, Inc.	194.000	8,496		0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		09/01/2023	Macquarie Capital, Inc.	9,603.000	336,603		0	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		09/01/2023	Macquarie Capital, Inc.	2,099.000	29,560		0	
928254-10-1	VIRTU FINANCIAL CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9,303.000	167,033		0	
92840M-10-2	VISTRA ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,027.000	80,584		0	
931142-10-3	WALMART ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	775.000	119,768		0	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		09/01/2023	Macquarie Capital, Inc.	2,266.000	27,446		0	
949746-10-1	WELLS FARGO ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	1,349		0	
96145D-10-5	WESTROCK ORD		09/01/2023	Macquarie Capital, Inc.	273.000	9,030		0	
969904-10-1	WILLIAMS SONOMA ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	1,573		0	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	587		0	
902602-10-3	AMDOCS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,820.000	177,225		0	
60585R-10-6	ASSURED GUARANTY ORD	C	07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,718		0	
63922B-10-7	GENPACT ORD	C	07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	903.000	35,309		0	
6491BT-10-8	INVESCO ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	61.000	1,124		0	
NS3745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	831		0	
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					9,254,964	XXX	0	XXX
5989999997	Total - Common Stocks - Part 3					9,254,964	XXX	0	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					9,254,964	XXX	0	XXX
5999999999	Total - Preferred and Common Stocks					9,414,034	XXX	0	XXX
6009999999	Totals					68,535,087	XXX	202,788	XXX

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..83162C-QX-4	SBAP 2007-20 C A - ABS		09/01/2023	Paydown		18,291	18,291	20,349	19,290	0	(160)	0	(160)	0	19,130	0	(839)	(839)	957	03/01/2027	1.A
..83162C-UE-1	SBAP 2011-20H A - ABS		08/01/2023	Paydown		8,462	8,462	8,634	8,644	0	(10)	0	(10)	0	8,634	0	(171)	(171)	278	08/01/2031	1.A
..83162C-VA-8	SBAP 2012-201 A - ABS		09/01/2023	Paydown		9,305	9,305	9,739	9,722	0	(14)	0	(14)	0	9,708	0	(403)	(403)	205	09/01/2032	1.A
..83162C-VK-6	SBAP 2013-20C A - ABS		09/01/2023	Paydown		18,532	18,532	18,030	17,980	0	21	0	21	0	18,001	0	531	531	415	03/01/2033	1.A
..912810-RZ-3	UNITED STATES TREASURY		09/14/2023	Citigroup		4,321,036	5,855,000	4,707,100	4,713,663	0	19,267	0	19,267	0	4,732,930	0	(411,895)	(411,895)	134,323	11/15/2047	1.A
..91282C-BJ-9	UNITED STATES TREASURY		09/21/2023	ITG Wellington Direct		42,318	50,000	42,787	0	0	916	0	916	0	43,703	0	(1,385)	(1,385)	429	01/31/2028	1.A
..91282C-BS-9	UNITED STATES TREASURY		09/14/2023	BOND		2,260,273	2,600,000	2,313,492	0	0	23,671	0	23,671	0	2,337,163	0	(76,890)	(76,890)	14,918	03/31/2028	1.A
..91282C-FH-9	UNITED STATES TREASURY		07/31/2023	Various		780,207	813,000	779,241	780,597	0	3,627	0	3,627	0	784,224	0	(4,017)	(4,017)	22,803	08/31/2027	1.A FE
..91282C-FH-9	UNITED STATES TREASURY		09/22/2023	HSBC SECURITIES		143,575	152,000	145,077	145,299	0	977	0	977	0	146,277	0	(2,702)	(2,702)	5,076	08/31/2027	1.A
..91282C-GG-0	UNITED STATES TREASURY		08/24/2023	GOLDMAN		8,467,977	8,600,000	8,520,719	0	0	20,688	0	20,688	0	8,541,407	0	(73,430)	(73,430)	201,475	01/31/2025	1.A
..91282C-GH-8	UNITED STATES TREASURY		08/02/2023	Various		434,385	449,000	448,296	0	0	50	0	50	0	448,346	0	(13,961)	(13,961)	7,978	01/31/2028	1.B FE
..91282C-GH-8	UNITED STATES TREASURY		09/26/2023	Various		2,780,384	2,897,000	2,822,419	0	0	7,046	0	7,046	0	2,829,465	0	(49,081)	(49,081)	60,102	01/31/2028	1.A
..91282C-HB-0	UNITED STATES TREASURY		09/22/2023	BNP Paribas		438,087	452,000	441,053	0	0	833	0	833	0	441,886	0	(3,800)	(3,800)	5,922	05/15/2026	1.A
..91282C-HC-8	UNITED STATES TREASURY		08/24/2023	GOLDMAN		8,386,875	9,000,000	8,649,844	0	0	4,582	0	4,582	0	8,654,425	0	(267,550)	(267,550)	84,192	05/15/2033	1.A
0109999999. Subtotal - Bonds - U.S. Governments						28,109,708	30,922,591	28,926,780	5,695,196	0	81,494	0	81,494	0	29,015,301	0	(905,592)	(905,592)	539,072	XXX	XXX
..13063D-3S-5	CALIFORNIA ST		08/08/2023	BARCLAYS CAPITAL INC ... DAVENPORT & COMPANY LLC		692,762	700,000	696,980	0	0	59	0	59	0	697,039	0	(4,277)	(4,277)	14,450	03/01/2038	1.C FE
..574193-VP-0	MARYLAND ST		09/19/2023			554,130	500,000	593,440	589,103	0	(6,023)	0	(6,023)	0	583,080	0	(28,950)	(28,950)	20,139	06/01/2037	1.A FE
..882724-OZ-3	TEXAS ST		09/14/2023	FIRST TENNESSE		308,159	310,000	351,184	326,611	0	(6,699)	0	(6,699)	0	319,911	0	(11,753)	(11,753)	14,940	10/01/2024	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,555,051	1,510,000	1,641,604	915,714	0	(12,664)	0	(12,664)	0	1,600,030	0	(44,979)	(44,979)	49,529	XXX	XXX
..187090-4L-6	CLIFTON N J		08/15/2023	Maturity @ 100.00		750,000	750,000	739,335	739,335	0	0	0	0	0	739,335	0	10,665	10,665	15,000	08/15/2023	1.C FE
..270427-PY-7	EAST ALLEGHENY PA SCH DIST		09/05/2023	Call @ 100.00		40,000	40,000	39,359	39,550	0	33	0	33	0	39,582	0	418	418	775	10/01/2031	1.E FE
..345766-NN-5	FOREST HILLS OHIO LOC SCH DIST		09/18/2023	MULTI-BANK SECURITIES INC		251,378	250,000	254,933	0	0	(1,371)	0	(1,371)	0	253,562	0	(2,184)	(2,184)	10,035	12/01/2044	1.C FE
..64966L-Q4-6	NEW YORK N Y		09/18/2023	The Muni Center		720,299	705,000	727,433	0	0	(5,172)	0	(5,172)	0	722,261	0	(1,962)	(1,962)	28,298	06/01/2035	1.C FE
..677789-DW-6	OIL CITY PA		09/18/2023	The Muni Center		139,808	140,000	141,102	141,102	0	0	0	0	141,102	0	(1,294)	(1,294)	4,496	12/01/2023	1.E FE	
..920729-JR-2	VAN BUREN MICH PUB SCHS		09/19/2023	PERSHING DIV OF DLJ SEC LINDING		480,878	485,000	569,293	556,054	0	(7,732)	0	(7,732)	0	548,321	0	(67,444)	(67,444)	17,244	11/01/2036	1.C FE
..935341-M3-8	WARREN MICH CONS SCH DIST		09/15/2023	Wells		1,065,340	1,000,000	1,195,780	1,130,099	0	(13,583)	0	(13,583)	0	1,116,516	0	(51,176)	(51,176)	44,167	05/01/2033	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,447,702	3,370,000	3,667,234	2,606,139	0	(27,826)	0	(27,826)	0	3,560,679	0	(112,977)	(112,977)	120,014	XXX	XXX
..01757L-GV-2	ALLEN ONTY OHIO HOSP FACS REV		09/15/2023	TORONTO DOMINION BK		130,586	120,000	147,415	140,722	0	(1,842)	0	(1,842)	0	138,880	0	(8,294)	(8,294)	4,800	12/01/2030	1.E FE
..04048R-ON-9	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV		09/19/2023	RBC Dominion		514,050	500,000	516,800	0	0	(2,727)	0	(2,727)	0	514,073	0	(23)	(23)	18,056	07/01/2042	1.C FE
..041438-GS-5	ARLINGTON ONTY VA INDL DEV AUTH HOSP FAC		09/15/2023	Vets		156,600	145,000	176,635	169,221	0	(2,126)	0	(2,126)	0	167,095	0	(10,495)	(10,495)	8,821	07/01/2030	1.E FE
..088632-CS-1	BI-STATE DEV AGY MO ILL MET DIST MASS TR		09/14/2023	MARKETTX		573,756	600,000	600,000	0	0	0	0	0	600,000	0	(26,244)	(26,244)	7,079	10/01/2024	1.C FE	
..196711-QK-2	COLORADO ST CTFS PARTN		09/15/2023	BAML		634,023	650,000	768,203	741,556	0	(7,642)	0	(7,642)	0	733,913	0	(99,890)	(99,890)	19,789	12/15/2039	1.D FE
..20775C-U8-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		09/19/2023	RAYMOND JAMES & ASSOCIATES INC.		812,477	825,000	893,714	869,575	0	(5,026)	0	(5,026)	0	864,548	0	(52,072)	(52,072)	28,177	05/15/2049	1.A FE
..20775D-JL-7	CONNECTICUT ST HEALTH & EDL FACS AUTH R		09/14/2023	FAHNESTOCK & CO.		275,512	255,000	324,426	309,406	0	(4,857)	0	(4,857)	0	304,549	0	(29,037)	(29,037)	15,477	07/01/2034	1.G FE
..20775J-UM-5	CONNECTICUT ST HEALTH & EDL FACS AUTH R		09/14/2023	FAHNESTOCK & CO.		366,078	340,000	430,834	411,221	0	(6,347)	0	(6,347)	0	404,873	0	(38,795)	(38,795)	20,636	07/01/2035	1.G FE
..235036-AM-9	DALLAS FORT WORTH TEX INTL ARPT REV		09/14/2023	Wells		413,163	450,000	450,000	450,000	0	0	0	0	450,000	0	(36,837)	(36,837)	8,939	11/01/2026	1.E FE	
..25483V-NZ-3	DISTRICT COLUMBIA REV		09/14/2023	SAMUEL A RAMIREZ & CO INC		97,671	100,000	100,000	100,000	0	0	0	0	100,000	0	(2,329)	(2,329)	1,607	04/01/2024	1.F FE	
..31288Q-CA-6	FH 840965 - RMBS		09/01/2023	Paydown		422	422	431	433	0	(1)	0	(1)	0	432	0	(10)	(10)	11	05/01/2049	1.A
..31288Q-F2-1	FH 841085 - RMBS		09/01/2023	Paydown		7,952	7,952	8,306	8,489	0	(47)	0	(47)	0	8,443	0	(490)	(490)	235	09/01/2047	1.A
..31288Q-F5-4	FH 841088 - RMBS		09/01/2023	Paydown		11,759	11,759	12,259	12,589	0	(16)	0	(16)	0	12,573	0	(814)	(814)	347	01/01/2049	1.A
..31288Q-F6-2	FH 841089 - RMBS		09/01/2023	Paydown		11,638	11,638	12,191	12,398	0	(39)	0	(39)	0	12,360	0	(722)	(722)	330	06/01/2047	1.A

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31300L-V5-1	FH 848736 - RMBS		09/01/2023	Paydown		10,661	9,579	9,865	9,978	0	107	0	107	0	10,085	0	577	577	396	05/01/2035	1.A
..31300M-LY-7	FH 849343 - RMBS		09/01/2023	Paydown		4,286	4,286	4,406	4,459	0	25	0	25	0	4,484	0	(198)	(198)	114	08/01/2043	1.A
..31326F-ZB-7	FH 2B1638 - RMBS		09/01/2023	Paydown		1,091	1,091	1,115	1,134	0	11	0	11	0	1,145	0	(54)	(54)	32	08/01/2043	1.A
..3132DP-QE-1	FH SD2253 - RMBS		09/01/2023	Paydown		46,430	46,430	42,715	0	0	73	0	73	0	42,788	0	3,642	3,642	800	12/01/2052	1.A
..3132DW-AF-0	FH SD8106 - RMBS		09/01/2023	Paydown		30,059	30,059	24,474	24,511	0	124	0	124	0	24,635	0	5,423	5,423	399	11/01/2050	1.A
..3132DW-D6-7	FH SD8225 - RMBS		09/01/2023	Paydown		6,269	6,269	5,349	0	0	(3)	0	(3)	0	5,346	0	924	924	16	07/01/2052	1.A
..3132DW-HZ-9	FH SD8348 - RMBS		09/01/2023	Paydown		12,481	12,481	11,982	0	0	0	0	0	0	11,982	0	499	499	52	08/01/2053	1.A
..3133KL-ZU-0	FH RA5287 - RMBS		09/01/2023	Paydown		31,865	31,865	26,023	26,058	0	107	0	107	0	26,166	0	5,700	5,700	416	05/01/2051	1.A
..3133KP-LY-2	FH RA7543 - RMBS		09/01/2023	Paydown		18,426	18,426	16,837	16,842	0	46	0	46	0	16,888	0	1,538	1,538	536	06/01/2052	1.A
..3133KP-PB-8	FH RA7618 - RMBS		09/01/2023	Paydown		34,646	34,646	33,926	33,938	0	23	0	23	0	33,961	0	685	685	1,161	07/01/2052	1.A
..3136A8-MX-5	FNR 2012-100 DB - CMO/RMBS		09/14/2023	Various		709,007	822,376	889,579	873,263	0	(150)	0	(150)	0	873,113	0	(164,106)	(164,106)	19,702	09/25/2042	1.A
..3136BB-OS-4	FNR 2020-055 EY - CMO/RMBS		09/14/2023	BAML		1,529,590	2,300,000	1,615,750	1,622,353	0	16,400	0	16,400	0	1,638,753	0	(109,163)	(109,163)	36,800	08/25/2050	1.A
..3137H7-QH-9	FHMS K-145 A2 - CMBS		09/14/2023	Wells		416,465	500,000	423,594	424,995	0	4,648	0	4,648	0	429,643	0	(13,179)	(13,179)	10,284	05/25/2032	1.A FE
..3137H7-ZB-2	FHMS K-146 A2 - CMBS		09/14/2023	Wells		2,310,820	2,700,000	2,366,719	2,372,842	0	20,057	0	20,057	0	2,392,899	0	(82,078)	(82,078)	62,853	06/25/2032	1.A FE
..3137H8-BK-6	FHMS K-147 A2 - CMBS		09/14/2023	Wells		1,507,461	1,750,000	1,544,648	1,548,400	0	12,290	0	12,290	0	1,560,691	0	(53,230)	(53,230)	41,854	06/25/2055	1.A FE
..3137HA-4G-8	FRETE ML-15 A - CMBS		09/01/2023	Paydown		839	839	786	0	0	0	0	0	787	0	52	52	0	01/25/2040	1.A	
..3137HA-4G-8	FRETE ML-15 A - CMBS		09/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	01/25/2040	1.B FE
..3138EM-V4-0	FN AL5134 - RMBS		09/01/2023	Paydown		8,637	8,637	8,921	9,867	0	403	0	403	0	10,270	0	(1,633)	(1,633)	183	04/01/2044	1.A
..3138ER-BL-3	FN AL9042 - RMBS		09/01/2023	Paydown		10,010	10,010	9,812	0	0	8	0	8	0	9,820	0	189	189	204	07/01/2031	1.A
..3138ET-ND-4	FN AL8487 - RMBS		09/01/2023	Paydown		761	761	783	830	0	7	0	7	0	837	0	(76)	(76)	20	04/01/2046	1.A
..3140HG-DL-8	FN BK2806 - RMBS		09/01/2023	Paydown		10,398	10,398	11,117	11,120	0	(10)	0	(10)	0	11,110	0	(712)	(712)	179	07/01/2035	1.A
..3140HV-FN-9	FN BL3772 - RMBS		09/14/2023	Various		94,421	112,231	118,110	116,890	0	(264)	0	(264)	0	116,626	0	(22,205)	(22,205)	2,647	10/01/2034	1.A
..3140J7-RJ-6	FN BM3188 - RMBS		09/01/2023	Paydown		2,298	2,298	2,326	2,481	0	116	0	116	0	2,597	0	(299)	(299)	64	04/01/2047	1.A
..3140J8-M8-3	FN BM3982 - RMBS		09/01/2023	Paydown		11,662	11,662	11,885	12,018	0	194	0	194	0	12,213	0	(551)	(551)	320	07/01/2042	1.A
..3140J9-CN-9	FN BM4576 - RMBS		09/01/2023	Paydown		30,661	30,661	30,411	31,908	0	447	0	447	0	32,355	0	(1,695)	(1,695)	686	11/01/2047	1.A
..3140JA-3P-1	FN BM6205 - RMBS		09/01/2023	Paydown		23,342	23,342	24,247	24,716	0	332	0	332	0	25,048	0	(1,706)	(1,706)	643	01/01/2040	1.A
..3140JA-4Z-8	FN BM6239 - RMBS		09/22/2023	Various		493,177	490,469	517,797	545,651	0	13,718	0	13,718	0	559,369	0	(66,192)	(66,192)	16,412	02/01/2045	1.A
..3140N1-R9-6	FN BW8611 - RMBS		09/01/2023	Paydown		70,024	70,024	68,645	68,661	0	50	0	50	0	68,711	0	1,313	1,313	2,528	10/01/2052	1.A
..3140QD-KB-9	FN CA5689 - RMBS		09/01/2023	Paydown		87,015	87,015	77,212	77,229	0	118	0	118	0	77,347	0	9,668	9,668	1,746	05/01/2050	1.A
..3140QF-FF-1	FN CA7365 - RMBS		09/01/2023	Paydown		77,110	77,110	65,495	65,551	0	256	0	256	0	65,807	0	11,303	11,303	1,321	10/01/2050	1.A
..3140X3-B3-1	FN FMO057 - RMBS		09/01/2023	Paydown		8,474	8,474	8,972	8,955	0	(24)	0	(24)	0	8,930	0	(456)	(456)	142	05/01/2051	1.A
..3140X8-HC-4	FN FIM4726 - RMBS		09/01/2023	Paydown		5,805	5,805	6,182	6,179	0	(24)	0	(24)	0	6,156	0	(351)	(351)	115	11/01/2034	1.A
..3140X8-HU-4	FN FIM4742 - RMBS		09/01/2023	Paydown		3,294	3,294	3,547	3,613	0	(12)	0	(12)	0	3,600	0	(307)	(307)	88	03/01/2035	1.A
..3140XC-TE-8	FN FMB648 - RMBS		09/01/2023	Paydown		30,821	30,821	27,262	27,248	0	93	0	93	0	27,340	0	3,480	3,480	631	09/01/2051	1.A
..3140XC-XR-4	FN FMB787 - RMBS		09/01/2023	Paydown		81,355	81,355	69,114	69,149	0	94	0	94	0	69,243	0	12,112	12,112	1,329	10/01/2051	1.A
..3140XD-Z6-0	FN FMS774 - RMBS		09/01/2023	Paydown		95,609	95,609	81,208	81,258	0	80	0	80	0	81,338	0	14,271	14,271	1,583	11/01/2051	1.A
..3140XD-RC-2	FN FMS482 - RMBS		09/01/2023	Paydown		40,037	40,037	35,433	0	0	(18)	0	(18)	0	35,415	0	4,622	4,622	202	10/01/2051	1.A
..3140XE-C7-7	FN FMS993 - RMBS		09/01/2023	Paydown		48,630	48,630	43,489	43,490	0	10	0	10	0	43,500	0	5,130	5,130	1,109	07/01/2051	1.A
..3140XG-US-9	FN FS1172 - RMBS		09/01/2023	Paydown		54,685	54,685	48,678	0	0	16	0	16	0	48,694	0	5,991	5,991	262	11/01/2051	1.A
..3140XH-SY-9	FN FS2662 - RMBS		09/01/2023	Paydown		11,211	11,211	10,751	0	0	2	0	2	0	10,752	0	459	459	42	07/01/2052	1.A
..3140XH-KM-8	FN FS2099 - RMBS		09/01/2023	Paydown		184,560	184,560	143,546	143,863	0	1,096	0	1,096	0	144,958	0	39,601	39,601	1,808	04/01/2052	1.A
..3140XJ-GH-0	FN FS2899 - RMBS		09/01/2023	Paydown		6,727	6,727	6,340	6,338	0	14	0	14	0	6,353	0	374	374	202	08/01/2052	1.A
..3140XJ-HV-8	FN FS2943 - RMBS		09/01/2023	Paydown		23,606	23,606	19,276	19,305	0	65	0	65	0	19,370	0	4,236	4,236	312	02/01/2051	1.A
..3140XJ-V4-2	FN FS3334 - RMBS		09/01/2023	Paydown		38,380	38,380	34,228	0	0	54	0	54	0	34,282	0	4,097	4,097	552	04/01/2052	1.A
..31418E-EX-4	FN MA4649 - RMBS		09/01/2023	Paydown		26,314	26,314	25,508	25,506	0	17	0	17	0	25,522	0	792	792	830	05/01/2052	1.A
..31418E-J5-0	FN MA4783 - RMBS		09/01/2023	Paydown		34,288	34,288	31,401	31,431	0	92	0	92	0	31,523	0	2,765	2,765	922	10/01/2052	1.A

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31418E-J6-8	FN MA4784 - RMBS		09/01/2023	Paydown		148,878	148,878	143,342	142,154	0	1,396	0	1,396	0	143,550	0	5,328	5,328	4,479	10/01/2052	1.A
..31418E-KR-0	FN MA4803 - RMBS		09/01/2023	Paydown		27,409	27,409	24,280	24,319	0	83	0	83	0	24,402	0	3,007	3,007	641	11/01/2052	1.A
..31418E-KT-6	FN MA4805 - RMBS		09/01/2023	Paydown		37,096	37,096	35,011	35,029	0	60	0	60	0	35,088	0	2,008	2,008	1,097	11/01/2052	1.A
..31418E-LU-2	FN MA4838 - RMBS		09/01/2023	Paydown		29,817	29,817	27,677	27,684	0	98	0	98	0	27,782	0	2,035	2,035	683	12/01/2052	1.A
..31418E-LV-0	FN MA4839 - RMBS		09/01/2023	Paydown		30,782	30,782	29,484	29,491	0	45	0	45	0	29,535	0	1,246	1,246	846	12/01/2052	1.A
..31418E-SQ-4	FN MA5026 - RMBS		09/01/2023	Paydown		63,611	63,611	58,115	58,115	0	53	0	53	0	58,168	0	5,444	5,444	381	04/01/2053	1.A
..35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		09/01/2023	Paydown		5,392	5,392	5,792	5,724	0	(28)	0	(28)	0	5,696	0	(304)	(304)	126	07/25/2058	1.A
..35563P-OP-7	SCRT 2020-2 MA - CMO/RMBS		09/01/2023	Paydown		3,295	3,295	3,416	3,379	0	(10)	0	(10)	0	3,370	0	(75)	(75)	44	11/25/2059	1.A
..362835-BT-6	GAINESVILLE FLA SPL OBLIG		09/14/2023	Wells		608,774	610,000	610,000	610,000	0	0	0	0	0	610,000	0	(1,226)	(1,226)	4,804	10/01/2023	1.D FE
..400652-AD-5	GUAM PORT AUTH PORT REV		07/01/2023	Maturity @ 100.00		165,000	165,000	178,995	166,648	0	(1,648)	0	(1,648)	0	165,000	0	0	0	8,250	07/01/2023	2.B FE
..407287-MF-5	HAMILTON CNTY OHIO SALES TAX		09/15/2023	BANK OF NYC/GOLDMAN		110,466	110,000	124,495	115,945	0	(1,044)	0	(1,044)	0	114,902	0	(4,435)	(4,435)	3,520	12/01/2031	1.D FE
..414008-CM-2	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		09/14/2023	Wells		262,677	275,000	275,000	275,000	0	0	0	0	0	275,000	0	(12,323)	(12,323)	4,261	11/15/2024	1.F FE
..442349-EQ-5	HOUSTON TEX ARPT SYS REV		06/22/2023	Adjustment		348,602	385,000	385,000	385,000	0	0	0	0	0	385,000	0	(36,398)	(36,398)	8,429	07/01/2028	1.E FE
..45130A-AJ-4	IDAHO HOUSING AND FINANCE ASSOCIATION		09/15/2023	UBS		433,714	385,000	465,442	459,868	0	(5,640)	0	(5,640)	0	454,228	0	(20,514)	(20,514)	21,068	08/15/2031	1.B FE
..45204F-KE-4	ILLINOIS FIN AUTH REV		09/18/2023	TRADEWEB DIRECT LLC		628,524	600,000	660,642	660,642	0	(6,116)	0	(6,116)	0	654,526	0	(26,002)	(26,002)	36,417	07/01/2029	1.A FE
..462467-WR-8	IOWA FIN AUTH SINGLE FAMILY MTG REV		09/19/2023	Various		807,388	820,000	889,224	863,731	0	(5,320)	0	(5,320)	0	858,411	0	(51,023)	(51,023)	41,507	07/01/2047	1.A FE
..517704-FJ-6	LAS VEGAS NEV CONVENTION & VISITORS AUTH		09/15/2023	FIFTH THIRD BANK SEC		539,504	515,000	596,906	556,654	0	(6,273)	0	(6,273)	0	550,381	0	(10,877)	(10,877)	31,329	07/01/2032	1.D FE
..51771F-AT-3	LAS VEGAS NEV CONVENTION & VISITORS AUTH		09/20/2023	RBC Dominion		1,284,063	1,250,000	1,278,120	1,274,195	0	(2,862)	0	(2,862)	0	1,271,333	0	12,729	12,729	76,563	07/01/2043	1.D FE
..54627R-AL-4	LASGOV 2022 A A1 - ABS		08/01/2023	Paydown		22,280	22,280	22,280	22,280	0	0	0	0	0	22,280	0	0	0	967	02/01/2029	1.A FE
..54811B-LN-9	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		09/15/2023	Head Wellington Direct		107,680	100,000	127,919	120,277	0	(2,174)	0	(2,174)	0	118,103	0	(10,423)	(10,423)	4,222	05/15/2029	1.F FE
..54811B-UQ-2	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		09/15/2023	FAHNESTOCK & CO. SIBC Investment Services LLC		539,220	500,000	631,012	595,360	0	(10,170)	0	(10,170)	0	585,190	0	(45,970)	(45,970)	21,111	05/15/2031	1.F FE
..592250-DP-6	METROPOLITAN PIER & EXPOSITION AUTH ILL		09/18/2023	LLC		436,080	500,000	563,950	554,953	0	(5,288)	0	(5,288)	0	549,666	0	(113,586)	(113,586)	15,278	06/15/2050	1.C FE
..592643-DR-8	METROPOLITAN WASH D C ARPTS AUTH DULLES		09/18/2023	Morgan Stanley & Co PERSHING DIV OF DLJ SEC LINDING		880,474	975,000	1,102,072	1,091,712	0	(8,648)	0	(8,648)	0	1,083,064	0	(202,590)	(202,590)	37,808	10/01/2052	1.E FE
..59334D-MD-3	MIAMI-DADE CNTY FLA WTR & SWR REV		09/19/2023	Morgan Stanley & Co		253,380	250,000	302,710	296,205	0	(3,794)	0	(3,794)	0	292,410	0	(39,030)	(39,030)	9,722	10/01/2034	1.D FE
..59334P-KQ-9	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		09/19/2023	Morgan Stanley & Co		195,451	185,000	198,916	198,916	0	(885)	0	(885)	0	198,031	0	(2,580)	(2,580)	9,456	07/01/2043	1.C FE
..59447T-AT-0	MICHIGAN FIN AUTH REV		09/21/2023	Head Wellington Direct		251,200	250,000	282,403	258,597	0	(2,580)	0	(2,580)	0	256,017	0	(4,817)	(4,817)	10,764	05/15/2033	1.E FE
..60416M-BP-7	MINNESOTA ST OFFICE OF HIGHER ED REV		09/15/2023	ICE BONDS SECURITIES		404,952	400,000	478,244	440,303	0	(10,027)	0	(10,027)	0	430,276	0	(25,324)	(25,324)	17,667	11/01/2025	1.C FE
..60416M-BQ-5	MINNESOTA ST OFFICE OF HIGHER ED REV		09/15/2023	ICE BONDS SECURITIES		301,121	295,000	360,891	334,009	0	(7,114)	0	(7,114)	0	326,895	0	(25,774)	(25,774)	13,029	11/01/2026	1.C FE
..63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		08/03/2023	Call @ 100.00 Deutsche Bank Wellington Direct		50,000	50,000	53,464	52,393	0	(236)	0	(236)	0	52,158	0	(2,158)	(2,158)	1,157	09/01/2049	1.A FE
..64763H-HD-0	NEW ORLEANS LA AVIATION BRD REV		09/15/2023	Direct		588,685	575,000	664,424	617,771	0	(7,309)	0	(7,309)	0	610,462	0	(21,777)	(21,777)	34,979	01/01/2034	1.F FE
..64972G-C2-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		09/18/2023	Morgan Stanley & Co HARTFIELD TITUS & DONNELLY LLC		659,138	625,000	661,988	661,663	0	(2,146)	0	(2,146)	0	659,517	0	(380)	(380)	25,868	06/15/2047	1.B FE
..64972G-HX-5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		09/19/2023	Direct		508,095	500,000	513,670	502,000	0	(3,289)	0	(3,289)	0	510,381	0	(2,286)	(2,286)	19,167	06/15/2039	1.B FE
..64990F-L7-7	NEW YORK STATE DORMITORY AUTHORITY		09/18/2023	TRADEWEB DIRECT LLC		847,215	900,000	850,338	850,502	0	993	0	993	0	851,494	0	(4,279)	(4,279)	36,500	03/15/2045	1.B FE
..650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		08/03/2023	Call @ 100.00		125,000	125,000	125,000	125,000	0	0	0	0	125,000	0	0	0	2,971	09/01/2035	1.E FE	
..678514-DD-9	OKLAHOMA CAP IMPT AUTH ST HWY CAP IMPT R		09/15/2023	BNKLOAN		219,400	225,000	263,756	255,854	0	(2,757)	0	(2,757)	0	253,097	0	(33,697)	(33,697)	10,950	07/01/2039	1.D FE
..703596-EE-2	PAULDING CNTY GA HOSP AUTH REV		09/19/2023	RAYMOND JAMES & ASSO		571,875	610,000	571,271	571,271	0	1,043	0	1,043	0	572,314	0	(439)	(439)	23,722	04/01/2041	1.F FE
..70879Q-SZ-7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		09/28/2023	Paydown		861	861	941	941	0	(4)	0	(4)	0	936	0	(75)	(75)	6	10/01/2053	1.B FE
..709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH REV		05/30/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	1,778	07/01/2024	1.E FE
..717817-UE-8	PHILADELPHIA PA ARPT REV		09/15/2023	SunTrust TRUIST SECURITIES, INC.		246,763	240,000	279,312	259,933	0	(3,005)	0	(3,005)	0	256,929	0	(10,166)	(10,166)	14,600	07/01/2032	1.F FE
..73358W-C8-5	PORT AUTH N Y & N J		09/18/2023	Direct		127,924	125,000	147,324	139,410	0	(2,595)	0	(2,595)	0	136,815	0	(8,892)	(8,892)	5,295	11/15/2034	1.D FE
..73358W-VA-9	PORT AUTH N Y & N J		09/18/2023	TRADEWEB DIRECT LLC		551,920	550,000	558,536	550,000	0	(2,903)	0	(2,903)	0	555,633	0	(3,714)	(3,714)	25,590	10/15/2034	1.D FE
..73358W-WD-3	PORT AUTH N Y & N J		09/19/2023	TRADEWEB DIRECT LLC		125,444	125,000	125,921	125,865	0	(339)	0	(339)	0	125,526	0	(82)	(82)	5,833	10/15/2036	1.D FE

