

**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
March 31, 2024**

2024



HEALTH QUARTERLY STATEMENT

AS OF MARCH 31, 2024
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

Keith Wayne Gaither, VP, Chief Financial Officer 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 Denise 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

Keith Wayne Gaither
VP, CFO

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 MARCH 31, 2024 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	684,083,467	0	684,083,467	655,556,136
2. Stocks:				
2.1 Preferred stocks	5,417,493	0	5,417,493	5,025,351
2.2 Common stocks	188,906,416	0	188,906,416	176,831,055
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 (\$51,259,648), cash equivalents (\$30,809,919) and short-term investments (\$99,078)	82,168,645	0	82,168,645	87,826,953
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	199,757	0	199,757	199,756
9. Receivables for securities	2,660,104	0	2,660,104	45,832
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)	963,435,882	0	963,435,882	925,485,083
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	6,658,531	0	6,658,531	6,620,681
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	30,589,638	0	30,589,638	65,618,034
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 (\$19,961,657) and contracts subject to redetermination (\$0)	19,961,657	0	19,961,657	11,329,980
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	89,612,546	424,044	89,188,502	89,412,948
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 (\$22,438,726) and other amounts receivable	42,481,864	20,043,138	22,438,726	10,425,908
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,152,740,118	20,467,182	1,132,272,936	1,108,892,634
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	1,152,740,118	20,467,182	1,132,272,936	1,108,892,634
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.				
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)	0	0	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$0 reinsurance ceded)	305,459,806	0	305,459,806	241,187,655
2. Accrued medical incentive pool and bonus amounts	1,135,564	0	1,135,564	905,494
3. Unpaid claims adjustment expenses	5,285,211	0	5,285,211	5,905,126
4. Aggregate health policy reserves, including the liability of \$0 for medical loss ratio rebate per the Public Health Service Act	28,603,948	0	28,603,948	29,022,018
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	0	0	0	0
9. General expenses due or accrued	18,004,888	0	18,004,888	19,462,897
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	10,021,441	0	10,021,441	11,313,200
11. Ceded reinsurance premiums payable	0	0	0	0
12. Amounts withheld or retained for the account of others.....	231,327	0	231,327	27,509
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	39,522,902	0	39,522,902	10,488,712
16. Derivatives	0	0	0	0
17. Payable for securities	4,826,758	0	4,826,758	1,027,425
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	85,316,326	0	85,316,326	142,102,471
23. Aggregate write-ins for other liabilities (including \$ 45,604,031 current)	45,604,031	0	45,604,031	44,828,919
24. Total liabilities (Lines 1 to 23)	544,012,202	0	544,012,202	506,271,426
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	432,960,734	447,321,208
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	588,260,734	602,621,208
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,132,272,936	1,108,892,634
DETAILS OF WRITE-INS				
2301. Insured Premium Tax Payable	45,358,828	0	45,358,828	44,105,559
2302. Pending Escheatment to State of TN	245,203	0	245,203	723,360
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)	45,604,031	0	45,604,031	44,828,919
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	1,861,280	2,059,875	8,157,223
2. Net premium income (including \$0 non-health premium income).....	XXX	846,336,720	835,374,142	3,362,797,552
3. Change in unearned premium reserves and reserve for rate credits.....	XXX	418,070	616,674	(9,734,026)
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	846,754,790	835,990,816	3,353,063,526
Hospital and Medical:				
9. Hospital/medical benefits	0	539,904,351	480,795,333	2,058,473,373
10. Other professional services	0	163,455,553	153,851,344	611,364,835
11. Outside referrals	0	0	0	0
12. Emergency room and out-of-area	0	32,569,567	32,670,888	129,493,925
13. Prescription drugs	0	8,653,589	7,128,889	20,909,568
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	445,366	53,682	1,885,502
16. Subtotal (Lines 9 to 15)	0	745,028,426	674,500,136	2,822,127,203
Less:				
17. Net reinsurance recoveries	0	0	0	0
18. Total hospital and medical (Lines 16 minus 17)	0	745,028,426	674,500,136	2,822,127,203
19. Non-health claims (net)	0	0	0	0
20. Claims adjustment expenses, including \$32,063,640 cost containment expenses	0	46,755,882	44,655,637	197,892,670
21. General administrative expenses	0	78,606,284	68,423,590	288,863,673
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	870,390,592	787,579,363	3,308,883,546
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(23,635,802)	48,411,453	44,179,980
25. Net investment income earned	0	12,113,394	11,014,318	42,409,265
26. Net realized capital gains (losses) less capital gains tax of \$0	0	(2,203,621)	(1,631,021)	2,214,597
27. Net investment gains (losses) (Lines 25 plus 26)	0	9,909,773	9,383,297	44,623,862
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	(13,726,029)	57,794,750	88,803,842
31. Federal and foreign income taxes incurred	XXX	(2,746,854)	13,534,729	14,838,683
32. Net income (loss) (Lines 30 minus 31)	XXX	(10,979,175)	44,260,021	73,965,159
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.....	602,621,208	602,664,936	602,664,936
34. Net income or (loss) from Line 32.....	(10,979,175)	44,260,021	73,965,159
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 \$ 2,921,378	10,989,951	8,926,289	18,652,800
37. Change in net unrealized foreign exchange capital gain or (loss).....	0	0	0
38. Change in net deferred income tax.....	4,213,138	149,883	(4,557,521)
39. Change in nonadmitted assets.....	(18,584,388)	7,029,251	6,395,834
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.....	0	0	(94,500,000)
47. Aggregate write-ins for gains or (losses) in surplus.....	0	0	0
48. Net change in capital & surplus (Lines 34 to 47).....	(14,360,474)	60,365,444	(43,728)
49. Capital and surplus end of reporting period (Line 33 plus 48)	588,260,734	663,030,380	602,621,208
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 700,198	Year-to-Date Total 700,198	Total 3,091,687
Estimated Revenues:			
1. TennCare Capitation	296,640,976	296,640,976	1,235,269,741
2. Investment	3,915,906	3,915,906	17,604,681
3. Other Revenues	(53,190)	(53,190)	(9,657,110)
4. Total Estimated Revenues (Lines 1 to 3)	300,503,692	300,503,692	1,243,217,312
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	58,286,043	58,286,043	230,918,084
7. Inpatient Hospital Services	39,725,526	39,725,526	175,861,773
8. Outpatient Hospital Services	25,748,638	25,748,638	92,951,903
9. Emergency Room Services	10,819,105	10,819,105	43,065,302
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	-
13. Home Health Services	11,014,614	11,014,614	40,458,081
14. Chiropractic Services	-	-	-
15. Radiology Services	10,522,530	10,522,530	46,355,967
16. Laboratory Services	11,247,334	11,247,334	30,142,535
17. Durable Medical Equipment Services	3,264,978	3,264,978	14,051,952
18. Transportation Services	1,482,174	1,482,174	13,012,395
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	6,741,482	6,741,482	21,486,609
23. Subtotal Medical and Hospital (Lines 5 to 22)	178,852,424	178,852,424	708,304,601
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	3,275,034	3,275,034	14,363,493
25. Inpatient Substance Abuse Treatment and Detox	214,492	214,492	1,048,639
26. Outpatient Mental Health Services	7,532,920	7,532,920	29,298,881
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	3,096,490	3,096,490	12,263,872
29. Specialized Crisis Services	962,929	962,929	4,387,060
30. Psychiatric Rehab and Support Services	11,082	11,082	46,359
31. Case Management	211,437	211,437	1,100,871
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	64,851	64,851	195,193
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	7,472,462	7,472,462	34,127,269
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	4,206,283	4,206,283	18,940,065
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	27,047,980	27,047,980	115,771,702
CHOICES			
43. Nursing Facility Care	36,596,951	36,596,951	138,716,125
44. HCBS Services	12,861,005	12,861,005	49,037,624
45. Subtotal CHOICES	49,457,956	49,457,956	187,753,749
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	50,476	50,476	909,757
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 ar	255,408,836	255,408,836	1,012,739,809
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	79,107	79,107	233,135
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	79,107	79,107	233,135
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	255,329,729	255,329,729	1,012,506,674
Administration:			
55. Compensation	16,952,962	16,952,962	66,825,217
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	55,779	55,779	219,870
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	17,826,588	17,826,588	73,438,840
61. Occupancy, Depreciation, and Amortization	706,421	706,421	2,781,768
62. Other Administration - Write-Ins	7,750,148	7,750,148	30,549,554
63. Total Administration Expenses (Lines 55 to 61)	43,291,898	43,291,898	173,815,249
64. Total Expenses (Lines 54 and 62)	298,621,627	298,621,627	1,186,321,923
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	376,639	376,639	(1,759,871)
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	1,505,426	1,505,426	58,655,260
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	71,174,010	71,174,010	111,897,174
0302. Directed Payments	(75,835,369)	(75,835,369)	(109,949,191)
0303. Directed Premium Tax	(4,273,511)	(4,273,511)	(6,710,091)
0304. Directed Payments Accrued	8,881,680	8,881,680	6,223,758
0305. Insurer Provider Revenue	-	-	-
0306. MLR Rebate Reserve	-	-	(11,118,760)
0399. Total Other Revenues	(53,190)	(53,190)	(9,657,110)
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	6,798,391	6,798,391	21,057,131
2202. Bad Debt Expense	(56,909)	(56,909)	429,478
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	6,741,482	6,741,482	21,486,609
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	3,257,216	3,257,216	12,839,300
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	966,086	966,086	3,808,122
6103. Auditing, Actuarial, and Other Consulting	1,747,459	1,747,459	6,888,139
6104. Outsourced Services	1,472,647	1,472,647	5,804,885
6105. Postage/Telephone	264,917	264,917	1,044,249
6106. Printing and Stationary	41,823	41,823	164,859
6199. Total Other Administration	7,750,148	7,750,148	30,549,554

Report #2A: BlueCare Middle Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	580,757	580,757	2,570,339
Estimated Revenues:			
1. TennCare Capitation	266,823,212	266,823,212	1,091,065,704
2. Investment	3,252,584	3,252,584	14,645,241
3. Other Revenues	(40,622)	(40,622)	(9,157,555)
4. Total Estimated Revenues (Lines 1 to 3)	270,035,175	270,035,175	1,096,553,390
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	42,207,082	42,207,082	161,686,080
7. Inpatient Hospital Services	41,454,078	41,454,078	166,476,351
8. Outpatient Hospital Services	25,238,983	25,238,983	83,871,779
9. Emergency Room Services	8,847,547	8,847,547	35,167,885
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	-
13. Home Health Services	6,024,429	6,024,429	22,124,522
14. Chiropractic Services	-	-	-
15. Radiology Services	6,677,867	6,677,867	27,249,634
16. Laboratory Services	8,124,101	8,124,101	22,686,407
17. Durable Medical Equipment Services	2,737,761	2,737,761	10,550,571
18. Transportation Services	1,515,192	1,515,192	7,868,942
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	7,293,623	7,293,623	20,752,053
23. Subtotal Medical and Hospital (Lines 5 to 22)	150,120,663	150,120,663	558,434,224
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	3,165,361	3,165,361	17,612,792
25. Inpatient Substance Abuse Treatment and Detox	182,349	182,349	989,621
26. Outpatient Mental Health Services	8,555,267	8,555,267	18,007,132
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,139,136	2,139,136	9,070,472
29. Specialized Crisis Services	1,611,379	1,611,379	4,960,839
30. Psychiatric Rehab and Support Services	3,807	3,807	35,970
31. Case Management	607,684	607,684	2,718,731
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	22,407	22,407	79,313
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	8,824,871	8,824,871	39,003,674
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	55,557	55,557	17,734,659
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	25,167,818	25,167,818	110,213,203
CHOICES			
43. Nursing Facility Care	50,857,553	50,857,553	201,215,118
44. HCBS Services	12,600,374	12,600,374	47,687,487
45. Subtotal CHOICES	63,457,927	63,457,927	248,902,605
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	51,176	51,176	215,341
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 ar	238,797,584	238,797,584	917,765,373
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	67,443	67,443	222,116
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	67,443	67,443	222,116
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	238,730,141	238,730,141	917,543,257
Administration:			
55. Compensation	15,460,540	15,460,540	60,375,596
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	50,869	50,869	198,649
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	16,011,730	16,011,730	64,879,175
61. Occupancy, Depreciation, and Amortization	644,233	644,233	2,513,286
62. Other Administration - Write-Ins	7,067,879	7,067,879	27,601,066
63. Total Administration Expenses (Lines 55 to 61)	39,235,251	39,235,251	155,567,772
64. Total Expenses (Lines 54 and 62)	277,965,392	277,965,392	1,073,111,029
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(1,586,996)	(1,586,996)	(725,112)
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(6,343,222)	(6,343,222)	24,167,473
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	48,403,046	48,403,046	142,485,962
0302. Directed Payments	(67,987,108)	(67,987,108)	(138,375,690)
0303. Directed Premium Tax	(2,906,450)	(2,906,450)	(8,546,028)
0304. Directed Payments Accrued	22,449,890	22,449,890	4,921,339
0305. Insurer Provider Revenue	-	-	-
0306. MLR Rebate Reserve	-	-	(9,643,138)
0399. Total Other Revenues	(40,622)	(40,622)	(9,157,555)
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	7,197,734	7,197,734	20,515,868
2202. Bad Debt Expense	95,889	95,889	236,185
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	7,293,623	7,293,623	20,752,053
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	2,970,473	2,970,473	11,600,117
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	881,039	881,039	3,440,580
6103. Auditing, Actuarial, and Other Consulting	1,593,625	1,593,625	6,223,332
6104. Outsourced Services	1,343,006	1,343,006	5,244,627
6105. Postage/Telephone	241,595	241,595	943,463
6106. Printing and Stationary	38,141	38,141	148,947
6199. Total Other Administration	7,067,879	7,067,879	27,601,066

Report #2A: BlueCare West Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	490,638	490,638	2,175,009
Estimated Revenues:			
1. TennCare Capitation	195,959,357	195,959,357	808,937,931
2. Investment	2,741,283	2,741,283	12,373,940
3. Other Revenues	(42,058)	(42,058)	(5,496,798)
4. Total Estimated Revenues (Lines 1 to 3)	198,658,583	198,658,583	815,815,074
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	32,515,022	32,515,022	135,339,962
7. Inpatient Hospital Services	29,263,999	29,263,999	113,035,061
8. Outpatient Hospital Services	19,434,514	19,434,514	77,324,626
9. Emergency Room Services	9,481,608	9,481,608	39,082,791
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	-
13. Home Health Services	5,918,678	5,918,678	26,122,022
14. Chiropractic Services	-	-	-
15. Radiology Services	7,280,475	7,280,475	34,066,763
16. Laboratory Services	6,919,579	6,919,579	19,576,888
17. Durable Medical Equipment Services	1,747,842	1,747,842	7,254,847
18. Transportation Services	1,489,240	1,489,240	4,683,328
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	2,924,114	2,924,114	9,195,536
23. Subtotal Medical and Hospital (Lines 5 to 22)	116,975,071	116,975,071	465,681,824
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	4,114,672	4,114,672	18,377,522
25. Inpatient Substance Abuse Treatment and Detox	82,562	82,562	628,649
26. Outpatient Mental Health Services	4,042,630	4,042,630	19,957,608
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	1,895,790	1,895,790	9,037,465
29. Specialized Crisis Services	1,060,986	1,060,986	2,401,698
30. Psychiatric Rehab and Support Services	(2,616)	(2,616)	35,529
31. Case Management	325,691	325,691	2,038,902
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	24,523	24,523	102,199
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	3,375,420	3,375,420	14,332,786
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	1,591,588	1,591,588	4,757,083
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	16,511,246	16,511,246	71,669,441
CHOICES			
43. Nursing Facility Care	26,609,313	26,609,313	102,771,176
44. HCBS Services	11,357,828	11,357,828	43,524,350
45. Subtotal CHOICES	37,967,141	37,967,141	146,295,526
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	51,176	51,176	95,915
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 ar	171,504,634	171,504,634	683,742,706
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	31,466	31,466	87,310
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	31,466	31,466	87,310
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	171,473,168	171,473,168	683,655,396
Administration:			
55. Compensation	12,506,487	12,506,487	48,522,942
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	41,149	41,149	159,652
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	11,759,898	11,759,898	48,076,336
61. Occupancy, Depreciation, and Amortization	521,139	521,139	2,019,890
62. Other Administration - Write-Ins	5,717,416	5,717,416	22,182,558
63. Total Administration Expenses (Lines 55 to 61)	30,546,089	30,546,089	120,961,378
64. Total Expenses (Lines 54 and 62)	202,019,257	202,019,257	804,616,774
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(672,538)	(672,538)	(346,382)
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(2,688,136)	(2,688,136)	11,544,682
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	47,500,301	47,500,301	85,097,744
0302. Directed Payments	(51,323,582)	(51,323,582)	(80,207,696)
0303. Directed Premium Tax	(2,850,719)	(2,850,719)	(5,101,487)
0304. Directed Payments Accrued	6,631,943	6,631,943	2,277,324
0305. Insurer Provider Revenue	-	-	-
0306. MLR Rebate Reserve	-	-	(7,562,683)
0399. Total Other Revenues	(42,058)	(42,058)	(5,496,798)
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	2,987,328	2,987,328	9,113,507
2202. Bad Debt Expense	(63,214)	(63,214)	82,029
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	2,924,114	2,924,114	9,195,536
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	2,402,904	2,402,904	9,322,837
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	712,698	712,698	2,765,143
6103. Auditing, Actuarial, and Other Consulting	1,289,130	1,289,130	5,001,597
6104. Outsourced Services	1,086,397	1,086,397	4,215,027
6105. Postage/Telephone	195,433	195,433	758,247
6106. Printing and Stationary	30,854	30,854	119,707
6199. Total Other Administration	5,717,416	5,717,416	22,182,558

Report #2A: TennCare Select Only

Member Months	Current Year		Previous Year
	Current Period 126,289	Year-to-Date Total 126,289	Total 615,965
Estimated Revenues:			
1. TennCare Capitation	211,969,760	211,969,760	715,341,755
2. Investment	-	-	-
3. Other Revenues	(4,506)	(4,506)	0
4. Total Estimated Revenues (Lines 1 to 3)	211,965,254	211,965,254	715,341,755
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	64,549	64,549	355,203
6. Fee-for Service Physician Services	143,957,622	143,957,622	402,752,069
7. Inpatient Hospital Services	6,990,700	6,990,700	38,909,507
8. Outpatient Hospital Services	2,637,264	2,637,264	13,966,299
9. Emergency Room Services	1,443,827	1,443,827	6,780,432
10. Dental Services	-	-	-
11. Vision Services	-	-	-
12. Pharmacy Services	-	-	(190)
13. Home Health Services	18,364,862	18,364,862	90,406,167
14. Chiropractic Services	-	-	-
15. Radiology Services	1,264,351	1,264,351	5,620,180
16. Laboratory Services	1,562,824	1,562,824	5,760,234
17. Durable Medical Equipment Services	2,129,318	2,129,318	11,702,718
18. Transportation Services	502,056	502,056	3,638,274
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	(136,877)	(136,877)	2,218,716
23. Subtotal Medical and Hospital (Lines 5 to 22)	178,780,496	178,780,496	582,109,609
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	2,902,306	2,902,306	12,854,772
25. Inpatient Substance Abuse Treatment and Detox	8,582	8,582	30,026
26. Outpatient Mental Health Services	4,312,379	4,312,379	13,131,138
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	663,565	663,565	2,718,344
29. Specialized Crisis Services	330,680	330,680	1,115,799
30. Psychiatric Rehab and Support Services	(9,594)	(9,594)	927
31. Case Management	176,693	176,693	914,962
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	13,344	13,344	50,052
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	4,630,086	4,630,086	21,157,100
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	18,066	18,066	6,446,150
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	13,046,107	13,046,107	58,419,270
CHOICES			
43. Nursing Facility Care	660,027	660,027	980,349
44. HCBS Services	969	969	8,438
45. Subtotal CHOICES	660,996	660,996	988,787
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	(3,087)	(3,087)	2,431
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	192,484,512	192,484,512	641,520,097
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	3,017	3,017	16,883
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	3,017	3,017	16,883
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	192,481,495	192,481,495	641,503,214
Administration:			
55. Compensation	5,446,812	5,446,812	21,329,981
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	17,921	17,921	70,180
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	12,796,373	12,796,373	43,162,194
61. Occupancy, Depreciation, and Amortization	226,966	226,966	887,915
62. Other Administration - Write-Ins	2,490,041	2,490,041	9,751,128
63. Total Administration Expenses (Lines 55 to 61)	20,978,113	20,978,113	75,201,398
64. Total Expenses (Lines 54 and 62)	213,459,608	213,459,608	716,704,612
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(299,050)	(299,050)	42,155
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(1,195,304)	(1,195,304)	(1,405,012)
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	657,637	657,637	3,690,097
0302. Directed Payments	(622,089)	(622,089)	(3,699,373)
0303. Directed Premium Tax	(39,136)	(39,136)	(222,290)
0304. Directed Payments Accrued	(918)	(918)	231,566
0305. Insurer Provider Revenue	-	-	-
0305. MLR Rebate Reserve	-	-	-
0399. Total Other Revenues	(4,506)	(4,506)	0
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	481,752	481,752	2,048,684
2202. Bad Debt Expense	(618,629)	(618,629)	170,032
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	(136,877)	(136,877)	2,218,716
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	1,046,509	1,046,509	4,098,183
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	310,393	310,393	1,215,516
6103. Auditing, Actuarial, and Other Consulting	561,441	561,441	2,198,629
6104. Outsourced Services	473,146	473,146	1,852,865
6105. Postage/Telephone	85,115	85,115	333,314
6106. Printing and Stationary	13,437	13,437	52,621
6199. Total Other Administration	2,490,041	2,490,041	9,751,128

STATEMENT AS OF MARCH 31, 2024 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	872,733,439	885,065,862	3,240,313,646
2. Net investment income	11,785,496	9,973,445	41,167,609
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	884,518,935	895,039,307	3,281,481,255
5. Benefit and loss related payments	703,622,809	698,149,423	2,829,850,615
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	184,379,875	200,154,285	482,774,443
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	(2,746,855)	13,534,728	14,838,683
10. Total (Lines 5 through 9)	885,255,829	911,838,436	3,327,463,741
11. Net cash from operations (Line 4 minus Line 10)	(736,894)	(16,799,129)	(45,982,486)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	191,416,383	40,465,025	308,376,141
12.2 Stocks	13,802,664	698,948	61,937,970
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(88)	(22,817)	(8,000)
12.7 Miscellaneous proceeds	3,799,333	3,658,406	223,178
12.8 Total investment proceeds (Lines 12.1 to 12.7)	209,018,292	44,799,562	370,529,289
13. Cost of investments acquired (long-term only):			
13.1 Bonds	225,979,191	105,631,826	276,739,552
13.2 Stocks	8,282,988	11,025,230	52,122,534
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	2,614,272	0	819,178
13.7 Total investments acquired (Lines 13.1 to 13.6)	236,876,451	116,657,056	329,681,264
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)	(27,858,159)	(71,857,494)	40,848,026
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	94,500,000
16.6 Other cash provided (applied)	22,936,746	23,500,214	12,736,728
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	22,936,746	23,500,214	(81,763,272)
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)	(5,658,308)	(65,156,409)	(86,897,733)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	87,826,953	174,724,686	174,724,686
19.2 End of period (Line 18 plus Line 19.1)	82,168,645	109,568,277	87,826,953

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

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STATEMENT AS OF MARCH 31, 2024 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	644,925	14,704	0	0	0	0	0	29,603	600,618	0	0	0	0	0
2. First Quarter	608,630	14,167	0	0	0	0	0	30,094	564,369	0	0	0	0	0
3. Second Quarter	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Third Quarter	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Current Year	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Current Year Member Months	1,861,280	43,369	0	0	0	0	0	89,686	1,728,225	0	0	0	0	0
Total Member Ambulatory Encounters for Period:														
7. Physician	1,829,096	27,882	0	0	0	0	0	212,885	1,588,329	0	0	0	0	0
8. Non-Physician	112,393	727	0	0	0	0	0	20,678	90,988	0	0	0	0	0
9. Total	1,941,489	28,609	0	0	0	0	0	233,563	1,679,317	0	0	0	0	0
10. Hospital Patient Days Incurred	106,153	1,474	0	0	0	0	0	20,831	83,848	0	0	0	0	0
11. Number of Inpatient Admissions	11,395	553	0	0	0	0	0	1,830	9,012	0	0	0	0	0
12. Health Premiums Written (a)	846,336,720	10,151,669	0	0	0	0	0	151,978,058	684,206,993	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.....	846,754,790	10,151,669	0	0	0	0	0	152,396,128	684,206,993	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.....	703,407,513	9,260,353	0	0	0	0	0	144,965,702	549,181,458	0	0	0	0	0
18. Amount Incurred for Provision of Health Care Services	745,028,426	11,502,316	0	0	0	0	0	136,694,822	596,831,288	0	0	0	0	0

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 151,978,058

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	2,605,302	6,655,051	323,909	4,621,279	2,929,211	2,682,110
2. Comprehensive (hospital and medical) group	0	0	0	0	0	0
3. Medicare Supplement	0	0	0	0	0	0
4. Vision only	0	0	0	0	0	0
5. Dental only	0	0	0	0	0	0
6. Federal Employees Health Benefits Plan	0	0	0	0	0	0
7. Title XVIII - Medicare	39,349,079	105,616,623	96,523	54,068,482	39,445,602	39,857,410
8. Title XIX - Medicaid	188,932,400	360,249,058	9,307,141	237,042,472	198,239,541	198,648,135
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)	230,886,781	472,520,732	9,727,573	295,732,233	240,614,354	241,187,655
14. Health care receivables (a)	15,564,568	25,164,597	0	1,752,699	15,564,568	19,385,260
15. Other non-health	0	0	0	0	0	0
16. Medical incentive pools and bonus amounts	215,296	0	689,498	446,066	904,794	905,494
17. Totals (Lines 13 - 14 + 15 + 16)	215,537,509	447,356,135	10,417,071	294,425,600	225,954,580	222,707,889

(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.

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 #	March 31, 2024	December 31, 2023
NET INCOME					
(1) VSHP state basis				\$ (10,979,175)	\$ 73,965,159
(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>\$ (10,979,175)</u>	<u>\$ 73,965,159</u>
SURPLUS					
(5) VSHP state basis				\$ 588,260,734	\$ 602,621,208
(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>\$ 588,260,734</u>	<u>\$ 602,621,208</u>

- B. There were no significant changes since December 31, 2023.

- C. (1) There were no significant changes since December 31, 2023.

(2) Bonds not backed by other loans with an NAIC designation of 1 or 2 are reported 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, 2023.

(6) Loan-backed securities with an NAIC designation of 1 or 2 are reported 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, 2023.

- 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, 2023.

3. Business Combinations and Goodwill

There were no significant changes since December 31, 2023.

Notes to Financial Statements

4. Discontinued Operations

There were no significant changes since December 31, 2023.

5. Investments

A-C. There were no significant changes since December 31, 2023.

D. The Company had loan-backed securities as of March 31, 2024.

(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)&(3) For the period ended March 31, 2024, the Company did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities.

(4) Aggregate unrealized losses and related fair value of loan-backed securities where fair value was less than amortized cost as of March 31, 2024 and for which OTTI has not been recognized is as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 months	\$	599,894
	2. 12 months or longer	\$	6,893,594
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 months	\$	45,754,663
	2. 12 months or longer	\$	71,744,631

(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 March 31, 2024.

F. The Company had no repurchase agreements transactions accounted for as secured borrowing as of March 31, 2024.

G. The Company had no reverse repurchase agreements transactions accounted for as secured borrowing as of March 31, 2024.

H. The Company had no repurchase agreements transactions accounted for as a sale during the period ended March 31, 2024.

I. The Company had no reverse repurchase agreements transactions accounted for as a sale during the period ended March 31, 2024.

J-L. There were no significant changes since December 31, 2023.

M. The Company had no working capital finance investments as of March 31, 2024.

N. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities as of March 31, 2024.

O-Q. There were no significant changes since December 31, 2023.

R. The Company had no investments in a commingled cash pool as of March 31, 2024.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were no significant changes since December 31, 2023.

7. Investment Income

There were no significant changes since December 31, 2023.

8. Derivative Instruments

A. The Company had no derivative instruments during the period ended March 31, 2024.

B. Not applicable to health entities.

9. Income Taxes

There were no significant changes since December 31, 2023.

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

There were no significant changes since December 31, 2023.

Notes to Financial Statements

11. Debt

- A. There were no significant changes since December 31, 2023.
- B. The Company had no Federal Home Loan Bank agreements during the periods ended March 31, 2024 or December 31, 2023.

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 BlueCross BlueShield of Tennessee, Inc. (BCBST). The assets and obligations of the defined benefit plans are recorded on the financial statements of BCBST and all disclosures related to defined benefit plans are included in the quarterly statement of BCBST.
- B-I. There were no significant changes since December 31, 2023.

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

There were no significant changes since December 31, 2023.

14. Liabilities, Contingencies and Assessments

There were no significant changes since December 31, 2023.

15. Leases

There were no significant changes since December 31, 2023.

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, 2023.

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

- A. There were no significant changes since December 31, 2023.
- B. The Company had no transfers, servicing or extinguishments of financial assets or liabilities during the period ended March 31, 2024.
- C. The Company had no wash sales involving transactions for securities with an unrated NAIC designation or an NAIC designation of 3, 4, 5 or 6 for the period ended March 31, 2024.

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, 2023.

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

There were no significant changes since December 31, 2023.

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 March 31, 2024 are as follows:

Description for each class of asset or liability	March 31, 2024			
	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds below investment grade:				
Commercial and residential mortgage-backed securities	\$ —	\$ 2,275,468	\$ —	\$ 2,275,468
Corporate debt securities	24	—	—	24
Convertible bonds	1,151,162	6,110,000	—	7,261,162
Total bonds below investment grade	1,151,186	8,385,468	—	9,536,654
Stocks:				
Preferred stocks	2,761,865	—	—	2,761,865
Common stocks	188,906,217	199	—	188,906,416
Total stocks	191,668,082	199	—	191,668,281
Total assets at fair value	\$ 192,819,268	\$ 8,385,667	\$ —	\$ 201,204,935
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.

Notes to Financial Statements

- (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.

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 as of March 31, 2024 is as follows:

- The average credit rating was B+.
- The weighted average duration of the securities was approximately 4.7 years.
- No underlying assets were guaranteed or had other credit enhancements.

- (5) The Company had no derivative assets or liabilities as of March 31, 2024.

- C. The fair value of the Company's financial assets as of March 31, 2024 is as follows:

Type of Financial Instrument	March 31, 2024					Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	
Bonds:						
U.S. Treasuries	\$ 78,130,738	\$ 78,416,246	\$ 78,130,738	\$ —	\$ —	\$ —
Government agencies	559,733	604,299	—	559,733	—	—
States and municipalities	120,454,332	123,249,198	—	120,454,332	—	—
Foreign governments, including Canada	11,058,198	11,510,472	852,036	10,206,162	—	—
Agency mortgage-backed securities	107,501,939	107,402,548	—	107,501,939	—	—
Commercial and residential mortgage-backed securities	60,699,822	64,492,490	—	60,699,822	—	—
Asset-backed securities	71,354,434	72,824,401	—	71,354,434	—	—
Corporate debt securities	186,218,533	190,590,873	32,093,898	154,124,635	—	—
Convertible bonds	35,680,313	34,992,940	5,059,047	30,621,266	—	—
Total bonds	671,658,042	684,083,467	116,135,719	555,522,323	—	—
Stocks:						
Preferred stocks	5,482,193	5,417,493	5,482,193	—	—	—
Common stocks	188,906,416	188,906,416	188,906,217	199	—	—
Total stocks	194,388,609	194,323,909	194,388,410	199	—	—
Short-term investments	99,078	99,078	99,078	—	—	—
Surplus debenture	139,584	199,757	—	139,584	—	—
Total investments	\$ 866,285,313	\$ 878,706,211	\$ 310,623,207	\$ 555,662,106	\$ —	\$ —

- D. The Company held no financial assets for which it was not practicable to estimate the fair value as of March 31, 2024.

Notes to Financial Statements

E. The Company held no investments measured using the net asset value practical expedient as of March 31, 2024.

21. Other Items

A-B. There were no significant changes since December 31, 2023.

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 March 31, 2024 and 2023:

Line #	Administrative Expenses	March 31, 2024	March 31, 2023	% Change
20	Claims adjustment expense	\$ 46,755,882	\$ 44,655,637	
21	General administrative expense	78,606,284	68,423,590	
	Total expense	125,362,166	113,079,227	
	ASO fees	18,697,701	13,242,791	
	ASC fees	18,044,587	15,012,020	
	Premium tax and other regulatory fees	(67,931,180)	(55,944,676)	
	Expenses, net of adjustment	\$ 94,173,274	\$ 85,389,362	10.3%

Medical Loss Ratio

During the period ended March 31, 2024, 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.

Retroactive Premium Rate Adjustment

The Company notified the Division of TennCare that the Company's estimate of the 2024 premium rates could possibly be deficient based upon the risk mix of the Company's members. The Division of TennCare committed to a mid-year retroactive premium rate adjustment of \$117,210,199 during 2024. During the period ended March 31, 2024, the Company has recognized \$30,595,079 of the rate adjustment and was recorded to page 4, line 1.

D-I. There were no significant changes since December 31, 2023.

22. Events Subsequent

Subsequent events have been considered through May 13, 2024 for the period ended March 31, 2024.

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, 2023.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A-D. There were no significant changes since December 31, 2023.

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, 2023, the reserve for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of healthcare receivables, was \$228,613,015. Through March 31, 2024, \$221,252,512 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 2023 and prior based on the latest information known regarding individual claims, as well as the ongoing analysis of recent loss development trends, resulted in an unfavorable prior-year development of \$3,332,793. The reserve remaining for prior years is \$10,693,296 as of March 31, 2024.

26. Intercompany Pooling Arrangements

There were no significant changes since December 31, 2023.

27. Structured Settlements

Not applicable to health entities.

28. Health Care Receivables

There were no significant changes since December 31, 2023.

Notes to Financial Statements

29. Participating Policies

There were no significant changes since December 31, 2023.

30. Premium Deficiency Reserves

There were no significant changes since December 31, 2023.

31. Anticipated Salvage and Subrogation

There were no significant changes since December 31, 2023.

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 [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Southern Diversified Business Services, Inc. formed Shared Health Insurance Company on February 14, 2024. Accordingly, the organizational chart has been updated to reflect the addition of Shared Health Insurance Company as a subsidiary of Southern Diversified Business Services, Inc.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] 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. 12/31/2023
- 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
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 2024.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No []
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 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 []
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ 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 []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 16.3 Total payable for securities lending reported on the liability page. \$ 0

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
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	L1XJE5NM4QEGWS12J24	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 a 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 a 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 percent91.8 %
 - 1.2 A&H cost containment percent 3.8 %
 - 1.3 A&H expense percent excluding cost containment expenses11.0 %
- 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

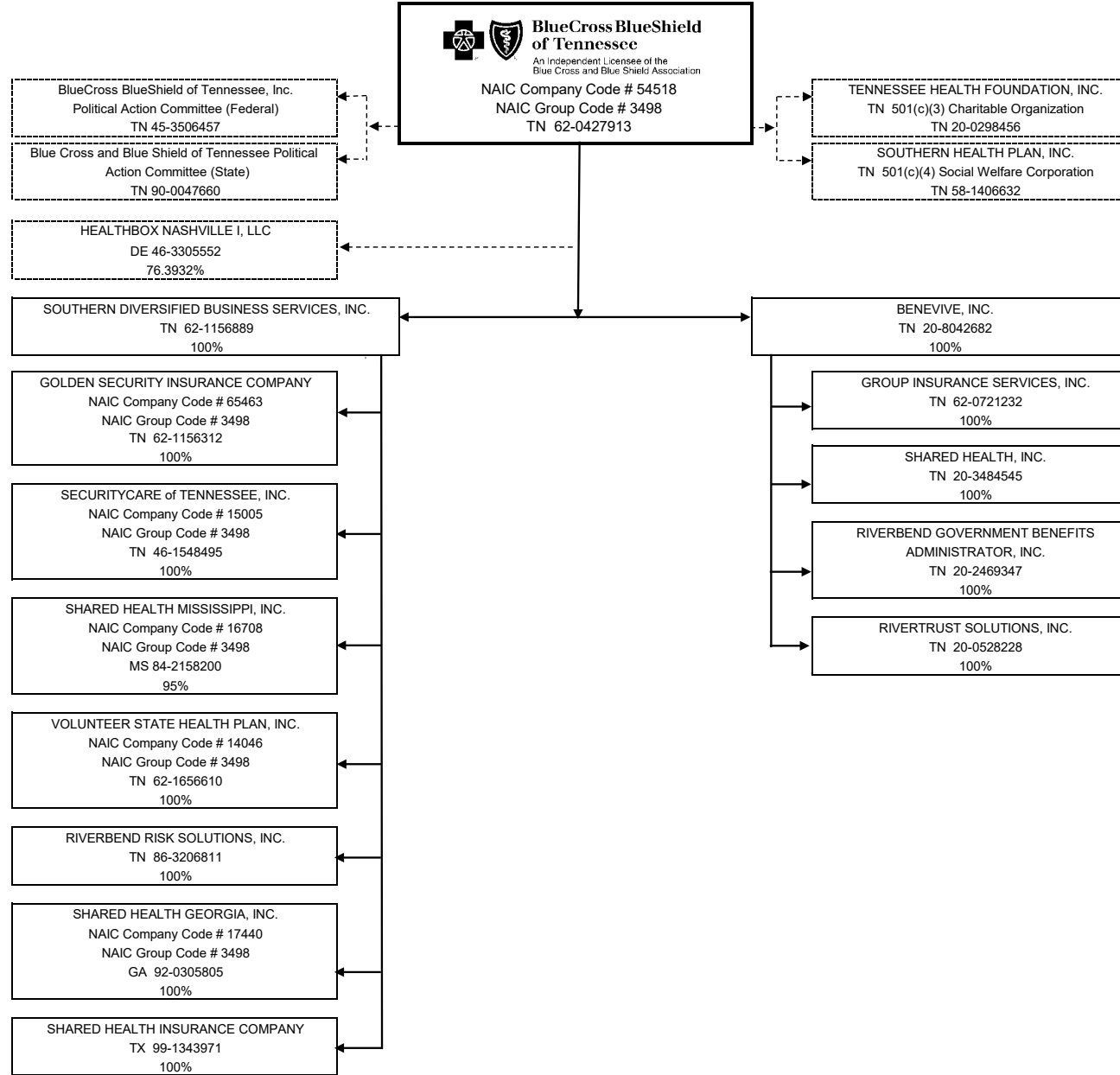
Current Year to Date - Allocated by States and Territories

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	151,978,058	684,206,993	10,151,669	.0	.0	.0	846,336,720	.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	151,978,058	684,206,993	10,151,669	.0	.0	.0	.0	846,336,720	.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	151,978,058	684,206,993	10,151,669	0	0	0	0	846,336,720	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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2024 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	Volunteer State Health Plan, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.3498	BlueCross BlueShield of Tennessee	65463	62-1156312				Golden Security Insurance Company	TN	IA	Golden Security Insurance Company	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.3498	BlueCross BlueShield of Tennessee	15005	46-1548495				SecurityCare of Tennessee, Inc.	TN	IA	SecurityCare of Tennessee, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.3498	BlueCross BlueShield of Tennessee	16708	84-2158200				Shared Health Mississippi, Inc.	MS	IA	Shared Health Mississippi, Inc.	Ownership	.95.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.0000		00000	86-3206811				Riverbend Risk Solutions, Inc.	TN	IA	Riverbend Risk Solutions, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.3498	BlueCross BlueShield of Tennessee	17440	92-0305805				Shared Health Georgia, Inc.	GA	IA	Shared Health Georgia, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	YES	
.0000		00000	99-1343971				Shared Health Insurance Company	TX	IA	Shared Health Insurance Company	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 MARCH 31, 2024 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	199,756	199,750
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	1	6
5. Unrealized valuation increase/(decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
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)	199,757	199,756
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	199,757	199,756

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	837,412,542	851,718,381
2. Cost of bonds and stocks acquired	234,262,179	328,862,086
3. Accrual of discount	677,676	3,553,250
4. Unrealized valuation increase/(decrease)	13,911,329	23,658,000
5. Total gain (loss) on disposals	(1,973,892)	4,140,388
6. Deduct consideration for bonds and stocks disposed of	205,219,047	370,314,111
7. Deduct amortization of premium	433,770	2,240,803
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	229,641	1,964,648
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	878,407,376	837,412,542
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	878,407,376	837,412,542

STATEMENT AS OF MARCH 31, 2024 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)	506,696,721	315,564,266	296,566,906	(5,103,877)	520,590,204	0	0	506,696,721
2. NAIC 2 (a)	134,599,982	22,254,697	16,419,934	2,667,767	143,102,513	0	0	134,599,982
3. NAIC 3 (a)	13,469,191	2,530,316	1,740,996	920,573	15,179,084	0	0	13,469,191
4. NAIC 4 (a)	3,389,482	2,090,709	1,836,797	1,667,350	5,310,744	0	0	3,389,482
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	658,155,377	342,439,988	316,564,633	151,813	684,182,544	0	0	658,155,377
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	5,025,351	339,102	86,425	139,466	5,417,494	0	0	5,025,351
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	5,025,351	339,102	86,425	139,466	5,417,494	0	0	5,025,351
15. Total Bonds and Preferred Stock	663,180,727	342,779,090	316,651,057	291,278	689,600,038	0	0	663,180,727

(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 \$ 99,078 ; 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 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	99,078	xxx	98,285	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	2,202,612
2. Cost of short-term investments acquired	2,360,797	6,807,506
3. Accrual of discount	13,938	20,280
4. Unrealized valuation increase/(decrease)	0	1,395
5. Total gain (loss) on disposals	(88)	(160)
6. Deduct consideration received on disposals	2,275,570	8,999,475
7. Deduct amortization of premium	0	32,158
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)	99,078	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	99,078	0

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

STATEMENT AS OF MARCH 31, 2024 OF THE Volunteer State Health Plan, Inc.