E05.2

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..79467B-DD-4	SALES TAX SECURITIZATION CORP ILL		09/14/2023	FIRST TENNESSE		244,971	255,000	255,000	255,000	0	0	0	0	0	255,000	0	(10,029)	(10,029)	7,197	01/01/2025	1.D FE	
..79766D-TN-9	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		09/15/2023	BZIV SECS CRENS & ASSOCIATES, INC.		1,151,271	1,075,000	1,244,667	1,232,435	0	(12,024)	0	(12,024)	0	1,220,411	0	(69,140)	(69,140)	47,479	05/01/2034	1.E FE	
..84136F-AB-3	SOUTHEAST ENERGY AUTH COMMODITY SUPPLY R		09/18/2023	HEADLANDS TECH GLOBAL MARKETS		239,640	240,000	239,299	239,299	0	0	0	0	0	239,299	0	341	341	9,307	10/01/2023	1.F FE	
..85236U-AP-5	ST LOUIS MO MUN LIBR DIST CTFS PARTN		09/19/2023	Wells		301,800	300,000	348,420	339,610	0	(3,695)	0	(3,695)	0	335,915	0	(34,115)	(34,115)	12,200	03/15/2034	1.D FE	
..882806-HG-0	TEXAS TECH UNIV REVS		09/14/2023	FIRST TENNESSE		197,270	210,000	210,000	210,000	0	0	0	0	0	210,000	0	(12,730)	(12,730)	2,150	02/15/2025	1.B FE	
..882806-HJ-4	TEXAS TECH UNIV REVS		09/14/2023	FIRST TENNESSE		172,275	195,000	195,000	195,000	0	0	0	0	0	195,000	0	(22,725)	(22,725)	2,844	02/15/2027	1.B FE	
..917393-CV-0	UTAH CNTY UTAH HOSP REV		09/19/2023	Morgan Stanley & Co		558,278	550,000	566,115	0	0	(2,703)	0	(2,703)	0	563,412	0	(5,134)	(5,134)	23,375	05/15/2041	1.B FE	
..93878L-BX-4	WASHINGTON D C CONVENTION & SPORTS AUTH		09/19/2023	GOLDMAN, SACHS & CO.		305,956	290,000	317,770	309,544	0	(2,761)	0	(2,761)	0	306,782	0	(827)	(827)	14,097	10/01/2030	1.D FE	
090999999 Subtotal - Bonds - U.S. Special Revenues							29,010,003	30,617,952	31,054,231	28,206,263	0	(81,596)	0	(81,596)	0	30,538,577	0	(1,528,574)	(1,528,574)	1,058,342	XXX	XXX
..00115B-AA-5	AEPTC 191 A1 - ABS		08/01/2023	Paydown		30,072	30,072	30,072	30,072	0	0	0	0	0	30,072	0	0	0	618	02/01/2027	1.A FE	
..00120B-AJ-9	AGL 12 D - CDO	C	09/12/2023	BANC OF AMERICA/FIXED INCOME		244,720	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(5,280)	(5,280)	17,718	07/20/2034	2.C FE	
..00117H-AG-4	AMMC 22 D - CDO	C	08/08/2023	GOLDMAN		240,888	250,000	246,050	257,311	0	2,129	0	2,129	0	259,439	0	(18,552)	(18,552)	15,159	04/25/2031	2.B FE	
..00177T-AJ-2	AMMC 20 AR - CDO	C	07/17/2023	Paydown		29,201	29,201	29,201	29,201	0	0	0	0	0	29,201	0	0	0	1,235	04/17/2029	1.A FE	
..00206R-JX-1	AT&T INC		09/14/2023	CITADEL		432,450	485,000	486,160	485,740	0	(120)	0	(120)	0	485,620	0	(53,170)	(53,170)	8,893	06/01/2027	2.B FE	
..00834D-AB-9	AFFRM 2021-B B - ABS		08/15/2023	Paydown		260,000	260,000	259,940	260,193	0	(107)	0	(107)	0	260,086	0	(86)	(86)	2,149	08/17/2026	1.F FE	
..00850B-AE-6	ASTAT 18 C - CDO	C	08/21/2023	GOLDMAN SACHS AND CO.		490,775	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(9,225)	(9,225)	29,715	04/21/2031	1.E FE	
..00900G-AC-9	AIMCO 2018-A A - CDO	C	07/17/2023	Paydown		8,977	8,977	8,928	9,073	0	10	0	10	0	9,083	0	(107)	(107)	390	04/17/2031	1.A FE	
..009066-AB-7	AIRBNB INC		09/20/2023	BARCLAYS CAPITAL INC./LE		177,279	200,000	194,096	195,779	0	939	0	939	0	196,718	0	(19,439)	(19,439)	0	03/15/2026	2.C	
..00971T-AL-5	AKAMA! TECHNOLOGIES INC		09/20/2023	Various		496,064	475,000	518,370	508,231	0	(4,628)	0	(4,628)	0	503,603	0	(7,538)	(7,538)	1,746	09/01/2027	2.C	
..018802-AB-4	ALLIANT ENERGY CORP		09/20/2023	BARCLAYS CAPITAL INC./LE		123,136	125,000	124,515	0	0	41	0	41	0	124,556	0	(1,420)	(1,420)	2,691	03/15/2026	2.A FE	
..02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2023	Paydown		11,872	11,872	10,922	0	0	30	0	30	0	10,952	0	920	920	212	07/15/2029	2.A FE	
..02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202		07/11/2023	Paydown		8,043	8,043	8,043	8,043	0	0	0	0	0	8,043	0	0	0	231	01/11/2036	1.G FE	
..02582J-JR-2	AMXCA 2021-1 A - ABS		08/18/2023	SECURITIES		336,211	356,000	355,944	355,965	0	12	0	12	0	355,977	0	(19,766)	(19,766)	2,198	11/16/2026	1.A FE	
..03040W-BB-0	AMERICAN WATER CAPITAL CORP		09/20/2023	BARCLAYS CAPITAL INC./LE		149,107	150,000	152,646	0	0	(143)	0	(143)	0	152,502	0	(3,395)	(3,395)	1,254	06/15/2026	2.A FE	
..031162-BV-1	AMGEN INC		09/05/2023	Jefferies & Co., Inc.		394,148	400,000	400,425	400,104	0	(63)	0	(63)	0	400,040	0	(5,892)	(5,892)	11,479	05/22/2024	2.A FE	
..03464L-AA-4	AMT 2020-4 A1 - CMO/RMBS		09/01/2023	Paydown		15,287	15,287	15,287	15,287	0	0	0	0	0	15,282	0	5	5	146	05/26/2065	1.A	
..03464W-AA-0	AMT 2020-5 A1 - RMBS		09/01/2023	Paydown		6,288	6,288	6,288	6,288	0	0	0	0	0	6,288	0	0	0	54	05/25/2065	1.A	
..03465A-AA-7	AMT 2020-6 A1 - CMO/RMBS		09/01/2023	Paydown		9,138	9,138	9,138	9,138	0	0	0	0	0	9,138	0	0	0	77	05/25/2065	1.A	
..036752-AC-7	ELEVANCE HEALTH INC		09/14/2023	Morgan Stanley		606,750	625,000	624,946	624,900	0	20	0	20	0	624,966	0	(18,216)	(18,216)	16,692	12/01/2024	2.B FE	
..03740L-AC-6	AON CORP		09/14/2023	Morgan Stanley		509,513	630,000	629,502	629,550	0	32	0	32	0	629,582	0	(120,070)	(120,070)	13,013	12/02/2031	2.A FE	
..03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP		08/03/2023	Oppenheimer		207,206	215,000	201,543	202,486	0	3,229	0	3,229	0	205,715	0	1,492	1,492	10,472	03/03/2025	2.C FE	
..03767J-AK-1	APID XXVII BR - CDO		08/21/2023	INTERNATIONL FCSTONE		395,204	400,000	376,000	380,561	0	3,766	0	3,766	0	384,328	0	10,876	10,876	23,115	07/17/2030	1.D FE	
..038923-AZ-1	ARBOR REALTY TRUST INC		09/01/2023	Various		2,232,500	2,130,000	1,999,382	867,890	0	21,285	0	21,285	0	2,024,850	0	207,650	207,650	117,217	08/01/2025	1.F FE	
..040104-EN-7	ARST 2003-II10 M1 - RMBS		09/25/2023	Paydown		2,927	2,927	2,929	2,958	0	50	0	50	0	3,008	0	(82)	(82)	65	01/25/2034	1.A FM	
..045054-AN-3	ASHTAD CAPITAL INC		09/14/2023	BANK OF NYC/GOLDMAN		352,832	400,000	399,682	399,767	0	45	0	45	0	399,811	0	(46,979)	(46,979)	6,600	08/12/2026	2.C FE	
..05348E-AV-1	AVALONBAY COMMUNITIES INC		09/14/2023	Morgan Stanley		859,206	890,000	926,111	906,762	0	(5,447)	0	(5,447)	0	901,315	0	(42,109)	(42,109)	24,479	06/01/2025	1.G FE	
..05351W-AC-7	AVANGRID INC		09/14/2023	AMHERST PIERPONT SECURITIES		640,721	670,000	669,136	669,591	0	124	0	124	0	669,715	0	(28,994)	(28,994)	19,832	04/15/2025	2.B FE	
..05377R-DD-3	AESOP 182 B - ABS		09/19/2023	SECURITIES		148,945	150,000	160,916	154,491	0	(3,218)	0	(3,218)	0	151,273	0	(2,328)	(2,328)	4,822	03/20/2025	1.E FE	

E05.3

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..05377R-DV-3	AESOP 201 B - ABS		09/18/2023	MIZUHO SECURITIES USA INC.		233,486	250,000	259,688	255,776	0	(1,704)	0	(1,704)	0	254,072	0	(20,585)	(20,585)	5,025	08/20/2026	1.E FE
..05377R-DW-1	AESOP 201 C - ABS		09/15/2023	BAIRD, ROBERT W., & COMPANY IN		375,258	405,000	421,042	414,999	0	(2,934)	0	(2,934)	0	412,065	0	(36,807)	(36,807)	9,139	08/20/2026	2.B FE
..05377R-EX-8	AESOP 181D D - ABS		09/20/2023			355,000	355,000	355,000	354,960	0	(105)	0	(105)	0	354,856	0	144	144	12,425	09/20/2024	2.C FE
..05490A-AA-1	BBUBS 2012-TFT A - CMBS		09/01/2023	Paydown		1,011	1,011	1,008	1,011	0	0	0	0	0	1,011	0	0	0	19	06/07/2030	1.A FM
..05493B-AA-6	BBUBS 2020-B1D A - CMBS		09/12/2023	J P MORGAN SECURITIES		138,113	145,000	138,052	138,052	0	3,987	0	3,987	0	142,039	0	(3,926)	(3,926)	1,848	10/15/2037	1.A FE
..0551V-BM-4	BBUBS 2021-C10 AS - CMBS		09/22/2023	Citigroup (SSB)		457,734	600,000	617,981	615,503	0	(1,281)	0	(1,281)	0	614,222	0	(156,488)	(156,488)	13,196	07/15/2054	1.A
..05578Q-AA-1	BPC SA	C	09/05/2023	Jefferies & Co., Inc.		249,583	250,000	266,065	252,007	0	(1,698)	0	(1,698)	0	250,309	0	(727)	(727)	12,469	10/22/2023	2.B FE
..05592C-AN-6	BPR 2021-NRD E - CMBS		09/13/2023	BTIG, LLC		610,875	675,000	673,313	683,420	0	(5,249)	0	(5,249)	0	678,172	0	(67,297)	(67,297)	53,913	12/15/2038	1.A
..056054-AA-7	BX 2019-XL A - CMBS		07/15/2023	Paydown		23,736	23,736	23,777	24,147	0	292	0	292	0	24,439	0	(703)	(703)	810	10/15/2036	1.A
..05606D-AS-7	BX 2022-PSB A - CMBS		09/07/2023	SG AMERICAS SECURITIES, LLC		312,319	312,416	310,464	0	0	581	0	581	0	311,044	0	1,274	1,274	11,750	08/15/2039	1.A FE
..05609K-AG-4	BX 2021-XL2 D - CMBS		09/07/2023	Various		451,629	463,358	446,706	0	0	13,614	0	13,614	0	460,320	0	(8,691)	(8,691)	16,439	10/15/2038	1.G FE
..05609W-AA-1	BX 2022-IND A - CMBS		07/15/2023	Paydown		38,589	38,589	38,479	38,889	0	(47)	0	(47)	0	38,842	0	(253)	(253)	1,420	04/15/2037	1.A
..05610M-AD-4	BX 2022-CSMO C - CMBS		09/07/2023	JPMORGAN SECURITIES INC, NEW YORK		499,063	500,000	492,500	496,586	0	2,740	0	2,740	0	499,326	0	(263)	(263)	32,829	06/15/2039	1.G FE
..06051G-LG-2	BANK OF AMERICA CORP		08/18/2023	MARKETAXESS CORPORATION		254,553	260,000	260,000	0	0	0	0	0	0	260,000	0	(5,447)	(5,447)	4,396	04/25/2029	1.E FE
..06540D-AA-1	BANK 2021-BNK36 AS - CMBS		09/22/2023	BANC OF AMERICA/FIXED INCOME		516,163	680,000	700,377	698,037	0	(1,428)	0	(1,428)	0	696,608	0	(180,446)	(180,446)	15,017	09/17/2064	1.A
..06541C-BL-9	BANK 2021-BNK33 A5 - CMBS		09/22/2023	BANC OF AMERICA/FIXED INCOME		316,170	395,000	406,850	405,035	0	(849)	0	(849)	0	404,185	0	(88,016)	(88,016)	8,273	05/16/2064	1.A
..0778FP-AC-3	BELL TELEPHONE COMPANY OF CANADA OR BELL		09/22/2023	PERSHING DIV OF DLJ SEC LINDING		330,772	339,000	338,841	338,935	0	39	0	39	0	338,975	0	(8,202)	(8,202)	2,606	03/17/2024	2.A FE
..08161H-AD-2	BMARK 2018-B4 ASB - CMBS		09/01/2023	Paydown		19,173	19,173	21,445	20,348	0	(226)	0	(226)	0	20,122	0	(949)	(949)	551	07/17/2051	1.A
..08162F-AB-9	BMARK 2019-B12 A2 - CMBS		09/01/2023	Paydown		1,632	1,632	1,681	1,646	0	(6)	0	(6)	0	1,641	0	(9)	(9)	33	08/16/2052	1.A
..08163G-AU-4	BMARK 2021-B28 A5 - CMBS		09/22/2023	J P MORGAN SECURITIES		523,972	680,000	700,399	697,734	0	(1,465)	0	(1,465)	0	696,269	0	(172,297)	(172,297)	12,391	08/17/2054	1.A
..08163J-AE-4	BMARK 2021-B29 A5 - CMBS		09/22/2023	J P MORGAN SECURITIES		234,750	300,000	308,999	307,924	0	(645)	0	(645)	0	307,278	0	(72,528)	(72,528)	5,870	09/17/2054	1.A
..08860D-AA-1	BHG 2022-C A - ABS		09/17/2023	Paydown		16,810	16,810	16,809	16,809	0	0	0	0	0	16,810	0	0	0	598	10/17/2035	1.A FE
..09239B-AD-1	BLACKLINE INC		09/20/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		85,781	100,000	101,959	85,188	14,812	0	0	14,812	0	100,000	0	(14,219)	(14,219)	0	03/15/2026	4.C
..09626Y-AN-0	BLUEM 2013-2 A1R - CDO		07/24/2023	Paydown		18,062	18,062	18,062	18,062	0	0	0	0	0	18,062	0	0	0	820	10/22/2030	1.A FE
..100743-AM-5	BOSTON GAS CO		09/14/2023	Morgan Stanley		145,318	170,000	170,000	170,000	0	0	0	0	0	170,000	0	(24,682)	(24,682)	6,422	03/16/2032	2.A FE
..122017-AB-2	BURLINGTON STORES INC		09/19/2023	BARCLAYS CAPITAL INC./LE		98,360	100,000	123,307	114,644	2,007	(5,245)	0	(3,238)	0	111,406	0	(13,047)	(13,047)	2,100	04/15/2025	3.A
..125039-AD-9	CD 2017-CD6 ASB - CMBS		09/01/2023	Paydown		14,801	14,801	15,837	15,274	0	(62)	0	(62)	0	15,212	0	(411)	(411)	328	11/15/2050	1.A
..12530M-AE-5	SORT 2021-1 A1 - ABS		09/15/2023	BANK OF NYC/GOLDMAN		259,252	296,871	296,815	296,833	0	8	0	8	0	296,841	0	(37,589)	(37,589)	3,457	03/15/2061	1.D FE
..12569U-AA-9	CIM 2023-R4 A1 - CMO/RMBS		09/01/2023	Paydown		4,999	4,999	4,843	0	0	0	0	0	4,843	0	156	156	21	05/25/2062	1.A FE	
..12592R-BF-5	COMM 2014-CRE21 A3 - CMBS		09/01/2023	Paydown		4,884	5,188	5,014	5,014	0	(49)	0	(49)	0	4,965	0	(81)	(81)	129	12/12/2047	1.A
..126192-AF-0	COMM 2012-LC4 B - CMBS		09/19/2023	Various		226,292	251,186	253,070	252,947	0	(58)	0	(58)	0	252,890	0	(26,598)	(26,598)	9,971	12/12/2044	1.A FM
..12624P-AJ-4	COMM 2012-CRE3 AM - CMBS		09/12/2023	Various		298,940	301,397	304,129	301,397	0	0	0	0	0	301,397	0	(2,457)	(2,457)	6,929	10/17/2045	1.A FM
..12630D-BA-1	COMM 2014-CRE14 AM - CMBS		09/19/2023	COMPANY		276,950	290,000	295,392	292,981	0	(2,300)	0	(2,300)	0	290,681	0	(13,731)	(13,731)	10,573	02/12/2047	1.A
..126407-AA-3	CSMC 2021-NQM1 A1 - CMO/RMBS		09/01/2023	Paydown		5,814	5,814	5,814	5,814	0	0	0	0	0	5,814	0	0	0	31	05/26/2065	1.A FE
..12665G-10-5	CAPITAL SOUTHWEST CORP		09/29/2023	Ladenburg Thalmann & Co. Inc.		60,530	59,325	58,408	0	0	36	0	36	0	58,444	0	2,086	2,086	583	08/01/2028	2.C FE
..12665V-AA-0	CVSPAS 14 A2 - CMBS		09/18/2023	Various		179,810	200,444	187,980	189,958	0	477	0	477	0	190,435	0	(10,625)	(10,625)	6,477	08/11/2036	2.B FE

E05.4

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..126671-5K-8	CIVL 2004-4 M1 - RMBS		09/25/2023	Paydown		16,998	16,998	16,876	16,891	0	6	0	6	0	16,897	0	101	101	560	07/25/2034	1.A FM
..12685J-AG-0	CABLE ONE INC		09/20/2023	BARCLAYS CAPITAL INC./LE		75,000	100,000	87,087	74,300	13,569	1,544	0	15,113	0	89,413	0	(14,413)	(14,413)	1,147	03/15/2028	4.B
..14041N-GD-7	COMET 2023-1 A - ABS		09/22/2023	Wells Fargo Securities, LLC		239,562	246,000	245,944	0	0	8	0	8	0	245,952	0	(6,390)	(6,390)	3,685	05/15/2028	1.A FE
..14687G-AD-5	CGMS 2013-1 ARR - CDO		08/14/2023	Paydown		36,586	36,586	36,653	37,619	0	33	0	33	0	37,652	0	(1,065)	(1,065)	1,636	08/14/2030	1.A FE
..14315X-AD-0	CARMX 2020-1 A4 - ABS		07/25/2023	MITSUBISHI UFJ SECURITIES		495,847	505,000	504,825	504,948	0	25	0	25	0	504,972	0	(9,125)	(9,125)	6,322	06/16/2025	1.A FE
..14686K-AD-9	CRVNA 2021-N2 C - ABS		09/10/2023	Paydown		5,635	5,635	5,635	5,634	0	0	0	0	0	5,634	0	1	1	40	03/10/2028	1.D FE
..14687G-AD-7	CRVNA 2021-N3 C - ABS		09/10/2023	Paydown		25,578	25,578	25,574	25,576	0	(1)	0	(1)	0	25,575	0	3	3	164	06/12/2028	1.E FE
..14913Q-3B-3	CATERPILLAR FINANCIAL SERVICES CORP		08/18/2023	J P MORGAN SECURITIES		416,208	433,000	432,593	432,847	0	52	0	52	0	432,899	0	(16,691)	(16,691)	7,344	11/08/2024	1.F FE
..15189T-BC-0	CENTERPOINT ENERGY INC		08/02/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		225,405	225,000	225,000	0	0	0	0	0	225,000	0	405	405	0	08/15/2026	2.B FE	
..152314-JD-3	CXHE 2004-A M1 - RMBS		09/25/2023	Paydown		16,256	16,256	16,122	16,369	0	458	0	458	0	16,827	0	(571)	(571)	543	01/25/2034	1.A FM
..163072-AA-9	CHEESECAKE FACTORY INC		09/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		61,721	75,000	70,030	61,454	9,527	814	0	10,341	0	71,795	0	(10,074)	(10,074)	215	06/15/2026	4.C
..165183-CJ-1	CFII 2020-1 A1 - ABS		07/26/2023	Various		77,729	78,148	78,145	78,148	0	0	0	0	0	78,148	0	(419)	(419)	418	08/16/2032	1.A FE
..172967-MF-5	CITIGROUP INC		09/29/2023	TRADEWEB		417,465	425,000	425,000	425,000	0	0	0	0	0	425,000	0	(7,535)	(7,535)	13,415	04/24/2025	1.G FE
..17318U-AH-7	CGCMT 2012-GC8 C - CMBS		08/01/2023	Paydown		823	815	824	0	0	0	0	0	823	0	(7)	(7)	25	09/12/2045	1.A FM	
..17320Q-AG-4	CGCMT 2013-375P B - CMBS		09/11/2023	WELLS FARGO SECURITIES LLC		591,094	650,000	669,195	655,464	0	8,638	0	8,638	0	664,102	0	(73,008)	(73,008)	18,190	05/11/2035	1.A
..17322M-AY-2	CGCMT 2014-GC21 AS - CMBS		09/19/2023	PERFORMANCE TRUST CAPITAL PARTNERS		673,313	720,000	746,016	733,685	0	(8,121)	0	(8,121)	0	725,564	0	(52,252)	(52,252)	23,351	05/10/2047	1.A
..19424K-AD-5	CASL 2021-A C - ABS		09/25/2023	Paydown		41,810	41,810	42,337	42,172	0	64	0	64	0	42,236	0	(426)	(426)	786	07/25/2051	1.F FE
..19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		09/01/2023	Paydown		11,972	11,972	11,240	7,909	0	6	0	6	0	11,246	0	725	725	69	08/25/2066	1.A FE
..19688B-AA-2	COLT 211R A1 - CMO/RMBS		09/01/2023	Paydown		3,548	3,548	3,548	3,549	0	(1)	0	(1)	0	3,548	0	(1)	(1)	18	09/01/2050	1.A FE
..20030N-DK-4	COMCAST CORP		09/14/2023	CITADEL		243,524	260,000	259,306	259,561	0	69	0	69	0	259,630	0	(16,106)	(16,106)	8,270	04/01/2027	1.G FE
..20268J-AE-3	COMMONSPIRIT HEALTH		09/14/2023	Jefferies & Co., Inc.		377,016	410,000	410,000	410,000	0	0	0	0	0	410,000	0	(32,985)	(32,985)	6,114	10/01/2025	1.G FE
..20268J-AK-9	COMMONSPIRIT HEALTH		09/22/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		303,492	300,000	307,143	0	0	(760)	0	(760)	0	306,383	0	(2,891)	(2,891)	16,751	11/01/2027	1.G FE
..20754D-AB-3	CAS 2022-R05 2M2 - CMO/RMBS		09/14/2023	MORGAN STANLEY & COMPANY		505,313	500,000	500,000	500,000	0	0	0	0	0	500,000	0	5,313	5,313	28,382	04/25/2042	2.C FE
..21872N-AA-8	CARL 2019-3 A - CMBS		09/22/2023	Various		53,827	56,306	59,051	58,426	0	(36)	0	(36)	0	58,390	0	(4,564)	(4,564)	1,235	10/17/2052	1.A FE
..22410J-AB-2	CRACKER BARREL OLD COUNTRY STORE INC		09/19/2023	JP MORGAN SECURITIES LLC		185,318	225,000	214,924	192,094	25,100	1,592	0	26,692	0	218,786	0	(33,468)	(33,468)	1,078	06/15/2026	3.A
..22758C-AA-9	CROSS 2023-H1 A1 - RMBS		09/01/2023	Paydown		15,270	15,270	15,270	0	0	1	0	1	0	15,271	0	(1)	(1)	110	03/27/2068	1.A FE
..233046-AQ-4	DNKN 211 A22 - RMBS		08/20/2023	Paydown		1,700	1,700	1,700	1,700	0	0	0	0	0	1,700	0	0	0	32	11/20/2051	2.B FE
..233262-AC-8	DLLAD 2021-1 A3 - ABS		09/20/2023	Paydown		54,996	54,996	54,996	54,995	0	1	0	1	0	54,995	0	1	1	246	09/21/2026	1.A FE
..23338V-AQ-9	DTE ELECTRIC CO		09/14/2023	JANE STREET		661,166	785,000	761,598	763,154	0	1,463	0	1,463	0	764,617	0	(103,451)	(103,451)	24,662	03/01/2032	1.E FE
..24023A-AE-0	DC 2023-DC D - CMBS		09/13/2023	BANC OF AMERICA/FIXED INCOME		250,859	250,000	249,514	0	0	12	0	12	0	249,526	0	1,333	1,333	2,255	09/12/2040	1.G FE
..24381W-AB-4	DRMT 2021-2 A2 - CMO/RMBS		09/01/2023	Paydown		5,444	5,444	5,444	5,444	0	0	0	0	0	5,444	0	0	0	40	04/26/2066	1.B FE
..25243Y-BG-3	DIAGEO CAPITAL PLC	C	08/18/2023	BANC OF AMERICA/FIXED INCOME		302,562	300,000	303,783	0	0	(317)	0	(317)	0	303,466	0	(904)	(904)	13,162	10/24/2027	1.G FE
..25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC		09/14/2023	BANCO MERRILL LYNCH, SAO PAULO		602,137	696,000	755,129	745,554	0	(4,569)	0	(4,569)	0	740,985	0	(138,848)	(138,848)	21,235	05/15/2030	2.C FE
..26210C-AD-6	DROPOX INC		09/19/2023	JP MORGAN SECURITIES LLC		186,930	200,000	218,835	178,200	21,800	0	0	21,800	0	200,000	0	(13,070)	(13,070)	0	03/01/2028	3.B
..26249K-AZ-4	DRSLF 36 AR3 - CDO		07/17/2023	Paydown		33,523	33,523	33,523	33,523	0	0	0	0	0	33,523	0	0	0	1,466	04/16/2029	1.A FE