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	75,928,192	157,002,299
2. Cost of cash equivalents acquired	1,157,004,120	3,913,595,569
3. Accrual of discount	760	49,871
4. Unrealized valuation increase/(decrease)	0	(48,254)
5. Total gain (loss) on disposals	0	39,016
6. Deduct consideration received on disposals	1,202,123,153	3,994,710,309
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)	30,809,919	75,928,192
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	30,809,919	75,928,192

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 MARCH 31, 2024 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
912810-RC-4	UNITED STATES TREASURY		02/14/2024	J P MORGAN SECURITIES		3,659,578	4,200,000	0	1.A
912810-RY-6	UNITED STATES TREASURY		01/31/2024	Citigroup (SSB)		4,222,647	5,545,000	70,857	1.A
912810-ST-6	UNITED STATES TREASURY		01/31/2024	HSBC SECURITIES		10,540,919	16,175,000	48,269	1.A
912810-TT-5	UNITED STATES TREASURY		01/31/2024	BARCLAYS CAPITAL INC FIXED INC		4,517,217	4,605,000	88,268	1.A
912810-TW-8	UNITED STATES TREASURY		02/02/2024	HSBC SECURITIES		1,156,590	1,100,000	11,914	1.A
912810-TZ-1	UNITED STATES TREASURY		02/27/2024	J P MORGAN SECURITIES		1,387,148	1,400,000	2,423	1.A
912828-6T-2	UNITED STATES TREASURY		02/14/2024	SG AMERICAS SECURITIES, LLC		8,279,578	9,100,000	54,625	1.A
91282C-CB-5	UNITED STATES TREASURY		03/28/2024	Various		4,270,785	5,075,000	26,921	1.A
91282C-CE-9	UNITED STATES TREASURY		02/28/2024	NATWEST SECURITIES		284,719	323,000	1,015	1.A
91282C-FJ-5	UNITED STATES TREASURY		02/02/2024	BANC OF AMERICA/FIXED INCOME		8,115,840	8,500,000	115,299	1.A
91282C-HJ-3	UNITED STATES TREASURY		01/31/2024	DEUTSCHE BANK SECURITIES, INC.		2,417,398	2,445,000	8,312	1.A
91282C-HT-1	UNITED STATES TREASURY		02/02/2024	GOLDMAN		2,072,109	2,100,000	38,476	1.A
91282C-JJ-1	UNITED STATES TREASURY		02/01/2024	Various		2,102,305	2,000,000	19,533	1.A
91282C-JN-2	UNITED STATES TREASURY		01/30/2024	GOLDMAN		186,095	183,000	1,378	1.A
91282C-JV-4	UNITED STATES TREASURY		02/02/2024	J P MORGAN SECURITIES		947,365	950,000	555	1.B FE
91282C-JL-2	UNITED STATES TREASURY		03/27/2024	PERSHING DIV OF DLJ SEC LNDING		453,162	457,000	3,063	1.A
91282C-JM-2	UNITED STATES TREASURY		02/01/2024	Various		9,281,398	9,200,000	2,022	1.A
0109999999	Subtotal - Bonds - U.S. Governments					63,894,856	73,358,000	492,930	XXX
31320Q-GL-4	FH SD2903 - RMBS		01/31/2024	Morgan Stanley		1,989,310	2,453,571	136	1.A
31320S-K9-2	FH SD4820 - RMBS		02/14/2024	Citigroup (SSB)		6,067,490	7,095,831	8,870	1.A
31320W-A5-2	FH SD8128 - RMBS		02/02/2024	Morgan Stanley		2,083,143	2,578,247	143	1.A
31320W-H6-3	FH SD8353 - RMBS		02/27/2024	Citigroup (SSB)		3,290,154	3,588,750	11,165	1.A
31320W-JL-8	FH SD8367 - RMBS		02/27/2024	Citigroup (SSB)		3,635,088	3,685,601	15,766	1.A
31320W-KB-8	FH SD8390 - RMBS		02/14/2024	CitiGroup		4,779,125	5,200,000	8,667	1.A
31320W-KF-9	FH SD8394 - RMBS		02/01/2024	MORGAN STANLEY & COMPANY		5,909,397	5,963,931	3,333	1.A
3132YB-X9-2	FH IE6104 - CMBS/RMBS		02/21/2024	PERSHING DIV OF DLJ SEC LNDING		460,723	500,000	1,292	1.A
3133AN-K7-8	FH QC3918 - RMBS		01/31/2024	BZIW SECS		1,839,066	2,166,894	150	1.A
3133BA-FC-0	FH QE1063 - RMBS		02/01/2024	Jefferies & Co., Inc.		2,384,747	2,677,376	223	1.A
3133KN-QT-3	FH RA6766 - RMBS		01/31/2024	BZIW SECS		1,298,627	1,520,321	106	1.A
31400M-SB-1	FN CB2313 - RMBS		01/31/2024	BARCLAYS CAPITAL INC FIXED INC		2,929,569	3,419,514	237	1.A
31400N-QM-7	FN CB3159 - RMBS		01/31/2024	BZIW SECS		3,829,221	4,510,147	313	1.A
3140X9-7D-1	FN FM6291 - RMBS		02/01/2024	Jefferies & Co., Inc.		492,499	552,933	46	1.A
3140XD-6H-4	FN FM9871 - RMBS		01/31/2024	BZIW SECS		1,296,432	1,521,647	106	1.A
3140XJ-NH-2	FN FS3091 - RMBS		02/01/2024	BZIW SECS		2,102,535	2,454,396	170	1.A
3140XL-NJ-3	FN FS4892 - RMBS		01/31/2024	Morgan Stanley		2,077,809	2,565,692	143	1.A
3140XM-NR-3	FN FSS799 - RMBS		02/01/2024	Morgan Stanley		810,374	945,731	66	1.A
3140XN-2T-0	FN FS7085 - RMBS		02/01/2024	Citigroup (SSB)		1,168,448	1,224,527	136	1.A
3140XN-24-9	FN FS7062 - RMBS		02/01/2024	MORGAN STANLEY & COMPANY		12,991,287	14,742,561	4,933	1.A
3140XN-Z5-6	FN FS7063 - RMBS		02/14/2024	Citigroup (SSB)		8,041,301	9,404,171	11,755	1.A
3140XP-BW-8	FN FS7252 - RMBS		02/27/2024	Citigroup (SSB)		5,317,383	5,500,000	21,389	1.A
31418E-3B-4	FN MA5293 - RMBS		02/14/2024	Citigroup (SSB)		7,914,509	8,371,681	15,697	1.A
31418E-3C-2	FN MA5294 - RMBS		02/14/2024	Citigroup (SSB)		5,754,844	6,000,000	12,500	1.A
31418E-HH-6	FN MA4731 - RMBS		02/14/2024	J P MORGAN SECURITIES		322,730	363,192	530	1.A
31418E-MQ-0	FN MA4866 - RMBS		02/01/2024	GOLDMAN		4,944,541	5,226,701	2,323	1.A
31418E-OR-4	FN MA4963 - RMBS		02/14/2024	J P MORGAN SECURITIES		2,965,067	3,336,809	4,866	1.A
45203H-Y2-2	ILLINOIS FIN AUTH REV		02/15/2024	WACHOVIA-WELLS FARGO FI		504,620	500,000	347	1.G FE
46615S-FN-3	JEA FLA WTR & SWR SYS REV		01/24/2024	J P MORGAN SECURITIES		275,853	250,000	0	1.B FE
582030-R9-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		01/24/2024	RAYMOND JAMES & ASSO		479,007	430,000	0	1.B FE

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STATEMENT AS OF MARCH 31, 2024 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
645790-FR-2	NEW JERSEY HEALTH CARE FACS FING AUTH RE		02/07/2024	SAMUEL A. RAMIREZ & COMPANY INC.		256,065	250,000	1,319	1.D FE
650009-2E-2	NEW YORK ST TIVY AUTH GEN REV		01/31/2024	J.P. MORGAN SECURITIES INC.		446,540	400,000	0	1.E FE
76221S-BJ-9	RHODE ISLAND HSG & MTG FIN CORP		02/28/2024	RBC Dominion		268,783	250,000	0	1.B FE
97712J-HU-0	WISCONSIN ST HEALTH & EDL FACS AUTH REV		02/23/2024	Merrill Lynch		236,881	215,000	0	1.G FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					99,163,144	109,865,222	126,728	XXX
000000-00-0	ARBOR REALTY TRUST INC		02/13/2024	Various		1,509,488	1,550,000	16,030	1.F PL
00206R-GQ-9	AT&T INC		02/01/2024	STIFEL NICOLAUS & COMPANY		487,270	500,000	10,153	2.B FE
00206R-MN-9	AT&T INC		02/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		148,524	200,000	1,351	2.B FE
00287Y-CA-5	ABBVIE INC		02/01/2024	BARCLAYS CAPITAL INC FIXED INC		410,054	450,000	3,746	1.G FE
00971T-AL-5	AKAMA I TECHNOLOGIES INC		02/27/2024	JP MORGAN SECURITIES LLC		105,188	100,000	185	2.B
00971T-AM-3	AKAMA I TECHNOLOGIES INC		03/18/2024	JP MORGAN SECURITIES LLC		179,962	175,000	191	2.B
02005N-BO-2	ALLY FINANCIAL INC		02/01/2024	MARKETAXESS CORPORATION		97,629	100,000	739	2.C FE
02043Q-AB-3	ALNYLAM PHARMACEUTICALS INC		03/21/2024	Jefferies		326,109	350,000	97	4.C
02043Q-AB-3	ALNYLAM PHARMACEUTICALS INC		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		212,097	225,000	81	4.C
03040W-BB-0	AMERICAN WATER CAPITAL CORP		03/13/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		292,295	300,000	2,558	2.A FE
03065U-AE-9	AMCAR 2023-2 B - ABS		01/23/2024	THE BANK OF NEW YORK MELLON/SOC GEN BANK		350,404	345,000	392	1.C FE
031162-DQ-0	AMGEN INC		02/01/2024	US BANCORP INVESTMENTS INC.		205,578	200,000	4,463	2.A FE
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/01/2024	GOLDMAN		303,585	300,000	475	1.G FE
03666H-AG-6	ANTARES HOLDINGS LP		02/01/2024	RBC CAPITAL MARKETS		298,125	300,000	0	2.B FE
03761U-60-1	MIDCAP FINANCIAL INVESTMENT CORP		02/29/2024	NATL FINANCIAL SERVICES CORP (NFS)		(4,737)	(4,700)	0	Z
037735-DB-0	APPALACHIAN POWER CO		03/18/2024	US BANCORP INVESTMENTS INC.		498,475	500,000	0	2.A FE
037833-EQ-9	APPLE INC		01/31/2024	MORGAN STANLEY & COMPANY		648,424	755,000	14,414	1.B FE
03881N-AC-1	ARBOR REALTY SR INC		01/03/2024	ODEON CAPITAL		39,150	40,000	756	1.F PL
04010L-BF-9	ARES CAPITAL CORP		01/16/2024	Bank of America Merrill Lynch		84,290	85,000	0	2.C FE
04015G-AX-7	ARES 34RRR AR3 - CDO		02/29/2024	Barclays Bank		1,200,000	1,200,000	0	1.A FE
04685A-3T-6	ATHENE GLOBAL FUNDING		03/21/2024	BANC OF AMERICA/FIXED INCOME		400,000	400,000	0	1.E FE
05377R-HY-3	AESOP 241 A - ABS		01/08/2024	BNP Paribas		304,948	305,000	0	1.A FE
05530S-AA-4	BAMLL 22DKLX A - CMBS		03/27/2024	BNP PARIBAS, NEW YORK BRANCH		247,969	250,000	764	1.A FE
05549G-AG-6	BHMS 2018-ATLS B - CMBS		01/24/2024	WELLS FARGO SECURITIES LLC		345,188	350,000	763	1.D FE
05625A-AC-5	BLP 24INDS B - CMBS		02/14/2024	CITIGROUP GLOBAL MKTS/SALOMON		498,750	500,000	0	1.D FE
06051G-KA-6	BANK OF AMERICA CORP		02/01/2024	Citigroup (SSB)		1,485,378	1,800,000	1,609	1.G FE
06051G-KY-4	BANK OF AMERICA CORP		01/31/2024	SMBC SECURITIES INC		1,467,314	1,485,000	2,069	1.G FE
06051G-LH-0	BANK OF AMERICA CORP		02/27/2024	BNP Paribas		395,148	400,000	7,286	1.E FE
09257W-AE-0	BLACKSTONE MORTGAGE TRUST INC		02/07/2024	Various		916,896	1,024,000	21,301	3.C FE
09262X-AE-1	BLACKSTONE CREDIT RATED FUND TRUST LP		01/05/2024	Various		276,797	276,797	0	2.B PL
09262X-AE-1	BLACKSTONE CREDIT RATED FUND TRUST LP		03/06/2024	Various		479,528	480,557	1,028	2.B PL
09630A-AN-6	BLUEM 183R A1R - CDO		03/07/2024	DEUTSCHE BANK SECURITIES, INC.		600,000	600,000	0	1.A FE
11135F-BT-7	BROADCOM INC		02/27/2024	BANC OF AMERICA/FIXED INCOME		643,874	700,000	10,813	2.C FE
122017-AB-2	BURLINGTON STORES INC		02/27/2024	Jefferies		125,000	125,000	1,047	3.A
125896-BW-9	CMS ENERGY CORP		02/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		97,250	100,000	1,106	2.B FE
126117-AY-6	CNA FINANCIAL CORP		02/06/2024	Wells Fargo Securities, LLC		197,458	200,000	0	2.A FE
126650-DT-4	CVS HEALTH CORP		02/01/2024	MIZUHO SECURITIES USA/FIXED INCOME		608,094	600,000	14,008	2.B FE
126650-DV-9	CVS HEALTH CORP		02/01/2024	US BANCORP INVESTMENTS INC.		100,793	100,000	2,563	2.B FE
12685J-AG-0	CABLE ONE INC		02/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		37,375	50,000	256	4.B
14040H-CN-3	CAPITAL ONE FINANCIAL CORP		02/01/2024	GOLDMAN		271,275	300,000	4,200	2.A FE
14317P-AJ-2	CGMS 182R A1R - CDO		03/06/2024	NOMURA SECURITIES/FIXED INCOME		800,000	800,000	0	1.A FE
14687Q-AE-3	CRVNA 24N1 C - ABS		02/21/2024	BNP Paribas		64,999	65,000	0	1.F FE
161175-CM-4	CHARTER COMMUNICATIONS OPERATING LLC		02/01/2024	MARKETAXESS CORPORATION		204,446	200,000	2,904	2.C FE

STATEMENT AS OF MARCH 31, 2024 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
17136M-AC-6	CHURCH & DWIGHT CO INC		01/31/2024	BNP Paribas		688,428	650,000	7,786	2.A FE
172967-MY-4	CITIGROUP INC		02/01/2024	Citigroup (SSB)		1,433,253	1,700,000	11,368	1.G FE
18978F-AC-0	CNH 2024-A A3 - ABS		01/17/2024	BANC OF AMERICA/FIXED INCOME		399,905	400,000	0	1.A FE
19260Q-AE-7	COINBASE GLOBAL INC		03/14/2024	CITIGROUP GLOBAL MARKETS, INC		75,000	75,000	0	. Z
207410-AH-4	CONMED CORP		03/21/2024	JP MORGAN SECURITIES LLC		272,184	300,000	1,875	4.C
22410J-AB-2	CRACKER BARREL OLD COUNTRY STORE INC		02/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		108,562	125,000	165	3.B
233331-BK-2	DTE ENERGY CO		02/12/2024	BARCLAYS CAPITAL INC		258,435	259,000	0	2.B FE
23346L-AA-6	DK 24SPBX A - CMBS		03/01/2024	BANK OF AMERICA SEC LLC FIXED		250,000	250,000	0	1.A FE
24422E-XH-7	JOHN DEERE CAPITAL CORP		03/15/2024	RAYMOND JAMES & ASSOCIATES		1,880,531	1,900,000	13,375	1.E FE
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)		02/01/2024	DEUTSCHE BANK SECURITIES, INC.		168,108	200,000	1,130	2.A FE
252131-AL-1	DEXCOM INC		02/27/2024	JP MORGAN SECURITIES LLC		48,865	50,000	0	2.C FE
254687-FM-3	WALT DISNEY CO		01/31/2024	MORGAN STANLEY & COMPANY		790,537	1,185,000	13,669	1.G FE
26210C-AD-6	DROPBOX INC		03/14/2024	Various		162,150	175,000	0	3.B
26244R-AF-8	DRSLF 54R AR - CDO	C.	03/11/2024	NUMURA SECURITIES INTERNATIONAL		600,000	600,000	0	1.A FE
26441C-BX-2	DUKE ENERGY CORP		02/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		300,090	300,000	3,369	2.B FE
26442U-AS-3	DUKE ENERGY PROGRESS LLC		03/11/2024	SCOTIA CAPITAL USA INC		249,188	250,000	0	1.D FE
29273V-AU-4	ENERGY TRANSFER LP		02/01/2024	J P MORGAN SECURITIES		216,902	200,000	2,329	2.B FE
29404K-AG-1	ENVESTNET INC		03/08/2024	Various		662,870	650,000	4,645	4.B FE
29415F-AC-8	ENVISTA HOLDINGS CORP		02/28/2024	JP MORGAN SECURITIES LLC		381,065	425,000	2,550	2.C FE
29786A-AN-6	ETSY INC		03/14/2024	Various		257,495	325,000	193	3.A FE
30034W-AC-0	EVERGY INC		02/27/2024	Various		541,041	525,000	2,831	2.B FE
30040W-AP-3	EVERSOURCE ENERGY		02/02/2024	MITSUBISHI UFJ SECURITIES		260,676	300,000	4,359	2.B FE
337932-AQ-0	FIRSTENERGY CORP		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		620,203	625,000	10,208	3.A
338307-AE-1	FIVE9, INC.		02/28/2024	MORGAN STANLEY & COMPANY		25,000	25,000	0	. Z
343412-AH-5	FLUOR CORP		03/19/2024	JP MORGAN SECURITIES LLC		53,947	50,000	56	4.B FE
345370-CZ-1	FORD MOTOR CO		02/27/2024	Various		272,499	275,000	0	2.C FE
345397-C6-8	FORD MOTOR CREDIT COMPANY LLC		02/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		530,765	500,000	17,660	2.C FE
345397-E6-6	FORD MOTOR CREDIT COMPANY LLC		03/05/2024	MORGAN STANLEY & COMPANY		199,794	200,000	0	3.A FE
349941-AB-0	FFIN 241 B - ABS		03/25/2024	GOLDMAN		100,000	100,000	0	1.D FE
35564K-UX-5	STACR 2022-DNA3 M1B - CMO/RMBS		01/30/2024	BANK OF AMERICA SEC LLC FIXED		103,750	100,000	160	2.B FE
36143L-2L-8	GA GLOBAL FUNDING TRUST		01/03/2024	Wells		298,257	300,000	0	1.F FE
36269K-AA-3	GIMREV 241 A - ABS		03/05/2024	BARCLAYS CAPITAL INC		699,787	700,000	0	1.A FE
37940X-AT-9	GLOBAL PAYMENTS INC		02/27/2024	Various		822,592	800,000	72	2.C FE
37959G-AF-4	GLOBAL ATLANTIC (FIN) CO		03/12/2024	Wells Fargo Securities, LLC		99,326	100,000	0	2.B FE
38137Y-BA-8	GOLDENTREE LOAN MANAGEMENT US CLO 4 LTD.	C.	03/07/2024	BANC OF AMERICA/FIXED INCOME		600,000	600,000	0	1.A FE
38141G-A5-3	GOLDMAN SACHS GROUP INC		02/01/2024	Citigroup (SSB)		1,328,952	1,200,000	22,089	1.F FE
381929-AA-6	GOST 241 A1 - CDO	C.	03/27/2024	Barclays Bank		700,000	700,000	0	. Z
390320-AQ-2	GREAT ELM CAPITAL CORP		03/28/2024	Ladenburg Thalmann & Co. Inc.		2,897	2,875	0	2.C PL
40637H-AD-1	HALOZYME THERAPEUTICS INC		02/27/2024	Jefferies		154,174	175,000	216	3.A FE
44045A-5Q-8	HORIZON TECHNOLOGY FINANCE CORP		03/20/2024	Ladenburg Thalmann & Co. Inc.		1,486	1,600	0	2.B PL
44891A-CY-1	HYUNDAI CAPITAL AMERICA		03/14/2024	MIZUHO SECURITIES USA INC.		649,383	650,000	0	2.A FE
449652-AA-4	ILPT 2022-LPF2 A - CMBS		03/05/2024	BNP PARIBAS, NEW YORK BRANCH		249,922	250,000	1,103	1.A FE
450056-AA-4	IRHYTHM TECHNOLOGIES INC		03/05/2024	JP MORGAN SECURITIES LLC		50,000	50,000	0	. Z
45781M-AD-3	INNOVIVA INC		02/28/2024	CITIGROUP GLOBAL MARKETS, INC		132,049	150,000	1,470	1.D FE
462222-AD-2	IONIS PHARMACEUTICALS INC		02/27/2024	Jefferies		127,216	125,000	0	4.C
462613-AQ-3	IPALCO ENTERPRISES INC		03/08/2024	J P MORGAN SECURITIES		349,010	350,000	0	2.C FE
465741-AN-6	ITRON INC		02/28/2024	WELLS FARGO SECURITIES LLC		125,000	125,000	0	4.A
46647P-CC-8	JPMORGAN CHASE & CO		02/01/2024	Citigroup (SSB)		1,790,817	2,100,000	15,502	1.E FE