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..26251V-AE-2	DRSLF 94 C - CDO	C	09/13/2023	WELLS FARGO SECURITIES LLC		492,890	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(7,110)	(7,110)	39,599	07/15/2037	1.F FE
..26253A-AC-0	DTAOT 2020-3 C - ABS		09/22/2023	Various		67,835	68,600	69,334	68,891	0	(137)	0	(137)	0	68,754	0	(919)	(919)	753	06/15/2026	1.A FE
..26441C-AT-2	DUKE ENERGY CORP		09/14/2023	JANE STREET		322,349	450,000	458,528	457,849	0	(156)	0	(156)	0	457,694	0	(135,345)	(135,345)	17,672	09/01/2046	2.B FE
..26441C-BX-2	DUKE ENERGY CORP		09/20/2023	BARCLAYS CAPITAL INC./LE		49,313	50,000	50,125	0	0	(18)	0	(18)	0	50,107	0	(794)	(794)	951	04/15/2026	2.B FE
..26884T-AL-6	ERAC USA FINANCE LLC		09/29/2023	JANE STREET		292,986	300,000	299,736	299,949	0	20	0	20	0	299,969	0	(6,983)	(6,983)	10,203	11/15/2024	2.A FE
..26929H-AB-1	WAX 221 A1 - ABS		09/15/2023	Paydown		338	338	310	0	0	0	0	0	311	0	27	27	14	03/15/2052	2.B FE	
..286181-AF-9	ELEMENT FLEET MANAGEMENT CORP		09/28/2023	BANC OF AMERICA/FIXED INCOME		203,969	209,000	210,417	209,580	0	(364)	0	(364)	0	209,216	0	(5,246)	(5,246)	3,279	04/06/2024	2.A FE
..28628B-AA-6	ELF1 2021-A A - ABS		09/25/2023	Paydown		7,827	7,827	7,826	7,826	0	0	0	0	0	7,826	0	1	1	80	12/26/2046	1.A FE
..29002L-AG-5	ELM11 X1 D - CDO	C	09/12/2023	BARCLAYS CAPITAL INC		429,998	435,000	435,000	435,000	0	0	0	0	0	435,000	0	(5,003)	(5,003)	31,227	10/20/2034	2.C FE
..29273R-AY-5	ENERGY TRANSFER LP		09/05/2023	Morgan Stanley		273,955	275,000	294,467	277,061	0	(1,688)	0	(1,688)	0	275,373	0	(1,418)	(1,418)	14,823	02/01/2024	2.C FE
..29355A-AK-3	ENPHASE ENERGY INC		09/20/2023	CITIGROUP GLOBAL MARKETS, INC		63,326	75,000	70,950	0	0	125	0	125	0	71,075	0	(7,749)	(7,749)	0	03/01/2028	3.B
..29415F-AC-8	ENVISTA HOLDINGS CORP		09/19/2023	WELLS FARGO SECURITIES LLC		139,743	150,000	147,725	0	0	45	0	45	0	147,769	0	(8,026)	(8,026)	299	08/15/2028	2.C FE
..29717P-AN-7	ESSEX PORTFOLIO LP		09/28/2023	BARCLAYS CAPITAL INC		182,369	185,000	201,149	191,136	0	(4,202)	0	(4,202)	0	186,933	0	(4,564)	(4,564)	6,532	05/01/2024	2.A FE
..29786A-AN-6	ETSY INC		09/20/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		151,022	200,000	173,718	176,571	0	2,928	0	2,928	0	179,499	0	(28,477)	(28,477)	385	06/15/2028	3.A FE
..30034W-AA-4	EVERGY INC		09/14/2023	TORONTO DOMINION BK		950,781	985,000	972,893	980,201	0	1,974	0	1,974	0	982,174	0	(31,393)	(31,393)	24,334	09/15/2024	2.B FE
..30165X-AE-5	EART 2021-2 C - ABS		09/22/2023	Various		131,590	133,491	133,463	133,467	0	14	0	14	0	133,481	0	(1,891)	(1,891)	980	06/15/2026	1.A FE
..30166B-AF-9	EART 2022-4 D - ABS		09/22/2023	MORGAN STANLEY & COMPANY		97,938	100,000	99,972	99,974	0	5	0	5	0	99,980	0	(2,042)	(2,042)	4,668	12/15/2028	2.B FE
..302966-AH-9	FRESB 2018-SB56 ASH - CMBS		09/01/2023	Paydown		339	339	347	369	0	11	0	11	0	380	0	(40)	(40)	7	09/25/2038	1.A FE
..302966-AH-9	FRESB 2018-SB56 ASH - CMBS		09/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2038	Z
..30296U-AA-1	FRESB 2018-SB51 ASH - CMBS		09/01/2023	Paydown		1,243	1,243	1,254	1,356	0	50	0	50	0	1,406	0	(162)	(162)	28	04/25/2038	1.A FE
..30296U-AA-1	FRESB 2018-SB51 ASH - CMBS		09/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	04/25/2038	Z
..30309L-AG-3	FRESB 2019-SB61 ASH - CMBS		09/01/2023	Paydown		622	622	626	674	0	23	0	23	0	697	0	(75)	(75)	12	02/25/2039	1.A FE
..30309L-AG-3	FRESB 2019-SB61 ASH - CMBS		09/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	02/25/2039	Z
..30313R-AA-7	FS KKR CAPITAL CORP		08/04/2023	Oppenheimer		43,004	45,000	42,111	0	0	552	0	552	0	42,663	0	340	340	924	02/14/2025	2.C FE
..31572Y-AA-6	EFMT 2022-2 A1 - CMO/RMBS		09/01/2023	Paydown		20,450	20,450	20,365	20,410	0	42	0	42	0	20,453	0	(3)	(3)	572	04/25/2067	1.A FE
..33767M-AN-5	FKH 2020-SFR1 F1 - RMBS		09/22/2023	WELLS FARGO SECURITIES LLC		615,914	660,000	680,728	602,004	73,075	(4,290)	0	68,785	0	670,789	0	(54,875)	(54,875)	23,169	08/19/2037	3.A FE
..33767M-AA-1	FKH 2021-SFR1 A - RMBS		09/01/2023	Paydown		1,031	1,031	1,031	1,031	0	0	0	0	0	1,031	0	0	0	10	08/25/2038	1.A FE
..33835N-AG-6	MORGN 2018-3 DR - CDO	C	08/08/2023	MORGAN STANLEY & COMPANY		241,725	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(8,275)	(8,275)	16,177	10/20/2031	2.C FE
..33846Q-AG-6	FCAT 2021-3 D - ABS		09/22/2023	BARCLAYS CAPITAL INC		140,375	160,000	159,979	159,985	0	3	0	3	0	159,988	0	(19,613)	(19,613)	2,061	09/15/2027	2.B FE
..33851J-AC-3	FSMT 2018-31NV A3 - CMO/RMBS		09/01/2023	Paydown		10,541	10,541	10,469	10,469	0	0	0	0	0	10,469	0	72	72	266	05/25/2048	1.A
..343412-AH-5	FLUOR CORP		09/19/2023	JP MORGAN SECURITIES LLC		78,600	75,000	76,125	0	0	(21)	0	(21)	0	76,104	0	2,496	2,496	96	08/15/2029	4.B FE
..34531N-AA-4	FORDR 2020-REV1 A - ABS		09/22/2023	Wells Fargo Securities, LLC		189,211	200,000	199,931	199,970	0	10	0	10	0	199,980	0	(10,769)	(10,769)	3,185	08/15/2031	1.A FE
..345370-CZ-1	FORD MOTOR CO		09/20/2023	Various		532,490	500,000	557,026	471,750	28,250	0	0	28,250	0	500,000	0	32,490	32,490	0	03/15/2026	3.A FE
..35564K-DB-2	STACR 2021-DNA2 M2 - CMO/RMBS		09/25/2023	Paydown		9,888	9,888	9,722	9,768	0	64	0	64	0	9,832	0	56	56	458	08/25/2033	2.A FE
..35564K-HE-2	STACR 2021-DNA5 M2 - CMO/RMBS		09/25/2023	Paydown		23,360	23,360	23,200	0	0	57	0	57	0	23,257	0	103	103	753	01/25/2034	2.B FE
..36166R-AA-2	GCAT 2020-NQM2 A1 - CMO/RMBS		09/25/2023	Paydown		4,910	4,910	4,910	4,910	0	111	0	111	0	5,020	0	(111)	(111)	56	04/27/2065	1.A FE

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..36167C-AA-4	GCAT 19RPL1 A1 - CMO/RMBS		09/25/2023	Paydown		24,335	24,335	24,404	24,363	0	(38)	0	(38)	0	24,325	0	10	10	432	10/25/2068	1.A
..361970-AG-4	GSMS 2013-G1 B - CMBS		09/01/2023	Paydown		2,797	2,797	2,715	2,775	0	22	0	22	0	2,797	0	0	0	70	04/11/2031	1.A
..36198E-AE-5	GSMS 2013-GC13 A5 - CMBS		07/12/2023	Paydown		161,626	161,626	164,515	164,420	0	(59)	0	(59)	0	164,362	0	(2,735)	(2,735)	3,815	07/12/2046	1.A
..36198F-AE-2	GSMS 2013-GC14 A5 - CMBS		07/12/2023	Paydown		165,239	165,239	177,321	167,052	0	(1,812)	0	(1,812)	0	165,239	0	0	0	4,090	08/10/2046	1.A
..36261X-AC-9	GCAR 2021-2 B - ABS		08/15/2023	Paydown		78,228	78,228	76,773	77,687	0	455	0	455	0	78,142	0	86	86	370	09/15/2025	1.A FE
..36261X-AG-0	GCAR 2021-2 D - ABS		09/19/2023	C.L. KING & ASSOCIATES, INC		171,183	185,000	184,970	184,982	0	6	0	6	0	184,988	0	(13,805)	(13,805)	2,014	04/15/2027	2.A FE
..36262P-AH-4	GSMS 21PJ10 A8 - CMO/RMBS		09/25/2023	Paydown		8,538	10,895	9,665	0	0	29	0	29	0	9,694	0	(1,156)	(1,156)	134	03/25/2052	1.A FE
..36263L-AG-4	GCAR 213 D - ABS		09/22/2023	J P MORGAN SECURITIES		231,173	255,000	254,918	255,659	0	22	0	22	0	255,680	0	(24,507)	(24,507)	2,946	07/15/2027	2.A FE
..36264R-BW-4	GSMS 22PJ4 A34 - CMO/RMBS		09/25/2023	Paydown		10,368	10,368	8,912	8,931	0	23	0	23	0	8,954	0	1,414	1,414	164	09/25/2052	1.A
..36267J-BM-1	GSMS 2022-PJ6 A24 - CMO/RMBS		09/01/2023	Paydown		6,123	6,123	5,167	0	0	15	0	15	0	5,182	0	941	941	105	01/27/2053	1.B FE
..36267T-BR-8	GSMS 23PJ1 B1 - RMBS		09/25/2023	Paydown		1,074	1,074	868	0	0	1	0	1	0	868	0	206	206	0	02/25/2053	1.D FE
..36269C-AA-1	GSMS 22SHIP A - CMBS		08/15/2023	Paydown		217,000	217,000	213,948	214,421	0	1,277	0	1,277	0	215,698	0	1,302	1,302	8,126	08/15/2036	1.A FE
..36270G-AE-1	GSMS 23SHIP C - CMBS		08/04/2023	GOLDMAN SACHS & CO, NY		239,425	250,000	239,425	0	0	0	0	0	0	239,425	0	0	0	841	09/10/2038	1.G FE
..376546-87-5	GLADSTONE INVESTMENT CORP		09/19/2023	Inc		63,723	62,900	62,045	0	0	23	0	23	0	62,067	0	1,656	1,656	853	08/01/2028	2.B PL
..39152T-AL-4	GIIT 2019-WOLF D - CMBS		09/07/2023	NEW YORK		494,531	500,000	490,931	498,808	0	2,658	0	2,658	0	501,465	0	(6,934)	(6,934)	25,926	12/15/2036	1.A
..393657-AM-3	GREENRIER COMPANIES INC		09/20/2023	RBC CAPITAL MARKETS		188,500	200,000	210,210	176,300	32,257	(1,117)	0	31,140	0	207,440	0	(18,940)	(18,940)	5,383	04/15/2028	3.C
..40390J-AJ-1	HGI 2021-FL2 E - CMBS		09/18/2023	SECURITIES		459,375	500,000	483,245	491,665	0	4,292	0	4,292	0	495,957	0	(36,582)	(36,582)	28,408	09/19/2036	2.C FE
..40431R-AA-3	HASC 2007-WF1 1A - RMBS		09/25/2023	Paydown		12,039	12,039	11,985	12,249	0	(19)	0	(19)	0	12,231	0	(191)	(191)	431	05/25/2037	1.A FM
..40637H-AD-1	HALOZYME THERAPEUTICS INC		09/20/2023	LLC		256,568	300,000	276,205	282,022	0	3,019	0	3,019	0	285,041	0	(28,473)	(28,473)	794	03/01/2027	3.A FE
..41161P-WC-3	HVMLT 2005-13 2A2 - CMO/RMBS		08/21/2023	Paydown		5,376	5,376	4,099	2,896	1,368	50	0	1,419	0	4,314	0	1,062	1,062	163	02/19/2036	1.A FM
..41162D-AF-6	HVMLT 2006-12 2AA - RMBS		09/19/2023	Paydown		4,689	4,689	4,408	4,576	0	18	0	18	0	4,594	0	95	95	112	12/19/2036	1.A FM
..411707-AK-8	HNGRY 2021-1 A2 - RMBS		09/20/2023	Paydown		250	250	253	253	0	(1)	0	(1)	0	252	0	(2)	(2)	5	06/20/2051	2.B FE
..42704R-AA-9	HERA 2021-FL1 A - CMBS		09/18/2023	Paydown		316	316	316	316	0	0	0	0	0	316	0	0	0	13	02/19/2038	1.A FE
..437076-AV-4	HOME DEPOT INC		09/14/2023	MILLENNIUM ADVISORS, LLC		711,423	675,000	972,635	943,788	0	(8,236)	0	(8,236)	0	935,551	0	(224,128)	(224,128)	38,712	04/01/2024	1.F FE
..437076-CR-1	HOME DEPOT INC		08/18/2023	MARKETAXESS CORPORATION		208,084	213,000	212,923	212,930	0	16	0	16	0	212,945	0	(4,861)	(4,861)	7,881	09/15/2025	1.F FE
..43709N-AD-5	HEAT 2006-7 2A3 - RMBS		09/25/2023	Paydown		10,173	10,173	9,595	9,613	0	(34)	0	(34)	0	9,579	0	594	594	172	01/25/2037	1.A FM
..437300-AL-0	HFA 211 F - CMBS		09/01/2023	Paydown		1,200	1,200	1,200	925	275	(1)	0	274	0	1,199	0	1	1	23	09/19/2041	3.B FE
..44328B-AD-0	HASC 2006-HE2 2A2 - RMBS		09/25/2023	Paydown		3,585	3,585	1,143	1,143	0	110	0	110	0	1,253	0	2,332	2,332	28	12/25/2036	1.A FM
..44891J-AD-0	HART 2019-B A4 - ABS		07/25/2023	Various		111,249	111,412	111,388	111,409	0	2	0	2	0	111,411	0	(162)	(162)	1,341	04/15/2025	1.A FE
..45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		09/25/2023	Paydown		7,683	7,683	7,683	7,683	0	0	0	0	0	7,683	0	0	0	234	05/25/2067	1.A FE
..45781M-AD-3	INNOVIVA INC		09/11/2023	JP MORGAN SECURITIES LLC		470,284	575,000	559,792	561,882	0	1,046	0	1,046	0	563,025	0	(92,740)	(92,740)	9,229	03/15/2028	1.D FE
..457985-AM-1	INTEGRA LIFESCIENCES HOLDINGS CORP		09/20/2023	JP MORGAN SECURITIES LLC		68,505	75,000	73,038	0	0	454	0	454	0	73,491	0	(4,986)	(4,986)	226	08/15/2025	3.B FE
..462222-AD-2	IONIS PHARMACEUTICALS INC		09/20/2023	NOMURA SECURITIES INTL		237,434	250,000	229,476	230,783	3,762	3,280	0	7,041	0	237,824	0	(390)	(390)	0	04/01/2026	4.C
..46333X-AH-1	IRONWOOD PHARMACEUTICALS INC		09/20/2023	Jefferies		168,032	175,000	184,598	0	0	(1,856)	0	(1,856)	0	182,742	0	(14,711)	(14,711)	2,020	06/15/2026	2.C FE
..465685-AK-1	ITC HOLDINGS CORP		09/14/2023	Head Wellington Direct		470,620	500,000	514,250	505,277	0	(1,116)	0	(1,116)	0	504,161	0	(33,541)	(33,541)	11,646	06/30/2026	2.B FE
..465741-AN-6	ITRON INC		09/20/2023	JP MORGAN SECURITIES LLC		172,000	200,000	189,103	163,760	28,162	1,769	0	29,932	0	193,692	0	(21,692)	(21,692)	0	03/15/2026	4.A
..46590J-AW-7	JPMBB 2015-C32 A5 - CMBS		09/13/2023	BMO Capital Markets		590,600	630,000	675,207	660,424	0	(7,843)	0	(7,843)	0	652,580	0	(61,980)	(61,980)	17,883	11/18/2048	1.A