STATEMENT AS OF MARCH 31, 2024 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
46647P-CE-4	JPMORGAN CHASE & CO		01/31/2024	BROADCOURT CAPITAL		198,609	270,000	2,496	1.E FE
46647P-EA-0	JPMORGAN CHASE & CO		01/16/2024	Various		400,040	400,000	0	1.E FE
477839-AB-0	JOHN BEAN TECHNOLOGIES CORP		02/27/2024	RBC CAPITAL MARKETS		114,829	125,000	90	1.G FE
48123V-AE-2	ZIFF DAVIS INC		02/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		142,739	150,000	875	3.C FE
500688-AG-1	KOSMOS ENERGY LTD		03/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		50,000	50,000	0	. Z
501687-AC-1	LADAR 221 C - ABS		02/06/2024	MIZUHO SECURITIES USA INC.		193,058	190,000	832	1.F FE
516544-AB-9	LANTHEUS HOLDINGS INC		03/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		451,516	400,000	2,421	3.C
516544-AB-9	LANTHEUS HOLDINGS INC		03/13/2024	JP MORGAN SECURITIES LLC		193,007	175,000	1,148	3.C
52107Q-AL-9	LAZARD GROUP LLC		03/06/2024	Citigroup (SSB)		299,880	300,000	0	2.C FE
55024U-AD-1	LUMENTUM HOLDINGS INC		03/15/2024	JP MORGAN SECURITIES LLC		153,280	175,000	228	4.A
55261F-AT-1	M&T BANK CORP		03/11/2024	Citigroup (SSB)		650,000	650,000	0	2.A FE
55293D-AC-5	MHP 2022-MHIL B - CMBS		03/12/2024	JPMORGAN SECURITIES INC, NEW YORK		224,912	227,903	1,140	1.D FE
553368-AA-9	MP MATERIALS CORP		02/28/2024	Jefferies		43,570	50,000	52	3.C
55820C-AN-5	MDPK 29R AR - CDO	C.	03/26/2024	NOMURA SECURITIES INTERNATIONAL		600,000	600,000	0	1.A FE
57164Y-AF-4	MARRIOTT VACATIONS WORLDWIDE CORP		03/27/2024	Various		649,299	700,000	6,121	4.A
575634-AV-2	MASSACHUSETTS ELECTRIC CO		02/21/2024	GOLDMAN		200,000	200,000	0	2.A FE
58013M-FW-9	MCDONALD'S CORP		01/31/2024	MORGAN STANLEY & COMPANY		327,622	315,000	8,012	2.A FE
59220*-AA-8	METROPOLITAN LEVERED PARTNERS FUND VIII		03/22/2024	METROPOLITAN BANK AND TRUST CO.		628,474	628,474	0	1.G PL
594972-AH-4	MICROSTRATEGY INC		03/06/2024	CITIGROUP GLOBAL MARKETS, INC		25,000	25,000	0	. Z
594972-AK-7	MICROSTRATEGY INC		03/15/2024	CITIGROUP GLOBAL MARKETS, INC		50,000	50,000	0	. Z
61747Y-FA-8	MORGAN STANLEY		02/01/2024	GOLDMAN		301,812	300,000	171	1.E FE
61747Y-FE-0	MORGAN STANLEY		02/01/2024	SCOTIA CAPITAL USA INC		1,409,240	1,400,000	21,233	1.E FE
620076-BY-4	MOTOROLA SOLUTIONS INC		03/12/2024	Various		628,593	630,000	0	2.B FE
647551-AF-7	NEW MOUNTAIN FINANCE CORP		01/25/2024	Bank of America Merrill Lynch		34,637	35,000	0	2.C FE
65339K-CX-6	NEXTERA ENERGY CAPITAL HOLDINGS INC		02/28/2024	Various		876,663	875,000	0	2.A FE
666807-BU-5	NORTHROP GRUMMAN CORP		01/31/2024	Citigroup (SSB)		374,140	370,000	4,910	2.A FE
66815L-2Q-1	NORTHWESTERN MUTUAL GLOBAL FUNDING		01/03/2024	J P MORGAN SECURITIES		388,879	389,000	0	1.A FE
67592C-AL-0	OCT39 39R AR - CDO		03/05/2024	NOMURA SECURITIES INTERNATIONAL		800,000	800,000	0	1.A FE
682189-AU-9	ON SEMICONDUCTOR CORP		03/20/2024	NOMURA SECURITIES INTL INC		73,734	75,000	22	3.B
68389X-BZ-7	ORACLE CORP		01/31/2024	J P MORGAN SECURITIES		365,792	460,000	5,923	2.B FE
68389X-CQ-6	ORACLE CORP		02/02/2024	J P MORGAN SECURITIES		590,934	600,000	0	2.B FE
68902V-AP-2	OTIS WORLDWIDE CORP		02/01/2024	MORGAN STANLEY & COMPANY		513,360	500,000	12,323	2.B FE
69121J-AA-5	BLUE OWL TECHNOLOGY FINANCE CORP II		03/27/2024	MIZUHO SECURITIES USA/FIXED INCOME		232,178	235,000	0	2.C FE
693304-BE-6	PECO ENERGY CO		01/31/2024	Citigroup (SSB)		296,482	335,000	6,799	1.E FE
69352P-AR-4	PPL CAPITAL FUNDING INC		01/09/2024	MORGAN STANLEY & COMPANY		73,152	75,000	695	2.A FE
69352P-AS-2	PPL CAPITAL FUNDING INC		02/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		94,350	100,000	1,310	2.A FE
695114-DD-7	PACIFICORP		01/03/2024	JP MORGAN SECURITIES LLC		299,463	300,000	0	1.F FE
70202L-AC-6	PARSONS CORP		03/19/2024	MORGAN STANLEY & COMPANY		621,316	575,000	1,048	2.C FE
759351-AR-0	REINSURANCE GROUP OF AMERICA INC		02/27/2024	J P MORGAN SECURITIES		616,236	600,000	26,100	2.A FE
76169X-AD-6	REXFORD INDUSTRIAL REALTY LP		03/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		100,000	100,000	0	2.A FE
76169X-AE-4	REXFORD INDUSTRIAL REALTY LP		03/27/2024	Various		226,094	225,000	43	2.A FE
773122-AA-4	ROCKET LAB USA INC		02/02/2024	GOLDMAN		25,000	25,000	0	. Z
78081B-AN-3	ROYALTY PHARMA PLC		01/31/2024	MORGAN STANLEY & COMPANY		831,555	1,020,000	9,138	2.C FE
78457J-AJ-1	SMRT 22MINI C - CMBS		01/17/2024	JPMORGAN SECURITIES INC, NEW YORK		487,188	500,000	382	1.G FE
785592-AX-4	SABINE PASS LIQUEFACTION LLC		02/01/2024	GOLDMAN		196,026	200,000	2,000	2.A FE
80282K-AZ-9	SANTANDER HOLDINGS USA INC		02/01/2024	MARKETAXESS CORPORATION		282,567	300,000	3,244	2.A FE
82452J-AD-1	SHIFT4 PAYMENTS INC		02/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		47,619	50,000	21	. Z
83192P-AD-0	SMITH & NEPHEW PLC	C.	03/13/2024	J P MORGAN SECURITIES		179,451	180,000	0	2.B FE

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STATEMENT AS OF MARCH 31, 2024 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
83406F-AA-0	SOFI TECHNOLOGIES INC		03/26/2024	Jefferies		258,753	300,000	0	4.A
83406F-AC-6	SOFI TECHNOLOGIES INC		03/06/2024	CITIGROUP GLOBAL MARKETS, INC		50,000	50,000	0	Z
842587-DT-1	SOUTHERN CO		02/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		712,607	700,000	18,953	2.B FE
844741-BG-2	SOUTHWEST AIRLINES CO		03/28/2024	MIZUHO SECURITIES USA INC.		354,674	350,000	1,835	2.A FE
852234-AJ-2	BLOCK INC		02/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		44,250	50,000	0	3.B FE
866082-AA-8	SUMMIT HOTEL PROPERTIES INC		02/27/2024	Jefferies		88,339	100,000	58	3.B FE
86800U-AA-2	SUPER MICRO COMPUTER INC		02/23/2024	GOLDMAN		75,000	75,000	0	Z
87166F-AD-5	SYNCHRONY BANK		02/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		298,020	300,000	7,335	2.C FE
871829-BT-3	SYSCO CORP		02/27/2024	MORGAN STANLEY & COMPANY		632,028	600,000	10,200	2.B FE
87264A-CQ-6	T-MOBILE USA INC		02/01/2024	BANC OF AMERICA/FIXED INCOME		598,087	700,000	7,350	2.B FE
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		02/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		437,375	500,000	6,243	2.B FE
88162G-AA-1	TETRA TECH INC		02/27/2024	Various		547,504	525,000	3,803	1.F FE
88655A-AA-8	TIF 241 A - ABS		03/25/2024	RBC CAPITAL MARKETS		209,930	210,000	0	1.C FE
902252-AB-1	TYLER TECHNOLOGIES INC		03/13/2024	Various		301,886	300,000	141	2.B
92259R-AC-9	VELOCITY COMMERCIAL CAPITAL LLC		01/26/2024	PIPER SANDLER		2,239,231	2,260,000	0	2.B PL
92277G-AY-3	VENTAS REALTY LP		02/27/2024	MORGAN STANLEY & COMPANY		99,718	100,000	917	2.A FE
92343V-FT-6	VERIZON COMMUNICATIONS INC		01/31/2024	J P MORGAN SECURITIES		406,496	570,000	3,021	2.A FE
92343X-AC-4	VERINT SYSTEMS INC		02/27/2024	RBC CAPITAL MARKETS		45,487	50,000	47	3.B
928298-AQ-1	VISHAY INTERTECHNOLOGY INC		03/22/2024	JP MORGAN SECURITIES LLC		235,827	250,000	1,147	3.A FE
94419L-AF-8	WAYFAIR INC		02/28/2024	NOMURA SECURITIES INTL INC		44,625	50,000	22	4.C
96524V-40-3	WHITEHORSE FINANCE INC		03/28/2024	Ladenburg Thalmann & Co. Inc.		5,393	5,350	0	2.C FE
96524V-AB-2	WHITEHORSE FINANCE INC		02/26/2024	Raymond James		315,438	350,000	2,839	2.A PL
974637-AB-6	WINNEBAGO INDUSTRIES INC		03/25/2024	BMO NESBITT BURNS INC		267,930	225,000	1,550	1.G FE
98421M-AD-8	XEROX HOLDINGS CORP		03/07/2024	CITIGROUP GLOBAL MARKETS, INC		25,000	25,000	0	4.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						62,921,192	65,460,856	449,819	XXX
2509999997. Total - Bonds - Part 3						225,979,191	248,684,079	1,069,478	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						225,979,191	248,684,079	1,069,478	XXX
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		03/08/2024	Various	10,770.000	186,454	0.00	0	2.C PL
55025L-20-7	LUMENT FINANCE TRUST INC		01/25/2024	Various	4,687.000	91,628	0.00	0	2.B PL
87266M-20-6	TPG RE FINANCE TRUST INC		02/08/2024	Various	2,253.000	34,603	0.00	0	2.B PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						312,685	XXX	0	XXX
92535C-50-0	CARLYLE CREDIT INCOME FUND		03/27/2024	Various	1,044.000	26,417	0.00	0	2.A PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						26,417	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						339,102	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						339,102	XXX	0	XXX
00206R-10-2	AT&T ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10,560.000	182,615	0	0	
002824-10-0	ABBOTT LABORATORIES ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,529.000	281,563	0	0	
00766T-10-0	AECOM ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,117.000	205,574	0	0	
009066-10-1	AIRBNB CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	3,207	0	0	
013091-10-3	ALBERTSONS COMPANIES CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,028.000	85,900	0	0	
02005N-10-0	ALLY FINANCIAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,390.000	172,976	0	0	
032095-10-1	AMPHENOL CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	1,936	0	0	
032654-10-5	ANALOG DEVICES ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	638.000	121,226	0	0	
036752-10-3	ELEVANCE HEALTH ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,551	0	0	
039483-10-2	ARCHER DANIELS MIDLAND ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	3,544	0	0	

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STATEMENT AS OF MARCH 31, 2024 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
060505-10-4	BANK OF AMERICA ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,452.000	165,033		0	
075887-10-9	BECTON DICKINSON ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	356.000	85,967		0	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	930.000	383,385		0	
086516-10-1	BEST BUY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	93.000	7,500		0	
092600-10-7	BLACKSTONE ORD		01/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,096.000	140,313		0	
100557-10-7	BOSTON BEER CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	114.000	35,333		0	
126408-10-3	CSX ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12,832.000	465,365		0	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	566		0	
172755-10-0	CIRRUS LOGIC ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	46.000	4,150		0	
17275R-10-2	CISCO SYSTEMS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	776.000	38,545		0	
185899-10-1	CLEVELAND CLIFFS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	729.000	15,830		0	
20030N-10-1	COMCAST CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	715.000	30,411		0	
209115-10-4	CONSOLIDATED EDISON ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	452.000	39,578		0	
224441-10-5	CRANE NXT ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	333.000	20,148		0	
231561-10-1	CURTISS WRIGHT ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	29.000	7,256		0	
25179M-10-3	DEVON ENERGY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,406.000	265,761		0	
254687-10-6	WALT DISNEY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	199.000	23,693		0	
281020-10-7	EDISON INTERNATIONAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	414.000	28,309		0	
29364G-10-3	ENTERGY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,094.000	112,345		0	
29605J-10-6	ESAB ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	450.000	48,823		0	
30161N-10-1	EXELON ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,252.000	46,023		0	
30231G-10-2	EXXON MOBIL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	63.000	7,204		0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	101.000	7,251		0	
368736-10-4	GENERAC HOLDINGS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	828.000	98,148		0	
369550-10-8	GENERAL DYNAMICS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	7,820		0	
370334-10-4	GENERAL MILLS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	272.000	18,752		0	
375558-10-3	GILEAD SCIENCES ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	1,157		0	
403949-10-0	HIF SINCLAIR ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	1,872		0	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	29.000	512		0	
440452-10-0	HORMEL FOODS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,914.000	100,305		0	
444859-10-2	HUMANA ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	4,885		0	
457187-10-2	INGREDION ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,703.000	201,155		0	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	42.000	7,955		0	
466313-10-3	JABIL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,456.000	197,476		0	
46982L-10-8	JACOBS SOLUTIONS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	305.000	46,131		0	
478160-10-4	JOHNSON & JOHNSON ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,000.000	623,128		0	
48020Q-10-7	JONES LANG LASALLE ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	921.000	177,129		0	
48242W-10-6	KBR ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	620.000	38,146		0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	51.000	10,915		0	
525327-10-2	LEIDOS HOLDINGS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	680.000	87,867		0	
540424-10-8	LOEWS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	926		0	
553530-10-6	MSC INDUSTRIAL CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	595		0	
595017-10-4	MICROCHIP TECHNOLOGY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	13,010		0	
617446-44-8	MORGAN STANLEY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,659.000	152,148		0	
650111-10-7	NEW YORK TIMES CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	701.000	30,606		0	
670837-10-3	OGE ENERGY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,160.000	38,794		0	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	635.000	19,086		0	
69351T-10-6	PPL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,109.000	29,725		0	

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STATEMENT AS OF MARCH 31, 2024 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
693718-10-8	PACCAR ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,679.000	207,546		0	
697435-10-5	PALO ALTO NETWORKS ORD		01/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	632.000	182,795		0	
700517-10-5	PARK HOTELS RESORTS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10,601.000	186,199		0	
718546-10-4	PHILLIPS 66 ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	4,222		0	
723787-10-7	PIONEER NATURAL RESOURCE ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	253.000	65,255		0	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,668.000	226,501		0	
742718-10-9	PROCTER & GAMBLE ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	803		0	
74736K-10-1	QORVO ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,682		0	
75513E-10-1	RTX ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	534.000	51,491		0	
760759-10-0	REPUBLIC SERVICES ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	4,177		0	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	7,081		0	
770323-10-3	ROBERT HALF ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,483.000	193,858		0	
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	69.000	8,802		0	
83088M-10-2	SKYWORKS SOLUTIONS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	64.000	6,729		0	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	998.000	88,240		0	
883203-10-1	TEXTRON ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	578		0	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	48,519		0	
896945-20-1	TRIPADVISOR ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	481		0	
89832Q-10-9	TRUIST FINANCIAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	149.000	5,602		0	
902681-10-5	UGI ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8,296.000	197,350		0	
90353T-10-0	UBER TECHNOLOGIES ORD		01/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7,456.000	436,717		0	
928881-10-1	VONTIER ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,187.000	142,084		0	
949746-10-1	WELLS FARGO ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	478.000	27,183		0	
95040Q-10-4	WELLTOWER ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,674.000	428,800		0	
974155-10-3	WINGSTOP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	197.000	72,145		0	
980745-10-3	WOODWARD ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	698.000	105,786		0	
G02602-10-3	AMDOCS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	409.000	36,808		0	
G1151C-10-1	ACCENTURE CL A ORD	C	03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	23,502		0	
G3922B-10-7	GENPACT ORD	C	03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	918.000	29,586		0	
G4474Y-21-4	JANUS HENDERSON GROUP ORD	C	03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,814.000	188,063		0	
G4918T-10-8	INVESCO ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	32.000	514		0	
G5960L-10-3	MEDTRONIC ORD	C	03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	1,585		0	
H2906T-10-9	GARMIN ORD	C	03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	2,055		0	
NE3745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	99.000	10,023		0	
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					7,943,886	XXX	0	XXX
5989999997	Total - Common Stocks - Part 3					7,943,886	XXX	0	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					7,943,886	XXX	0	XXX
5999999999	Total - Preferred and Common Stocks					8,282,988	XXX	0	XXX
6009999999	Totals					234,262,179	XXX	1,069,478	XXX