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..46590R-AF-6	JPMCC 2016-JP3 ASB - CMBS		09/01/2023	Paydown		29,714	29,714	29,317	29,550	0	26	0	26	0	29,576	0	138	138	564	08/17/2049	1.A
..465977-AY-2	JPMIT 225 A9 - CMO/RMBS		09/01/2023	Paydown		5,672	5,672	4,924	4,933	0	9	0	9	0	4,942	0	730	730	112	09/25/2052	1.A
..46641W-AV-9	JPMBB 2014-C19 A4 - CMBS		09/15/2023	Deutsche Bank Wellington Direct		988,855	1,001,134	1,039,596	1,007,844	0	(5,222)	0	(5,222)	0	1,002,623	0	(13,768)	(13,768)	34,140	04/15/2047	1.A
..46653X-AD-2	JPMIT 2021-INV5 A2 - CMO/RMBS		09/01/2023	Paydown		8,348	8,348	6,727	6,744	0	37	0	37	0	6,781	0	1,567	1,567	164	12/26/2051	1.A FE
..46655G-AW-5	JPMIT 2022-4 17A - CMO/RMBS		09/01/2023	Paydown		9,388	9,388	8,477	8,506	0	25	0	25	0	8,530	0	857	857	183	10/25/2052	1.A
..477839-AB-0	JOHN BEAN TECHNOLOGIES CORP		09/19/2023	RBC CAPITAL MARKETS		204,726	225,000	243,277	238,576	0	(2,903)	0	(2,903)	0	235,673	0	(30,947)	(30,947)	478	05/15/2026	1.G FE
..47787J-AD-0	JDOT 2022 A4 - ABS		08/18/2023	BNP Paribas MORGAN STANLEY & COMPANY		286,045	304,000	303,970	303,976	0	5	0	5	0	303,980	0	(17,935)	(17,935)	5,194	01/16/2029	1.A FE
..48123V-AE-2	ZIFF DAVIS INC		09/18/2023			255,899	275,000	324,970	309,541	41,736	(7,656)	0	34,080	0	308,255	0	(52,357)	(52,357)	7,740	11/01/2026	3.C FE
..48128U-2P-3	CACLN 2021-2 D - ABS		09/25/2023	Paydown		16,466	16,466	16,466	16,466	0	0	0	0	0	16,466	0	0	0	124	12/26/2028	1.E FE
..48254C-AA-3	KIND 2021-KDIP A - CMBS		08/15/2023	Paydown		36,925	36,925	36,954	37,927	0	422	0	422	0	38,349	0	(1,424)	(1,424)	1,366	12/15/2037	1.A
..483548-AF-0	KAMAN CORP		07/19/2023	JP MORGAN SECURITIES LLC		314,438	325,000	355,450	302,088	31,472	(3,531)	0	27,942	0	330,029	0	(15,592)	(15,592)	7,628	05/01/2024	4.A FE
..494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP		09/22/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC. BARCLAYS CAPITAL INC./LE		295,158	300,000	319,161	306,919	0	(3,547)	0	(3,547)	0	303,372	0	(8,214)	(8,214)	13,635	09/01/2024	2.B FE
..49803X-AB-9	KITE REALTY GROUP LP		09/20/2023			193,059	200,000	201,013	200,811	0	(137)	0	(137)	0	200,674	0	(7,614)	(7,614)	1,463	04/01/2027	2.C FE
..500945-AC-4	KCOT 232 A3 - ABS		09/15/2023	SECURITIES WELLS FARGO SECURITIES		401,219	405,000	404,898	0	0	2	0	2	0	404,900	0	(3,681)	(3,681)	3,148	01/18/2028	1.A FE
..501812-AB-7	LCI INDUSTRIES		09/19/2023	LLC		187,800	200,000	182,881	168,500	17,345	2,896	0	20,241	0	188,741	0	(941)	(941)	1,913	05/15/2026	3.A
..51889C-AB-8	LRK 2020-A A2F - ABS		09/22/2023	Various JP MORGAN SECURITIES LLC		78,975	88,593	92,858	92,199	0	(392)	0	(392)	0	91,807	0	(12,832)	(12,832)	928	11/25/2050	1.A FE
..531229-AR-3	LIBERTY MEDIA CORP		09/07/2023	JP MORGAN SECURITIES LLC		99,531	100,000	100,000	0	0	0	0	0	100,000	0	(469)	(469)	0	09/30/2053	Z	
..55024U-AB-5	LUMENTUM HOLDINGS INC		09/19/2023			275,491	275,000	313,736	289,163	20,489	(20,759)	0	(271)	0	288,892	0	(13,401)	(13,401)	699	03/15/2024	4.A FE
..552751-AA-7	MFRA 20NQM2 A1 - CMO/RMBS		09/01/2023	Paydown		6,846	6,846	6,846	6,846	0	0	0	0	0	6,846	0	0	0	63	04/27/2065	1.A FE
..552757-AA-4	MFRA 2020-NQM3 A1 - RMBS		09/01/2023	Paydown		4,586	4,586	4,586	4,586	0	2	0	2	0	4,588	0	(2)	(2)	30	01/26/2065	1.A FE
..55293B-AH-8	MHP 2021-STOR D - CMBS		09/07/2023	NEW YORK		483,906	500,000	482,031	0	17,969	0	17,969	0	500,000	0	(16,094)	(16,094)	18,459	07/15/2038	1.A	
..55316V-AG-9	MHC 2021-MHC D - CMBS		09/18/2023	Various		491,352	500,000	491,399	499,535	1,196	0	0	1,196	0	500,731	0	(9,379)	(9,379)	25,263	04/15/2038	1.A
..55317A-AA-7	MKS 171R AR - CDO	C	07/20/2023	Paydown		19,265	19,265	19,265	19,265	0	0	0	0	0	19,265	0	0	0	842	07/20/2030	1.A FE
..55336B-AA-9	MP MATERIALS CORP		09/19/2023	Jefferies		65,249	75,000	66,417	0	0	372	0	372	0	68,790	0	(3,541)	(3,541)	89	04/01/2026	3.C
..55389T-AC-5	MVIWOT 211W C - RMBS		09/20/2023	Paydown		5,810	5,810	5,810	5,810	0	0	0	0	0	5,810	0	1	1	75	01/22/2041	2.B FE
..55400U-AC-7	MVIWOT 221 C - RMBS		09/20/2023	Paydown		33,220	33,220	33,213	33,199	0	0	0	0	0	33,198	0	21	21	219	11/21/2039	2.B FE
..55400U-AC-7	MVIWOT 221 C - RMBS		07/20/2023	Paydown		14,537	14,537	14,534	14,528	0	0	0	0	0	14,528	0	9	9	444	11/21/2039	2.B FE
..56577P-AL-3	MLO 9R A1R - CDO	C	07/17/2023	Paydown		19,544	19,544	19,544	0	0	0	0	0	19,544	0	0	0	0	868	04/15/2029	1.A FE
..57108T-AB-3	MFT 2021-2 B - ABS		09/22/2023	Various		86,987	87,359	87,358	87,359	0	0	0	0	0	87,359	0	(372)	(372)	666	09/15/2031	1.A FE
..57174B-AV-4	MARSH & MCLENNAN COMPANIES INC		09/14/2023	Morgan Stanley		673,170	685,000	706,475	691,658	0	(4,031)	0	(4,031)	0	687,628	0	(14,458)	(14,458)	18,980	06/03/2024	1.G FE
..57174B-BF-8	MARSH & MCLENNAN COMPANIES INC		09/05/2023	Jefferies & Co., Inc.		257,416	260,000	259,857	259,968	0	18	0	18	0	259,986	0	(2,570)	(2,570)	9,851	03/15/2024	1.G FE
..57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		09/05/2023	BZW SECS		634,985	650,000	649,792	649,954	0	21	0	21	0	649,975	0	(14,990)	(14,990)	12,661	06/22/2024	1.B FE
..57643L-GF-7	MABS 2005-NC1 M1 - RMBS		09/25/2023	Paydown		4,764	4,764	4,660	4,777	0	(11)	0	(11)	0	4,785	0	(1)	(1)	122	12/25/2034	1.A FM
..58013M-FK-5	MCDONALD'S CORP		09/14/2023	Deutsche Bank Wellington Direct		172,817	235,000	240,313	239,966	0	(84)	0	(84)	0	239,882	0	(67,065)	(67,065)	8,921	09/01/2049	2.A FE
..58403Y-AD-8	MED 2021-MDLN A - CMBS		09/12/2023	J P MORGAN SECURITIES		397,841	408,042	395,545	0	0	6,675	0	6,675	0	402,220	0	(4,380)	(4,380)	6,465	11/15/2038	1.A
..58403Y-AK-2	MED 2021-MDLN B - CMBS		09/12/2023	J P MORGAN SECURITIES		120,982	124,403	120,049	0	0	2,393	0	2,393	0	122,442	0	(1,460)	(1,460)	2,128	11/15/2038	1.B FE
..58940B-AS-5	MFCC 2023-1 B - ABS		09/22/2023	SECURITIES		285,267	285,000	285,000	0	0	27	0	27	0	285,026	0	241	241	17,310	09/21/2027	2.B FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..59022V-AA-9	MLMI 2006-OPT1 A1 - RMBS		09/25/2023	Paydown		9,660	9,660	9,391	9,614	0	18	0	18	0	9,632	0	29	29	189	08/25/2037	1.A FM
..60700K-AC-6	MMAF 20B A3 - ABS		09/14/2023	Paydown		25,106	25,106	25,106	25,106	0	0	0	0	0	25,106	0	0	0	82	08/14/2025	1.A FE
..61690G-AF-8	MSBAM 2014-C14 A5 - CMBS		08/01/2023	Paydown		10,601	10,601	10,603	10,582	0	1	0	1	0	10,583	0	17	17	27	02/15/2047	1.A FE
..61744C-UT-1	MSAC 2005-HE5 M2 - RMBS		08/25/2023	Paydown		11,595	11,595	11,597	11,597	0	0	0	0	0	11,597	0	(2)	(2)	257	09/25/2035	1.A FM
..61747Y-EM-3	MORGAN STANLEY		08/18/2023			209,343	220,000	207,299	0	0	2,694	0	2,694	0	209,993	0	(650)	(650)	2,957	02/18/2026	1.E FE
..61753V-AD-4	MSAC 2007-HE4 A2C - RMBS		09/25/2023	Paydown		3,513	3,513	1,554	1,164	592	80	0	671	0	1,835	0	1,678	1,678	29	02/25/2037	1.A FM
..61762Z-AE-6	MSBAM 2013-C11 A4 - CMBS		09/13/2023	Various		719,815	720,000	750,989	749,169	0	(687)	0	(687)	0	748,482	0	(28,667)	(28,667)	19,404	08/17/2046	1.A
..61763M-AH-3	MSBAM 2014-C16 AS - CMBS		09/19/2023	SECURITIES, INC.		63,315	67,000	71,878	69,143	0	(1,178)	0	(1,178)	0	67,965	0	(4,650)	(4,650)	2,210	06/17/2047	1.A
..61763U-AZ-5	MSBAM 2014-C17 A5 - CMBS		09/22/2023	Various		952,267	973,000	1,026,178	980,855	0	(4,682)	0	(4,682)	0	976,173	0	(23,906)	(23,906)	29,380	08/15/2047	1.A
..61777W-AA-0	MSRM 221NV1 A1 - CMO/RMBS		09/01/2023	Paydown		8,393	8,393	7,637	7,647	0	9	0	9	0	7,656	0	737	737	181	03/25/2052	1.A
..62432H-AJ-9	MVEW 2017-1 AR - CDO		07/17/2023	Paydown		23,570	23,570	23,568	24,279	0	6	0	6	0	24,284	0	(715)	(715)	1,036	10/16/2029	1.A FE
..629377-CG-5	NRG ENERGY INC		09/20/2023	FENNER & SMITH INC.		269,207	250,000	280,740	267,871	0	(5,340)	0	(5,340)	0	262,531	0	6,676	6,676	5,557	06/01/2048	2.B FE
..62947Q-BA-5	NXP BV	C	08/30/2023	RBC CAPITAL MARKETS		230,541	232,000	234,944	234,124	0	(1,289)	0	(1,289)	0	232,835	0	(2,294)	(2,294)	11,279	03/01/2024	2.B FE
..63935B-AA-1	NAVSL 2020-H A - ABS		09/15/2023	Paydown		12,075	12,075	12,074	12,074	0	0	0	0	0	12,073	0	1	1	105	01/15/2069	1.A FE
..63940Q-AB-9	NAVSL 18B A2A - ABS		09/15/2023	Paydown		23,024	23,024	22,239	0	0	83	0	83	0	22,322	0	701	701	492	12/15/2059	1.A FE
..63940Y-AB-2	NAVSL 2019-C A2 - ABS		09/15/2023	Paydown		60,541	60,541	57,900	0	0	147	0	147	0	58,047	0	2,495	2,495	1,103	02/15/2068	1.A FE
..63941H-AA-0	NAVSL 2020-D A - ABS		09/15/2023	Paydown		13,437	13,437	13,575	13,437	0	(10)	0	(10)	0	13,565	0	(128)	(128)	151	05/15/2069	1.A FE
..63942B-AA-2	NAVSL 2021-A A - ABS		09/15/2023	Paydown		3,358	3,358	3,357	3,358	0	0	0	0	0	3,358	0	0	0	19	05/15/2069	1.A FE
..63942G-AA-1	NAVSL 2021-F A - ABS		09/15/2023	Paydown		19,572	19,572	17,816	15,396	0	(226)	0	(226)	0	17,636	0	1,936	1,936	125	02/18/2070	1.A FE
..63942P-AA-1	NAVSL 2022-B A - ABS		09/15/2023	Paydown		25,803	25,803	25,798	25,798	0	0	0	0	0	25,799	0	4	4	4	10/15/2070	1.A FE
..64130P-AJ-2	NEUB 28 D - CDO	C	08/08/2023	MORGAN STANLEY & COMPANY		321,114	335,000	334,665	348,273	0	3,036	0	3,036	0	351,309	0	(30,195)	(30,195)	20,994	04/22/2030	2.C FE
..64135J-AE-2	NEUB 49 C - CDO	C	08/22/2023	RBC DOMINION SECS		396,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(4,000)	(4,000)	23,461	07/25/2034	1.E FE
..64352V-OR-5	NCHET 2006-1 A2B - RMBS		09/25/2023	Paydown		10,457	10,457	10,143	10,526	0	17	0	17	0	10,543	0	(86)	(86)	270	05/25/2036	1.A FM
..64360Y-AB-1	NCHET 2006-2 A2B - RMBS		09/25/2023	Paydown		3,326	3,326	3,239	3,349	0	(9)	0	(9)	0	3,340	0	(14)	(14)	96	08/25/2036	1.A FM
..64828M-AA-5	NRZT 2017-3 A1 - CMO/RMBS		09/01/2023	Paydown		18,493	18,493	19,061	19,096	0	(15)	0	(15)	0	19,081	0	(588)	(588)	503	04/25/2057	1.A
..64829F-AA-9	NRZT 161 A1 - CMO/RMBS		09/01/2023	Paydown		2,575	2,575	2,330	2,367	0	0	0	0	0	2,366	0	208	208	64	03/27/2056	1.A
..64829J-AA-1	NRZT 2017-1 A - CMO/RMBS		09/01/2023	Paydown		8,251	8,251	8,493	8,442	0	0	0	0	0	8,442	0	(192)	(192)	218	02/26/2057	1.A
..64829V-AA-4	NRZT 18RPL1 A1 - CMO/RMBS		09/01/2023	Paydown		5,549	5,549	5,949	5,934	0	(4)	0	(4)	0	5,930	0	(381)	(381)	130	12/26/2057	1.A
..64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS		09/01/2023	Paydown		8,749	8,749	8,861	8,821	0	1	0	1	0	8,823	0	(74)	(74)	240	12/26/2057	1.A
..64952W-DG-5	NEW YORK LIFE GLOBAL FUNDING		08/18/2023	USA INC		412,528	420,000	419,710	419,921	0	38	0	38	0	419,959	0	(7,431)	(7,431)	10,465	04/10/2024	1.A FE
..652526-60-9	NEUTEKONE INC		09/06/2023	Ladenburg Thalmann & Co. Inc.		13,686	13,825	13,649	13,646	0	66	0	66	0	13,712	0	(26)	(26)	596	08/01/2024	2.A PL
..65341B-AD-8	NEXTERA ENERGY PARTNERS LP		09/20/2023	WELLS FARGO SECURITIES LLC		154,175	175,000	192,456	173,950	1,050	0	0	1,050	0	175,000	0	(20,825)	(20,825)	0	11/15/2025	3.A
..65537K-AY-6	NHLLI 2007-1 1A4 - RMBS		09/25/2023	Paydown		8,819	8,819	2,950	2,658	0	(255)	0	(255)	0	2,403	0	6,416	6,416	64	02/25/2037	1.A FM
..67112R-AY-0	OAKC 3 DR - CDO		08/08/2023	BANC OF AMERICA/FIXED INCOME		352,800	360,000	360,000	360,000	0	0	0	0	0	360,000	0	(7,200)	(7,200)	22,707	07/02/2035	2.C FE
..67115D-AA-0	OBX 21NQM4 A1 - CMO/RMBS		09/01/2023	Paydown		11,132	11,132	10,041	10,089	0	(14)	0	(14)	0	10,074	0	1,058	1,058	154	10/25/2061	1.A
..67116M-AC-5	OBX 23J1 A3 - CMO/RMBS		09/01/2023	Paydown		11,687	11,687	11,227	0	0	1	0	1	0	11,227	0	460	460	257	03/17/2053	1.A FE
..67116W-AP-4	OBX 22J1 A14 - CMO/RMBS		09/01/2023	Paydown		7,684	7,684	6,558	6,659	0	(52)	0	(52)	0	6,608	0	1,077	1,077	198	02/26/2052	1.A
..67118Y-AG-8	OCF 2224 C - CDO	C	09/13/2023	BNY/NATIXIS SECURITIES		993,620	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(6,380)	(6,380)	82,085	07/20/2035	1.E FE
..67181D-AA-9	OAKIG 2020-1 A1 - CMBS		09/20/2023	Paydown		1,657	1,657	1,683	1,674	0	(4)	0	(4)	0	1,670	0	(14)	(14)	20	11/21/2050	1.A FE

E05.9

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..67181D-AB-7	OKAIG 2020-1 A2 - CMBS		09/20/2023	Paydown WELLS FARGO SECURITIES LLC		1,447	1,447	1,483	1,475	0	(3)	0	(3)	0	1,471	0	(24)	(24)	21	11/21/2050	1.A FE
..679295-AF-2	OKTA INC		09/20/2023	Paydown		43,625	50,000	56,695	42,000	12,436	(929)	0	11,507	0	53,507	0	(9,882)	(9,882)	144	06/15/2026	4.A
..682687-AD-0	ODART 2021-1 D - ABS		09/22/2023	BNP Paribas		345,638	390,000	389,980	389,978	0	(2)	0	(2)	0	389,976	0	(44,339)	(44,339)	4,949	11/14/2030	1.F FE
..68504W-AC-1	ONGLT 18A C - RMBS		09/08/2023	Paydown		2,006	2,006	2,051	2,042	0	(5)	0	(5)	0	2,037	0	(30)	(30)	50	11/08/2030	2.C FE
..69290L-AA-5	PFP 217 A - CMBS	C	08/16/2023	Paydown BARCLAYS CAPITAL INC./LE		15,365	15,365	15,365	15,365	0	0	0	0	0	15,365	0	0	0	603	04/16/2038	1.A FE
..69352P-AR-4	PPL CAPITAL FUNDING INC		09/20/2023	Paydown		116,481	125,000	127,188	0	0	(235)	0	(235)	0	126,953	0	(10,472)	(10,472)	2,076	03/15/2028	2.A FE
..693984-AA-4	PRKCM 23AFC3 A1 - RMBS		09/25/2023	Paydown		2,352	2,352	2,352	0	0	0	0	0	0	2,352	0	0	0	13	09/25/2058	1.A FE
..695114-CU-0	PACIFICORP		09/14/2023	JANE STREET MITSUBISHI UFJ SECURITIES		211,225	235,000	234,565	234,712	0	29	0	29	0	234,741	0	(23,516)	(23,516)	6,237	06/15/2029	1.F FE
..69688A-AU-5	PLMRS 2018-3 CR3 - CDO		09/12/2023	MORGAN STANLEY & COMPANY		244,600	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(5,400)	(5,400)	17,433	10/17/2031	2.C FE
..69689A-BQ-2	PLMRS 2015-1 CR4 - CDO	C	09/08/2023	Paydown		411,600	420,000	420,000	420,000	0	0	0	0	0	420,000	0	(8,400)	(8,400)	27,147	05/22/2034	2.C FE
..69701N-AE-6	PSTAT 2022-2 B - CDO	C	08/22/2023	BANK OF AMERICA SEC LLC FIXED MIZUHO SECURITIES USA INC		1,189,200	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(10,800)	(10,800)	70,476	10/15/2030	1.F FE
..69701X-AG-9	PLMRS 2021-2 D - CDO	C	09/12/2023	Paydown		245,395	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(4,605)	(4,605)	17,894	07/17/2034	2.C FE
..69702B-AA-9	PSTAT 2021-3 A1 - CDO	C	07/20/2023	Paydown		16,820	16,820	16,820	16,820	0	0	0	0	0	16,820	0	0	0	710	07/20/2029	1.A FE
..70202L-AB-8	PARSONS CORP		08/16/2023	NOMURA SECURITIES INTL INC		806,908	625,000	650,781	645,441	0	(4,884)	0	(4,884)	0	640,558	0	166,350	166,350	1,574	08/15/2025	2.C FE
..70470M-AL-9	PCEPK 1 D - CDO	C	09/12/2023	BANC OF AMERICA/FIXED INCOME MILLENNIUM ADVISORS, LLC		377,878	385,000	385,000	385,000	0	0	0	0	0	385,000	0	(7,123)	(7,123)	27,637	10/20/2034	2.C FE
..718546-AV-6	PHILLIPS 66		09/29/2023	Paydown		247,926	255,000	269,800	261,940	0	(2,344)	0	(2,344)	0	259,596	0	(11,670)	(11,670)	9,654	04/09/2025	2.A FE
..72703P-AB-9	PLNT 2018-1 A22 - ABS		09/22/2023	Various		118,470	123,825	127,327	126,118	0	(598)	0	(598)	0	125,520	0	(7,050)	(7,050)	4,669	09/08/2048	2.B FE
..72703P-AC-7	PLNT 191 A2 - ABS		09/05/2023	Paydown		288	288	235	235	0	0	0	1	0	236	0	52	52	8	12/05/2049	2.B FE
..72703P-AD-5	PLNT 221 A21 - ABS		09/19/2023	Various		220,143	246,875	224,309	0	0	2,040	0	2,040	0	226,349	0	(6,206)	(6,206)	4,369	12/05/2051	2.B FE
..74153W-CS-6	PRICOA GLOBAL FUNDING I		09/22/2023	GOLDMAN BARCLAYS CAPITAL INC./LE		244,243	247,000	246,872	0	0	7	0	7	0	246,879	0	(2,635)	(2,635)	4,059	05/30/2028	1.D FE
..743312-AB-6	PROGRESS SOFTWARE CORP		08/29/2023	Paydown		229,169	200,000	194,493	194,908	0	1,003	0	1,003	0	195,911	0	33,259	33,259	1,756	04/15/2026	3.C
..74333T-AA-7	PROG 2021-SFR8 A - RMBS		08/01/2023	Paydown		1,920	1,920	1,920	1,919	0	0	0	0	0	1,919	0	1	1	18	10/19/2038	1.A FE
..74333V-AA-2	PROG 2021-SFR3 A - RMBS		09/01/2023	Paydown		409	409	409	409	0	0	0	0	0	409	0	0	0	5	05/19/2038	1.A FE
..74623V-AA-1	PURECYCLE TECHNOLOGIES INC		08/22/2023	OPPENHEIMER & CO. INC.		23,375	25,000	22,500	0	0	0	0	0	22,500	0	0	875	875	0	08/15/2030	Z
..74932Q-AA-8	RBSOF 2013-GSP A - CMBS		09/13/2023	Citigroup (SSB)		396,163	410,000	435,753	432,571	0	(1,433)	0	(1,433)	0	431,138	0	(34,976)	(34,976)	12,595	01/15/2032	1.A
..74938X-CA-5	RCKT 223 A1 - CMO/RMBS		09/25/2023	Paydown		7,091	6,227	5,674	5,706	0	8	0	8	0	5,714	0	1,377	1,377	105	05/25/2052	1.A
..753422-AG-9	RAPID7 INC		09/20/2023	OPPENHEIMER & CO. INC.		24,651	25,000	25,000	0	0	0	0	0	25,000	0	(349)	(349)	12	03/15/2029	Z	
..75513E-CG-4	RTX CORP		09/28/2023	RBC CAPITAL MARKETS		244,878	248,000	267,200	253,686	0	(4,058)	0	(4,058)	0	249,628	0	(4,750)	(4,750)	8,245	03/15/2024	2.A FE
..75574U-20-0	READY CAPITAL CORP		08/15/2023	Maturity @ 25.00		474,525	474,525	468,097	469,279	0	5,246	0	5,246	0	474,525	0	0	0	24,175	08/15/2023	2.A PL
..76110W-N7-7	RASC 2005-KS2 M2 - RMBS		09/25/2023	Paydown		4,682	4,682	4,644	4,722	0	(36)	0	(36)	0	4,687	0	(5)	(5)	156	03/25/2035	1.A FM
..76110W-VV-5	RASC 2003-KS11 M21 - RMBS		09/25/2023	Paydown		9,837	9,837	9,665	9,693	0	9	0	9	0	9,701	0	136	136	380	01/25/2034	1.A FM
..76209P-AA-1	ROA GLOBAL FUNDING		09/14/2023	BANK OF NYC/GOLDMAN		376,916	425,000	424,800	424,842	0	28	0	28	0	424,870	0	(47,954)	(47,954)	6,800	11/30/2026	1.E FE
..78403D-AT-7	SBATOW 2021-1 C - RMBS		09/15/2023	Baird		271,688	315,000	315,000	315,000	0	0	0	0	0	315,000	0	(43,313)	(43,313)	3,910	05/15/2051	1.F FE
..78449L-AB-4	SMB 2018-B A2A - ABS		09/15/2023	Paydown		18,844	18,844	19,610	19,569	0	(63)	0	(63)	0	19,507	0	(662)	(662)	452	01/15/2037	1.A FE
..78449P-AC-3	SMB 2018-A A2B - ABS		09/15/2023	Paydown		11,933	11,933	11,974	12,293	0	11	0	11	0	12,304	0	(371)	(371)	455	02/15/2036	1.A FE
..78450Q-AA-1	SMB 2023-A A1A - ABS		09/15/2023	Paydown		9,315	9,315	9,184	0	0	1	0	1	0	9,185	0	130	130	213	01/15/2053	1.A FE
..80285W-AG-2	SDART 2020-3 D - ABS		09/15/2023	Various		190,302	193,867	196,036	194,815	0	(455)	0	(455)	0	194,359	0	(4,057)	(4,057)	2,351	11/16/2026	1.A FE
..80286X-AE-4	SDART 2021-2 C - ABS		07/27/2023	Various		369,654	373,775	363,964	366,666	0	3,603	0	3,603	0	370,269	0	(615)	(615)	2,090	06/15/2026	1.C FE
..80287A-AF-0	SDART 2020-1 C - ABS		09/15/2023	Paydown		31,103	31,103	32,678	31,567	0	(252)	0	(252)	0	31,315	0	(213)	(213)	851	12/15/2025	1.A FE

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..80290C-AZ-7	SBCLN 22B D - ABS		09/15/2023	Paydown		32,517	32,517	32,517	32,517	0	0	0	0	0	32,517	0	0	0	1,468	08/16/2032	2.B FE
..816850-AE-1	SEMTECH CORP		07/18/2023	Various		406,876	400,000	396,016	0	0	(54)	0	(54)	0	395,962	0	10,914	10,914	5,013	11/01/2027	1.G FE
..81744L-AZ-7	SEMT 2007-2 1A2 - CMO/RMBS		09/20/2023	Paydown		11,390	11,390	11,151	11,231	0	(113)	0	(113)	0	11,118	0	272	272	401	06/20/2036	1.A FM
..81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS		09/01/2023	Paydown		1,530	1,530	1,536	1,535	0	0	0	0	0	1,535	0	(5)	(5)	25	04/27/2043	1.A
..81761T-AG-0	SERV 2021-1 A22 - RMBS		07/30/2023	Paydown		1,175	1,175	1,175	1,175	0	0	0	0	0	1,175	0	0	0	27	07/31/2051	2.C FE
..81882E-AL-6	SHACK 2015-V111 A1R - CDO	C	07/20/2023	Paydown		24,455	24,455	24,399	25,110	0	(58)	0	(58)	0	25,052	0	(597)	(597)	1,054	10/20/2027	1.A FE
..82452J-AD-1	SHIFT4 PAYMENTS INC		09/20/2023	Various		266,153	300,000	263,449	147,263	6,844	3,611	0	10,455	0	270,061	0	(3,908)	(3,908)	1,219	08/01/2027	4.C
..82489T-AA-2	SHOCKWAVE MEDICAL INC		08/11/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		76,781	75,000	75,000	0	0	0	0	0	75,000	0	1,781	1,781	0	08/15/2028	Z	
..82652M-AC-4	SRFC 2019-2 C - RMBS		09/20/2023	Paydown		4,864	4,864	4,954	4,930	0	(2)	0	(2)	0	4,928	0	(64)	(64)	101	05/20/2036	2.B FE
..82652R-AC-3	SRFC 212 C - RMBS		09/20/2023	Paydown		53,184	53,184	49,875	17,285	0	(245)	0	(245)	0	49,630	0	3,555	3,555	567	09/20/2038	2.B FE
..82652T-AC-9	SRFC-221-C - RMBS		09/20/2023	Paydown		11,429	11,429	11,425	11,425	0	0	0	0	0	11,425	0	4	4	299	10/20/2038	2.B FE
..826934-AC-5	SRFC 2022-3 C - RMBS		09/20/2023	Paydown		19,790	19,790	19,785	19,785	0	0	0	0	0	19,785	0	4	4	1,123	07/20/2039	2.B FE
..826943-AC-6	SRFC 2023-1 C - RMBS		09/20/2023	Paydown		12,948	12,948	12,946	0	0	0	0	0	0	12,946	0	2	2	334	01/20/2040	2.B FE
..83405N-AA-4	SOFI 21B AFX - ABS		09/15/2023	Paydown		6,196	6,196	6,195	6,195	0	0	0	0	0	6,195	0	1	1	47	02/15/2047	1.A FE
..83406E-AC-9	SOFI 2018-A A2B - ABS		09/25/2023	Paydown		72,382	72,382	71,031	50,088	0	239	0	239	0	71,306	0	1,076	1,076	1,322	02/25/2042	1.A FE
..83406T-AB-8	SOFI 2020-A A2X - ABS		09/15/2023	Paydown		4,004	4,004	4,128	4,121	0	(4)	0	(4)	0	4,116	0	(112)	(112)	68	05/15/2046	1.A FE
..83438L-AA-9	SOLRR 211 A - ABS	C	09/15/2023	Paydown		8,024	8,024	8,023	8,023	0	0	0	0	0	8,023	0	0	0	141	10/15/2046	1.E FE
..83546D-AQ-1	SONIC 2021-1 A22 - RMBS		09/20/2023	Paydown		1,313	1,313	1,313	1,313	0	0	0	0	0	1,313	0	0	0	23	08/21/2051	2.B FE
..83609R-AL-5	SNPT XV ARR - CDO	C	07/24/2023	Paydown		73,748	73,748	73,748	73,748	0	0	0	0	0	73,748	0	0	0	3,190	01/23/2029	1.A FE
..83610C-AW-1	SNPT 12RR AR2 - CDO		07/20/2023	Paydown		39,216	39,216	39,216	39,216	0	0	0	0	0	39,216	0	0	0	1,729	10/20/2028	1.A FE
..845011-AC-9	SOUTHWEST GAS CORP		09/14/2023	JANE STREET		99,814	125,000	124,843	124,880	0	11	0	11	0	124,891	0	(25,077)	(25,077)	2,085	06/15/2030	2.A FE
..848637-AD-6	SPLUNK INC		09/22/2023	NOMURA SECURITIES INTL INC		106,900	100,000	110,621	94,150	13,798	(2,156)	0	11,642	0	105,792	0	1,108	1,108	1,159	09/15/2025	3.C
..848637-AF-1	SPLUNK INC		09/18/2023	NOMURA SECURITIES INTL INC		174,600	200,000	175,345	147,665	8,120	3,313	0	11,433	0	180,113	0	(5,513)	(5,513)	1,719	06/15/2027	3.C
..852234-AJ-2	BLOCK INC		09/20/2023	MIZUHO SECURITIES USA INC		62,963	75,000	81,093	60,713	14,288	0	0	14,288	0	75,000	0	(12,038)	(12,038)	0	05/01/2026	3.B FE
..86333M-AA-6	STRIDE INC		09/18/2023	Various		366,116	350,000	353,649	267,180	33,334	(427)	0	32,907	0	353,100	0	13,016	13,016	4,069	09/01/2027	3.B
..866082-AA-8	SUMMIT HOTEL PROPERTIES INC		09/15/2023	SEAPORT GROUP SECURITIES, LLC		145,149	175,000	182,492	149,450	31,213	(1,295)	0	29,917	0	179,367	0	(34,218)	(34,218)	2,873	02/15/2026	3.B FE
..87264A-BR-5	T-MOBILE USA INC		09/12/2023	RBC CAPITAL MARKETS		322,812	350,000	317,723	0	0	0	0	5,208	0	322,931	0	(119)	(119)	4,572	02/15/2026	2.B FE
..873050-CH-2	TTX CO		09/29/2023	BAML		480,794	495,000	515,790	502,931	0	(2,890)	0	(2,890)	0	500,041	0	(19,247)	(19,247)	21,681	01/15/2025	1.F FE
..87342R-AJ-3	BELL 2021-1 A23 - RMBS		08/25/2023	Paydown		663	663	663	663	0	0	0	0	0	663	0	0	0	13	08/25/2051	2.B FE
..875372-AA-2	TANDEM DIABETES CARE INC		09/11/2023	JP MORGAN SECURITIES LLC		326,900	350,000	333,314	316,610	18,522	4,332	0	22,854	0	339,464	0	(12,564)	(12,564)	4,550	05/01/2025	3.C
..87918A-AF-2	TELADOC HEALTH INC		09/19/2023	JP MORGAN SECURITIES LLC		80,313	100,000	75,238	76,820	1,168	3,149	0	4,317	0	81,137	0	(825)	(825)	1,007	06/01/2027	4.B
..87938W-AC-7	TELEFONICA EMISIONES SAU	C	09/14/2023	JANE STREET		552,531	525,000	715,076	686,344	0	(6,539)	0	(6,539)	0	679,804	0	(127,273)	(127,273)	27,534	06/20/2036	2.C FE
..89173F-AA-8	TPMT 2017-1 A1 - RMBS		09/01/2023	Paydown		4,083	4,083	4,088	4,078	0	(15)	0	(15)	0	4,063	0	20	20	74	10/25/2056	1.A
..89175J-AA-8	TPMT 176 A1 - CMO/RMBS		09/01/2023	Paydown		6,319	6,319	6,179	6,246	0	9	0	9	0	6,254	0	65	65	117	10/25/2057	1.A
..89175V-AA-1	TPMT 182 A1 - RMBS		09/01/2023	Paydown		23,544	23,544	23,468	23,483	0	1	0	1	0	23,485	0	60	60	510	03/25/2058	1.A
..89236T-JH-9	TOYOTA MOTOR CREDIT CORP		08/18/2023	PERSHING DIV OF DLJ SEC LINDING		189,876	198,000	197,764	197,885	0	50	0	50	0	197,935	0	(8,059)	(8,059)	671	06/18/2024	1.E FE
..89239B-AC-5	TAOT 2021-C A3 - ABS		09/15/2023	Paydown		44,489	44,489	44,485	44,487	0	1	0	1	0	44,487	0	1	1	127	01/15/2026	1.A FE
..89616Q-AE-1	TON 2022-SFR1 E1 - CMBS		09/22/2023	WELLS FARGO SECURITIES LLC		137,367	150,000	149,997	149,829	0	(184)	0	(184)	0	149,645	0	(12,278)	(12,278)	6,569	04/19/2039	2.A FE
..899042-AC-9	TUFTS MEDICAL CENTER INC		07/21/2023	Various		484,326	470,000	575,515	556,760	0	(3,188)	0	(3,188)	0	553,572	0	(69,246)	(69,246)	35,091	01/01/2038	2.B FE