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STATEMENT AS OF MARCH 31, 2024 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 Ident-ification	Description	For-foreign	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 Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol
..83162C-QX-4	SBAP 2007-20 C A - ABS		03/01/2024	Paydown		12,694	12,694	14,122	13,211	0	(23)	0	(23)	0	13,188	0	(494)	(494)	332	03/01/2027	1.A
..83162C-UE-1	SBAP 2011-20H A - ABS		02/01/2024	Paydown		8,693	8,693	8,869	8,862	0	(1)	0	(1)	0	8,861	0	(168)	(168)	143	08/01/2031	1.A
..83162C-VA-8	SBAP 2012-201 A - ABS		03/01/2024	Paydown		6,806	6,806	7,123	7,092	0	(4)	0	(4)	0	7,087	0	(281)	(281)	75	09/01/2032	1.A
..83162C-VK-6	SBAP 2013-20C A - ABS		03/01/2024	Paydown		13,219	13,219	12,861	12,856	0	5	0	5	0	12,860	0	358	358	147	03/01/2033	1.A
..912810-RZ-3	UNITED STATES TREASURY		01/31/2024	BMO Capital Markets Corp (Chicago)		4,257,611	5,605,000	4,506,113	4,538,711	0	2,372	0	2,372	0	4,541,083	0	(283,473)	(283,473)	33,453	11/15/2047	1.A
..912810-SR-0	UNITED STATES TREASURY		01/31/2024	BMO Capital Markets Corp (Chicago)		10,520,988	16,635,000	10,463,155	10,768,143	0	22,290	0	22,290	0	10,790,433	0	(269,445)	(269,445)	40,616	05/15/2040	1.A
..912810-TQ-1	UNITED STATES TREASURY		02/14/2024	J P MORGAN SECURITIES		2,717,461	3,000,000	2,852,813	2,856,833	0	594	0	594	0	2,857,426	0	(139,965)	(139,965)	58,125	02/15/2043	1.A
..912810-TR-9	UNITED STATES TREASURY		01/31/2024	BARCLAYS CAPITAL INC FIXED INC		4,402,889	4,910,000	4,693,367	4,694,949	0	354	0	354	0	4,695,304	0	(292,414)	(292,414)	38,629	05/15/2053	1.A
..912810-TW-8	UNITED STATES TREASURY		02/14/2024	BNP Paribas		1,121,270	1,100,000	1,156,590	0	0	(39)	0	(39)	0	1,156,551	0	(35,282)	(35,282)	13,206	11/15/2043	1.A
..912828-ZQ-6	UNITED STATES TREASURY		01/31/2024	BANC OF AMERICA/FIXED INCOME		2,422,613	2,965,000	2,334,474	2,424,833	0	6,610	0	6,610	0	2,431,443	0	(8,829)	(8,829)	4,022	05/15/2030	1.A
..91282C-BJ-9	UNITED STATES TREASURY		03/11/2024	BMO Capital Markets Corp (Chicago)		307,344	350,000	299,510	308,480	0	1,832	0	1,832	0	310,312	0	(2,968)	(2,968)	1,608	01/31/2028	1.A
..91282C-FJ-5	UNITED STATES TREASURY		02/14/2024	BANC OF AMERICA/FIXED INCOME		8,001,621	8,500,000	8,115,840	0	0	1,740	0	1,740	0	8,117,580	0	(115,959)	(115,959)	122,596	08/31/2029	1.A
..91282C-GH-8	UNITED STATES TREASURY		01/03/2024	CITADEL SECURITIES LLC		383,251	390,000	375,345	377,589	0	23	0	23	0	377,612	0	5,639	5,639	5,824	01/31/2028	1.A
..91282C-GZ-8	UNITED STATES TREASURY		02/01/2024	J P MORGAN SECURITIES		4,906,250	5,000,000	4,918,359	4,924,745	0	929	0	929	0	4,925,675	0	(19,425)	(19,425)	45,192	04/30/2030	1.A
..91282C-HA-2	UNITED STATES TREASURY		02/01/2024	SECURITIES		3,206,074	3,250,000	3,205,186	3,210,287	0	745	0	745	0	3,211,032	0	(4,958)	(4,958)	29,375	04/30/2028	1.A
..91282C-HE-4	UNITED STATES TREASURY		02/12/2024	RBC CAPITAL MARKETS		257,380	263,000	262,106	262,203	0	20	0	20	0	262,222	0	(4,842)	(4,842)	1,954	05/31/2028	1.A
..91282C-HF-1	UNITED STATES TREASURY		02/01/2024	RBC CAPITAL MARKETS		3,481,270	3,500,000	3,488,059	3,488,939	0	134	0	134	0	3,489,073	0	(7,803)	(7,803)	22,951	05/31/2030	1.A
..91282C-HQ-7	UNITED STATES TREASURY		03/19/2024	HSBC SECURITIES		494,961	500,000	493,945	494,345	0	245	0	245	0	494,590	0	371	371	13,089	07/31/2028	1.A FE
..91282C-HX-2	UNITED STATES TREASURY		01/17/2024	GOLDMAN		784,586	772,000	776,704	776,642	0	(33)	0	(33)	0	776,609	0	7,977	7,977	12,944	08/31/2028	1.B FE
..91282C-JJ-1	UNITED STATES TREASURY		02/02/2024	Virtu Americas LLC		2,072,734	2,000,000	2,102,305	0	0	(68)	0	(68)	0	2,102,236	0	(29,502)	(29,502)	20,275	11/15/2033	1.A FE
..91282C-JV-4	UNITED STATES TREASURY		03/19/2024	GOLDMAN Bank of America		941,576	950,000	947,365	0	0	156	0	156	0	947,521	0	(5,945)	(5,945)	5,435	01/31/2026	1.B FE
..91282C-JU-2	UNITED STATES TREASURY		02/02/2024	Securities		9,194,609	9,200,000	9,281,398	0	0	(123)	0	(123)	0	9,281,276	0	(86,666)	(86,666)	5,055	01/31/2029	1.A
0109999999 Subtotal - Bonds - U.S. Governments						59,515,900	68,931,412	60,315,609	39,168,720	0	37,757	0	37,757	0	60,809,974	0	(1,294,075)	(1,294,075)	475,045	XXX	XXX
..108152-JS-9	BRIDGEPORT		03/27/2024	Loop Capital Markets ... JANNEY MONTGOMERY, SCOTT		337,263	300,000	400,218	377,487	0	(2,418)	0	(2,418)	0	375,068	0	(37,805)	(37,805)	10,000	08/01/2032	1.F FE
..479754-NV-9	JOLIET ILL		03/22/2024	INC		282,758	250,000	273,778	271,383	0	(464)	0	(464)	0	270,919	0	11,838	11,838	3,682	12/15/2039	1.C FE
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						620,021	550,000	673,996	648,870	0	(2,882)	0	(2,882)	0	645,987	0	(25,967)	(25,967)	13,682	XXX	XXX
..044293-AZ-1	ASHLAND KY MED CTR REV		03/21/2024	Webdush Securities		132,522	130,000	131,351	131,218	0	(127)	0	(127)	0	131,091	0	1,431	1,431	4,225	02/01/2028	1.G FE
..048501-HK-9	ATLANTIC CNTY N J IMP AUTH LEASE REV		02/15/2024	Morgan Stanley & Co		522,820	500,000	512,920	511,831	0	(625)	0	(625)	0	511,206	0	11,614	11,614	15,903	07/01/2029	1.E FE
..13034A-E2-2	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV		03/26/2024	Market Axess		410,837	450,000	442,913	445,570	0	167	0	167	0	445,737	0	(34,900)	(34,900)	7,080	10/01/2029	2.A FE
..167562-NU-7	CHICAGO ILL MIDWAY APRT REV		03/04/2024	OPPENHEIMER & CO. INC. J.P. MORGAN SECURITIES INC.		1,000,300	1,000,000	1,056,370	1,000,000	0	0	0	0	0	1,000,000	0	300	300	34,028	01/01/2031	1.F FE
..167593-Z2-1	CHICAGO ILL O HARE INTL APRT REV		02/15/2024	INC.		256,448	250,000	252,435	252,192	0	(146)	0	(146)	0	252,047	0	4,401	4,401	7,951	01/01/2026	1.E FE
..267046-EG-6	DUTCHESS CNTY N Y RESOURCE RECOVERY AGY		01/01/2024	Maturity @ 100.00		630,000	630,000	723,152	630,000	0	0	0	0	0	630,000	0	0	0	15,750	01/01/2024	1.E FE
..31288Q-CA-6	FH 840965 - RMBS		03/01/2024	Paydown		447	447	457	456	0	0	0	0	0	456	0	(9)	(9)	3	05/01/2049	1.A
..31288Q-F2-1	FH 841085 - RMBS		03/01/2024	Paydown		3,642	3,642	3,804	3,837	0	13	0	13	0	3,850	0	(208)	(208)	50	09/01/2047	1.A
..31288Q-F5-4	FH 841088 - RMBS		03/01/2024	Paydown		6,255	6,255	6,521	6,634	0	14	0	14	0	6,647	0	(393)	(393)	72	01/01/2049	1.A
..31288Q-F6-2	FH 841089 - RMBS		03/01/2024	Paydown		6,641	6,641	6,957	7,005	0	22	0	22	0	7,026	0	(385)	(385)	94	06/01/2047	1.A
..31300L-V5-1	FH 848736 - RMBS		03/01/2024	Paydown		5,483	5,483	5,646	5,776	0	5	0	5	0	5,781	0	(299)	(299)	71	05/01/2035	1.A
..31300M-LY-7	FH 849343 - RMBS		03/01/2024	Paydown		1,910	1,910	1,964	1,977	0	5	0	5	0	1,983	0	(73)	(73)	25	08/01/2043	1.A
..31326F-ZB-7	FH 2B1638 - RMBS		03/01/2024	Paydown		357	357	365	369	0	1	0	1	0	369	0	(12)	(12)	5	08/01/2043	1.A

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STATEMENT AS OF MARCH 31, 2024 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 Ident-ification	Description	For-ign	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 Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol
..3132DP-QE-1	FH SD2253 - RMBS		02/01/2024	Var ious		3,316,546	3,625,955	3,335,878	3,344,238	0	883	0	883	0	3,345,121	0	(28,575)	(28,575)	22,519	12/01/2052	1.A
..3132DQ-GL-4	FH SD2903 - RMBS		03/01/2024	Paydown		26,775	26,775	20,837	9,311	0	8	0	8	0	20,860	0	5,915	5,915	68	03/01/2051	1.A
..3132DQ-U3-8	FH SD3302 - RMBS		03/01/2024	Paydown		40,740	40,740	32,095	32,191	0	16	0	16	0	32,207	0	8,533	8,533	160	10/01/2051	1.A
..3132DS-K9-2	FH SD4820 - RMBS		03/01/2024	Paydown		35,376	35,376	30,249	0	0	0	0	0	30,249	0	5,126	5,126	88	10/01/2053	1.A	
..3132DI-A5-2	FH SD8128 - RMBS		03/01/2024	Paydown		11,812	11,812	9,544	0	0	3	0	3	0	9,546	0	2,266	2,266	20	02/01/2051	1.A
..3132DI-AF-0	FH SD8106 - RMBS		01/31/2024	Var ious		1,336,230	1,643,232	1,337,950	1,349,064	0	451	0	451	0	1,349,515	0	(13,285)	(13,285)	5,556	11/01/2050	1.A
..3132DI-D6-7	FH SD8225 - RMBS		03/01/2024	Paydown		21,215	21,215	18,099	18,136	0	8	0	8	0	18,144	0	3,072	3,072	108	07/01/2052	1.A
..3132DI-H6-3	FH SD8353 - RMBS		03/01/2024	Paydown		5,982	5,982	5,484	0	0	(1)	0	(1)	0	5,483	0	499	499	20	07/01/2053	1.A
..3132DI-HZ-9	FH SD8348 - RMBS		03/01/2024	Paydown		24,995	24,995	23,995	24,001	0	5	0	5	0	24,006	0	988	988	222	08/01/2053	1.A
..3132DI-JL-8	FH SD8367 - RMBS		03/01/2024	Paydown		18,885	18,885	18,626	0	0	0	0	0	18,626	0	259	259	87	10/01/2053	1.A	
..3132DI-KB-8	FH SD8390 - RMBS		03/01/2024	Paydown		31,317	31,317	28,782	0	0	4	0	4	0	28,786	0	2,531	2,531	104	11/01/2053	1.A
..3132DI-KF-9	FH SD8394 - RMBS		02/14/2024			5,778,490	5,963,931	5,909,397	0	0	82	0	82	0	5,909,479	0	(130,989)	(130,989)	12,425	01/01/2054	1.A
..3132DY-X9-2	FH WE6104 - CMBS/RMBS		03/01/2024	Paydown		491	491	453	0	0	0	0	0	0	453	0	39	39	1	01/01/2041	1.A
..3133AN-K7-8	FH QC3918 - RMBS		03/01/2024	Paydown		10,660	10,660	9,047	0	0	2	0	2	0	9,049	0	1,611	1,611	22	07/01/2051	1.A
..3133BA-FC-0	FH QE1063 - RMBS		03/01/2024	Paydown		20,770	20,770	18,500	0	0	5	0	5	0	18,505	0	2,265	2,265	52	04/01/2052	1.A
..3133KL-ZU-0	FH RA5287 - RMBS		01/31/2024	Var ious		1,359,294	1,675,474	1,368,260	1,376,390	0	441	0	441	0	1,376,830	0	(17,536)	(17,536)	5,667	05/01/2051	1.A
..3133KN-QT-3	FH RA6766 - RMBS		03/01/2024	Paydown		5,175	5,175	4,421	0	0	1	0	1	0	4,422	0	753	753	11	02/01/2052	1.A
..3133KP-LY-2	FH RA7543 - RMBS		03/01/2024	Paydown		15,877	15,877	14,507	14,554	0	4	0	4	0	14,558	0	1,319	1,319	117	06/01/2052	1.A
..3133KP-PB-8	FH RA7618 - RMBS		03/01/2024	Paydown		22,842	22,842	22,367	22,393	0	2	0	2	0	22,395	0	447	447	252	07/01/2052	1.A
..3137BG-K2-4	FHMS K-043 A2 - CMBS		03/01/2024	Paydown		1,527	1,527	1,492	1,506	0	2	0	2	0	1,508	0	19	19	8	12/25/2024	1.A
..3137HA-4G-8	FRETE ML-15 A - CMBS		03/01/2024	Paydown		907	907	850	851	0	0	0	0	0	852	0	55	55	7	01/25/2040	1.B FE
..3137HA-MK-9	FRETE ML-17 A - CMBS		03/01/2024	Paydown		834	834	660	662	0	1	0	1	0	663	0	172	172	4	04/25/2043	1.B FE
..3138EM-V4-0	FN AL5134 - RMBS		03/01/2024	Paydown		10,258	10,258	10,595	11,569	0	86	0	86	0	11,655	0	(1,397)	(1,397)	77	04/01/2044	1.A
..3138ER-BL-3	FN AL9042 - RMBS		03/01/2024	Paydown		10,673	10,673	10,462	10,478	0	2	0	2	0	10,480	0	193	193	62	07/01/2031	1.A
..3138ET-ND-4	FN AL8487 - RMBS		03/01/2024	Paydown		1,472	1,472	1,514	1,610	0	11	0	11	0	1,621	0	(149)	(149)	16	04/01/2046	1.A
..3140HG-DL-8	FN BK2806 - RMBS		03/01/2024	Paydown		5,274	5,274	5,639	5,631	0	(2)	0	(2)	0	5,629	0	(355)	(355)	22	07/01/2035	1.A
..3140J7-RJ-6	FN BM3188 - RMBS		03/01/2024	Paydown		3,489	3,489	3,531	3,837	0	17	0	17	0	3,854	0	(365)	(365)	42	04/01/2047	1.A
..3140J8-M8-3	FN BM3982 - RMBS		03/01/2024	Paydown		4,613	4,613	4,701	4,855	0	11	0	11	0	4,866	0	(254)	(254)	33	07/01/2042	1.A
..3140J9-QN-9	FN BM4576 - RMBS		03/01/2024	Paydown		3,224	3,224	3,198	3,384	0	12	0	12	0	3,397	0	(172)	(172)	28	11/01/2047	1.A
..3140JA-3P-1	FN BM6205 - RMBS		03/01/2024	Paydown		6,834	6,834	7,099	7,377	0	26	0	26	0	7,403	0	(569)	(569)	62	01/01/2040	1.A
..3140N1-R9-6	FN BW8611 - RMBS		03/01/2024	Paydown		8,924	8,924	8,748	8,754	0	0	0	0	0	8,755	0	169	169	72	10/01/2052	1.A
..3140OD-KB-9	FN CA5689 - RMBS		03/01/2024	Paydown		72,353	72,353	64,202	64,334	0	13	0	13	0	64,347	0	8,007	8,007	365	05/01/2050	1.A
..3140QF-FF-1	FN CA7365 - RMBS		01/31/2024	Var ious		3,758,645	4,442,612	3,773,443	3,796,135	0	1,005	0	1,005	0	3,797,140	0	(38,495)	(38,495)	18,785	10/01/2050	1.A
..3140QM-SB-1	FN CB2313 - RMBS		02/01/2024			2,945,158	3,419,514	2,929,569	0	0	0	0	0	2,929,569	0	15,589	15,589	237	12/01/2051	1.A	
..3140QN-Q5-4	FN CB3175 - RMBS		03/01/2024	Paydown		38,953	38,953	34,415	34,421	0	10	0	10	0	34,431	0	4,522	4,522	228	03/01/2052	1.A
..3140QN-QM-7	FN CB3159 - RMBS		03/01/2024	Paydown		17,451	17,451	14,816	0	0	5	0	5	0	14,821	0	2,630	2,630	36	03/01/2052	1.A
..3140QQ-CC-7	FN CB4566 - RMBS		03/01/2024	Paydown		9,974	9,974	9,144	9,153	0	1	0	1	0	9,154	0	820	820	62	09/01/2052	1.A
..3140X3-B3-1	FN FM0057 - RMBS		03/01/2024	Paydown		7,469	7,469	7,908	7,857	0	(4)	0	(4)	0	7,853	0	(384)	(384)	30	05/01/2032	1.A
..3140X8-HC-4	FN FM4726 - RMBS		03/01/2024	Paydown		4,711	4,711	5,017	4,987	0	(3)	0	(3)	0	4,984	0	(273)	(273)	23	11/01/2034	1.A
..3140X8-HU-4	FN FM4742 - RMBS		03/01/2024	Paydown		5,143	5,143	5,538	5,610	0	(4)	0	(4)	0	5,606	0	(463)	(463)	40	03/01/2035	1.A
..3140X9-7D-1	FN FM6291 - RMBS		03/01/2024	Paydown		5,964	5,964	5,313	0	0	0	0	0	5,312	0	652	652	15	03/01/2051	1.A	
..3140XC-TE-8	FN FM6848 - RMBS		02/01/2024	Var ious		1,024,652	1,147,955	1,015,402	1,017,564	0	166	0	166	0	1,017,731	0	6,921	6,921	5,814	09/01/2051	1.A
..3140XC-XR-4	FN FM8787 - RMBS		01/31/2024	Var ious		3,716,773	4,359,035	3,703,137	3,713,748	0	887	0	887	0	3,714,636	0	2,138	2,138	18,413	10/01/2051	1.A
..3140XD-2G-0	FN FM9774 - RMBS		01/31/2024	Var ious		3,669,408	4,299,806	3,652,148	3,656,357	0	1,087	0	1,087	0	3,657,444	0	11,965	11,965	18,191	11/01/2051	1.A

STATEMENT AS OF MARCH 31, 2024 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..3140XD-6H-4	FN FM9871 - RMBS		03/01/2024	Paydown		11,825	11,825	10,075	0	0	3	0	3	0	10,078	0	1,748	1,748	25	12/01/2051	1.A
..3140XD-RC-2	FN FM9482 - RMBS		02/14/2024	Various		1,573,801	1,839,381	1,627,852	1,629,910	0	395	0	395	0	1,630,304	0	(56,504)	(56,504)	11,468	11/01/2051	1.A
..3140XE-C7-7	FN FM9993 - RMBS		03/01/2024	Paydown		38,565	38,565	34,488	34,492	0	6	0	6	0	34,497	0	4,068	4,068	220	07/01/2051	1.A
..3140XG-JS-9	FN FS1172 - RMBS		02/01/2024	Various		1,862,058	2,094,748	1,864,653	1,867,070	0	293	0	293	0	1,867,363	0	(5,305)	(5,305)	10,625	11/01/2051	1.A
..3140XH-5Y-9	FN FS2662 - RMBS		03/01/2024	Paydown		26,412	26,412	25,326	25,339	0	3	0	3	0	25,343	0	1,069	1,069	205	07/01/2052	1.A
..3140XH-KM-8	FN FS2099 - RMBS		02/01/2024	Various		10,295,202	13,308,181	10,350,750	10,488,611	0	4,438	0	4,438	0	10,493,049	0	(197,847)	(197,847)	35,418	04/01/2052	1.A
..3140XJ-GH-0	FN FS2899 - RMBS		03/01/2024	Paydown		2,142	2,142	2,019	2,023	0	0	0	0	0	2,023	0	119	119	16	08/01/2052	1.A
..3140XJ-HV-8	FN FS2943 - RMBS		01/31/2024	Various		1,381,275	1,698,730	1,387,119	1,398,347	0	460	0	460	0	1,398,807	0	(17,533)	(17,533)	5,740	02/01/2051	1.A
..3140XJ-N5-8	FN FS3111 - RMBS		03/01/2024	Paydown		10,017	10,017	9,197	9,200	0	3	0	3	0	9,203	0	813	813	89	09/01/2052	1.A
..3140XJ-NH-2	FN FS3091 - RMBS		03/01/2024	Paydown		10,916	10,916	9,351	9,351	0	2	0	2	0	9,353	0	1,563	1,563	23	02/01/2052	1.A
..3140XL-V4-2	FN FS3334 - RMBS		02/01/2024	Various		2,628,488	2,984,705	2,661,867	2,671,930	0	613	0	613	0	2,672,543	0	(44,055)	(44,055)	15,856	04/01/2052	1.A
..3140XL-NJ-3	FN FS4892 - RMBS		02/02/2024	Morgan Stanley		2,072,999	2,565,692	2,077,809	0	0	0	0	0	2,077,809	0	(4,811)	(4,811)	143	09/01/2051	1.A	
..3140XM-NR-3	FN FS5799 - RMBS		03/01/2024	Paydown		5,001	5,001	4,285	0	0	1	0	1	0	4,286	0	715	715	10	09/01/2050	1.A
..3140XN-2T-0	FN FS7085 - RMBS		03/01/2024	Paydown		13,729	13,729	13,100	0	0	1	0	1	0	13,102	0	627	627	46	06/01/2053	1.A
..3140XN-Z4-9	FN FS7062 - RMBS		02/14/2024			12,598,555	14,742,561	12,991,287	0	0	490	0	490	0	12,991,776	0	(393,222)	(393,222)	18,428	06/01/2052	1.A
..3140XN-Z5-6	FN FS7063 - RMBS		03/01/2024	Paydown		54,121	54,121	46,277	0	0	5	0	5	0	46,283	0	7,838	7,838	135	10/01/2053	1.A
..3140XP-BW-8	FN FS7252 - RMBS		03/01/2024	Paydown		24,820	24,820	23,996	0	0	(1)	0	(1)	0	23,994	0	826	826	103	11/01/2053	1.A
..31418E-3B-4	FN MA5293 - RMBS		03/01/2024	Paydown		14,448	14,448	13,659	0	0	2	0	2	0	13,661	0	787	787	54	03/01/2054	1.A
..31418E-3C-2	FN MA5294 - RMBS		03/01/2024	Paydown		10,887	10,887	10,442	0	0	1	0	1	0	10,443	0	444	444	45	03/01/2054	1.A
..31418E-EX-4	FN MA4649 - RMBS		02/01/2024	Various		1,153,813	1,187,183	1,150,825	1,151,203	0	93	0	93	0	1,151,296	0	2,517	2,517	9,031	05/01/2052	1.A
..31418E-HH-6	FN MA4731 - RMBS		03/01/2024	Paydown		2,192	2,192	1,948	0	0	0	0	0	0	1,948	0	244	244	6	09/01/2052	1.A
..31418E-J5-0	FN MA4783 - RMBS		03/01/2024	Paydown		33,824	33,824	30,975	31,100	0	10	0	10	0	31,110	0	2,714	2,714	228	10/01/2052	1.A
..31418E-J6-8	FN MA4784 - RMBS		02/14/2024	Various		8,173,588	8,639,607	8,318,322	8,329,594	0	1,445	0	1,445	0	8,331,040	0	(157,452)	(157,452)	80,716	10/01/2052	1.A
..31418E-KR-0	FN MA4803 - RMBS		03/01/2024	Paydown		22,405	22,405	19,848	19,970	0	7	0	7	0	19,977	0	2,428	2,428	127	11/01/2052	1.A
..31418E-KT-6	FN MA4805 - RMBS		03/01/2024	Paydown		26,228	26,228	24,753	24,808	0	6	0	6	0	24,814	0	1,413	1,413	199	11/01/2052	1.A
..31418E-LU-2	FN MA4838 - RMBS		02/01/2024	Various		2,624,351	2,868,615	2,662,779	2,670,225	0	403	0	403	0	2,670,628	0	(46,277)	(46,277)	17,783	12/01/2052	1.A
..31418E-LV-0	FN MA4839 - RMBS		02/01/2024	Various		2,710,520	2,869,035	2,748,072	2,753,684	0	430	0	430	0	2,754,114	0	(43,594)	(43,594)	20,355	12/01/2052	1.A
..31418E-MQ-0	FN MA4866 - RMBS		02/14/2024	CANTOR FITZGERALD & CO. INC.		4,802,236	5,226,701	4,944,541	0	0	306	0	306	0	4,944,847	0	(142,611)	(142,611)	8,711	01/01/2053	1.A
..31418E-OR-4	FN MA4963 - RMBS		03/01/2024	Paydown		6,746	6,746	5,995	0	0	0	0	0	5,995	0	752	752	20	03/01/2053	1.A	
..31418E-SQ-4	FN MA5026 - RMBS		02/14/2024	Various		3,345,813	3,764,123	3,438,880	3,444,335	0	1,849	0	1,849	0	3,446,184	0	(100,370)	(100,370)	27,391	04/01/2053	1.A
..35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		03/01/2024	Paydown		3,668	3,668	3,940	0	0	(3)	0	(3)	0	3,860	0	(192)	(192)	21	07/25/2058	1.A
..35563P-OP-7	SCRT 2020-2 MA - CMO/RMBS		03/01/2024	Paydown		2,527	2,527	2,620	2,579	0	(1)	0	(1)	0	2,579	0	(51)	(51)	8	11/25/2059	1.A
..400652-AF-0	GUAM PORT AUTH PORT REV		03/27/2024	Zeus Financial LLC		67,183	65,000	72,153	68,692	0	(191)	0	(191)	0	68,501	0	(1,318)	(1,318)	2,438	07/01/2029	2.B FE
..400652-AG-8	GUAM PORT AUTH PORT REV		03/27/2024	Zeus Financial LLC		87,853	85,000	93,707	89,504	0	(232)	0	(232)	0	89,272	0	(1,418)	(1,418)	3,188	07/01/2030	2.B FE
..400652-AH-6	GUAM PORT AUTH PORT REV		03/25/2024	TRUIST SECURITIES, INC.		104,714	100,000	109,824	105,087	0	(248)	0	(248)	0	104,839	0	(125)	(125)	3,694	07/01/2031	2.B FE
..54627R-AL-4	LASGOV 22A A1 - ABS		02/01/2024	Paydown		24,375	24,375	24,375	24,375	0	0	0	0	0	24,375	0	0	0	441	02/01/2029	1.A FE
..57563R-RZ-4	MASSACHUSETTS EDL FING AUTH		12/12/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	9	07/01/2037	1.C FE
..59447T-FG-3	MICHIGAN FIN AUTH REV		03/25/2024	Webbush Securities		515,926	510,000	521,903	517,723	0	(1,193)	0	(1,193)	0	516,530	0	(604)	(604)	18,842	07/01/2035	1.E FE
..594712-WY-3	MICHIGAN ST UNIV REVS		02/02/2024	RBC CAPITAL MARKETS		396,530	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(103,470)	(103,470)	9,892	08/15/2122	1.C FE
..60637A-TY-8	MISSOURI ST HEALTH & EDL FACS AUTH HEALT		03/21/2024	PERSHING DIV OF DLJ SEC LINDING		355,788	370,000	348,251	349,546	0	1,200	0	1,200	0	350,747	0	5,042	5,042	9,620	08/01/2027	2.B FE
..60637A-US-9	MISSOURI ST HEALTH & EDL FACS AUTH HEALT		03/27/2024	Stifel Nicolaus & Co.		576,180	600,000	714,120	689,937	0	(2,736)	0	(2,736)	0	687,200	0	(111,020)	(111,020)	15,067	02/15/2036	2.A FE
..63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		02/01/2024	Call @ 100.00		45,000	45,000	48,118	46,833	0	(54)	0	(54)	0	46,779	0	(1,779)	(1,779)	119	09/01/2049	1.A FE

STATEMENT AS OF MARCH 31, 2024 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..64971X-4F-2	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		02/16/2024	GOLDMAN, SACHS & CO.		278,573	250,000	272,018	269,967	0	(238)	0	(238)	0	269,729	0	8,843	8,843	3,828	11/01/2048	1.A FE
..650116-DF-0	NEW YORK TRANS DEV CORP SPL FAC REV		02/15/2024	HEADLANDS TECH GLOBAL MARKETS WACHOVIA-WELLS FARGO FI		258,300	250,000	253,755	253,489	0	(154)	0	(154)	0	253,335	0	4,965	4,965	2,743	12/01/2026	2.A FE
..66353R-CH-5	NORTHAMPTON CNTY PA GEN PURP AUTH HOSP R		03/25/2024			959,923	960,000	960,000	960,000	0	0	0	0	0	960,000	0	(77)	(77)	15,153	08/15/2048	1.G FE
..70879Q-SZ-7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		03/06/2024	Call @ 100.00		5,000	5,000	5,459	5,425	0	(10)	0	(10)	0	5,415	0	(415)	(415)	0	10/01/2053	1.G FE
..721901-LA-2	PIMA CNTY ARIZ INDL DEV AUTH REV		03/27/2024	HEADLANDS TECH GLOBAL MARKETS		273,463	305,000	268,845	271,240	0	2,369	0	2,369	0	273,609	0	(146)	(146)	0	04/01/2027	1.F FE
..721901-LB-0	PIMA CNTY ARIZ INDL DEV AUTH REV		03/27/2024	HEADLANDS TECH GLOBAL MARKETS		303,014	345,000	297,152	299,553	0	2,375	0	2,375	0	301,928	0	1,086	1,086	0	04/01/2028	1.F FE
..74439Y-DH-1	PUBLIC FIN AUTH WIS STUDENT HSG REV		03/22/2024	Loop Capital Markets		152,063	150,000	154,104	153,567	0	(173)	0	(173)	0	153,394	0	(1,332)	(1,332)	4,417	07/01/2034	1.E FE
..74439Y-DJ-7	PUBLIC FIN AUTH WIS STUDENT HSG REV		03/22/2024	Loop Capital Markets		177,063	175,000	178,306	177,877	0	(139)	0	(139)	0	177,738	0	(675)	(675)	5,153	07/01/2035	1.E FE
..762244-PP-1	RHODE IS ST HEALTH & EDL BLDG CORP REV		03/27/2024	RBC Dominion		503,170	500,000	501,735	501,472	0	(147)	0	(147)	0	501,325	0	1,845	1,845	9,444	05/15/2039	2.A FE
..839423-CL-2	SOUTH PLACER WASTEWATER AUTH CAL IF WASTE		03/25/2024	RBC CAPITAL MARKETS		401,880	375,000	438,900	403,073	0	(1,641)	0	(1,641)	0	401,432	0	448	448	7,604	11/01/2036	1.F FE
..88283K-AY-4	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		02/15/2024	Loop Capital Markets		451,800	450,000	450,635	450,635	0	(118)	0	(118)	0	450,517	0	1,283	1,283	11,563	08/15/2037	1.G FE
..914455-UJ-7	UNIVERSITY MICH UNIV REVS		02/02/2024	RBC CAPITAL MARKETS		432,015	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(67,985)	(67,985)	7,733	04/01/2122	1.A FE
..917467-BW-1	UTAH INFRASTRUCTURE AGY TELECOMMUNICATIO		03/19/2024	TRUIST SECURITIES, INC.		128,908	130,000	153,254	148,143	0	(507)	0	(507)	0	147,636	0	(18,728)	(18,728)	2,253	10/15/2031	2.C FE
..917467-CA-8	UTAH INFRASTRUCTURE AGY TELECOMMUNICATIO		03/19/2024	TRUIST SECURITIES, INC.		96,931	100,000	115,939	112,463	0	(346)	0	(346)	0	112,117	0	(15,186)	(15,186)	1,733	10/15/2035	2.C FE
..963270-GR-8	WHEELING W VA WTRIKS & SEW SYS REV		03/22/2024	Morgan Stanley & Co		245,575	250,000	270,660	267,137	0	(483)	0	(483)	0	266,654	0	(21,079)	(21,079)	3,194	06/01/2046	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						92,780,213	105,229,317	94,402,150	65,281,845	0	13,165	0	13,165	0	94,443,513	0	(1,663,300)	(1,663,300)	596,802	XXX	XXX
..000000-00-0	ARBOR REALTY TRUST INC		02/16/2024	Various		388,390	389,000	383,124	0	0	239	0	239	0	383,362	0	5,027	5,027	16,494	08/01/2025	. Z
..00115B-AA-5	AEPYC 191 A1 - ABS		02/01/2024	Paydown Bank of New York Mellon		30,381	30,381	30,381	30,381	0	0	0	0	0	30,381	0	0	0	312	02/01/2027	1.A FE
..00206R-HJ-4	AT&T INC		02/01/2024	TRUIST SECURITIES, INC.		492,984	500,000	577,990	546,799	0	(864)	0	(864)	0	545,935	0	(52,951)	(52,951)	9,304	03/01/2029	2.B FE
..00206R-LV-2	AT&T INC		02/01/2024			165,128	231,000	219,590	220,031	0	14	0	14	0	220,045	0	(54,917)	(54,917)	3,279	09/15/2059	2.B FE
..00900G-AC-9	AIMCO 2018-A A - CDO	C	01/17/2024	Paydown JP MORGAN SECURITIES LLC		53,384	53,384	53,095	54,076	0	(3)	0	(3)	0	54,073	0	(690)	(690)	912	04/17/2031	1.A FE
..009066-AB-7	AIRBNS INC		03/25/2024	JP MORGAN SECURITIES LLC		513,984	550,000	519,239	530,480	0	2,001	0	2,001	0	532,480	0	(18,497)	(18,497)	0	03/15/2026	. Z
..018802-AB-4	ALLIANT ENERGY CORP		01/09/2024	PERSHING DIV OF DLJ SEC LINDING		423,388	425,000	423,350	423,651	0	16	0	16	0	423,667	0	(279)	(279)	5,307	03/15/2026	2.A FE
..02005N-BH-2	ALLY FINANCIAL INC		02/01/2024			99,447	100,000	105,338	100,412	0	(130)	0	(130)	0	100,282	0	(835)	(835)	797	05/21/2024	2.C FE
..02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		01/15/2024	Paydown		11,871	11,871	10,921	11,025	0	6	0	6	0	11,031	0	840	840	212	07/15/2029	1.G FE
..02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202		01/11/2024	Paydown		8,043	8,043	8,043	8,043	0	0	0	0	0	8,043	0	0	0	116	01/11/2036	1.F FE
..03066N-AG-9	AMCAR 2019-3 D - ABS		03/18/2024	Paydown MORGAN STANLEY & COMPANY		55,979	55,979	54,090	55,178	0	92	0	92	0	55,270	0	709	709	267	09/18/2025	1.A FE
..03076C-AK-2	AMERIPRISE FINANCIAL INC		03/01/2024	Bank of New York Mellon		384,864	395,000	393,329	394,558	0	61	0	61	0	394,618	0	(9,754)	(9,754)	5,036	04/02/2025	1.G FE
..031162-CU-2	AMGEN INC		02/01/2024			177,695	200,000	212,530	208,202	0	(126)	0	(126)	0	208,076	0	(30,381)	(30,381)	2,232	02/21/2030	2.A FE
..03464L-AA-4	AOMT 2020-4 A1 - CMO/RMBS		03/01/2024	Paydown		3,500	3,500	3,500	3,499	0	0	0	0	0	3,499	0	1	1	7	05/26/2065	1.A
..03464W-AA-0	AOMT 2020-5 A1 - RMBS		03/01/2024	Paydown		5,718	5,718	5,753	5,753	0	(1)	0	(1)	0	5,752	0	(34)	(34)	16	05/25/2065	1.A
..03465A-AA-7	AOMT 2020-6 A1 - CMO/RMBS		03/01/2024	Paydown		3,894	3,894	3,894	3,893	0	0	0	0	0	3,893	0	0	0	8	05/25/2065	1.A
..03466D-AA-0	AOMT 237 A1 - RMBS		03/01/2024	Paydown PERSHING DIV OF DLJ SEC LINDING		17,366	17,366	16,650	16,650	0	0	0	0	0	16,651	0	716	716	118	11/25/2067	1.A FE
..03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC		03/01/2024			196,031	201,000	190,556	197,640	0	270	0	270	0	197,910	0	(1,879)	(1,879)	4,361	02/01/2026	1.G FE

STATEMENT AS OF MARCH 31, 2024 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
..035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/01/2024	Bank of New York Mellon		284,380	300,000	342,384	328,281	0	(415)	0	(415)	0	327,866	0	(43,486)	(43,486)	1,867	06/01/2030	1.G FE
..037610-U-6	MIDCAP FINANCIAL INVESTMENT CORP		02/29/2024	NATL FINANCIAL SERVICES CORP (NFS)		(4,735)	(4,700)	(4,737)	0	0	0	0	0	(4,737)	0	0	2	2	0	12/15/2028	Z
..037833-DQ-0	APPLE INC		01/31/2024	FENNER & SMITH INC.		646,902	900,000	883,971	885,487	0	33	0	33	0	885,520	0	(238,618)	(238,618)	10,399	09/11/2049	1.B FE
..04002P-AA-2	AREIT 2021-CRE5 A - CMBS		03/18/2024	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	0	11/17/2038	1.A FE
..040104-EN-7	ARSI 2003-W10 M1 - RMBS		03/25/2024	Paydown		2,105	2,105	2,106	2,176	0	2	0	2	0	2,177	0	(73)	(73)	7	01/25/2034	1.A FM
..04010L-BF-9	ARES CAPITAL CORP		03/26/2024	Various		84,447	85,000	84,290	0	0	11	0	11	0	84,301	0	146	146	404	03/01/2029	2.C FE
..05369A-AF-8	AVIATION CAPITAL GROUP LLC		01/30/2024	Maturity @ 100.00		300,000	300,000	321,466	300,000	0	0	0	0	0	300,000	0	0	0	6,563	01/30/2024	2.B FE
..05490A-AA-1	BBLS 2012-TFT A - CMBS		03/01/2024	Paydown		1,046	1,046	1,044	1,046	0	0	0	0	0	1,046	0	1	1	5	06/07/2030	1.A FM
..05492Q-AE-6	BDS 2020-FL5 B - CMBS	C	02/20/2024	Paydown		285,688	285,688	282,835	286,113	0	(368)	0	(368)	0	285,745	0	(58)	(58)	3,688	02/18/2037	1.A FE
..056054-AA-7	BX 2019-XL A - CMBS		02/15/2024	Paydown		72,574	72,574	72,698	74,117	0	(238)	0	(238)	0	73,879	0	(1,306)	(1,306)	798	10/15/2036	1.A
..05609W-AA-1	BX 2022-IND A - CMBS		02/15/2024	Paydown		2,564	2,564	2,556	2,573	0	(4)	0	(4)	0	2,569	0	(5)	(5)	30	04/15/2037	1.A
..06051G-HQ-5	BANK OF AMERICA CORP		02/01/2024	Northern Trust Co		286,796	300,000	351,657	332,048	0	(570)	0	(570)	0	331,479	0	(44,683)	(44,683)	5,895	02/07/2030	1.G FE
..06051G-HV-4	BANK OF AMERICA CORP		02/01/2024	Northern Trust Co US BANCORP INVESTMENTS INC.		1,003,603	1,100,000	1,175,643	1,148,749	0	(785)	0	(785)	0	1,147,964	0	(144,361)	(144,361)	18,738	07/23/2030	1.G FE
..06051G-JB-6	BANK OF AMERICA CORP		01/31/2024	INC.		1,386,881	1,605,000	1,605,000	1,605,000	0	0	0	0	0	1,605,000	0	(218,120)	(218,120)	10,747	04/29/2031	1.G FE
..06051G-JL-4	BANK OF AMERICA CORP		02/01/2024	JPMORGAN CHASE BANK		246,350	300,000	286,680	289,344	0	101	0	101	0	289,444	0	(43,094)	(43,094)	1,618	10/24/2031	1.G FE
..08161H-AD-2	BMARK 2018-B4 ASB - CMBS		03/01/2024	Paydown		31,364	31,364	35,081	32,783	0	(32)	0	(32)	0	32,752	0	(1,387)	(1,387)	2,119	07/17/2051	1.A
..08162F-AB-9	BMARK 2019-B12 A2 - CMBS		03/01/2024	Paydown		1,708	1,708	1,759	1,713	0	(1)	0	(1)	0	1,712	0	(4)	(4)	9	08/16/2052	1.A
..08265T-AB-5	BENTLEY SYSTEMS INC		03/26/2024	INC.		499,621	500,000	471,002	478,410	0	2,481	0	2,481	0	480,891	0	18,730	18,730	439	01/15/2026	Z
..08660D-AA-1	BHG 2022-C A - ABS		03/17/2024	Paydown		13,779	13,779	13,779	13,779	0	0	0	0	0	13,779	0	0	0	122	10/17/2035	1.A FE
..09239B-AD-1	BLACKLINE INC		03/26/2024	INC.		270,990	300,000	295,702	295,048	0	510	0	510	0	295,559	0	(24,569)	(24,569)	0	03/15/2026	Z
..09257W-AE-0	BLACKSTONE MORTGAGE TRUST INC		01/02/2024	SEAPORTG STIFEL NICOLAUS & COMPANY INC.		6,388	7,000	6,011	6,243	0	2	0	2	0	6,244	0	143	143	117	03/15/2027	3.C FE
..09261X-AG-7	BLACKSTONE SECURED LENDING FUND		01/02/2024	COMPANY INC.		290,144	335,000	261,497	274,695	0	88	0	88	0	274,782	0	15,361	15,361	2,493	09/30/2028	2.C FE
..09262X-AE-1	BLACKSTONE CREDIT RATED FUND TRUST LP		01/31/2024	Adjustment		30,394	30,394	30,394	0	0	0	0	0	30,394	0	0	0	0	0	12/22/2035	2.B PL
..09626Y-AN-0	BLUEM 2013-2 A1R - CDO	C	01/22/2024	Paydown		29,590	29,590	29,590	29,590	0	0	0	0	0	29,590	0	0	0	513	10/22/2030	1.A FE
..101137-BA-4	BOSTON SCIENTIFIC CORP		02/01/2024	Bank of New York Mellon		536,631	600,000	613,623	607,839	0	(124)	0	(124)	0	607,715	0	(71,084)	(71,084)	2,827	06/01/2030	2.A FE
..11135F-AS-0	BROADCOM INC		02/01/2024	Citigroup (SSB)		381,232	400,000	452,420	442,038	0	(414)	0	(414)	0	441,623	0	(60,391)	(60,391)	3,822	11/15/2032	2.C FE
..12434C-AL-8	BX 2021-SDMF D - CMBS		02/01/2024	Paydown		(25)	(25)	(25)	(25)	0	0	0	0	0	(25)	0	0	0	(1)	09/15/2034	1.A
..125039-AD-9	CD 2017-CD6 ASB - CMBS		03/01/2024	Paydown		15,463	15,463	16,546	15,845	0	(10)	0	(10)	0	15,835	0	(372)	(372)	88	11/15/2050	1.A
..12510H-AS-9	CAUTO 231 A1 - ABS		03/15/2024	Paydown		2,500	2,500	2,434	2,433	0	0	0	0	0	2,434	0	66	66	24	09/15/2053	1.A FE
..12569U-AA-9	CIM 2023-R4 A1 - CMO/RMBS		03/01/2024	Paydown		13,036	13,036	12,629	12,630	0	0	0	0	0	12,630	0	406	406	110	05/25/2062	1.A FE
..126407-AA-3	CSMC 2021-NQM1 A1 - CMO/RMBS		03/01/2024	Paydown		7,084	7,084	7,084	7,084	0	0	0	0	0	7,084	0	0	0	5	05/26/2065	1.A FE
..126650-CX-6	CVS HEALTH CORP		02/01/2024	Bank of New York Mellon		43,338	44,000	51,817	48,357	0	(102)	0	(102)	0	48,255	0	(4,918)	(4,918)	683	03/25/2028	2.B FE
..126650-CZ-1	CVS HEALTH CORP		02/01/2024	PERSHING DIV OF DLJ SEC LINDING		92,836	100,000	123,768	121,702	0	(55)	0	(55)	0	121,647	0	(28,811)	(28,811)	1,824	03/25/2048	2.B FE
..126671-SK-8	CIL 2004-4 M1 - RMBS		03/25/2024	Paydown		1,580	1,580	1,569	1,571	0	0	0	0	0	1,572	0	9	9	15	07/25/2034	1.A FM
..14310B-AU-5	CGMS 2013-1 ARR - CDO		02/14/2024	Paydown		64,861	64,861	64,980	66,699	0	(29)	0	(29)	0	66,669	0	(1,809)	(1,809)	1,092	08/14/2030	1.A FE
..14686K-AD-9	CRVNA 2021-N2 C - ABS		03/10/2024	Paydown		4,730	4,730	4,729	4,729	0	0	0	0	0	4,729	0	1	1	8	03/10/2028	1.C FE
..14687G-AD-7	CRVNA 2021-N3 C - ABS		03/10/2024	Paydown		4,211	4,211	4,210	4,210	0	0	0	0	0	4,210	0	1	1	7	06/12/2028	1.C FE
..152314-JD-3	CXHE 2004-A M1 - RMBS		03/25/2024	Paydown		21,923	21,923	21,741	22,664	0	201	0	201	0	22,865	0	(942)	(942)	192	01/25/2034	1.A FM