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..902252-AB-1	TYLER TECHNOLOGIES INC		09/20/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		244,287	250,000	286,447	278,104	0	(6,347)	0	(6,347)	0	271,757	0	(27,470)	(27,470)	637	03/15/2026	2.B
..90276X-AS-4	UBSCM 2018-C11 ASB - CMBS		09/01/2023	Paydown		6,729	6,729	7,514	7,123	0	(81)	0	(81)	0	7,042	0	(313)	(313)	197	06/16/2051	1.A
..91324P-BK-7	UNITEDHEALTH GROUP INC		09/14/2023	JANE STREET		741,150	650,000	990,737	951,191	0	(11,361)	0	(11,361)	0	939,830	0	(198,681)	(198,681)	49,434	02/15/2038	1.F FE
..913318-AG-6	UNPPK 1 C - CDO	C	08/22/2023	TORONTO		1,186,920	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(13,080)	(13,080)	72,239	04/20/2035	1.F FE
..91835R-AA-8	VMC 2021-FL4 A - CMBS		09/18/2023	Paydown		199	199	199	199	0	0	0	0	0	199	0	0	0	8	06/18/2036	1.A FE
..92277G-AY-3	VENTAS REALTY LP		09/20/2023	Jefferies		148,670	150,000	150,625	0	0	(56)	0	(56)	0	150,569	0	(1,899)	(1,899)	1,547	06/01/2026	2.A FE
..92329V-AS-1	VENTR XXV ARR - CDO		07/20/2023	Paydown		22,718	22,718	22,718	22,718	0	0	0	0	0	22,718	0	0	0	997	04/20/2029	1.A FE
..92330W-BJ-5	VENTR XXIV ARR - CDO		07/20/2023	Paydown		12,450	12,450	12,450	12,450	0	0	0	0	0	12,450	0	0	0	535	10/20/2028	1.A FE
..92331M-AE-8	VENTR 26R AR - CDO	C	07/20/2023	Paydown		15,231	15,231	15,231	15,231	0	0	0	0	0	15,231	0	0	0	677	01/20/2029	1.A FE
..92343V-GK-4	VERIZON COMMUNICATIONS INC		09/14/2023	Morgan Stanley		153,290	210,000	209,878	209,886	0	3	0	3	0	209,889	0	(56,600)	(56,600)	7,061	03/22/2041	2.A FE
..92343X-AC-4	VERINT SYSTEMS INC		09/18/2023	BMO NESBITT BURNS INC		64,125	75,000	65,606	0	0	1,357	0	1,357	0	66,963	0	(2,838)	(2,838)	174	04/15/2026	3.B
..92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS		09/01/2023	Paydown		10,187	10,187	10,186	10,186	0	2	0	2	0	10,188	0	(2)	(2)	55	10/25/2063	1.A FE
..92538E-AA-5	VERUS 2021-R3 A1 - CMO/RMBS		09/01/2023	Paydown		4,288	4,288	4,287	4,288	0	0	0	0	0	4,288	0	0	0	28	04/25/2064	1.A FE
..92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		09/01/2023	Paydown		14,702	14,702	14,701	14,757	0	92	0	92	0	14,849	0	(148)	(148)	189	11/26/2066	1.A FE
..92538L-AA-9	VERUS 2020-4 A1 - CMO/RMBS		09/01/2023	Paydown		7,148	7,148	7,378	7,378	0	(134)	0	(134)	0	7,243	0	(95)	(95)	73	05/26/2065	1.A FE
..92538N-AA-5	VERUS 2022-4 A1 - CMO/RMBS		09/01/2023	Paydown		16,596	16,596	16,596	16,629	0	84	0	84	0	16,712	0	(116)	(116)	504	04/25/2067	1.A FE
..925524-AX-8	PARAMOUNT GLOBAL		09/14/2023	JANE STREET		92,328	100,000	114,553	112,379	0	(458)	0	(458)	0	111,921	0	(19,593)	(19,593)	6,073	04/30/2036	2.C FE
..92558B-AJ-7	VIBR 7R A1R - CDO		07/20/2023	Paydown		30,932	30,932	30,932	30,932	0	0	0	0	0	30,932	0	0	0	1,362	09/15/2030	1.A FE
..92558E-AJ-1	VIBR 6R AR - CDO		09/20/2023	Paydown		28,762	28,762	28,858	29,625	0	(281)	0	(281)	0	29,344	0	(582)	(582)	1,319	06/20/2029	1.A FE
..928298-AP-3	VISHAY INTERTECHNOLOGY INC		09/08/2023	JP MORGAN SECURITIES LLC		1,120,258	1,075,000	1,056,678	989,228	30,184	1,746	0	31,930	0	1,070,282	0	49,975	49,975	17,939	06/15/2025	3.A FE
..92888E-AC-7	VFET 201 A3 - ABS		07/27/2023	Various		106,735	107,352	107,351	107,491	0	(82)	0	(82)	0	107,409	0	(674)	(674)	338	10/15/2024	1.A FE
..92890F-AT-3	WFRBS 2014-C20 A4 - CMBS		09/01/2023	Paydown		23,616	23,616	24,084	23,564	0	10	0	10	0	23,574	0	42	42	659	05/17/2047	1.A
..92890N-AX-7	WFRBS 2012-C10 B - CMBS		09/01/2023	Paydown		12,421	12,421	12,421	12,421	0	0	0	0	0	12,421	0	0	0	308	12/15/2045	1.A FM
..92938C-AD-9	WFRBS 2013-C15 A4 - CMBS		08/17/2023	Paydown		63,943	63,943	68,434	64,915	0	(971)	0	(971)	0	63,943	0	0	0	1,562	08/17/2046	1.A
..92938C-AF-4	WFRBS 2013-C15 AS - CMBS		09/19/2023	Various		244,918	260,000	273,762	263,718	0	(3,718)	0	(3,718)	0	260,000	0	(15,082)	(15,082)	8,485	08/17/2046	1.A
..94419L-AF-8	WAYFAIR INC		09/20/2023	BARCLAYS CAPITAL INC./LE		62,813	75,000	57,824	0	0	2,815	0	2,815	0	60,639	0	2,174	2,174	827	08/15/2026	4.B
..949496-BJ-1	WELF 2015-1 AR4 - CDO		07/20/2023	Paydown		37,699	37,699	37,699	37,699	0	0	0	0	0	37,699	0	0	0	1,617	07/20/2029	1.A FE
..94950G-AL-1	WELF 171RR ARR - CDO	C	07/20/2023	Paydown		36,881	36,881	36,881	36,881	0	0	0	0	0	36,881	0	0	0	1,582	04/20/2029	1.A FE
..94988Q-AN-1	WFCM 2013-LC12 AS - CMBS		08/17/2023	Paydown		720,000	720,000	718,886	718,897	0	1,103	0	1,103	0	720,000	0	0	0	18,274	07/17/2046	1.A
..949930-AB-7	WFMS 222 - CMO/RMBS		09/01/2023	Paydown		11,445	11,445	10,073	10,129	0	58	0	58	0	10,187	0	1,258	1,258	192	12/25/2051	1.A
..95002U-AP-6	WFCM 2020-C58 AS - CMBS		09/22/2023	WELLS FARGO SECURITIES LLC		404,494	540,000	547,615	546,426	0	(598)	0	(598)	0	545,827	0	(141,334)	(141,334)	10,611	07/15/2053	1.A
..95058X-AL-2	WEN 211 A21 - RMBS		09/15/2023	Paydown		863	863	863	863	0	0	0	0	0	863	0	0	0	18	06/15/2051	2.B FE
..95058X-AM-0	WEN 2022-1 A21 - RMBS		09/22/2023	Various		432,630	480,150	480,150	480,150	0	0	0	0	0	480,150	0	(47,520)	(47,520)	15,874	03/15/2052	2.B FE
..96042R-AF-5	WLAKE 2021-2 D - ABS		09/19/2023	J P MORGAN SECURITIES		167,344	180,000	179,996	179,998	0	1	0	1	0	179,998	0	(12,655)	(12,655)	1,697	12/15/2026	1.D FE
..97064E-AC-2	WESTF 2018-A B - ABS		09/15/2023	Paydown		4,625	4,625	3,394	0	0	25	0	25	0	3,419	0	1,206	1,206	147	09/15/2043	3.A FE
..97064G-AB-9	WESTF 2021-A B - ABS		09/15/2023	Paydown		2,172	2,172	1,499	0	0	5	0	5	0	1,504	0	668	668	69	05/15/2046	2.B FE
..974637-AB-6	WINNEBAGO INDUSTRIES INC		09/19/2023	Various		447,080	375,000	445,607	316,573	0	(13,227)	0	(13,227)	0	416,633	0	30,448	30,448	4,690	04/01/2025	1.G FE
..98139A-AC-9	WORKIVA INC		08/15/2023	Jefferies		49,938	50,000	50,000	0	0	0	0	0	50,000	0	(63)	(63)	0	08/15/2028	2	
..98954M-AH-4	ZILLOW GROUP INC		09/19/2023	OPPENHEIMER & CO. INC.		77,906	75,000	81,601	0	0	(589)	0	(589)	0	81,012	0	(3,105)	(3,105)	722	05/15/2025	3.B
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					68,107,916	71,082,703	72,504,468	62,078,944	536,553	(47,902)	0	488,652	0	71,938,950	0	(3,831,033)	(3,831,033)	2,248,545	XXX	XXX
000000-00-0	ICON 6/21 COV-LITE TLB		06/13/2023	BZW SECS		(3,157)	0	0	0	0	0	0	0	0	0	0	(3,157)	(3,157)	4,763	06/16/2028	3.A FE
000000-00-0	ICON 6/21 (1100MM) COV-LITE TL		06/13/2023	BZW SECS		(788)	0	0	0	0	0	0	0	0	0	0	(788)	(788)	1,188	06/16/2028	3.A FE

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..00687M-AC-5	Adient Glo Hldg		06/12/2023	Citi Bank		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/02/2028	3.C FE
..03852J-AS-0	BL Aramark TLB 2.6111% 03-23-28 - BL Ara		06/22/2023	JP Morgan		0	0	0	0	0	0	0	0	0	0	0	0	0	479	04/01/2028	3.B FE
..05350N-AL-8	BL Avantor TLB 1L		06/22/2023	Citi Bank		0	0	0	0	0	0	0	0	0	0	0	0	0	493	10/30/2027	3.A FE
..05508T-AU-6	B&G FOODS 9/19 COV-LITE TLB		06/21/2023	BZW SECS		(634)	0	0	0	0	0	0	0	0	0	0	(634)	(634)	1,831	10/01/2026	4.A FE
..05603Q-AB-8	BR Financial Holdings, LLC Revolver 8/20		09/27/2023	INTERNAL		333,667	333,667	325,325	0	0	156	0	156	0	325,481	0	8,186	8,186	0	08/18/2027	Z
..05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		09/29/2023	Redemption @ 100.00		10,427	10,427	10,166	0	0	7	0	7	0	10,173	0	254	254	1	08/18/2027	Z
..08078U-AF-0	BELRON 4/21 (USD) TLB		06/20/2023	JP Morgan		0	0	0	0	0	0	0	0	0	0	0	0	0	976	04/08/2028	3.B FE
..08078U-AH-6	Belron Finance US LLC		06/20/2023	JP Morgan		0	0	0	0	0	0	0	0	0	0	0	0	0	3,938	04/18/2029	3.B FE
..08579J-BG-6	BERRY PLASTICS 5/19 COV-LITE		06/20/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,821	05/15/2026	2.C FE
..14880B-AH-4	CATALENT PHARMA 5/19		06/21/2023	JP Morgan		0	0	0	0	0	0	0	0	0	0	0	0	0	169	05/08/2026	3.B FE
..22006V-AL-3	CORPORATION SERVICE COMPANY T/L B		06/21/2023	Lynch		2,042	0	0	0	0	0	0	0	0	0	0	2,042	2,042	220	11/02/2029	3.C FE
..22282G-AC-1	BL Covanta Hold TLB 3.0000% 11-16-28 - B		06/30/2023	Various		(529)	0	0	0	0	0	0	0	0	0	0	(529)	(529)	1,613	11/18/2028	3.B FE
..22282G-AD-9	COVANTA 11/21 TLC 11/17/2028		06/21/2023	TDBank		(40)	0	0	0	0	0	0	0	0	0	0	(40)	(40)	122	11/16/2028	3.B FE
..22704N-AD-4	Crocs T/L		06/22/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	353	01/26/2029	3.C FE
..23345N-AB-1	DT MIDSTREAM 5/21 TLB		06/20/2023	BZW SECS		0	0	0	0	0	0	0	0	0	0	0	0	0	1,200	12/31/2024	2.C FE
..24736C-BS-2	DELTA AIR LINES/SKYMILES 9/20		06/22/2023	Citi Bank		0	0	0	0	0	0	0	0	0	0	0	0	0	3,590	09/16/2027	2.B FE
..26872N-AC-3	Emerson Climate Tech		06/21/2023	RBC		(635)	0	0	0	0	0	0	0	0	0	0	(635)	(635)	2,225	05/31/2030	3.C FE
..29362L-AM-6	Entegris T/L (3/23)		06/07/2023	Various		(1)	0	0	0	0	0	0	0	0	0	0	(1)	(1)	5,887	07/06/2029	2.C FE
..30204K-AD-8	EXGEN RENEWABLES IV, LLC		06/21/2023	Jefferies & Co., Inc.		(225)	0	0	0	0	0	0	0	0	0	0	(225)	(225)	2,199	12/10/2027	3.C FE
..33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		06/15/2023	Lynch		0	0	0	0	0	0	0	0	0	0	0	0	0	318	04/22/2026	3.A FE
..38017B-AN-6	GO DADDY 11/17 COV-LITE TLB		06/21/2023	RBC		0	0	0	0	0	0	0	0	0	0	0	0	0	572	02/15/2024	Z
..389376-BB-9	GRAY TELEVISION 3/23 TLE		06/06/2023	FUNB FUNDS II		0	0	0	0	0	0	0	0	0	0	0	0	0	454	01/02/2026	3.B FE
..44055U-AD-7	HORIZON THERAPEUTICS PLC		06/21/2023	Citi Bank		0	0	0	0	0	0	0	0	0	0	0	0	0	852	02/26/2028	3.A FE
..44969C-BJ-8	IMS HEALTH/IQVIA 6/18 (USD)		06/22/2023	Citi Bank		(913)	0	0	0	0	16	0	16	0	16	0	(928)	(928)	3,510	06/11/2025	2.C FE
..63108E-AB-4	NASCAR 7/19 COV-LITE TLB		06/20/2023	Lynch		(1,765)	0	0	0	0	0	0	0	0	0	0	(1,765)	(1,765)	311	07/27/2026	3.B FE
..68371Y-AN-3	Open Text Corp	C	06/22/2023	FUNB FUNDS II		(1,898)	0	0	0	0	142	0	142	0	142	0	(2,040)	(2,040)	2,828	01/31/2030	2.C FE
..68621X-AE-3	ORGANON & CO.		06/21/2023	JP Morgan		0	0	0	0	0	0	0	0	0	0	0	0	0	1,806	04/08/2028	3.B FE
..68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		06/21/2023	RBC		0	0	0	0	0	0	0	0	0	0	0	0	0	194	09/29/2028	3.C FE
..72165N-BH-1	PILOT TRAVEL CENTERS 7/21 COV-		06/21/2023	MORGAN SECURITIES-FIXED INC		(385)	0	0	0	0	0	0	0	0	0	0	(385)	(385)	1,372	12/31/2024	3.A FE
..78466D-BD-5	SS&C TECHNOLOGIES 4/18 COV-		06/20/2023	Bank of America Merrill Lynch		0	0	0	0	0	0	0	0	0	0	0	0	0	160	04/16/2025	3.B FE
..78466D-BE-3	SS&C TECHNOLOGIES 4/18 COV-		06/20/2023	Bank of America Merrill Lynch		0	0	0	0	0	0	0	0	0	0	0	0	0	911	04/16/2025	3.B FE
..80882Q-AG-6	0.000% 03/05/2027 DD 02/06/20		06/21/2023	FUNB FUNDS II		0	0	0	0	0	0	0	0	0	0	0	0	0	1,041	03/05/2027	3.A FE
..89334G-AJ-2	TRANSUNION 11/19 B5 COV-LITE		06/20/2023	DBC-FI		(2,985)	0	0	0	0	0	0	0	0	0	0	(2,985)	(2,985)	2,543	11/13/2026	3.B FE
..91335P-AJ-8	UNIVAR 5/21 B6 TL		07/11/2023	BAML		391,804	392,000	390,040	390,460	0	156	0	156	0	390,616	0	1,188	1,188	14,505	05/26/2028	2.C FE
..96208U-AT-8	BL WEX Inc TB1L		06/30/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,213	03/31/2028	3.C FE
..96620E-AB-3	WHITEWATER WHISTLER HOLDINGS, LLC		05/23/2023	BZW SECS		0	0	0	0	0	0	0	0	0	0	0	0	0	1,381	01/25/2030	3.B FE
..99AA11-30-5	STANDARD INDUSTRIES 8/21 COV-L		06/22/2023	Various		(1,729)	0	0	0	0	0	0	0	0	0	0	(1,729)	(1,729)	4,132	08/06/2028	2.C FE
..98057J-AB-2	BL Setanta Air TLB1L	C	06/21/2023	Citi Bank		0	0	0	0	0	0	0	0	0	0	0	0	0	230	11/02/2028	2.B FE
..99368P-BC-7	VIRGIN MEDIA 10/19 COV-LITE		06/06/2023	Citi Bank		0	0	0	0	0	0	0	0	0	0	0	0	0	2,084	10/15/2024	3.C FE
..L2465B-AS-5	Delta 2 T/L B (Formula one)	C	06/22/2023	JP Morgan		0	0	0	0	0	0	0	0	0	0	0	0	0	263	01/15/2030	3.B FE
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					722,257	736,094	725,531	390,460	0	477	0	477	0	726,428	0	(4,171)	(4,171)	73,746	XXX	XXX
2509999997	Total - Bonds - Part 4					130,952,637	138,239,340	138,519,848	99,892,716	536,553	(88,017)	0	448,537	0	137,379,965	0	(6,427,327)	(6,427,327)	4,089,249	XXX	XXX

E05.13

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds							130,952,637	138,239,340	138,519,848	99,892,716	536,553	(88,017)	0	448,537	0	137,379,965	0	(6,427,327)	(6,427,327)	4,089,249	XXX	XXX
..038923-86-8	ARBOR REALTY TRUST INC		07/26/2023	Ladenburg Thalmann & Co. Inc.	6,175,000	113,613	0.00	99,543	0	0	0	0	0	99,543	0	14,071	14,071	3,899			2.A PL	
..48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC		07/07/2023	Ladenburg Thalmann & Co. Inc.	1,582,000	28,671	0.00	25,045	0	0	0	0	0	25,045	0	3,627	3,627	643			2.C PL	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							142,285	XXX	124,587	0	0	0	0	0	124,587	0	17,697	17,697	4,542	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4							142,285	XXX	124,587	0	0	0	0	0	124,587	0	17,697	17,697	4,542	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							142,285	XXX	124,587	0	0	0	0	0	124,587	0	17,697	17,697	4,542	XXX	XXX	
..001055-10-2	AFLAC ORD		07/31/2023	Various Macquarie Capital, Inc.	6,945,000	490,310		398,919	133,808	(67,699)	0	475	(68,174)	0	398,919	0	91,391	91,391	3,335			
..00206R-10-2	AT&T ORD		09/01/2023	J.P. MORGAN SEC'S - FIXED INC.	28,228,000	415,589		539,788	519,677	20,111	0	0	20,111	0	539,788	0	(124,199)	(124,199)	23,500			
..002824-10-0	ABBOTT LABORATORIES ORD		09/22/2023	Various	2,293,000	225,027		207,910	251,748	(43,839)	0	0	(43,839)	0	207,910	0	17,118	17,118	3,508			
..00287Y-10-9	ABBVIE ORD		09/22/2023	Various	2,447,000	369,648		216,755	395,460	(178,705)	0	0	(178,705)	0	216,755	0	152,894	152,894	10,865			
..00724F-10-1	ADOBE ORD		09/22/2023	Various	739,000	393,865		245,550	248,696	(3,146)	0	0	(3,146)	0	245,550	0	148,315	148,315	0			
..00751Y-10-6	ADVANCE AUTO PARTS ORD		09/01/2023	Various	285,000	20,770		29,626	41,904	(12,277)	0	0	(12,277)	0	29,626	0	(8,856)	(8,856)	926			
..007903-10-7	ADVANCED MICRO DEVICES ORD		07/31/2023	GOLDMAN	957,000	109,480		65,850	61,985	3,865	0	0	3,865	0	65,850	0	43,630	43,630	0			
..008252-10-8	AFFILIATED MANAGERS GROUP ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	574,000	91,399		82,295	0	0	0	0	0	82,295	0	9,104	9,104	4				
..00846U-10-1	AGILENT TECHNOLOGIES ORD		09/22/2023	Various	412,000	46,984		34,486	61,656	(27,170)	0	0	(27,170)	0	34,486	0	12,498	12,498	278			
..011659-10-9	ALASKA AIR GROUP ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	553,000	20,730		20,320	23,746	(3,426)	0	0	(3,426)	0	20,320	0	410	410	0			
..015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		09/22/2023	Various	817,000	90,311		107,224	119,012	(11,789)	0	0	(11,789)	0	107,224	0	(16,913)	(16,913)	2,990			
..016255-10-1	ALIGN TECHNOLOGY ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	41,000	12,240		9,770	8,647	1,123	0	0	1,123	0	9,770	0	2,470	2,470	0			
..018802-10-8	ALLIANT ENERGY ORD		09/01/2023	Macquarie Capital, Inc.	38,000	1,903		2,260	2,097	163	0	0	163	0	2,260	0	(358)	(358)	52			
..01973R-10-1	ALLISON TRANSMISSION HOLDINGS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	614,000	35,775		29,735	0	0	0	0	0	29,735	0	6,040	6,040	131				
..020002-10-1	ALLSTATE ORD		07/31/2023	Various	430,000	47,554		38,785	41,087	(16,150)	0	0	(16,150)	0	38,785	0	8,769	8,769	910			
..02079K-10-7	ALPHABET CL C ORD		09/22/2023	Various	8,577,000	1,134,406		520,464	761,037	(240,573)	0	0	(240,573)	0	520,464	0	613,942	613,942	0			
..02079K-30-5	ALPHABET CL A ORD		09/22/2023	Various	7,015,000	921,180		505,261	618,933	(113,673)	0	0	(113,673)	0	505,261	0	415,920	415,920	0			
..023135-10-6	AMAZON COM ORD		07/31/2023	GOLDMAN	4,051,000	541,533		456,754	310,128	113,195	4,992	0	108,203	0	456,754	0	84,780	84,780	0			
..023608-10-2	AMEREN ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	20,000	1,604		1,437	1,778	(341)	0	0	(341)	0	1,437	0	167	167	38			
..02376R-10-2	AMERICAN AIRLINES GROUP ORD		09/22/2023	FIXED INC.	1,923,000	23,368		24,461	0	(1,093)	0	0	(1,093)	0	23,368	0	1,414	1,414	0			
..025537-10-1	AMERICAN ELECTRIC POWER ORD		07/31/2023	GOLDMAN	668,000	56,606		55,451	63,380	(7,929)	0	0	(7,929)	0	55,451	0	1,155	1,155	1,109			
..025816-10-9	AMERICAN EXPRESS ORD		09/22/2023	Various	641,000	103,444		55,472	94,708	(39,236)	0	0	(39,236)	0	55,472	0	47,972	47,972	1,103			
..026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		07/31/2023	Various	1,739,000	104,453		58,252	97,010	(49,777)	0	0	(49,777)	0	58,252	0	46,201	46,201	1,117			
..03027X-10-0	AMERICAN TOWER REIT		09/22/2023	Various	1,247,000	230,392		264,361	264,189	172	0	0	172	0	264,361	0	(33,970)	(33,970)	5,848			
..030420-10-3	AMERICAN WATER WORKS ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	178,000	23,538		20,542	27,131	(6,589)	0	0	(6,589)	0	20,542	0	2,996	2,996	368			
..03073E-10-5	CENCORA ORD		09/22/2023	Various	123,000	22,920		13,754	20,382	(6,629)	0	0	(6,629)	0	13,754	0	9,167	9,167	154			
..031100-10-0	AMETEK ORD		07/31/2023	GOLDMAN	195,000	30,927		16,855	27,245	(10,390)	0	0	(10,390)	0	16,855	0	14,071	14,071	98			

E05.14

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..031162-10-0	AMGEN ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	358.000	95,831		57,523	94,025	(36,502)	0	0	(36,502)	0	57,523	0	38,308	38,308	2,288		
..032095-10-1	AMPHENOL CL A ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	332.000	27,661		15,706	25,278	(9,573)	0	0	(9,573)	0	15,706	0	11,956	11,956	209		
..032654-10-5	ANALOG DEVICES ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	438.000	76,854		43,130	71,845	(28,715)	0	0	(28,715)	0	43,130	0	33,724	33,724	1,130		
..036620-10-5	ANSYS ORD		09/22/2023	Various	198.000	61,731		54,252	39,862	3,519	0	0	3,519	0	54,252	0	7,479	7,479	0		
..036752-10-3	ELEVANCE HEALTH ORD		09/22/2023	Various	313.000	146,651		137,430	104,133	(15,697)	0	354	(16,051)	0	137,430	0	9,221	9,221	786		
..037833-10-0	APPLE ORD		09/22/2023	Various	17,987.000	3,354,938		1,204,820	2,337,051	(1,132,231)	0	0	(1,132,231)	0	1,204,820	0	2,150,118	2,150,118	10,431		
..038222-10-5	APPLIED MATERIAL ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	414.000	56,369		20,106	40,315	(20,209)	0	0	(20,209)	0	20,106	0	36,263	36,263	373		
..039483-10-2	ARCHER DANIELS MIDLAND ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	367.000	28,247		28,149	34,076	(5,927)	0	0	(5,927)	0	28,149	0	98	98	495		
..049560-10-5	ATMOS ENERGY ORD		09/22/2023	Various	753.000	84,993		81,532	68,587	(3,360)	0	0	(3,360)	0	81,532	0	3,461	3,461	1,463		
..052769-10-6	AUTODESK ORD		09/22/2023	Various	349.000	71,332		62,763	65,218	(2,455)	0	0	(2,455)	0	62,763	0	8,570	8,570	0		
..053015-10-3	AUTOMATIC DATA PROCESSING ORD		09/22/2023	Various	881.000	214,776		123,367	210,436	(87,068)	0	0	(87,068)	0	123,367	0	91,409	91,409	3,304		
..05329W-10-2	AUTONATION ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	479.000	85,610		63,446	0	0	0	0	0	0	63,446	0	22,164	22,164	0		
..053332-10-2	AUTOZONE ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	15.000	38,554		7,915	36,993	(29,078)	0	0	(29,078)	0	7,915	0	30,639	30,639	0		
..053484-10-1	AVALONBAY COMMUNITIES REIT ORD		09/22/2023	Various	1,459.000	278,969		246,027	49,425	(487)	0	0	(487)	0	246,027	0	32,942	32,942	4,046		
..057226-10-0	BAKER HUGHES CL A ORD		07/31/2023	GOLDMAN J.P. MORGAN SEC'S -	1,197.000	42,840		28,728	34,137	(6,600)	0	0	(6,600)	0	28,728	0	14,112	14,112	447		
..058498-10-6	BALL ORD		09/22/2023	FIXED INC.	647.000	32,044		31,592	33,088	(1,495)	0	0	(1,495)	0	31,592	0	452	452	388		
..060505-10-4	BANK OF AMERICA ORD		07/31/2023	Various J.P. MORGAN SEC'S -	21,672.000	664,640		522,008	330,803	(140,958)	0	4,969	(145,927)	0	522,008	0	142,632	142,632	6,309		
..064058-10-0	BANK OF NEW YORK MELLON ORD		09/22/2023	FIXED INC.	1,132.000	48,322		48,125	51,529	(3,404)	0	0	(3,404)	0	48,125	0	197	197	1,313		
..071813-10-9	BAXTER INTERNATIONAL ORD		09/01/2023	Various	1,202.000	49,345		60,320	61,266	(946)	0	0	(946)	0	60,320	0	(10,975)	(10,975)	697		
..075887-10-9	BECTON DICKINSON ORD		09/22/2023	Various	502.000	138,106		113,817	127,659	(13,842)	0	0	(13,842)	0	113,817	0	24,290	24,290	1,033		
..084670-10-2	BERKSHIRE HATHAWAY CL B ORD		09/22/2023	Various	2,188.000	788,313		469,131	618,109	(209,411)	0	0	(209,411)	0	469,131	0	319,182	319,182	0		
..090572-20-7	BIO RAD LABORATORIES CL A ORD		07/31/2023	GOLDMAN	30.000	12,161		12,266	12,615	(349)	0	0	(349)	0	12,266	0	(105)	(105)	0		
..09062X-10-3	BIODEN ORD		09/22/2023	Various	494.000	132,127		106,883	124,060	(30,280)	0	1,209	(31,489)	0	106,883	0	25,244	25,244	0		
..09073M-10-4	BIO TECHNE ORD		09/01/2023	Various	869.000	68,884		71,593	72,023	(430)	0	0	(430)	0	71,593	0	(2,709)	(2,709)	205		
..09247X-10-1	BLACKROCK ORD		07/31/2023	GOLDMAN	98.000	98,000		47,692	69,446	(21,754)	0	0	(21,754)	0	47,692	0	24,715	24,715	980		
..097023-10-5	BOEING ORD		09/22/2023	Various	803.000	164,388		109,586	152,963	(43,378)	0	0	(43,378)	0	109,586	0	54,802	54,802	0		
..09857L-10-8	BOOKING HOLDINGS ORD		09/22/2023	Various	78.000	234,639		118,036	151,146	(41,183)	0	0	(41,183)	0	118,036	0	116,602	116,602	0		
..099724-10-6	BORGWARNER ORD		07/31/2023	GOLDMAN	2,517.000	99,873		79,002	52,728	(8,979)	0	0	(8,979)	0	79,002	0	20,871	20,871	445		
..101121-10-1	BOSTON PROPERTIES REIT ORD		09/01/2023	Various	189.000	12,074		11,785	4,595	666	0	0	666	0	11,785	0	290	290	319		
..101137-10-7	BOSTON SCIENTIFIC ORD		09/22/2023	Various	2,002.000	103,834		75,050	92,633	(17,582)	0	0	(17,582)	0	75,050	0	28,784	28,784	0		
..110122-10-8	BRISTOL MYERS SQUIBB ORD		07/31/2023	Various MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,181.000	197,826		205,595	225,204	(22,870)	0	302	(23,172)	0	205,595	0	(7,769)	(7,769)	5,381		
..11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	184.000	4,141		3,920	0	0	0	0	0	0	3,920	0	222	222	48		
..11135F-10-1	BROADCOM ORD		09/22/2023	Various MERRILL LYNCH PIERCE FENNER & SMITH INC.	543.000	469,245		186,359	303,608	(117,249)	0	0	(117,249)	0	186,359	0	282,887	282,887	6,233		
..11284V-10-5	BROOKFIELD RENEWABLE CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,849.000	157,449		152,692	0	0	0	7,460	(7,460)	0	152,692	0	4,757	4,757	1,155		
..115637-20-9	BROWN FORMAN CL B ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	149.000	9,014		8,259	9,786	(1,527)	0	0	(1,527)	0	8,259	0	755	755	92		
..125146-10-8	CDW ORD		09/22/2023	Various	292.000	59,069		45,899	52,145	(6,247)	0	0	(6,247)	0	45,899	0	13,170	13,170	485		
..12541W-20-9	CH ROBINSON WORLDWIDE ORD		07/31/2023	GOLDMAN	172.000	17,231		15,679	15,748	(69)	0	0	(69)	0	15,679	0	1,551	1,551	315		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..125523-10-0	CIGNA ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	446,000	129,084		103,371	147,778	(44,407)	0	0	(44,407)	0	103,371	0	25,713	25,713	1,646		
..125720-10-5	CME GROUP CL A ORD		09/22/2023	Various	692,000	139,023		120,128	116,367	3,761	0	0	3,761	0	120,128	0	18,895	18,895	5,174		
..125896-10-0	CMS ENERGY ORD		07/31/2023	GOLDMAN	57,000	3,481		3,702	3,610	92	0	0	92	0	3,702	0	(221)	(221)	56		
..126408-10-3	CSX ORD		07/31/2023	GOLDMAN	2,106,000	70,171		44,174	65,244	(21,070)	0	0	(21,070)	0	44,174	0	25,998	25,998	463		
..126650-10-0	CVS HEALTH ORD		07/31/2023	Various	695,000	51,655		44,367	57,685	(18,572)	0	530	(19,101)	0	44,367	0	7,289	7,289	1,169		
..127097-10-3	COTERRA ENERGY ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	3,606,000	93,890		68,425	88,599	(20,175)	0	0	(20,175)	0	68,425	0	25,466	25,466	3,498		
..12769G-10-0	CAESARS ENTERTAINMENT ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	919,000	42,262		38,112	38,230	(119)	0	0	(119)	0	38,112	0	4,150	4,150	0		
..134429-10-9	CAMPBELL SOUP ORD		09/01/2023	Various	387,000	16,530		17,225	15,379	(3,457)	0	1,096	(4,554)	0	17,225	0	(694)	(694)	387		
..14040H-10-5	CAPITAL ONE FINANCIAL ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	10,000	983		716	930	(214)	0	0	(214)	0	716	0	266	266	18		
..14149Y-10-8	CARDINAL HEALTH ORD		07/31/2023	GOLDMAN	246,000	22,501		13,323	18,910	(5,587)	0	0	(5,587)	0	13,323	0	9,178	9,178	367		
..143658-30-0	CARNIVAL ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	539,000	7,566		4,824	4,344	480	0	0	480	0	4,824	0	2,742	2,742	0		
..14448C-10-4	CARRIER GLOBAL ORD		09/22/2023	Various	505,000	29,945		12,548	20,831	(8,283)	0	0	(8,283)	0	12,548	0	17,397	17,397	280		
..147528-10-3	CASEY'S GENERAL STORES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	390,000	94,896		88,957	0	0	0	0	0	0	88,957	0	5,938	5,938	51		
..149123-10-1	CATERPILLAR ORD		09/22/2023	Various	1,249,000	332,053		153,636	299,210	(145,574)	0	0	(145,574)	0	153,636	0	178,417	178,417	4,621		
..150870-10-3	CELANESE ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	7,000	867		624	716	(91)	0	0	(91)	0	624	0	243	243	15		
..15135B-10-1	CENTENE ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	116,000	7,965		6,519	8,201	(2,732)	0	0	(2,732)	0	6,519	0	1,446	1,446	0		
..15677J-10-8	CERIDIAN HCM HOLDING ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	281,000	18,306		15,108	18,026	(2,918)	0	0	(2,918)	0	15,108	0	3,198	3,198	0		
..159864-10-7	CHRLS RIVER LABS ORD		09/22/2023	Various	282,000	58,558		60,855	61,448	(593)	0	0	(593)	0	60,855	0	(2,297)	(2,297)	0		
..16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		09/22/2023	Various	318,000	138,091		88,044	107,834	(19,790)	0	0	(19,790)	0	88,044	0	50,047	50,047	0		
..166764-10-0	CHEVRON ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	3,291,000	547,182		339,980	590,702	(250,722)	0	0	(250,722)	0	339,980	0	207,202	207,202	14,908		
..169656-10-5	CHIPOTLE MEXICAN GRILL ORD		07/31/2023	GOLDMAN	23,000	45,132		31,663	31,912	(249)	0	0	(249)	0	31,663	0	13,469	13,469	0		
..169905-10-6	CHOICE HOTELS INTERNATIONAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14,000	1,691		1,790	0	0	0	0	0	0	1,790	0	(99)	(99)	4		
..171340-10-2	CHURCH AND DWIGHT ORD		07/31/2023	GOLDMAN	391,000	37,407		31,561	31,519	42	0	0	42	0	31,561	0	5,846	5,846	213		
..172062-10-1	CINCINNATI FINANCIAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57,000	5,662		5,547	0	0	0	862	(862)	0	5,547	0	115	115	43		
..172755-10-0	CIRRUS LOGIC ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	73,000	5,933		5,914	0	0	0	1,888	(1,888)	0	5,914	0	19	19	0		
..17275R-10-2	CISCO SYSTEMS ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	5,763,000	308,649		227,708	274,549	(46,841)	0	0	(46,841)	0	227,708	0	80,941	80,941	6,685		
..172908-10-5	CINTAS ORD		07/31/2023	GOLDMAN	75,000	37,653		28,767	33,872	(5,105)	0	0	(5,105)	0	28,767	0	8,886	8,886	173		
..174610-10-5	CITIZENS FINANCIAL GROUP ORD		07/31/2023	GOLDMAN	438,000	14,130		10,491	17,244	(6,753)	0	0	(6,753)	0	10,491	0	3,639	3,639	368		
..189054-10-9	CLOROX ORD		07/31/2023	GOLDMAN	160,000	24,237		22,576	22,453	124	0	0	124	0	22,576	0	1,660	1,660	378		
..191216-10-0	COCA-COLA ORD		07/31/2023	GOLDMAN	2,766,000	171,297		169,359	175,945	(6,586)	0	0	(6,586)	0	169,359	0	1,938	1,938	2,545		
..192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	654,000	45,516		36,775	37,402	(627)	0	0	(627)	0	36,775	0	8,741	8,741	569		
..194162-10-3	COLGATE PALMOLIVE ORD		07/31/2023	GOLDMAN	1,980,000	150,994		144,497	156,004	(11,507)	0	0	(11,507)	0	144,497	0	6,497	6,497	2,831		
..20030N-10-1	COMCAST CL A ORD		09/22/2023	Various	10,224,000	460,200		354,648	325,781	(8,860)	0	93	(8,953)	0	354,648	0	105,551	105,551	8,182		
..205887-10-2	CONAGRA BRANDS ORD		09/01/2023	Various	544,000	16,896		19,080	21,053	(1,973)	0	0	(1,973)	0	19,080	0	(2,184)	(2,184)	549		
..20825C-10-4	CONOCOPHILLIPS ORD		09/22/2023	Various	861,000	101,368		55,793	101,598	(45,805)	0	0	(45,805)	0	55,793	0	45,574	45,574	2,518		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..209115-10-4	CONSOLIDATED EDISON ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	925.000	84,006		80,084	87,113	(8,116)	0	0	(8,116)	0	80,084	0	3,921	3,921	2,239		
..21036P-10-8	CONSTELLATION BRANDS CL A ORD		09/22/2023	Various	214.000	56,382		38,440	49,595	(11,154)	0	0	(11,154)	0	38,440	0	17,941	17,941	468		
..21037T-10-9	CONSTELLATION ENERGY ORD		07/31/2023	GOLDMAN	618.000	59,729		21,510	53,278	(31,767)	0	0	(31,767)	0	21,510	0	38,219	38,219	349		
..217204-10-6	COPART ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	828.000	35,726		16,262	25,208	(8,946)	0	0	(8,946)	0	16,262	0	19,463	19,463	0		
..21871X-10-9	COREBRIDGE FINANCIAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	700.000	13,133		11,972	0	0	0	0	0	11,972	0	1,162	1,162	595			
..219350-10-5	CORNING ORD		07/31/2023	GOLDMAN	385.000	13,067		9,952	12,297	(2,345)	0	0	(2,345)	0	9,952	0	3,115	3,115	216		
..22052L-10-4	CORTEVA ORD		07/31/2023	GOLDMAN	62.000	3,499		2,246	3,644	(1,399)	0	0	(1,399)	0	2,246	0	1,253	1,253	19		
..22160K-10-5	COSTCO WHOLESALE ORD		09/22/2023	Various	481.000	269,408		207,345	192,643	(15,191)	0	0	(15,191)	0	207,345	0	62,063	62,063	1,003		
..22160N-10-9	COSTAR GROUP ORD		09/22/2023	Various	1,247.000	98,319		85,649	96,368	(10,719)	0	0	(10,719)	0	85,649	0	12,670	12,670	0		
..22822V-10-1	CROWN CASTLE ORD		07/31/2023	GOLDMAN	54.000	5,848		7,636	7,325	311	0	0	311	0	7,636	0	(1,788)	(1,788)	169		
..231021-10-6	CUMMINS ORD		07/31/2023	GOLDMAN	283.000	73,806		43,957	68,568	(24,611)	0	0	(24,611)	0	43,957	0	29,849	29,849	889		
..231561-10-1	CURTISS WRIGHT ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	3,384		3,210	0	0	0	0	0	3,210	0	175	175	4			
..23331A-10-9	D R HORTON ORD		07/31/2023	GOLDMAN	148.000	18,799		5,354	13,193	(7,839)	0	0	(7,839)	0	5,354	0	13,445	13,445	74		
..23355L-10-6	DXC TECHNOLOGY ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	391.000	7,932		7,151	10,362	(3,210)	0	0	(3,210)	0	7,151	0	781	781	0		
..235851-10-2	DANAHER ORD		09/22/2023	Various	860.000	224,429		212,311	228,261	(15,950)	0	0	(15,950)	0	212,311	0	12,118	12,118	679		
..237194-10-5	DARDEN RESTAURANTS ORD		09/22/2023	Various	314.000	49,633		36,550	43,436	(6,885)	0	0	(6,885)	0	36,550	0	13,082	13,082	1,171		
..23918K-10-8	DAVITA ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	13.000	1,283		1,040	971	69	0	0	69	0	1,040	0	244	244	0		
..244199-10-5	DEERE ORD		07/31/2023	GOLDMAN	577.000	247,877		83,053	247,395	(164,342)	0	0	(164,342)	0	83,053	0	164,824	164,824	2,135		
..247361-70-2	DELTA AIR LINES ORD		09/22/2023	Various	1,232.000	56,768		37,529	40,484	(2,955)	0	0	(2,955)	0	37,529	0	19,240	19,240	123		
..25179M-10-3	DEVON ENERGY ORD		07/31/2023	GOLDMAN	190.000	10,260		4,962	11,687	(6,725)	0	0	(6,725)	0	4,962	0	5,298	5,298	306		
..252131-10-7	DEXCOM ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	476.000	41,644		39,113	53,902	(14,789)	0	0	(14,789)	0	39,113	0	2,531	2,531	0		
..253868-10-3	DIGITAL REALTY REIT ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	839.000	103,387		87,692	84,127	3,566	0	0	3,566	0	87,692	0	15,695	15,695	4,094		
..254687-10-6	WALT DISNEY ORD		09/22/2023	Various	4,323.000	352,087		430,308	375,582	54,726	0	0	54,726	0	430,308	0	(78,221)	(78,221)	0		
..254709-10-8	DISCOVER FINANCIAL SERVICES ORD		07/31/2023	GOLDMAN	439.000	46,336		24,171	42,947	(18,777)	0	0	(18,777)	0	24,171	0	22,165	22,165	571		
..25470M-10-9	DISH NETWORK CL A ORD		07/31/2023	GOLDMAN	1,381.000	10,951		20,861	19,389	1,472	0	0	1,472	0	20,861	0	(9,910)	(9,910)	0		
..256677-10-5	DOLLAR GENERAL ORD		07/31/2023	GOLDMAN	206.000	34,785		31,885	50,728	(18,842)	0	0	(18,842)	0	31,885	0	2,900	2,900	356		
..256746-10-8	DOLLAR TREE ORD		09/22/2023	Various	581.000	61,803		42,837	82,177	(39,340)	0	0	(39,340)	0	42,837	0	18,967	18,967	0		
..25746U-10-9	DOMINION ENERGY ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	96.000	5,060		4,972	0	0	543	0	(543)	0	4,972	0	89	89	64		
..260557-10-3	DOW ORD		07/31/2023	Various	1,255.000	70,303		58,061	51,297	(5,859)	0	757	(6,616)	0	58,061	0	12,243	12,243	1,591		
..26441C-20-4	DUKE ENERGY ORD		09/22/2023	Various	1,972.000	184,341		186,262	198,050	(16,185)	0	459	(16,644)	0	186,262	0	(1,921)	(1,921)	4,700		
..26614N-10-2	DUPONT DE NEMOURS ORD		07/31/2023	GOLDMAN	2,349.000	182,351		122,181	161,212	(39,031)	0	0	(39,031)	0	122,181	0	60,171	60,171	2,537		
..26875P-10-1	EOG RESOURCES ORD		09/22/2023	Various	779.000	102,069		36,251	100,896	(64,645)	0	0	(64,645)	0	36,251	0	65,818	65,818	2,707		
..277432-10-0	EASTMAN CHEMICAL ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	42.000	3,182		3,033	3,420	(388)	0	0	(388)	0	3,033	0	149	149	100		
..278642-10-3	EBAY ORD		09/22/2023	Various	1,471.000	63,547		37,628	59,385	(23,538)	0	0	(23,538)	0	37,628	0	25,919	25,919	1,084		
..278865-10-0	ECOLAB ORD		09/22/2023	Various	425.000	74,694		56,552	61,863	(5,311)	0	0	(5,311)	0	56,552	0	18,142	18,142	676		
..281020-10-7	EDISON INTERNATIONAL ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	729.000	49,614		47,256	46,379	877	0	0	877	0	47,256	0	2,357	2,357	1,613		
..28176E-10-8	EDWARDS LIFESCIENCES ORD		07/31/2023	GOLDMAN	704.000	57,777		51,604	52,525	(922)	0	0	(922)	0	51,604	0	6,173	6,173	0		
..291011-10-4	EMERSON ELECTRIC ORD		09/22/2023	Various	695.000	64,934		41,898	66,762	(24,864)	0	0	(24,864)	0	41,898	0	23,036	23,036	854		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

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..29355A-10-7	ENPHASE ENERGY ORD		07/31/2023	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	54.000	8,199		7,804	14,308	(6,504)	0	0	(6,504)	0	7,804	0	395	395	0		
..29364G-10-3	ENTERGY ORD		07/13/2023	FENNER & SMITH INC.	637.000	62,802		62,025	0	0	0	6,943	(6,943)	0	62,025	0	777	777	682		
..29414B-10-4	EPAM SYSTEMS ORD		07/31/2023	GOLDMAN	66.000	15,629		18,105	21,631	(3,526)	0	0	(3,526)	0	18,105	0	(2,476)	(2,476)	0		
..29444U-70-0	EQUINIX REIT ORD		09/22/2023	Various	166.000	129,062		108,156	108,735	(579)	0	0	(579)	0	108,156	0	20,906	20,906	1,367		
..29452E-10-1	EQUITABLE HOLDINGS ORD		07/13/2023	FENNER & SMITH INC.	6,776.000	188,847		170,232	0	0	0	0	0	0	170,232	0	18,615	18,615	1,491		
..29476L-10-7	EQUITY RESIDENTIAL REIT ORD		09/22/2023	Various	1,389.000	84,326		83,386	75,520	925	0	0	925	0	83,386	0	940	940	2,568		
..29786A-10-6	ETSY ORD		09/01/2023	Various	695.000	52,199		62,855	83,247	(20,392)	0	0	(20,392)	0	62,855	0	(10,656)	(10,656)	0		
..30034W-10-6	EVERGY ORD		09/22/2023	Various	130.000	7,075		8,050	2,202	(121)	0	0	(121)	0	8,050	0	(974)	(974)	181		
..30212P-30-3	EXPEDIA GROUP ORD		09/22/2023	Various	532.000	54,811		48,694	44,150	1,781	0	0	1,781	0	48,694	0	6,116	6,116	0		
..30231G-10-2	EXXON MOBIL ORD		09/22/2023	Various	5,620.000	602,071		353,593	591,539	(265,510)	0	2,398	(267,908)	0	353,593	0	248,478	248,478	10,038		
..302491-30-3	FMC ORD		09/22/2023	Various	221.000	17,145		17,541	27,581	(10,040)	0	0	(10,040)	0	17,541	0	(397)	(397)	385		
..30303M-10-2	META PLATFORMS CL A ORD		09/22/2023	Various	7,607.000	2,381,964		1,451,640	430,336	120,971	0	0	120,971	0	1,451,640	0	930,324	930,324	0		
..303075-10-5	FACTSET RESEARCH SYSTEMS ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	13.000	5,665		5,433	0	0	0	0	0	0	5,433	0	233	233	25		
..311900-10-4	FASTENAL ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	18.000	976		646	852	(206)	0	0	(206)	0	646	0	330	330	19		
..31428X-10-6	FEDEX ORD		09/22/2023	Various	467.000	124,868		73,375	80,884	(7,510)	0	0	(7,510)	0	73,375	0	51,493	51,493	1,663		
..31516E-10-2	F5 ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	16.000	2,538		2,163	2,296	(134)	0	0	(134)	0	2,163	0	376	376	0		
..31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		09/01/2023	Macquarie Capital, Inc.	1,812.000	102,813		144,000	122,944	21,056	0	0	21,056	0	144,000	0	(41,187)	(41,187)	1,884		
..337738-10-8	FISERV ORD		09/22/2023	Various	1,221.000	146,079		116,948	123,406	(6,458)	0	0	(6,458)	0	116,948	0	29,130	29,130	0		
..343498-10-1	FLOWERS FOODS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,732.000	138,594		142,612	0	0	0	11,749	(11,749)	0	142,612	0	(4,018)	(4,018)	1,318		
..345370-86-0	FORD MOTOR ORD		07/31/2023	GOLDMAN J.P. MORGAN SEC'S - FIXED INC.	7,106.000	93,870		86,647	82,643	4,004	0	0	4,004	0	86,647	0	7,223	7,223	7,817		
..34959E-10-9	FORTINET ORD		09/22/2023	Various	545.000	31,734		20,132	26,645	(6,513)	0	0	(6,513)	0	20,132	0	11,602	11,602	0		
..34959J-10-8	FORTIVE ORD		09/22/2023	Various	475.000	36,371		25,256	30,519	(5,263)	0	0	(5,263)	0	25,256	0	11,115	11,115	81		
..34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		07/31/2023	Various	869.000	62,525		40,349	34,209	(11,200)	0	0	(11,200)	0	40,349	0	22,176	22,176	338		
..34965K-10-7	FORTREA HOLDINGS ORD		07/31/2023	GOLDMAN J.P. MORGAN SEC'S - FIXED INC.	501.000	16,012		9,382	0	0	0	0	0	0	9,382	0	6,630	6,630	0		
..35137L-10-5	FOX CL A ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	367.000	11,501		11,265	11,146	119	0	0	119	0	11,265	0	236	236	187		
..35671D-85-7	FREEMONT MCMORAN ORD		09/22/2023	Various	1,809.000	74,145		22,756	68,742	(45,986)	0	0	(45,986)	0	22,756	0	51,389	51,389	814		
..363576-10-9	ARTHUR J GALLAGHER ORD		09/22/2023	Various	6.000	1,398		942	1,131	(189)	0	0	(189)	0	942	0	456	456	10		
..368736-10-4	GENERAC HOLDINGS ORD		09/01/2023	Various	290.000	37,942		50,171	29,191	20,980	0	0	20,980	0	50,171	0	(12,230)	(12,230)	0		
..369550-10-8	GENERAL DYNAMICS ORD		09/22/2023	Various	1,380.000	303,083		285,909	178,143	(34,664)	0	8,924	(43,588)	0	285,909	0	17,174	17,174	4,193		
..369604-30-1	GENERAL ELECTRIC ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	1,031.000	114,685		48,077	0	0	0	0	0	0	48,077	0	66,607	66,607	165		
..370334-10-4	GENERAL MILLS ORD		09/22/2023	Various	1,165.000	75,910		65,908	97,685	(31,777)	0	0	(31,777)	0	65,908	0	10,002	10,002	1,946		
..37045V-10-0	GENERAL MOTORS ORD		07/31/2023	GOLDMAN J.P. MORGAN SEC'S - FIXED INC.	3,773.000	144,769		113,026	126,924	(13,898)	0	0	(13,898)	0	113,026	0	31,743	31,743	679		
..372460-10-5	GENUINE PARTS ORD		09/22/2023	Various	30.000	4,390		3,677	5,205	(1,528)	0	0	(1,528)	0	3,677	0	713	713	84		
..375558-10-3	GILEAD SCIENCES ORD		09/22/2023	Various	2,928.000	222,857		187,151	247,591	(64,142)	0	0	(64,142)	0	187,151	0	35,706	35,706	4,425		
..37959E-10-2	GLOBE LIFE ORD		07/31/2023	GOLDMAN	174.000	19,517		12,425	20,969	(8,544)	0	0	(8,544)	0	12,425	0	7,092	7,092	114		
..38141G-10-4	GOLDMAN SACHS GROUP ORD		09/22/2023	Various	252.000	82,634		77,932	86,532	(8,599)	0	0	(8,599)	0	77,932	0	4,702	4,702	1,953		