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STATEMENT AS OF MARCH 31, 2024 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
..161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC		02/01/2024	J P MORGAN SECURITIES ..		198,396	200,000	224,644	206,567	0	(471)	0	(471)	0	206,095	0	(7,699)	(7,699)	5,235	07/23/2025	2.C FE
..163072-AA-9	CHEESECAKE FACTORY INC		03/20/2024	JP MORGAN SECURITIES LLC		264,557	300,000	267,720	281,065	0	1,650	0	1,650	0	282,715	0	(18,158)	(18,158)	303	06/15/2026	.Z
..17136M-AA-0	CHURCH & DWIGHT CO INC		01/31/2024	MORGAN STANLEY & COMPANY		680,846	810,000	808,340	808,652	0	14	0	14	0	808,665	0	(127,820)	(127,820)	2,432	12/15/2031	2.A FE
..172967-ME-8	CITIGROUP INC		02/01/2024	Wells Fargo Securities, LLC		764,792	800,000	901,664	861,178	0	(1,058)	0	(1,058)	0	860,120	0	(95,328)	(95,328)	11,940	03/20/2030	1.G FE
..172967-MIP-3	CITIGROUP INC		02/01/2024	LINDING		289,290	300,000	349,305	336,179	0	(514)	0	(514)	0	335,665	0	(46,375)	(46,375)	4,596	03/31/2031	1.G FE
..17318U-AH-7	CGMT 2012-GC8 C - CMBS		01/01/2024	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/12/2045	1.A FM
..17322A-AG-7	CGMT 2014-GC19 B - CMBS		02/12/2024	Paydown		757,579	757,579	765,747	757,239	0	340	0	340	0	757,579	0	0	0	6,067	03/12/2047	1.A
..17327C-AQ-6	CITIGROUP INC		02/01/2024	JPMORGAN CHASE BANK		430,302	500,000	489,935	491,427	0	78	0	78	0	491,505	0	(61,203)	(61,203)	8,067	01/25/2033	1.G FE
..19260Q-AE-7	COINBASE GLOBAL INC		03/14/2024	CITIGROUP GLOBAL MARKETS, INC		76,406	75,000	75,000	0	0	0	0	0	0	75,000	0	1,406	1,406	0	04/01/2030	.Z
..19424K-AD-5	CASL 2021-A C - ABS		03/25/2024	Paydown		12,056	12,056	12,208	12,172	0	(2)	0	(2)	0	12,170	0	(114)	(114)	56	07/25/2051	1.F FE
..19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		03/01/2024	Paydown		16,256	16,256	15,263	15,278	0	2	0	2	0	15,280	0	976	976	31	08/25/2066	1.A FE
..19688B-AA-2	COLT 211R A1 - CMO/RMBS		03/01/2024	Paydown		8,703	8,703	8,706	8,705	0	0	0	0	0	8,705	0	(2)	(2)	10	09/01/2050	1.A FE
..22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)		03/11/2024	UBS SECURITIES LLC		924,455	950,000	948,376	949,564	0	66	0	66	0	949,631	0	(25,176)	(25,176)	11,988	04/09/2025	1.E FE
..225655-20-8	CRESCENT CAPITAL BDC INC		03/13/2024	Ladenburg Thalmann & Co. Inc.		5,490	5,725	5,322	5,417	0	19	0	19	0	5,436	0	54	54	72	05/25/2026	2.C FE
..225655-20-8	CRESCENT CAPITAL BDC INC		03/21/2024	Various		937	975	891	912	0	5	0	5	0	917	0	20	20	12	05/25/2026	.Z
..22758C-AA-9	CROSS 2023-H1 A1 - RMBS		03/01/2024	Paydown		28,476	28,476	28,476	28,476	0	0	0	0	0	28,476	0	0	0	327	03/27/2068	1.A FE
..233046-AQ-4	DNKN 2021-1 A22 - RMBS		02/20/2024	Paydown		1,700	1,700	1,418	1,429	0	6	0	6	0	1,435	0	265	265	11	11/20/2051	2.B FE
..233262-AC-8	DLAD 2021-1 A3 - ABS		03/20/2024	Paydown		62,564	62,564	62,560	62,563	0	0	0	0	0	62,563	0	1	1	66	09/21/2026	1.A FE
..24381W-AB-4	DRMT 2021-2 A2 - CMO/RMBS		03/01/2024	Paydown		9,427	9,427	9,427	9,427	0	0	0	0	0	9,427	0	0	0	14	04/26/2066	1.B FE
..251526-CD-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		02/01/2024	JPMORGAN CHASE BANK		176,896	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(23,104)	(23,104)	2,700	09/18/2031	2.A FE
..254687-ET-9	WALT DISNEY CO		01/31/2024	J P MORGAN SECURITIES ..		774,548	750,000	978,548	954,060	0	(630)	0	(630)	0	953,430	0	(178,883)	(178,883)	13,613	10/01/2043	1.G FE
..256677-AN-5	DOLLAR GENERAL CORP		03/14/2024	BANC OF AMERICA/FIXED INCOME		726,479	725,000	716,851	717,605	0	312	0	312	0	717,917	0	8,562	8,562	29,427	07/05/2028	2.B FE
..26249K-AZ-4	DRSLF 36 AR3 - CDO		01/16/2024	Paydown		35,823	35,823	35,823	35,823	0	0	0	0	0	35,823	0	0	0	611	04/16/2029	1.A FE
..26929H-AB-1	WAX 221 A1 - ABS		03/15/2024	Paydown		338	338	310	311	0	0	0	0	0	311	0	27	27	5	03/15/2052	2.B FE
..28628B-AA-6	ELFI 2021-A A - ABS		03/25/2024	Paydown		7,225	7,225	7,224	7,224	0	0	0	0	0	7,224	0	1	1	18	12/26/2046	1.A FE
..28628D-AA-2	ELFI 23A A - ABS		03/25/2024	Paydown		8,448	8,448	8,404	8,404	0	0	0	0	0	8,405	0	43	43	96	02/04/2048	1.A FE
..29355A-AK-3	ENPHASE ENERGY INC		03/21/2024	Jefferies		213,015	250,000	236,500	237,688	0	657	0	657	0	238,345	0	(25,330)	(25,330)	0	03/01/2028	.Z
..29375N-AB-1	EFF 232 A2 - ABS		03/20/2024	Paydown		25,207	25,207	25,203	25,199	0	0	0	0	0	25,200	0	7	7	350	04/22/2030	1.A FE
..29404K-AE-6	ENVESTNET INC		03/08/2024	Jefferies		311,124	325,000	318,449	302,575	18,213	491	0	18,704	0	321,279	0	(10,155)	(10,155)	1,402	08/15/2025	4.B FE
..302966-AH-9	FRESB 2018-SB56 ASH - CMBS		03/01/2024	Paydown		321	321	328	363	0	0	0	0	0	363	0	(42)	(42)	2	09/25/2038	1.B FE
..302966-AH-9	FRESB 2018-SB56 ASH - CMBS		03/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	09/25/2038	.Z
..30296U-AA-1	FRESB 2018-SB51 ASH - CMBS		03/01/2024	Paydown		12,417	12,417	12,522	14,176	0	1	0	1	0	14,177	0	(1,760)	(1,760)	107	04/25/2038	1.B FE
..30296U-AA-1	FRESB 2018-SB51 ASH - CMBS		03/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2	04/25/2038	.Z
..30309L-AG-3	FRESB 2019-SB61 ASH - CMBS		03/01/2024	Paydown		5,460	5,460	5,487	6,196	0	10	0	10	0	6,206	0	(746)	(746)	21	02/25/2039	1.B FE
..30309L-AG-3	FRESB 2019-SB61 ASH - CMBS		03/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	7	02/25/2039	.Z
..31428X-BZ-8	FEDEX CORP		02/01/2024	Bank of New York Mellon		293,702	300,000	360,321	340,171	0	(596)	0	(596)	0	339,575	0	(45,873)	(45,873)	2,833	05/15/2030	2.B FE
..31572Y-AA-6	EFMT 2022-2 A1 - RMBS		03/01/2024	Paydown		7,906	7,906	7,873	7,922	0	3	0	3	0	7,925	0	(19)	(19)	63	04/25/2067	1.A FE
..316500-AC-1	FIDUS INVESTMENT CORP		01/10/2024	PERFORMANCE TRUST		67,650	75,000	63,083	66,311	0	58	0	58	0	66,369	0	1,281	1,281	392	11/15/2026	1.G PL
..33767W-AA-1	FKH 2021-SFR1 A - CMBS		03/01/2024	Paydown		8,556	8,556	8,556	8,553	0	0	0	0	0	8,553	0	3	3	25	08/25/2038	1.A FE

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STATEMENT AS OF MARCH 31, 2024 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
..33767W-AN-3	FKH 2021-SFR1 F1 - CMBS		02/01/2024	BANC OF AMERICA/FIXED INCOME Bank of New York Mellon		90,504	100,000	88,714	88,714	0	363	0	363	0	89,077	0	1,427	1,427	576	08/19/2038	3.B FE
..337738-BC-1	FISERV INC		02/01/2024	MORGAN STANLEY & COMPANY		176,449	200,000	215,700	210,455	0	(154)	0	(154)	0	210,301	0	(33,852)	(33,852)	942	06/01/2030	2.B FE
..338307-AE-1	FIVE9, INC.		02/28/2024			25,625	25,000	25,000	0	0	0	0	0	25,000	0	625	625	0	03/15/2029	Z	
..33835N-AA-9	MORGN 2018-3 AR - CDO	C	01/22/2024	Paydown		12,463	12,463	12,463	12,463	0	0	0	0	12,463	0	0	0	0	219	10/20/2031	1.A FE
..33851J-AC-3	FSMT 2018-3INV A3 - CMO/RMBS		03/01/2024	Paydown		10,763	10,763	10,688	10,688	0	0	0	0	10,689	0	75	75	0	61	05/25/2048	1.A
..35564K-DB-2	STACR 2021-DNA2 M2 - CMO/RMBS		03/25/2024	Paydown		6,766	6,766	6,652	6,740	0	2	0	2	6,742	0	24	24	0	87	08/25/2033	1.A
..35564K-HE-2	STACR 2021-DNA5 M2 - CMO/RMBS		03/25/2024	Paydown		16,032	16,032	15,922	15,982	0	5	0	5	15,988	0	44	44	0	187	01/25/2034	1.A
..36166R-AA-2	GCAT 2020-NQM2 A1 - CMO/RMBS		03/01/2024	Paydown		1,135	1,135	1,135	1,153	0	1	0	1	1,153	0	(18)	(18)	0	3	04/27/2065	1.A FE
..36167C-AA-4	GCAT 19RPL1 A1 - CMO/RMBS		03/25/2024	Paydown		17,894	17,894	17,944	17,911	0	(26)	0	(26)	17,885	0	9	9	0	75	10/25/2068	1.A
..36197Q-AG-4	GSMS 2013-G1 B - CMBS		03/01/2024	Paydown		2,880	2,880	2,795	2,845	0	4	0	4	2,848	0	32	32	0	18	04/11/2031	1.A
..36252R-BC-2	GSMS 2014-GC18 B - CMBS		03/12/2024	Paydown		30,000	30,000	29,550	30,000	0	0	0	0	30,000	0	0	0	0	211	01/11/2047	1.A
..36262P-AH-4	GSMS 21PJ10 A8 - CMO/RMBS		03/25/2024	Paydown		11,609	8,752	7,764	7,822	0	(1)	0	(1)	7,821	0	3,788	3,788	0	39	03/25/2052	1.A
..36264R-BW-4	GSMS 22PJ4 A34 - CMO/RMBS		03/25/2024	Paydown		4,726	4,726	4,063	4,094	0	(2)	0	(2)	4,092	0	634	634	0	19	09/25/2052	1.A
..36267J-BM-1	GSMS 2022-PJ6 A24 - CMO/RMBS		03/01/2024	Paydown		5,948	5,948	5,044	5,044	0	5	0	5	5,049	0	899	899	0	35	01/27/2053	1.A
..36267T-BR-8	GSMS 23PJ1 B1 - RMBS		03/25/2024	Paydown		3,294	3,282	2,645	2,662	0	5	0	5	2,667	0	627	627	0	20	02/25/2053	1.C FE
..36267T-BS-6	GSMS 23PJ1 B2 - RMBS		03/25/2024	Paydown		3,294	3,282	2,462	2,470	0	0	0	0	2,471	0	823	823	0	20	02/25/2053	1.F FE
..36361U-AL-4	GALL 2017-1 A1R - CDO		01/15/2024	Paydown		9,653	9,653	9,645	9,852	0	(2)	0	(2)	9,850	0	(197)	(197)	0	0	07/15/2031	1.A FE
..376535-8B-6	GLADSTONE CAPITAL CORP		03/22/2024	Various Ladenburg Thalmann & Co. Inc.		63,671	62,650	61,723	61,782	0	30	0	30	61,811	0	1,860	1,860	0	969	09/01/2028	1.G PL
..376546-87-5	GLADSTONE INVESTMENT CORP		03/13/2024	Inc.		177,770	172,300	169,802	169,978	0	62	0	62	170,040	0	7,730	7,730	0	2,141	08/01/2028	2.B PL
..38141G-ZM-9	GOLDMAN SACHS GROUP INC		02/01/2024	JPMORGAN CHASE BANK JPMORGAN SECURITIES INC,		1,384,605	1,600,000	1,410,555	1,424,874	0	1,548	0	1,548	1,426,422	0	(41,816)	(41,816)	0	22,197	02/24/2033	1.F FE
..39152T-AA-8	GIIT 2019-WOLF A - CMBS		02/22/2024	NEW YORK		249,844	250,000	248,906	249,225	0	121	0	121	249,345	0	498	498	0	3,392	12/15/2036	1.A FE
..393657-AK-7	GREENBRIER COMPANIES INC		02/01/2024	Maturity @ 100.00		425,000	425,000	398,172	420,750	3,637	613	0	4,250	425,000	0	0	0	0	6,109	02/01/2024	3.C FE
..393657-AM-3	GREENBRIER COMPANIES INC		02/23/2024	Various		107,146	100,000	105,125	98,100	5,403	(108)	0	5,295	103,395	0	3,751	3,751	0	1,002	04/15/2028	3.C
..39808P-AL-0	GIWOLF V A1R - CDO		01/25/2024	Paydown		70,375	70,375	69,636	69,831	0	0	0	0	69,832	0	543	543	0	1,223	01/27/2031	1.A FE
..40431R-AA-3	HASC 2007-WF1 1A - RMBS		03/25/2024	Paydown		14,886	14,886	14,819	15,144	0	(51)	0	(51)	15,093	0	(207)	(207)	0	132	05/25/2037	1.A FM
..41162D-AF-6	HVMTL 2006-12 2AA - RMBS		03/19/2024	Paydown		3,220	3,220	3,027	3,268	0	(11)	0	(11)	3,257	0	(37)	(37)	0	19	12/19/2036	1.E FM
..411707-AK-8	HNGRY 2021-1 A2 - RMBS		03/20/2024	Paydown		250	250	207	207	0	2	0	2	208	0	42	42	0	2	06/20/2051	2.B FE
..42704R-AA-9	HERA 2021-FL1 A - CMBS		03/16/2024	Paydown		41	41	41	41	0	0	0	0	41	0	0	0	0	1	02/19/2028	1.A FE
..42806M-AY-5	HERTZ 223B D - ABS		03/25/2024	Paydown		132,500	132,500	127,152	131,714	0	502	0	502	132,215	0	285	285	0	1,393	03/25/2025	3.B FE
..43709N-AD-5	HEAT 2006-7 2A3 - RMBS		03/25/2024	Paydown		2,028	2,028	1,913	1,913	0	(2)	0	(2)	1,911	0	117	117	0	6	01/25/2037	1.A FM
..437300-AL-0	HPA 211 F - CMBS		02/01/2024	Various		125,829	157,540	120,610	120,611	0	479	0	479	121,090	0	4,739	4,739	0	931	09/19/2041	3.B FE
..44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP		01/25/2024	Various		6,149	6,225	5,714	5,831	0	5	0	5	5,837	0	313	313	0	103	06/15/2027	2.B PL
..44328B-AD-0	HASC 2006-HE2 2A2 - RMBS		02/26/2024	Paydown		2,645	2,645	843	972	0	13	0	13	985	0	1,660	1,660	0	4	12/25/2036	2.C FM
..44328B-AD-0	HASC 2006-HE2 2A2 - RMBS		03/25/2024	Paydown		1,402	1,402	447	515	0	16	0	16	531	0	871	871	0	4	12/25/2036	1.A FM
..446150-AM-6	HUNTINGTON BANCSHARES INC		03/11/2024	MORGAN STANLEY & COMPANY JP MORGAN SECURITIES LLC		344,789	350,000	329,735	336,605	0	1,861	0	1,861	338,466	0	6,323	6,323	0	4,589	05/15/2025	2.A FE
..450056-AA-4	IRHYTHM TECHNOLOGIES INC		03/06/2024			51,017	50,000	50,000	0	0	0	0	0	50,000	0	1,017	1,017	0	2	09/01/2029	Z
..452308-AT-6	ILLINOIS TOOL WORKS INC		03/01/2024	Maturity @ 100.00		1,000,000	1,000,000	1,029,760	1,000,000	0	0	0	0	1,000,000	0	0	0	0	17,500	03/01/2024	1.E FE
..45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		03/01/2024	Paydown		14,964	14,964	14,963	14,963	0	0	0	0	14,963	0	1	1	0	111	05/25/2067	1.A FE
..457985-AM-1	INTEGRA LIFESCIENCES HOLDINGS CORP		03/01/2024	JP MORGAN SECURITIES LLC		260,288	275,000	267,805	258,225	12,034	504	0	12,537	270,762	0	(10,475)	(10,475)	0	764	08/15/2025	3.B FE
..459200-GS-4	INTERNATIONAL BUSINESS MACHINES CORP		02/01/2024	Citigroup (SSB)		240,624	225,000	306,545	294,897	0	(329)	0	(329)	294,568	0	(53,944)	(53,944)	0	2,275	11/30/2039	1.G FE