E05.18

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..384802-10-4	WW GRAINGER ORD		07/31/2023	GOLDMAN	40,000	29,539		11,837	22,250	(10,413)	0	0	(10,413)	0	11,837	0	17,703	17,703	143		
..40412C-10-1	HCA HEALTHCARE ORD		09/22/2023	Various	325,000	87,059		33,136	77,987	(44,851)	0	0	(44,851)	0	33,136	0	53,924	53,924	437		
..40434L-10-5	HP ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	568,000	15,198		9,174	15,262	(6,088)	0	0	(6,088)	0	9,174	0	6,024	6,024	447		
..416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		07/31/2023	GOLDMAN Macquarie Capital, Inc.	711,000	51,106		29,572	53,915	(24,343)	0	0	(24,343)	0	29,572	0	21,535	21,535	907		
..42250P-10-3	HEALTHPEAK PROPERTIES ORD		09/01/2023	J.P. MORGAN SEC'S - FIXED INC.	3,006,000	62,094		72,033	75,360	(3,327)	0	0	(3,327)	0	72,033	0	(9,939)	(9,939)	2,705		
..426281-10-1	JACK HENRY AND ASSOCIATES ORD		09/22/2023	Various	46,000	6,802		6,869	8,076	(1,207)	0	0	(1,207)	0	6,869	0	(66)	(66)	72		
..427866-10-8	HERSHEY FOODS ORD		09/22/2023	Various	185,000	39,729		31,428	42,840	(11,412)	0	0	(11,412)	0	31,428	0	8,301	8,301	539		
..42809H-10-7	HESS ORD		09/22/2023	Various	346,000	52,321		32,638	48,077	(16,442)	0	0	(16,442)	0	32,638	0	19,683	19,683	347		
..42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		07/31/2023	GOLDMAN	664,000	11,540		6,482	10,597	(4,115)	0	0	(4,115)	0	6,482	0	5,058	5,058	239		
..43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		07/31/2023	GOLDMAN	779,000	121,126		86,957	98,434	(11,477)	0	0	(11,477)	0	86,957	0	34,168	34,168	234		
..437076-10-2	HOME DEPOT ORD		09/22/2023	Various	1,210,000	388,532		382,191	272,511	(109,679)	0	0	(109,679)	0	272,511	0	116,021	116,021	6,203		
..438516-10-6	HONEYWELL INTERNATIONAL ORD		09/22/2023	Various	1,557,000	300,818		211,246	333,556	(122,310)	0	0	(122,310)	0	211,246	0	89,572	89,572	3,547		
..440452-10-0	HORMEL FOODS ORD		09/01/2023	Various	452,000	17,854		19,522	20,589	(1,066)	0	0	(1,066)	0	19,522	0	(1,668)	(1,668)	373		
..44107P-10-4	HOST HOTELS & RESORTS REIT ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	587,000	10,356		9,840	0	0	0	0	0	0	9,840	0	516	516	88		
..44267D-10-7	HOWARD HUGHES ORD		07/13/2023	FENNER & SMITH INC.	1,030,000	84,872		78,724	0	0	134	0	(134)	0	78,724	0	6,148	6,148	0		
..444859-10-2	HUMANA ORD		07/31/2023	GOLDMAN	116,000	52,992		50,453	59,414	(8,961)	0	0	(8,961)	0	50,453	0	2,539	2,539	297		
..446150-10-4	HUNTINGTON BANCSHARES ORD		07/31/2023	GOLDMAN	287,000	3,513		2,868	4,047	(1,179)	0	0	(1,179)	0	2,868	0	645	645	133		
..446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	194,000	39,007		36,086	44,752	(8,666)	0	0	(8,666)	0	36,086	0	2,921	2,921	722		
..45167R-10-4	IDEX ORD		07/31/2023	GOLDMAN	416,000	93,936		75,686	94,985	(19,299)	0	0	(19,299)	0	75,686	0	18,250	18,250	782		
..45168D-10-4	IDEXX LABORATORIES ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	62,000	27,012		18,404	25,294	(6,889)	0	0	(6,889)	0	18,404	0	8,607	8,607	0		
..452308-10-9	ILLINOIS TOOL ORD		09/22/2023	Various	608,000	154,163		89,295	133,942	(44,648)	0	0	(44,648)	0	89,295	0	64,868	64,868	2,389		
..452327-10-9	ILLUMINA ORD		09/22/2023	Various	649,000	102,499		118,373	131,228	(12,854)	0	0	(12,854)	0	118,373	0	(15,875)	(15,875)	0		
..45337C-10-2	INCYTE ORD		07/31/2023	GOLDMAN	55,000	3,505		3,705	4,418	(712)	0	0	(712)	0	3,705	0	(201)	(201)	0		
..45784P-10-1	INSULET ORD		09/01/2023	Macquarie Capital, Inc.	107,000	20,554		34,326	0	0	0	0	0	0	34,326	0	(13,771)	(13,771)	0		
..458140-10-0	INTEL ORD		07/31/2023	Various	5,077,000	177,856		168,088	83,889	25,914	0	0	25,914	0	168,088	0	9,769	9,769	1,753		
..45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		07/31/2023	GOLDMAN	731,000	83,918		66,057	74,993	(8,937)	0	0	(8,937)	0	66,057	0	17,862	17,862	614		
..459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	1,188,000	174,513		146,235	167,377	(21,143)	0	0	(21,143)	0	146,235	0	28,278	28,278	5,904		
..459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		09/01/2023	Various	944,000	74,404		99,849	98,969	880	0	0	880	0	99,849	0	(25,445)	(25,445)	2,294		
..460146-10-3	INTERNATIONAL PAPER ORD		09/22/2023	Various	2,327,000	75,572		76,102	26,146	652	4,284	0	(3,632)	0	76,102	0	(530)	(530)	1,651		
..460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	236,000	9,276		8,912	0	0	0	0	0	0	8,912	0	364	364	73		
..461202-10-3	INTUIT ORD		09/22/2023	Various	466,000	237,480		179,244	178,652	(2,526)	0	0	(2,526)	0	179,244	0	58,236	58,236	1,080		
..46120E-06-2	INTUITIVE SURGICAL ORD		09/22/2023	Various	631,000	197,959		120,761	167,436	(46,674)	0	0	(46,674)	0	120,761	0	77,198	77,198	0		
..46266C-10-5	IQVIA HOLDINGS ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	306,000	60,813		41,938	62,696	(20,758)	0	0	(20,758)	0	41,938	0	18,875	18,875	0		
..46284V-10-1	IRON MOUNTAIN ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	126,000	7,796		6,878	6,281	597	0	0	597	0	6,878	0	918	918	234		
..46625H-10-0	JPMORGAN CHASE ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	5,023,000	731,933		494,616	673,584	(178,968)	0	0	(178,968)	0	494,616	0	237,317	237,317	15,069		

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..46982L-10-8	JACOBS SOLUTIONS ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	7,000	925		561	840	(279)	0	0	(279)	0	561	0	364	364	5		
..47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	122,000	4,357		3,879	0	0	0	0	0	3,879	0	478	478	37			
..478160-10-4	JOHNSON & JOHNSON ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	4,582,000	738,012		722,490	809,410	(86,920)	0	0	(86,920)	0	722,490	0	15,522	15,522	15,525		
..48020Q-10-7	JONES LANG LASALLE ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,067,000	180,065		152,464	0	0	0	0	0	152,464	0	27,602	27,602	0			
..48203R-10-4	JUNIPER NETWORKS ORD		07/31/2023	GOLDMAN	733,000	20,377		20,042	23,427	(3,284)	0	101	(3,385)	0	20,042	0	335	335	323		
..482480-10-0	KLA ORD		07/31/2023	GOLDMAN	84,000	43,171		14,275	31,671	(17,395)	0	0	(17,395)	0	14,275	0	28,896	28,896	218		
..487836-10-8	KELLANOVA ORD		09/22/2023	Various	1,390,000	84,169		83,122	99,024	(15,902)	0	0	(15,902)	0	83,122	0	1,048	1,048	2,430		
..49177J-10-2	KENVUE ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	6,383,000	131,090		135,712	117,657	(3,525)	0	0	(3,525)	0	135,712	0	(4,623)	(4,623)	2,868		
..49271V-10-0	KEURIG DR PEPPER ORD		07/31/2023	GOLDMAN	1,285,000	43,703		47,428	45,810	1,618	0	0	1,618	0	47,428	0	(3,726)	(3,726)	771		
..493267-10-8	KEYCORP ORD		07/31/2023	GOLDMAN	1,146,000	14,107		13,947	19,963	(6,017)	0	0	(6,017)	0	13,947	0	160	160	470		
..49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	147,000	19,252		13,748	25,147	(11,399)	0	0	(11,399)	0	13,748	0	5,504	5,504	0		
..494368-10-3	KIMBERLY CLARK ORD		07/31/2023	GOLDMAN	978,000	126,259		118,687	132,764	(14,076)	0	0	(14,076)	0	118,687	0	7,572	7,572	3,443		
..49456B-10-1	KINDER MORGAN CL P ORD		07/31/2023	GOLDMAN	2,181,000	38,625		37,714	39,432	(1,719)	0	0	(1,719)	0	37,714	0	911	911	1,838		
..499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,603,000	89,665		87,707	0	0	0	847	(847)	0	87,707	0	1,958	1,958	224		
..500754-10-6	KRAFT HEINZ ORD		07/31/2023	Various	3,333,000	118,449		119,238	0	0	0	9,804	(9,804)	0	119,238	0	(789)	(789)	1,333		
..501044-10-1	KROGER ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	296,000	13,939		13,912	0	0	0	874	(874)	0	13,912	0	27	27	77		
..502431-10-9	L3HARRIS TECHNOLOGIES ORD		09/22/2023	Various	243,000	42,461		38,327	50,595	(12,268)	0	0	(12,268)	0	38,327	0	4,134	4,134	811		
..50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	Unknown	501,000	65,259		65,259	117,975	(52,717)	0	0	(52,717)	0	65,259	0	0	0	721		
..512807-10-8	LAM RESEARCH ORD		09/22/2023	Various	93,000	62,943		20,892	39,088	(18,196)	0	0	(18,196)	0	20,892	0	42,051	42,051	481		
..517834-10-7	LAS VEGAS SANDS ORD		07/31/2023	GOLDMAN	59,000	3,529		2,173	2,836	(663)	0	0	(663)	0	2,173	0	1,356	1,356	0		
..518439-10-4	ESTEEL LAUDER CL A ORD		09/22/2023	Various	473,000	83,261		90,267	117,356	(27,089)	0	0	(27,089)	0	90,267	0	(7,006)	(7,006)	663		
..525327-10-2	LEIDOS HOLDINGS ORD		09/22/2023	Various	1,247,000	112,952		108,793	68,163	(12,370)	0	3,101	(15,471)	0	108,793	0	4,159	4,159	902		
..526057-10-4	LENNAR CL A ORD		07/31/2023	Various	372,000	47,613		25,963	19,820	(10,163)	0	0	(10,163)	0	25,963	0	21,650	21,650	342		
..531229-40-9	LIBRITY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	Unknown	113,000	3,183		3,183	0	0	0	0	0	0	3,183	0	0	0	9		
..532457-10-8	ELI LILLY ORD		09/22/2023	Various	761,000	361,746		173,438	240,723	(106,717)	0	0	(106,717)	0	173,438	0	188,308	188,308	1,790		
..539830-10-9	LOCKHEED MARTIN ORD		09/22/2023	Various	485,000	211,120		169,962	235,948	(65,985)	0	0	(65,985)	0	169,962	0	41,157	41,157	3,402		
..540424-10-8	LOEWS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	106,000	6,399		6,294	0	0	0	81	(81)	0	6,294	0	105	105	7		
..548661-10-7	LOWE'S COMPANIES ORD		09/22/2023	Various	1,260,000	284,019		115,002	251,042	(136,040)	0	0	(136,040)	0	115,002	0	169,017	169,017	4,032		
..550241-10-3	LUMEN TECHNOLOGIES ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22,613,000	47,240		49,636	0	0	0	3,679	(3,679)	0	49,636	0	(2,396)	(2,396)	0		
..55261F-10-4	M&T BANK ORD		07/31/2023	GOLDMAN	463,000	64,755		49,265	67,163	(17,898)	0	0	(17,898)	0	49,265	0	15,489	15,489	1,204		
..552848-10-3	MGIC INVESTMENT ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,736,000	27,971		26,409	0	0	0	0	0	26,409	0	1,562	1,562	0			
..552953-10-1	MGM RESORTS INTERNATIONAL ORD		09/22/2023	Various	1,081,000	45,653		32,581	36,246	(3,665)	0	0	(3,665)	0	32,581	0	13,072	13,072	0		
..553546-10-0	MSCI ORD		09/22/2023	Various	67,000	34,590		29,687	31,166	(1,479)	0	0	(1,479)	0	29,687	0	4,903	4,903	269		
..56585A-10-2	MARATHON PETROLEUM ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	1,389,000	213,137		51,621	161,666	(110,044)	0	0	(110,044)	0	51,621	0	161,516	161,516	3,125		
..57060D-10-8	MARKETAXESS HOLDINGS ORD		09/01/2023	Various	176,000	42,646		50,178	49,085	1,094	0	0	1,094	0	50,178	0	(7,532)	(7,532)	366		
..571748-10-2	MARSH & MCLENNAN ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	16,000	3,128		1,670	2,648	(978)	0	0	(978)	0	1,670	0	1,458	1,458	30		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..574599-10-6	MASCO ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	314,000	16,866		12,335	14,654	(2,320)	0	0	(2,320)	0	12,335	0	4,331	4,331	268		
..576360-10-4	MASTERCARD CL A ORD		09/22/2023	Various	785,000	310,633		221,344	272,968	(51,624)	0	0	(51,624)	0	221,344	0	89,289	89,289	1,342		
..57638P-10-4	MASTERBRAND ORD		07/31/2023	GOLDMAN	599,000	7,398		3,381	4,528	(1,148)	0	0	(1,148)	0	3,381	0	4,017	4,017	0		
..57667L-10-7	MATCH GROUP ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	1,565,000	64,552		66,422	64,932	1,491	0	0	1,491	0	66,422	0	(1,871)	(1,871)	0		
..579780-20-6	MCCORMICK ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	512,000	39,187		38,765	42,440	(3,675)	0	0	(3,675)	0	38,765	0	422	422	599		
..580135-10-1	MCDONALD'S ORD		09/22/2023	Various	978,000	279,479		212,482	189,478	(53,946)	0	0	(53,946)	0	212,482	0	66,996	66,996	3,160		
..58155Q-10-3	MCKESSON ORD		09/22/2023	Various	95,000	41,345		12,076	35,636	(23,560)	0	0	(23,560)	0	12,076	0	29,269	29,269	154		
..58933Y-10-5	MERCK & CO ORD		09/22/2023	Various	2,487,000	264,731		198,428	266,280	(77,867)	0	0	(77,867)	0	198,428	0	66,302	66,302	5,320		
..592688-10-5	METTLER TOLEDO ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	30,000	33,000		22,916	43,364	(20,448)	0	0	(20,448)	0	22,916	0	10,085	10,085	0		
..594918-10-4	MICROSOFT ORD		09/22/2023	Various	8,471,000	2,782,790		1,873,940	2,031,515	(157,575)	0	0	(157,575)	0	1,873,940	0	908,850	908,850	13,776		
..595017-10-4	MICROCHIP TECHNOLOGY ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	941,000	72,520		53,120	66,105	(12,985)	0	0	(12,985)	0	53,120	0	19,400	19,400	1,083		
..595112-10-3	MICRON TECHNOLOGY ORD		09/22/2023	Various	531,000	36,694		19,504	26,539	(7,036)	0	0	(7,036)	0	19,504	0	17,191	17,191	183		
..60770K-10-7	MODERNA ORD		09/01/2023	Various	1,590,000	181,840		249,574	285,596	(36,022)	0	0	(36,022)	0	249,574	0	(67,733)	(67,733)	0		
..60885R-10-0	MOLINA HEALTHCARE ORD		07/31/2023	GOLDMAN	17,000	5,176		5,764	4,293	379	0	0	379	0	5,764	0	(588)	(588)	0		
..60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		07/31/2023	Various	654,000	45,070		36,253	25,605	860	0	0	860	0	36,253	0	8,816	8,816	408		
..609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		09/22/2023	Various	2,639,000	193,667		156,878	175,889	(19,011)	0	0	(19,011)	0	156,878	0	36,789	36,789	3,048		
..609839-10-5	MONOLITHIC POWER SYSTEMS ORD		09/22/2023	Various	191,000	86,583		69,124	67,540	1,585	0	0	1,585	0	69,124	0	17,459	17,459	525		
..61174X-10-9	MONSTER BEVERAGE ORD		09/22/2023	Various	622,000	34,267		20,052	31,576	(11,524)	0	0	(11,524)	0	20,052	0	14,216	14,216	0		
..615369-10-5	MOODY'S ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	126,000	40,850		24,389	35,106	(10,717)	0	0	(10,717)	0	24,389	0	16,460	16,460	291		
..617446-44-8	MORGAN STANLEY ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	961,000	80,029		45,005	81,704	(36,700)	0	0	(36,700)	0	45,005	0	35,024	35,024	2,306		
..61945C-10-3	MOSAIC ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	158,000	5,705		5,530	0	0	1,828	0	(1,828)	0	5,530	0	175	175	32		
..620076-30-7	MOTOROLA SOLUTIONS ORD		09/22/2023	Various	243,000	69,561		53,095	62,624	(9,529)	0	0	(9,529)	0	53,095	0	16,467	16,467	642		
..629377-50-8	NRG ENERGY ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	26,000	1,004		1,013	827	186	0	0	186	0	1,013	0	(9)	(9)	29		
..62944T-10-5	NVR ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	2,000	11,925		6,136	9,225	(3,090)	0	0	(3,090)	0	6,136	0	5,789	5,789	0		
..631103-10-8	NASDAQ ORD		07/31/2023	GOLDMAN	1,182,000	59,679		61,522	72,516	(10,994)	0	0	(10,994)	0	61,522	0	(1,843)	(1,843)	496		
..64110L-10-6	NETFLIX ORD		09/22/2023	Various	892,000	362,919		187,786	263,033	(75,247)	0	0	(75,247)	0	187,786	0	175,133	175,133	0		
..651229-10-6	NEWELL BRANDS ORD		09/01/2023	Various	2,025,000	21,515		29,041	26,487	2,554	0	0	2,554	0	29,041	0	(7,526)	(7,526)	749		
..651639-10-6	NEWMONT ORD		09/01/2023	Various	3,016,000	122,777		146,466	142,355	4,110	0	0	4,110	0	146,466	0	(23,688)	(23,688)	2,413		
..65336K-10-3	NEXSTAR MEDIA GROUP ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24,000	4,318		3,997	0	0	236	0	(236)	0	3,997	0	321	321	32		
..65339F-10-1	NEXTERA ENERGY ORD		09/01/2023	Various	3,397,000	247,117		260,104	283,989	(23,885)	0	0	(23,885)	0	260,104	0	(12,987)	(12,987)	3,322		
..654106-10-3	NIKE CL B ORD		07/31/2023	GOLDMAN	1,034,000	114,142		98,313	120,988	(22,676)	0	0	(22,676)	0	98,313	0	15,830	15,830	703		
..655844-10-8	NORFOLK SOUTHERN ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	566,000	114,607		89,505	139,474	(49,969)	0	0	(49,969)	0	89,505	0	25,102	25,102	2,292		
..665859-10-4	NORTHERN TRUST ORD		07/31/2023	GOLDMAN	193,000	15,463		15,491	17,079	(1,588)	0	0	(1,588)	0	15,491	0	(28)	(28)	434		
..666807-10-2	NORTHROP GRUMMAN ORD		07/31/2023	GOLDMAN	138,000	61,410		52,348	75,294	(22,947)	0	0	(22,947)	0	52,348	0	9,062	9,062	497		
..668771-10-8	GEN DIGITAL ORD		09/22/2023	Various	2,712,000	51,222		54,036	58,118	(4,082)	0	0	(4,082)	0	54,036	0	(2,813)	(2,813)	995		
..670346-10-5	NUCOR ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80,000	13,551		12,357	0	0	0	0	0	0	12,357	0	1,194	1,194	41		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..67066G-10-4	NVIDIA ORD		09/22/2023	Various	3,163,000	1,407,880		249,572	462,241	(212,669)	0	0	(212,669)	0	249,572	0	1,158,308	1,158,308	308		
..67103H-10-7	O REILLY AUTOMOTIVE ORD		09/22/2023	Various	26,000	24,295		5,561	21,945	(16,384)	0	0	(16,384)	0	5,561	0	18,734	18,734	0		
..674599-10-5	OCCIDENTAL PETROLEUM ORD		09/22/2023	Various	894,000	56,067		13,464	50,959	(42,493)	0	543	(43,036)	0	13,464	0	42,603	42,603	412		
..681919-10-6	OMNICOM GROUP ORD		07/31/2023	GOLDMAN	327,000	27,671		18,035	26,673	(8,638)	0	0	(8,638)	0	18,035	0	9,635	9,635	687		
..682189-10-5	ON SEMICONDUCTOR ORD		09/22/2023	Various	819,000	84,968		38,110	51,081	(12,971)	0	0	(12,971)	0	38,110	0	46,858	46,858	0		
..68389X-10-5	ORACLE ORD		09/22/2023	Various	3,271,000	373,133		127,600	267,372	(139,772)	0	0	(139,772)	0	127,600	0	245,533	245,533	3,864		
..68622V-10-6	ORGANON ORD		09/01/2023	Various	1,112,000	24,651		28,767	31,058	(2,291)	0	0	(2,291)	0	28,767	0	(4,116)	(4,116)	890		
..693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		07/31/2023	GOLDMAN	1,538,000	210,535		166,931	242,912	(75,980)	0	0	(75,980)	0	166,931	0	43,604	43,604	6,998		
..693506-10-7	PPG INDUSTRIES ORD		09/22/2023	Various	870,000	118,066		90,121	109,394	(19,273)	0	0	(19,273)	0	90,121	0	27,946	27,946	1,415		
..69351T-10-6	PPL ORD		09/22/2023	Various	4,014,000	101,662		107,274	111,211	(9,441)	0	483	(9,925)	0	107,274	0	(5,611)	(5,611)	2,733		
..69370C-10-0	PTC ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	115,000	16,173		12,699	13,805	(1,105)	0	0	(1,105)	0	12,699	0	3,474	3,474	0		
..693718-10-8	PACCAR ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	267,000	22,673		12,910	17,617	(4,707)	0	0	(4,707)	0	12,910	0	9,763	9,763	704		
..701094-10-4	PARKER HANNIFIN ORD		09/22/2023	Various	107,000	42,666		18,573	31,137	(12,564)	0	0	(12,564)	0	18,573	0	24,093	24,093	379		
..70432V-10-2	PAYCOM SOFTWARE ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	176,000	45,258		50,612	54,615	(4,002)	0	0	(4,002)	0	50,612	0	(5,355)	(5,355)	132		
..70450Y-10-3	PAYPAL HOLDINGS ORD		09/01/2023	Various	1,270,000	92,267		92,773	90,449	2,324	0	0	2,324	0	92,773	0	(507)	(507)	0		
..713448-10-8	PEPSICO ORD		09/22/2023	Various	2,394,000	438,135		322,581	355,900	(111,967)	0	0	(111,967)	0	322,581	0	115,554	115,554	8,662		
..717081-10-3	PFIZER ORD		07/31/2023	Various	2,548,000	91,878		85,920	125,128	(43,181)	0	379	(43,560)	0	85,920	0	5,958	5,958	3,057		
..718546-10-4	PHILLIPS 66 ORD		07/31/2023	GOLDMAN	802,000	89,462		70,167	83,472	(13,305)	0	0	(13,305)	0	70,167	0	19,295	19,295	1,684		
..71880K-10-1	PHINIA ORD		07/31/2023	GOLDMAN	262,000	7,433		5,711	0	0	0	0	0	0	5,711	0	1,722	1,722	0		
..72147K-10-8	PILGRIMS PRIDE ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,165,000	78,261		68,016	0	0	4,220	0	(4,220)	0	68,016	0	10,245	10,245	0		
..73278L-10-5	POOL ORD		09/22/2023	Various	187,000	65,336		58,637	56,536	2,102	0	0	2,102	0	58,637	0	6,699	6,699	570		
..74144T-10-8	T ROWE PRICE GROUP ORD		07/31/2023	GOLDMAN	443,000	54,604		48,707	48,314	394	0	0	394	0	48,707	0	5,897	5,897	1,081		
..74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	219,000	17,425		15,922	0	0	46	0	(46)	0	15,922	0	1,502	1,502	116		
..742718-10-9	PROCTER & GAMBLE ORD		09/22/2023	Various	2,805,000	427,119		352,318	425,126	(72,808)	0	0	(72,808)	0	352,318	0	74,801	74,801	7,839		
..74340W-10-3	PROLOGIS REIT		07/31/2023	GOLDMAN	1,692,000	211,075		191,644	190,739	905	0	0	905	0	191,644	0	19,431	19,431	2,944		
..744320-10-2	PRUDENTIAL FINANCIAL ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	115,000	11,087		10,087	11,438	(1,351)	0	0	(1,351)	0	10,087	0	999	999	431		
..744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	207,000	12,525		10,242	12,683	(2,441)	0	0	(2,441)	0	10,242	0	2,283	2,283	354		
..74460D-10-9	PUBLIC STORAGE REIT ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	425,000	112,185		96,971	119,081	(22,109)	0	0	(22,109)	0	96,971	0	15,214	15,214	3,825		
..74736K-10-1	QORVO ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	100,000	9,412		9,145	9,064	81	0	0	81	0	9,145	0	267	267	0		
..747525-10-3	QUALCOMM ORD		09/22/2023	Various	1,718,000	211,924		122,116	188,877	(66,761)	0	0	(66,761)	0	122,116	0	89,807	89,807	3,157		
..74834L-10-0	QUEST DIAGNOSTICS ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	17,000	2,099		1,696	2,659	(964)	0	0	(964)	0	1,696	0	403	403	35		
..751212-10-1	RALPH LAUREN CL A ORD		09/22/2023	Various	252,000	28,794		22,733	26,629	(3,896)	0	0	(3,896)	0	22,733	0	6,061	6,061	567		
..75513E-10-1	RTX ORD		07/31/2023	Various	1,185,000	112,612		107,358	21,496	(8,867)	0	1,665	(10,532)	0	107,358	0	5,255	5,255	725		
..758849-10-3	REGENCY CENTERS REIT ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,003,000	62,928		61,179	0	0	0	0	0	0	61,179	0	1,749	1,749	652		
..75886F-10-7	REGENERON PHARMACEUTICALS ORD		07/31/2023	GOLDMAN	137,000	101,641		93,681	98,844	(5,163)	0	0	(5,163)	0	93,681	0	7,960	7,960	0		
..760759-10-0	REPUBLIC SERVICES ORD		07/31/2023	GOLDMAN	46,000	6,951		5,840	5,934	(93)	0	0	(93)	0	5,840	0	1,111	1,111	68		
..761152-10-7	RESMED ORD		09/01/2023	Macquarie Capital, Inc.	176,000	28,034		28,552	36,631	(8,079)	0	0	(8,079)	0	28,552	0	(518)	(518)	239		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..773903-10-9	ROCKWELL AUTOMAT ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	30.000	8,440		5,613	7,727	(2,114)	0	0	(2,114)	0	5,613	0	2,827	2,827	106		
..775711-10-4	ROLLINS ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	124.000	4,640		3,772	4,531	(759)	0	0	(759)	0	3,772	0	868	868	48		
..776696-10-6	ROPER TECHNOLOGIES ORD		09/22/2023	Various	131.000	64,803		52,178	55,740	(4,479)	0	0	(4,479)	0	52,178	0	12,625	12,625	266		
..778296-10-3	ROSS STORES ORD		09/22/2023	Various	825.000	93,596		55,255	95,758	(40,502)	0	0	(40,502)	0	55,255	0	38,340	38,340	663		
..78409V-10-4	S&P GLOBAL ORD		07/31/2023	GOLDMAN	182.000	71,800		52,483	60,959	(8,476)	0	0	(8,476)	0	52,483	0	19,317	19,317	328		
..78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		07/31/2023	GOLDMAN	26.000	5,693		7,766	7,288	478	0	0	478	0	7,766	0	(2,074)	(2,074)	44		
..78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	86.000	5,237		4,963	0	0	0	0	0	4,963	0	273	273	17			
..79466L-30-2	SALESFORCE ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	780.000	161,004		124,957	102,757	21,211	0	0	21,211	0	124,957	0	36,047	36,047	0		
..806407-10-2	HENRY SCHEIN ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	27.000	1,974		1,977	2,156	(179)	0	0	(179)	0	1,977	0	(3)	(3)	0		
..806857-10-8	SCHLUMBERGER ORD		07/31/2023	GOLDMAN	1,359.000	79,283		20,825	72,652	(51,827)	0	0	(51,827)	0	20,825	0	58,458	58,458	917		
..808513-10-5	CHARLES SCHWAB ORD		07/31/2023	GOLDMAN	2,560.000	169,215		97,961	213,146	(115,184)	0	0	(115,184)	0	97,961	0	71,253	71,253	1,280		
..808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	49.000	5,601		5,415	0	0	0	0	0	5,415	0	185	185	36			
..816851-10-9	SEMPRA ORD		09/22/2023	Various	1,134.000	91,467		80,477	97,669	(17,192)	0	0	(17,192)	0	80,477	0	10,990	10,990	2,228		
..81762P-10-2	SERVICENOW ORD		09/22/2023	Various	402.000	226,266		148,255	156,085	(7,829)	0	0	(7,829)	0	148,255	0	78,011	78,011	0		
..824348-10-6	SHERWIN WILLIAMS ORD		09/22/2023	Various	165.000	42,302		29,387	39,159	(9,773)	0	0	(9,773)	0	29,387	0	12,915	12,915	292		
..83088M-10-2	SKYWORKS SOLUTIONS ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	274.000	26,415		25,304	24,970	335	0	0	335	0	25,304	0	1,111	1,111	526		
..832696-40-5	JM SMUCKER ORD		09/01/2023	Macquarie Capital, Inc.	215.000	31,191		32,475	0	0	0	0	0	32,475	0	(1,284)	(1,284)	447			
..833034-10-1	SNAP ON ORD		09/22/2023	Various	91.000	26,220		26,220	1,142	(82)	0	0	(82)	0	23,632	0	2,588	2,588	164		
..83417M-10-4	SOLAREDGE TECHNOLOGIES ORD	C	09/01/2023	Various	242.000	47,604		63,696	68,551	(4,855)	0	0	(4,855)	0	63,696	0	(16,092)	(16,092)	0		
..842587-10-7	SOUTHERN ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	721.000	50,006		38,234	51,487	(13,253)	0	0	(13,253)	0	38,234	0	11,773	11,773	1,500		
..844741-10-8	SOUTHWEST AIRLINES ORD		07/31/2023	GOLDMAN	1,363.000	46,560		50,634	45,892	5,555	0	813	4,742	0	50,634	0	(4,074)	(4,074)	736		
..854502-10-1	STANLEY BLACK AND DECKER ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	269.000	22,512		20,668	20,207	461	0	0	461	0	20,668	0	1,844	1,844	648		
..855244-10-9	STARBUCKS ORD		09/22/2023	Various	1,681.000	160,829		105,349	161,498	(61,399)	0	822	(62,221)	0	105,349	0	55,480	55,480	2,419		
..857477-10-3	STATE STREET ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	173.000	11,729		10,157	13,420	(3,263)	0	0	(3,263)	0	10,157	0	1,572	1,572	327		
..858119-10-0	STEEL DYNAMICS ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	46.000	4,963		5,206	0	0	0	0	0	5,206	0	(244)	(244)	20			
..863667-10-1	STRYKER ORD		09/22/2023	Various	623.000	176,678		125,934	152,317	(26,384)	0	0	(26,384)	0	125,934	0	50,745	50,745	1,402		
..87165B-10-3	SYNCHRONY FINANCIAL ORD		07/31/2023	Various	820.000	28,566		22,332	18,566	(4,283)	0	0	(4,283)	0	22,332	0	6,234	6,234	401		
..871829-10-7	SYSCO ORD		07/31/2023	GOLDMAN	268.000	20,451		22,017	20,489	1,528	0	0	1,528	0	22,017	0	(1,566)	(1,566)	397		
..872540-10-9	TJX ORD		09/22/2023	Various	1,226.000	106,608		69,993	97,590	(27,596)	0	0	(27,596)	0	69,993	0	36,615	36,615	836		
..872590-10-4	T MOBILE US ORD		09/22/2023	Various	1,442.000	199,849		177,865	180,460	(24,925)	0	0	(24,925)	0	177,865	0	21,985	21,985	0		
..87612E-10-6	TARGET ORD		07/31/2023	GOLDMAN	712.000	97,166		82,702	106,116	(23,415)	0	0	(23,415)	0	82,702	0	14,464	14,464	1,538		
..879360-10-5	TELEDYNE TECH ORD		07/31/2023	GOLDMAN	219.000	84,211		87,260	57,587	(2,380)	0	0	(2,380)	0	87,260	0	(3,049)	(3,049)	0		
..879369-10-6	TELEFLEX ORD		09/01/2023	Various	259.000	57,681		63,341	64,654	(1,313)	0	0	(1,313)	0	63,341	0	(5,659)	(5,659)	242		
..880770-10-2	TERADYNE ORD		09/22/2023	J.P. MORGAN SEC'S - FIXED INC.	490.000	46,739		43,143	42,816	327	0	0	327	0	43,143	0	3,596	3,596	162		
..88160R-10-1	TESLA ORD		09/22/2023	Various	3,100.000	797,778		786,413	381,858	404,555	0	0	404,555	0	786,413	0	11,364	11,364	0		
..882508-10-4	TEXAS INSTRUMENTS ORD		09/22/2023	Various	1,504.000	264,216		166,332	248,491	(82,159)	0	0	(82,159)	0	166,332	0	97,884	97,884	5,595		
..883556-10-2	THERMO FISHER SCIENTIFIC ORD		09/22/2023	Various	472.000	254,183		244,688	151,440	(14,779)	0	2,851	(17,630)	0	244,688	0	9,495	9,495	344		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..88579Y-10-1	3M ORD		09/22/2023	Various	1,457,000	142,717		167,359	174,723	(7,364)	0	0	(7,364)	0	167,359	0	(24,642)	(24,642)	6,557		
..893641-10-0	TRANSIGM GROUP ORD		09/22/2023	FIXED INC.	31,000	26,268		13,424	19,519	(6,095)	0	0	(6,095)	0	13,424	0	12,843	12,843	0		
..89417E-10-9	TRAVELERS COMPANIES ORD		07/31/2023	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	492,000	84,923		55,511	92,245	(36,734)	0	0	(36,734)	0	55,511	0	29,412	29,412	950		
..896239-10-0	TRIMBLE ORD		07/13/2023	FENNER & SMITH INC. Macquarie Capital, Inc.	2,012,000	108,295		98,028	0	0	0	0	0	0	98,028	0	10,267	10,267	0		
..898320-10-9	TRUIST FINANCIAL ORD		09/01/2023	Various	5,230,000	162,179		189,305	225,047	(35,741)	0	0	(35,741)	0	189,305	0	(27,126)	(27,126)	8,159		
..902494-10-3	TYSON FOODS CL A ORD		07/31/2023	GOLDMAN J.P. MORGAN SEC'S -	283,000	15,769		18,216	17,617	599	0	0	599	0	18,216	0	(2,447)	(2,447)	272		
..902653-10-4	UDR REIT ORD		09/22/2023	FIXED INC.	656,000	23,758		26,305	25,407	898	0	0	898	0	26,305	0	(2,546)	(2,546)	800		
..902973-30-4	US BANCORP ORD		09/01/2023	Various	9,730,000	359,864		356,439	182,813	(6,909)	0	7,733	(14,642)	0	356,439	0	3,426	3,426	9,599		
..90384S-30-3	ULTA BEAUTY ORD		09/22/2023	Various	106,000	42,632		22,121	49,721	(27,600)	0	0	(27,600)	0	22,121	0	20,511	20,511	0		
..907818-10-8	UNION PACIFIC ORD		09/22/2023	Various	702,000	159,367		91,565	145,363	(53,799)	0	0	(53,799)	0	91,565	0	67,802	67,802	2,025		
..910047-10-9	UNITED AIRLINES HOLDINGS ORD		09/22/2023	Various	1,202,000	55,097		47,445	45,315	2,130	0	0	2,130	0	47,445	0	7,651	7,651	0		
..911312-10-6	UNITED PARCEL SERVICE CL B ORD		09/22/2023	Various	1,206,000	202,490		122,551	209,651	(87,100)	0	0	(87,100)	0	122,551	0	79,939	79,939	5,033		
..911363-10-9	UNITED RENTAL ORD		09/22/2023	Various	19,000	8,483		2,699	6,753	(4,054)	0	0	(4,054)	0	2,699	0	5,784	5,784	73		
..91324P-10-2	UNITEDHEALTH GRP ORD		09/22/2023	Various	1,309,000	662,653		364,243	694,006	(329,763)	0	0	(329,763)	0	364,243	0	298,410	298,410	5,820		
..913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		09/22/2023	Various	33,000	4,502		3,474	4,649	(1,176)	0	0	(1,176)	0	3,474	0	1,028	1,028	15		
..91913Y-10-0	VALERO ENERGY ORD		09/22/2023	FIXED INC.	373,000	54,181		24,807	47,319	(22,512)	0	0	(22,512)	0	24,807	0	29,374	29,374	1,141		
..92343E-10-2	VERISIGN ORD		07/31/2023	GOLDMAN	223,000	47,041		40,397	45,813	(5,416)	0	0	(5,416)	0	40,397	0	6,644	6,644	0		
..92343V-10-4	VERIZON COMMUNICATIONS ORD		07/31/2023	GOLDMAN J.P. MORGAN SEC'S -	3,041,000	103,636		139,175	119,815	19,359	0	0	19,359	0	139,175	0	(35,538)	(35,538)	5,953		
..92345Y-10-6	VERISK ANALYTICS ORD		09/22/2023	FIXED INC.	154,000	37,258		22,867	27,169	(4,301)	0	0	(4,301)	0	22,867	0	14,391	14,391	157		
..92532F-10-0	VERTEX PHARMACEUTICALS ORD		09/22/2023	Various	266,000	93,149		58,487	72,773	(19,116)	0	0	(19,116)	0	58,487	0	34,661	34,661	0		
..92556H-20-6	PARAMOUNT GLOBAL CL B ORD		07/31/2023	GOLDMAN	1,094,000	17,537		21,850	18,472	3,378	0	0	3,378	0	21,850	0	(4,314)	(4,314)	580		
..92556V-10-6	VIATRIS ORD		09/01/2023	Various	6,708,000	71,143		73,727	75,110	(1,383)	0	0	(1,383)	0	73,727	0	(2,584)	(2,584)	1,793		
..92826C-83-9	VISA CL A ORD		09/22/2023	Various	1,523,000	360,505		244,590	316,418	(71,828)	0	0	(71,828)	0	244,590	0	115,915	115,915	1,634		
..929042-10-9	VORNADO REALTY REIT ORD		07/31/2023	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	512,000	11,510		12,018	10,655	1,363	0	0	1,363	0	12,018	0	(508)	(508)	192		
..929089-10-0	VOYA FINANCIAL ORD		07/13/2023	FENNER & SMITH INC. J.P. MORGAN SEC'S -	2,453,000	181,588		169,312	0	0	4,341	0	(4,341)	0	169,312	0	12,276	12,276	407		
..929160-10-9	VULCAN MATERIALS ORD		09/22/2023	FIXED INC.	90,000	18,055		9,819	15,760	(5,941)	0	0	(5,941)	0	9,819	0	8,235	8,235	116		
..92939U-10-6	WEC ENERGY GROUP ORD		09/22/2023	Various	544,000	46,982		46,913	51,005	(4,092)	0	0	(4,092)	0	46,913	0	69	69	1,183		
..929740-10-8	WABTEC ORD		07/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC. J.P. MORGAN SEC'S -	1,073,000	120,196		104,595	0	0	0	0	0	0	104,595	0	15,601	15,601	151		
..931142-10-3	WALMART ORD		09/22/2023	FIXED INC.	1,908,000	309,737		223,673	270,535	(46,862)	0	0	(46,862)	0	223,673	0	86,064	86,064	4,331		
..931427-10-8	WALGREEN BOOTS ALLIANCE ORD		09/01/2023	Various	3,391,000	90,193		120,658	126,688	(6,029)	0	0	(6,029)	0	120,658	0	(30,465)	(30,465)	4,200		
..94106L-10-9	WASTE MANAGEMENT ORD		07/31/2023	GOLDMAN J.P. MORGAN SEC'S -	409,000	66,990		59,370	64,164	(4,794)	0	0	(4,794)	0	59,370	0	7,620	7,620	573		
..941848-10-3	WATERS ORD		09/22/2023	FIXED INC. J.P. MORGAN SEC'S -	5,000	1,345		908	1,713	(805)	0	0	(805)	0	908	0	437	437	0		
..949746-10-1	WELLS FARGO ORD		09/22/2023	FIXED INC.	5,230,000	215,566		194,281	215,947	(21,665)	0	0	(21,665)	0	194,281	0	21,284	21,284	4,969		
..955306-10-5	WEST PHARM SVC ORD		09/22/2023	Various	48,000	17,835		11,121	11,297	(176)	0	0	(176)	0	11,121	0	6,715	6,715	27		
..958102-10-5	WESTERN DIGITAL ORD		07/31/2023	GOLDMAN	132,000	5,618		5,918	4,165	1,753	0	0	1,753	0	5,918	0	(300)	(300)	0		
..962166-10-4	WEYERHAEUSER REIT		09/22/2023	Various	3,693,000	119,099		106,920	106,733	(187)	0	0	(187)	0	106,920	0	12,179	12,179	4,912		
..963320-10-6	WHIRLPOOL ORD		07/31/2023	GOLDMAN	25,000	3,606		3,664	3,537	128	0	0	128	0	3,664	0	(58)	(58)	88		

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CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..969457-10-0	WILLIAMS ORD		07/31/2023	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	512,000	17,638		16,974	16,845	129	0	0	129	0	16,974	0	664	664	458			
..983793-10-0	XPO ORD		07/13/2023	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,696,000	284,235		173,352	0	0	0	0	0	0	173,352	0	110,883	110,883	0			
..983898-10-0	XCEL ENERGY ORD		07/31/2023	GOLDMAN J.P. MORGAN SEC'S - FIXED INC.	662,000	41,527		46,622	0	0	0	0	0	0	46,622	0	(5,095)	(5,095)	344			
..98419M-10-0	XYLEM ORD		09/22/2023	Various	149,000	13,542		9,360	16,475	(7,115)	0	0	(7,115)	0	9,360	0	4,182	4,182	148			
..988498-10-1	YUM BRANDS ORD		09/22/2023	Various	400,000	53,632		50,632	10,246	(3,857)	938	0	(4,795)	0	50,632	0	3,000	3,000	339			
..989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		09/22/2023	Various	287,000	71,169		70,007	73,590	(3,583)	0	0	(3,583)	0	70,007	0	1,162	1,162	0			
..98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		09/22/2023	Various	464,000	61,416		52,094	59,160	(7,066)	0	0	(7,066)	0	52,094	0	9,322	9,322	334			
..989701-10-7	ZIONS BANCORPORATION ORD		07/31/2023	GOLDMAN	91,000	3,481		3,065	4,474	(1,408)	0	0	(1,408)	0	3,065	0	416	416	75			
..98978V-10-3	ZOETIS CL A ORD		09/22/2023	Various	770,000	142,361		107,198	112,844	(5,646)	139	0	(5,645)	0	107,198	0	35,163	35,163	866			
..G0176J-10-9	ALLEGION ORD	C	09/22/2023	Various	145,000	16,318		12,469	15,263	(2,793)	0	0	(2,793)	0	12,469	0	3,849	3,849	152			
..G0250X-10-7	AMCOR ORD	C	09/22/2023	Various	6,533,000	62,302		68,212	77,808	(9,596)	0	0	(9,596)	0	68,212	0	(5,910)	(5,910)	2,028			
..G0403H-10-8	AMC CL A ORD	C	07/31/2023	GOLDMAN	197,000	62,743		53,888	59,128	(5,239)	0	0	(5,239)	0	53,888	0	8,854	8,854	353			
..G0450A-10-5	ARCH CAPITAL GROUP ORD	C	07/31/2023	GOLDMAN	69,000	5,361		4,899	0	0	0	0	0	0	4,899	0	462	462	0			
..G1151C-10-1	ACCENTURE CL A ORD	C	09/22/2023	Various	1,002,000	316,778		205,377	249,229	(64,606)	0	0	(64,606)	0	205,377	0	111,401	111,401	3,214			
..G29183-10-3	EATON ORD	C	07/31/2023	GOLDMAN	191,000	39,214		16,000	29,977	(13,978)	0	0	(13,978)	0	16,000	0	23,215	23,215	329			
..G3223R-10-8	EVEREST GROUP ORD	C	07/31/2023	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	26,000	9,373		5,275	8,613	(3,338)	0	0	(3,338)	0	5,275	0	4,098	4,098	86			
..G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	07/13/2023	Various	40,000	5,080		4,959	0	0	858	0	(858)	0	4,959	0	121	121	0			
..G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	09/22/2023	Various	2,050,000	136,940		77,772	131,200	(53,428)	0	0	(53,428)	0	77,772	0	59,168	59,168	2,214			
..G54950-10-3	LINDE ORD	C	09/22/2023	Various	735,000	282,298		124,333	0	0	0	0	0	0	124,333	0	157,965	157,965	2,222			
..G5960L-10-3	MEDTRONIC ORD	C	09/22/2023	Various	1,742,000	147,919		138,010	133,523	2,310	0	0	2,310	0	138,010	0	9,909	9,909	3,538			
..G6095L-10-9	APTIV ORD	C	07/31/2023	GOLDMAN J.P. MORGAN SEC'S - FIXED INC.	193,000	21,131		14,403	17,974	(3,571)	0	0	(3,571)	0	14,403	0	6,728	6,728	0			
..G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		09/22/2023	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	470,000	7,354		7,798	5,753	2,045	0	0	2,045	0	7,798	0	(444)	(444)	0			
..G7709Q-10-4	ROYALTY PHARMA CL A ORD		07/13/2023	Various	196,000	6,038		6,025	0	0	1,062	0	(1,062)	0	6,025	0	13	13	39			
..G8994E-10-3	TRANE TECHNOLOGIES ORD	C	07/31/2023	GOLDMAN	227,000	45,271		19,843	38,109	(18,266)	0	0	(18,266)	0	19,843	0	25,428	25,428	341			
..G96629-10-3	WILLIS TOWERS WATSON ORD	C	07/31/2023	GOLDMAN	51,000	10,778		7,860	12,474	(4,613)	0	0	(4,613)	0	7,860	0	2,918	2,918	128			
..H1467J-10-4	CHUBB ORD	C	07/31/2023	Various	941,000	191,908		122,954	200,967	(84,148)	0	0	(84,148)	0	122,954	0	68,954	68,954	2,322			
..H84989-10-4	TE CONNECTIVITY ORD	C	09/22/2023	Various	331,000	47,311		25,588	37,999	(12,411)	0	0	(12,411)	0	25,588	0	21,723	21,723	386			
..N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	09/22/2023	Various	186,000	17,641		14,663	15,444	(781)	0	0	(781)	0	14,663	0	2,979	2,979	686			
..N6596X-10-9	NXP SEMICONDUCTORS ORD	C	09/22/2023	Various	757,000	161,117		113,796	119,629	(5,833)	0	0	(5,833)	0	113,796	0	47,322	47,322	1,849			
..N72482-12-3	QIAGEN ORD	C	07/13/2023	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,502,000	161,399		157,548	0	0	1,960	0	(1,960)	0	157,548	0	3,851	3,851	0			
..V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		09/22/2023	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	103,000	9,396		4,858	5,091	(233)	0	0	(233)	0	4,858	0	4,538	4,538	0			
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					53,158,406	XXX	37,893,610	40,642,772	(8,670,267)	0	110,777	(8,781,044)	0	37,893,610	0	15,264,796	15,264,796	554,770	XXX	XXX	
5989999997	Total - Common Stocks - Part 4					53,158,406	XXX	37,893,610	40,642,772	(8,670,267)	0	110,777	(8,781,044)	0	37,893,610	0	15,264,796	15,264,796	554,770	XXX	XXX	
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					53,158,406	XXX	37,893,610	40,642,772	(8,670,267)	0	110,777	(8,781,044)	0	37,893,610	0	15,264,796	15,264,796	554,770	XXX	XXX	
5999999999	Total - Preferred and Common Stocks					53,300,691	XXX	38,018,197	40,642,772	(8,670,267)	0	110,777	(8,781,044)	0	38,018,197	0	15,282,494	15,282,494	559,312	XXX	XXX	
6009999999	Totals					184,253,328	XXX	176,538,045	140,535,488	(8,133,714)	(88,017)	110,777	(8,332,507)	0	175,398,162	0	8,855,166	8,855,166	4,648,561	XXX	XXX	

E05.25

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999	Total - U.S. Government Bonds					0	0	0
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					0	0	0
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					0	0	0
26188J-20-6	DREYFUS CASH MGT INST		09/29/2023	5.290		2,141,398	589,732	0
26188J-20-6	DREYFUS CASH MGT INST	SD	03/01/2023	5.290		0	2	0
262006-20-8	DREYFUS GVT CSH MGT INST		09/29/2023	5.210		109,880,526	0	0
262006-20-8	DREYFUS GVT CSH MGT INST	SD	09/14/2023	5.210		.832	0	0
262006-20-8	DREYFUS GVT CSH MGT INST		09/25/2023	5.210		560,056	8,685	0
8309999999	Subtotal - All Other Money Market Mutual Funds					112,582,812	598,419	0
8609999999	Total Cash Equivalents					112,582,812	598,419	0



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2023 OF THE Volunteer State Health Plan, Inc.

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 3498

NAIC Company Code 14046

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected		XXX		XXX	
2. Earned Premiums		XXX		XXX	XXX
3. Claims Paid		XXX		XXX	
4. Claims Incurred		XXX		XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid		XXX		XXX	
8. Expenses Incurred		XXX		XXX	XXX
9. Underwriting Gain or Loss		XXX		XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	

NONE

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$ due from CMS or \$ due to CMS

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1 Name of debtor	2 1 - 30 days	3 31 - 60 days	4 61 - 90 days	5 Over 90 days	6 Nonadmitted	7 Admitted
0199999 Total Individuals.....						-
0299999 Total group.....						-
0399999 Premiums due and unpaid from Medicare entities.....	147,406	147,406	147,406	5,124,436		5,566,654
Medicaid Entities:						
Premium Accrual.....	4,606,165	3,572,395	3,646,689	10,034,503		21,859,752
State of Tennessee Premium Withhold Receivable	6,373,050					6,373,050
0499997 Subtotal - Medicaid Entities:.....	10,979,215	3,572,395	3,646,689	10,034,503		28,232,802
0499999 Premiums due and unpaid from Medicaid entities.....						-
0599999 Accident and health premiums due and unpaid (Page 2, Line 15).....	11,126,621	3,719,801	3,794,095	15,158,939		33,799,456

SUPPLEMENT 1

EXHIBIT 3 - HEALTH CARE RECEIVABLES

SUPPLEMENT 2

1 Name of debtor	2 1 - 30 days	3 31 - 60 days	4 61 - 90 days	5 Over 90 days	6 Nonadmitted	7 Admitted
0199998 Pharmaceutical Rebate Receivables - Not Individually Listed.....	3,542,908	3,958,404	3,829,327	6,585,589	6,585,589	11,330,639
0199999 Subtotal - Pharmaceutical Rebate Receivables.....	3,542,908	3,958,404	3,829,327	6,585,589	6,585,589	11,330,639
0299998 Claim Overpayment Receivables - Not Individually Listed.....	-	-	-	6,705,099	6,705,099	-
0299999 Subtotal - Claim Overpayment Receivables.....	-	-	-	6,705,099	6,705,099	-
Loans and Advances to Providers						
0399998 Loans and Advances to Providers - Not Individually Listed.....	.....	.....	.....	.....	.....	.....
0399999 Subtotal - Loans and Advances to Providers.....	.....	.....	.....	.....	.....	.....
0499998 Capitation Arrangement Receivables - Not Individually Listed.....	.....	.....	.....	.....	.....	.....
0499999 Subtotal - Capitation Arrangement Receivables.....	.....	.....	.....	.....	.....	.....
0599998 Risk Sharing Receivables - Not Individually Listed.....	.....	.....	.....	.....	.....	.....
0599999 Subtotal - Risk Sharing Receivables.....	.....	.....	.....	.....	.....	.....
Other Receivables						
Provider receivables.....	.....	.....	.....	.....	.....	.....
0699998 Other Receivables - Not Individually Listed.....	.....	.....	.....	.....	.....	.....
0699999 Subtotal - Other Receivables.....	-	-	-	-	-	-
0799999 Gross health care receivables.....	3,542,908	3,958,404	3,829,327	13,290,688	13,290,688	11,330,639

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1 Name of Affiliate	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	Admitted	
						7 Current	8 Non-Current
Individually listed receivables							
N O N E							
0199999 Total - individually listed receivables							
0299999 Receivables not individually listed							
0399999 Total gross amounts receivable							

SUPPLEMENT 3

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

Affiliate	2 Description	3 Amount	4	
			Current	5 Non-Current
BlueCross BlueShield of Tennessee	Administrative Expense offset and Federal Income Tax Expense	12,467,252	12,467,252	-
		-	-	-
0199999 Total - Individually listed payables	.....XXX.....	12,467,252	12,467,252	-
0299999 Payables not individually listed	.....XXX.....			
0399999 Total gross payables	.....XXX.....	12,467,252	12,467,252	-

SUPPLEMENT 4

VSHP September 2023 YTD

	<u>TennCare Select Supplement 5.1</u>	<u>BlueCare West Supplement 5.2</u>	<u>BlueCare East Supplement 5.3</u>	<u>BlueCare Middle Supplement 5.4</u>	<u>Other</u>	<u>Total</u>
Revenue	\$ 456,067,180	\$ 610,161,281	\$ 939,568,926	\$ 818,318,181	\$ 371,589,662	\$ 3,195,705,231
Investment Income	-	9,166,739	13,044,505	10,820,380	-	33,031,624
Other Revenues	-	(5,502,236)	(9,674,102)	(9,169,263)	1,585,117	(22,760,484)
Total Revenues	456,067,180	\$ 613,825,784	\$ 942,939,330	\$ 819,969,297	\$ 373,174,780	\$ 3,205,976,371
Claims Expenses	405,052,892	\$ 503,557,475	\$ 748,603,126	\$ 679,735,326	\$ 310,604,680	\$ 2,647,553,499
Administrative Expenses	51,230,882	\$ 90,512,625	\$ 130,708,299	\$ 115,912,264	\$ 51,230,886	\$ 439,594,955
Pre-Tax Gain/(Loss)	(216,594)	\$ 19,755,684	\$ 63,627,905	\$ 24,321,707	\$ 11,339,214	\$ 118,827,917
Federal Income Tax	(42,510)	\$ 3,877,385	\$ 12,488,045	\$ 4,773,544	\$ 2,225,511	\$ 23,321,975
Net Gain/(Loss)	<u>\$ (174,083)</u>	<u>\$ 15,878,299</u>	<u>\$ 51,139,860</u>	<u>\$ 19,548,164</u>	<u>\$ 9,113,703</u>	<u>\$ 95,505,942</u>