STATEMENT AS OF MARCH 31, 2024 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..46222-AD-2	IONIS PHARMACEUTICALS INC		01/09/2024	Jefferies		133,590	125,000	114,738	119,546	0	64	0	64	0	119,611	0	13,979	13,979	0	04/01/2026	4.C
..46333X-AH-1	IRONWOOD PHARMACEUTICALS INC		02/14/2024	Various		215,540	175,000	184,598	181,958	0	(244)	0	(244)	0	181,714	0	33,827	33,827	345	06/15/2026	2.B FE
..465741-AN-6	ITRON INC		03/06/2024	Jefferies		730,277	725,000	673,931	549,003	20,503	2,405	0	22,909	0	696,911	0	33,366	33,366	0	03/15/2026	4.A
..46590R-AF-6	JPMCC 2016-JP3 ASB - CMBS		03/01/2024	Paydown		22,738	22,738	22,434	22,639	0	3	0	3	0	22,642	0	96	96	108	08/17/2049	1.A
..465977-AY-2	JPMIT 225 A9 - CMO/RMBS		03/01/2024	Paydown		3,370	3,370	2,926	2,940	0	1	0	1	0	2,940	0	430	430	16	09/25/2052	1.A
..46642E-AY-2	JPMBB 2014-C21 A5 - CMBS		03/01/2024	Paydown		28,328	28,328	28,044	28,227	0	23	0	23	0	28,250	0	78	78	267	08/16/2047	1.A
..46647P-BD-7	JPMORGAN CHASE & CO		02/01/2024	PERSHING DIV OF DLJ SEC LINDING		756,288	800,000	887,968	853,453	0	(904)	0	(904)	0	852,549	0	(96,261)	(96,261)	7,322	05/06/2030	1.F FE
..46647P-BN-5	JPMORGAN CHASE & CO		02/01/2024	Various		331,888	465,000	461,172	461,384	0	8	0	8	0	461,392	0	(129,503)	(129,503)	4,068	04/22/2051	1.E FE
..46647P-CJ-8	JPMORGAN CHASE & CO		02/01/2024	JPMORGAN CHASE BANK		864,622	1,000,000	893,656	902,652	0	923	0	923	0	903,575	0	(38,953)	(38,953)	15,638	01/25/2033	1.E FE
..46653X-AD-2	JPMIT 2021-1NV5 A2 - CMO/RMBS		03/01/2024	Paydown		7,510	7,510	6,051	6,132	0	0	0	0	0	6,131	0	1,378	1,378	36	12/26/2051	1.A
..46655G-AW-5	JPMIT 2022-4 17A - CMO/RMBS		03/01/2024	Paydown		9,246	9,246	8,349	8,420	0	4	0	4	0	8,423	0	823	823	49	10/25/2052	1.A
..48128U-2P-3	CACLN 2021-2 D - ABS		03/25/2024	Paydown		12,177	12,177	12,177	12,177	0	0	0	0	0	12,177	0	0	0	23	12/26/2028	1.C FE
..49456B-AP-6	KINDER MORGAN INC		02/01/2024	Bank of New York Mellon		196,348	200,000	224,052	212,727	0	(296)	0	(296)	0	212,431	0	(16,083)	(16,083)	3,679	03/01/2028	2.B FE
..500688-AG-1	KOSMOS ENERGY LTD		03/06/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC		51,500	50,000	50,000	0	0	0	0	0	50,000	0	1,500	1,500	0	03/15/2030	. Z	
..501812-AB-7	LCI INDUSTRIES		03/26/2024	RBC CAPITAL MARKETS		579,086	600,000	536,640	557,222	0	4,112	0	4,112	0	561,334	0	17,752	17,752	2,494	05/15/2026	. Z
..53948H-AA-4	LINC 2021-CRE6 A - CMBS		03/15/2024	Paydown		24,999	24,999	24,999	24,999	0	0	0	0	0	24,999	0	0	0	386	11/15/2038	1.A FE
..54910J-AQ-7	LNSTR 2015-3 B - CMBS		03/01/2024	Paydown		110,373	110,373	107,924	108,121	0	9	0	9	0	108,130	0	2,243	2,243	1,077	04/22/2048	1.A
..55024U-AB-5	LUMENTUM HOLDINGS INC		03/15/2024	Maturity @ 100.00		175,000	175,000	191,465	175,665	1,837	(2,502)	0	(665)	0	175,000	0	0	0	219	03/15/2024	4.A FE
..552751-AA-7	MFRA 2020M2 A1 - CMO/RMBS		03/01/2024	Paydown		5,192	5,192	5,192	5,191	0	0	0	0	0	5,191	0	0	0	12	04/27/2065	1.A FE
..552757-AA-4	MFRA 2020-NM3 A1 - RMBS		03/01/2024	Paydown		2,771	2,771	2,771	2,771	0	0	0	0	0	2,771	0	0	0	5	01/26/2065	1.A FE
..55317A-AA-7	MKS 171R AR - CDO	C	01/22/2024	Paydown		22,541	22,541	22,541	22,541	0	0	0	0	0	22,541	0	0	0	393	07/20/2030	1.A FE
..55336V-AJ-9	MPLX LP		03/01/2024	CITADEL SECURITIES INSTITUTIONAL LLC		297,246	300,000	313,578	302,917	0	(428)	0	(428)	0	302,489	0	(5,243)	(5,243)	3,819	06/01/2025	2.B FE
..55389T-AC-5	MVIOT 211W C - RMBS		03/20/2024	Paydown		5,085	5,085	5,084	5,084	0	0	0	0	0	5,084	0	0	0	16	01/22/2041	2.B FE
..55400U-AC-7	MVIOT 221 C - RMBS		03/20/2024	Paydown		47,936	47,936	47,926	47,906	0	0	0	0	0	47,906	0	30	30	399	11/21/2039	2.B FE
..56577P-AL-3	MLO 9R A1R - CDO	C	03/13/2024	Paydown		68,856	68,856	68,856	68,856	0	0	0	0	0	68,856	0	0	0	1,595	04/16/2029	1.A FE
..57164Y-AD-9	MARRIOTT VACATIONS WORLDWIDE CORP		03/27/2024	DEUTSCHE BANK SECURITIES, INC		470,236	500,000	498,448	439,000	59,859	138	0	59,997	0	498,997	0	(28,761)	(28,761)	0	01/15/2026	4.A
..57643L-GF-7	MABS 2005-NC1 M1 - RMBS		03/25/2024	Paydown		7,681	7,681	7,513	7,929	0	(25)	0	(25)	0	7,905	0	(224)	(224)	53	12/25/2034	1.A FM
..58013M-FK-5	MCDONALD'S CORP		01/31/2024	GOLDMAN		324,464	415,000	424,383	423,560	0	(19)	0	(19)	0	423,542	0	(99,078)	(99,078)	6,310	09/01/2049	2.A FE
..59022V-AA-9	MLMI 2020-PT1 A1 - RMBS		03/25/2024	Paydown		5,935	5,935	5,770	5,309	824	(7)	0	817	0	6,126	0	(191)	(191)	35	08/25/2037	1.A FM
..594972-AH-4	MICROSTRATEGY INC		03/06/2024	CITIGROUP GLOBAL MARKETS, INC		27,861	25,000	25,000	0	0	0	0	0	25,000	0	2,861	2,861	0	03/15/2030	. Z	
..594972-AK-7	MICROSTRATEGY INC		03/15/2024	CITIGROUP GLOBAL MARKETS, INC		49,500	50,000	50,000	0	0	0	0	0	50,000	0	(500)	(500)	1	03/15/2031	. Z	
..60700K-AC-6	MMAF 20B A3 - ABS		03/14/2024	Paydown		19,041	19,041	19,041	19,041	0	0	0	0	0	19,041	0	0	0	16	08/14/2025	1.A FE
..61744Y-AP-3	MORGAN STANLEY		02/01/2024	Bank of New York Mellon		287,472	300,000	331,977	317,141	0	(384)	0	(384)	0	316,756	0	(29,285)	(29,285)	6,004	01/24/2029	1.G FE
..61747Y-EL-5	MORGAN STANLEY		02/01/2024	JPMORGAN CHASE BANK		1,373,478	1,600,000	1,473,408	1,482,920	0	961	0	961	0	1,483,881	0	(110,403)	(110,403)	25,375	01/21/2033	1.E FE
..61753V-AD-4	MSAC 2007-HE4 A2C - RMBS		03/25/2024	Paydown		3,020	3,020	1,336	958	657	18	0	676	0	1,634	0	1,386	1,386	6	02/25/2037	1.A FM
..61762T-AE-6	MSBAM 2013-C11 A4 - CMBS		03/01/2024	Paydown		0	0	0	0	0	(1,349)	0	0	0	0	0	(1,349)	(1,349)	(8)	08/17/2046	1.A
..61763K-BD-5	MSBAM 2014-C15 B - CMBS		01/18/2024	Paydown		230,075	230,075	230,534	230,075	0	0	0	0	0	230,075	0	0	0	875	04/17/2047	1.A
..61763M-AF-7	MSBAM 2014-C16 A5 - CMBS		03/01/2024	Paydown		40,786	40,786	44,402	41,004	0	(133)	0	(133)	0	40,871	0	(85)	(85)	357	06/17/2047	1.A
..61777W-AA-0	MSFM 221NV1 A1 - CMO/RMBS		03/25/2024	Paydown		11,169	10,195	11,169	10,195	0	2	0	2	0	10,198	0	971	971	58	02/26/2052	1.A
..62432H-AJ-9	MWEI 2017-1 AR - CDO		01/16/2024	Paydown		27,476	27,476	27,475	28,296	0	(15)	0	(15)	0	28,280	0	(804)	(804)	474	10/16/2029	1.A FE

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STATEMENT AS OF MARCH 31, 2024 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
..629377-CG-5	NRG ENERGY INC		01/09/2024	MIZUHO SECURITIES USA INC. JP MORGAN SECURITIES LLC	420,270	325,000	352,291	333,235	0	(158)	0	(158)	0	333,077	0	87,193	87,193	993	06/01/2048	2.C FE	
..629377-CG-5	NRG ENERGY INC		03/05/2024		293,745	200,000	204,644	202,826	0	(357)	0	(357)	0	202,469	0	91,276	91,276	1,467	06/01/2048	3.A FE	
..63940Q-AB-9	NAVSL 2020-H A - ABS		03/15/2024	Paydown	10,846	10,846	10,845	10,845	0	0	0	0	0	10,845	0	1	1	24	01/15/2069	1.A FE	
..63940Q-AB-9	NAVSL 18B A2A - ABS		03/15/2024	Paydown	24,912	24,912	24,064	24,304	0	37	0	37	0	24,341	0	571	571	153	12/15/2059	1.A FE	
..63940Y-AB-2	NAVSL 2019-C A2 - ABS		03/15/2024	Paydown	52,250	52,250	49,970	50,631	0	25	0	25	0	50,656	0	1,594	1,594	270	02/15/2068	1.A FE	
..63941H-AA-0	NAVSL 2020-D A - ABS		03/15/2024	Paydown	13,347	13,347	13,472	13,451	0	(3)	0	(3)	0	13,448	0	(101)	(101)	39	05/15/2069	1.A FE	
..63942B-AA-2	NAVSL 2021-A A - ABS		03/15/2024	Paydown	3,359	3,359	3,359	3,359	0	0	0	0	0	3,359	0	0	0	5	05/15/2069	1.A FE	
..63942G-AA-1	NAVSL 2021-F A - ABS		03/15/2024	Paydown	25,515	25,515	22,770	23,098	0	20	0	20	0	23,119	0	2,396	2,396	47	02/18/2070	1.A FE	
..63942P-AA-1	NAVSL 2022-B A - ABS		03/15/2024	Paydown	26,176	26,176	26,172	26,172	0	0	0	0	0	26,172	0	4	4	180	10/15/2070	1.A FE	
..64352V-QR-5	NCHET 2006-1 A2B - RMBS		03/25/2024	Paydown	9,130	9,130	8,856	9,282	0	7	0	7	0	9,289	0	(159)	(159)	68	05/25/2036	1.A FM	
..64360Y-AB-1	NCHET 2006-2 A2B - RMBS		03/25/2024	Paydown	5,641	5,641	5,493	5,710	0	(10)	0	(10)	0	5,700	0	(59)	(59)	36	08/25/2036	1.A FM	
..647551-AF-7	NEW MOUNTAIN FINANCE CORP		01/25/2024	SIMC NIKKO SECURITIES AMERICA, INC.	34,847	35,000	34,637	0	0	0	0	0	0	34,637	0	210	210	0	02/01/2029	2.C FE	
..64828M-AA-5	NRZT 2017-3 A1 - CMO/RMBS		03/01/2024	Paydown	14,585	14,585	15,034	15,063	0	(6)	0	(6)	0	15,058	0	(472)	(472)	94	04/25/2057	1.A	
..64829F-AA-9	NRZT 161 A1 - CMO/RMBS		03/01/2024	Paydown	2,567	2,567	2,323	2,352	0	2	0	2	0	2,354	0	213	213	14	03/27/2056	1.A	
..64829J-AA-1	NRZT 2017-1 A - CMO/RMBS		03/01/2024	Paydown	8,254	8,254	8,497	8,460	0	(2)	0	(2)	0	8,459	0	(205)	(205)	54	02/26/2057	1.A	
..64829V-AA-4	NRZT 18RPL1 A1 - CMO/RMBS		03/01/2024	Paydown	4,134	4,134	4,432	4,416	0	0	0	0	0	4,416	0	(282)	(282)	23	12/26/2057	1.A	
..64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS		03/01/2024	Paydown	6,431	6,431	6,513	6,484	0	(1)	0	(1)	0	6,483	0	(52)	(52)	44	12/26/2057	1.A	
..652526-60-9	NEWTEKONE INC		03/07/2024	Ladenburg Thalmann & Co. Inc.	3,872	3,875	3,826	3,854	0	7	0	7	0	3,861	0	11	11	56	08/01/2024	2.A PL	
..652526-70-8	NEWTEKONE INC		03/27/2024	Ladenburg Thalmann & Co. Inc.	4,632	4,800	4,681	4,700	0	9	0	9	0	4,709	0	(77)	(77)	66	02/01/2026	2.A PL	
..65537K-AY-6	NHEL1 2007-1 1A4 - RMBS		03/25/2024	Paydown	7,419	7,419	1,972	2,482	0	(31)	0	(31)	0	1,941	0	5,478	5,478	12	02/25/2037	1.A FM	
..666807-BP-6	NORTHROP GRUMMAN CORP		01/31/2024	GOLDMAN	370,638	440,000	499,563	494,021	0	(136)	0	(136)	0	493,884	0	(123,246)	(123,246)	5,270	10/15/2047	2.A FE	
..67115D-AA-0	OBX 21NQM4 A1 - CMO/RMBS		03/01/2024	Paydown	8,353	8,353	7,534	7,604	0	2	0	2	0	7,606	0	747	747	27	10/25/2061	1.A	
..67116M-AC-5	OBX 23J1 A3 - RMBS		03/01/2024	Paydown	9,359	9,359	9,020	9,359	0	4	0	4	0	9,024	0	335	335	67	01/27/2053	1.A	
..67116W-AP-4	OBX 22J1 A14 - CMO/RMBS		03/01/2024	Paydown	4,523	4,523	3,860	3,900	0	2	0	2	0	3,902	0	621	621	45	02/26/2052	1.A	
..679295-AF-2	OKTA INC		03/26/2024	BARCLAYS CAPITAL INC./LE	206,844	225,000	247,356	234,645	0	(951)	0	(951)	0	233,694	0	(26,851)	(26,851)	241	06/15/2026	Z	
..68389X-AM-7	ORACLE CORP		01/31/2024	CITADEL SECURITIES INSTITUTIONAL LLC JP MORGAN SECURITIES LLC	369,518	375,000	503,025	485,473	0	(450)	0	(450)	0	485,023	0	(115,506)	(115,506)	11,030	07/15/2040	2.B FE	
..68389X-BY-0	ORACLE CORP		02/02/2024		431,490	600,000	630,908	629,469	0	(45)	0	(45)	0	629,424	0	(197,934)	(197,934)	8,021	04/01/2060	2.B FE	
..68504W-AC-1	ONGLT 18A C - RMBS		03/28/2024	Paydown	12,348	12,348	12,625	12,521	0	(13)	0	(13)	0	12,508	0	(160)	(160)	135	11/08/2030	2.C FE	
..69120V-AL-5	BLUE OWL CREDIT INCOME CORP		02/05/2024	COLLIERS SECURITIES MORGAN STANLEY & COMPANY	59,527	60,000	56,644	58,272	0	133	0	133	0	58,405	0	1,122	1,122	1,238	03/21/2025	2.C FE	
..693304-AY-3	PECO ENERGY CO		01/31/2024		282,281	425,000	424,571	424,607	0	1	0	1	0	424,607	0	(142,327)	(142,327)	1,554	06/15/2050	1.E FE	
..693984-AA-4	PRKCM 23AFC3 A1 - RMBS		03/25/2024	Paydown	36,013	36,013	36,013	36,013	0	0	0	0	0	36,013	0	0	0	486	09/25/2058	1.A FE	
..69702B-AA-9	PSTAT 2021-3 A1 - CDO		01/22/2024	Paydown	31,772	31,772	31,772	31,772	0	0	0	0	0	31,772	0	0	0	537	07/20/2029	1.A FE	
..72703P-AC-7	PLNT 191 A2 - ABS		03/05/2024	Paydown	288	288	235	236	0	0	0	0	0	236	0	51	51	3	12/05/2049	2.B FE	
..743312-AB-6	PROGRESS SOFTWARE CORP		02/28/2024	JP MORGAN SECURITIES LLC	51,777	50,000	48,623	49,106	0	63	0	63	0	49,169	0	2,608	2,608	189	04/15/2026	3.C YE	
..74333E-AA-0	PROG 2021-SFR4 A - CMBS		03/01/2024	Paydown	386	386	386	386	0	0	0	0	0	386	0	0	0	2	05/19/2038	1.A FE	
..74333H-AN-5	PROG 2021-SFR6 F - CMBS		02/01/2024	BANC OF AMERICA/FIXED INCOME	218,203	240,000	213,033	213,033	0	123	0	123	0	213,156	0	5,047	5,047	1,460	07/19/2038	3.C FE	
..74390K-AK-4	PPPM 23NQM2 A1 - RMBS		03/25/2024	Paydown	6,874	6,874	6,768	6,768	0	0	0	0	0	6,768	0	106	106	82	08/27/2068	1.A FE	
..74938X-CA-5	RCKT 223 A1 - CMO/RMBS		03/25/2024	Paydown	4,481	4,481	4,083	4,124	0	(3)	0	(3)	0	4,120	0	361	361	25	05/27/2052	1.A	

STATEMENT AS OF MARCH 31, 2024 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 Ident-ification	Description	For-ign	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 Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol
..755931-AA-0	RCMT 22FL10 A - CMBS		02/26/2024	Paydown		11,433	11,433	11,348	11,428	0	(2)	0	(2)	0	11,427	0	7	7	154	08/25/2037	1.A FE
..76110W-N7-7	RASC 2005-KS2 M2 - RMBS		03/25/2024	Paydown		15,228	15,228	15,107	14,683	1,229	(15)	0	1,214	0	15,897	0	(669)	(669)	135	03/25/2035	1.A FM
..76110W-VV-5	RASC 2003-KS11 M21 - RMBS		03/25/2024	Paydown		4,113	4,113	4,041	4,058	0	1	0	1	0	4,059	0	54	54	43	01/25/2034	1.A FM
..773122-AA-4	ROCKET LAB USA INC		02/02/2024	GOLDMAN MILLENNIUM ADVISORS LLC		25,650	25,000	25,000	0	0	0	0	0	25,000	0	650	650	0	02/01/2029	Z	
..78081B-AK-9	ROYALTY PHARMA PLC		01/31/2024	Ladenburg Thalmann & Co. Inc.		827,203	985,000	1,001,272	995,841	0	(164)	0	(164)	0	995,677	0	(168,474)	(168,474)	9,029	09/02/2030	2.C FE
..78163D-30-8	RUNWAY GROWTH FINANCE CORP		02/01/2024	Paydown		13,744	13,500	13,322	13,353	0	3	0	3	0	13,356	0	388	388	0	12/31/2027	2.A PL
..78449L-AB-4	SMB 2018-B A2A - ABS		03/15/2024	Paydown		15,199	15,199	15,816	15,674	0	(13)	0	(13)	0	15,661	0	(462)	(462)	91	01/15/2037	1.A FE
..78449P-AC-3	SMB 2018-A A2B - ABS		03/15/2024	Paydown		10,236	10,236	10,272	10,698	0	(12)	0	(12)	0	10,685	0	(449)	(449)	109	02/15/2036	1.A FE
..78450Q-AA-1	SMB 2023-A A1A - ABS		03/15/2024	Paydown		10,995	10,995	10,840	10,840	0	(4)	0	(4)	0	10,836	0	159	159	97	01/15/2053	1.A FE
..785592-AU-0	SABINE PASS LIQUEFACTION LLC		02/01/2024	Bank of New York Mellon		196,233	200,000	214,920	207,746	0	(190)	0	(190)	0	207,557	0	(11,324)	(11,324)	3,267	03/15/2028	2.A FE
..80282K-AE-6	SANTANDER HOLDINGS USA INC		02/01/2024	BANK OF NEW YORK Bank of New York Mellon		197,029	200,000	219,676	205,213	0	(379)	0	(379)	0	204,834	0	(7,805)	(7,805)	4,950	07/17/2025	2.A FE
..80282K-AP-1	SANTANDER HOLDINGS USA INC		02/01/2024	Paydown		97,410	100,000	112,320	107,172	0	(202)	0	(202)	0	106,969	0	(9,560)	(9,560)	2,469	07/13/2027	2.A FE
..80287A-AF-0	SDART 2020-1 C - ABS		01/16/2024	Paydown		7,833	7,833	8,230	7,842	0	(8)	0	(8)	0	7,833	0	0	0	27	12/15/2025	1.A FE
..80290C-AZ-7	SBCLN 22B D - ABS		03/15/2024	Paydown		26,065	26,065	26,065	26,065	0	0	0	0	0	26,065	0	0	0	294	08/16/2032	2.B FE
..81744L-AZ-7	SEMT 2007-2 1A2 - CMO/RMBS		03/20/2024	Paydown		14,439	14,439	14,135	14,151	0	(29)	0	(29)	0	14,122	0	317	317	96	06/20/2036	1.A FM
..81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS		03/01/2024	Paydown		598	598	600	600	0	0	0	0	0	600	0	(2)	(2)	2	04/27/2043	1.A
..81761T-AG-0	SERV 2021-1 A22 - RMBS		01/30/2024	Paydown		1,175	1,175	1,175	1,175	0	0	0	0	0	1,175	0	0	0	9	07/31/2051	2.C FE
..81762P-AE-2	SERVICENOW INC		02/01/2024	Bank of New York Mellon		247,618	300,000	298,878	299,239	0	10	0	10	0	299,250	0	(51,632)	(51,632)	1,797	09/01/2030	1.G FE
..82452J-AD-1	SHIFT4 PAYMENTS INC		02/28/2024	NOMURA SECURITIES INTL INC		318,733	325,000	285,070	248,913	0	1,127	0	1,127	0	297,658	0	21,075	21,075	823	08/01/2027	Z
..82652M-AC-4	SRFC 2019-2 C - RMBS		03/20/2024	Paydown		3,804	3,804	3,875	3,856	0	(1)	0	(1)	0	3,855	0	(50)	(50)	19	05/20/2036	2.B FE
..82652R-AC-3	SRFC 212 C - RMBS		03/20/2024	Paydown		39,151	39,151	36,715	36,508	0	(57)	0	(57)	0	36,451	0	2,700	2,700	127	09/20/2038	2.B FE
..82652T-AC-9	SRFC-221-C - RMBS		03/20/2024	Paydown		8,588	8,588	8,587	8,586	0	0	0	0	0	8,586	0	2	2	56	10/20/2038	2.B FE
..826934-AC-5	SRFC 2022-3 C - RMBS		03/20/2024	Paydown		10,745	10,745	10,742	10,650	0	(16)	0	(16)	0	10,634	0	111	111	181	07/20/2039	2.B FE
..826943-AC-6	SRFC 2023-1 C - RMBS		03/20/2024	Paydown		7,526	7,526	7,525	7,525	0	0	0	0	0	7,525	0	1	1	85	01/20/2040	2.B FE
..83405N-AA-4	SOFI 21B AFX - ABS		03/15/2024	Paydown		6,726	6,726	6,725	6,725	0	0	0	0	0	6,725	0	1	1	12	02/15/2047	1.A FE
..83406E-AC-9	SOFI 2018-A A2B - ABS		03/25/2024	Paydown		63,438	63,438	62,253	62,636	0	59	0	59	0	62,695	0	743	743	303	02/25/2042	1.A FE
..83406F-AC-6	SOFI TECHNOLOGIES INC		03/06/2024	CITIGROUP GLOBAL MARKETS, INC		50,625	50,000	50,000	0	0	0	0	0	50,000	0	625	625	0	03/15/2029	Z	
..83406T-AB-8	SOFI 2020-A A2X - ABS		03/15/2024	Paydown		3,888	3,888	4,008	3,994	0	(2)	0	(2)	0	3,992	0	(104)	(104)	16	05/15/2046	1.A FE
..83438L-AA-9	SOLRR 211 A - ABS		03/15/2024	Paydown		8,134	8,134	8,134	8,134	0	0	0	0	0	8,134	0	0	0	36	10/15/2046	1.E FE
..83546D-AQ-1	SONIC 2021-1 A22 - RMBS		03/20/2024	Paydown		1,313	1,313	1,046	1,046	0	4	0	4	0	1,049	0	263	263	6	08/21/2051	2.B FE
..83609R-AL-5	SDPT XV ARR - CDO		01/23/2024	Paydown		60,667	60,667	60,667	60,667	0	0	0	0	0	60,667	0	0	0	1,019	01/23/2029	1.A FE
..855244-AZ-2	STARBUCKS CORP		02/01/2024	Wells Fargo Securities, LLC		264,684	300,000	318,390	312,575	0	(172)	0	(172)	0	312,404	0	(47,720)	(47,720)	1,700	11/15/2030	2.A FE
..855244-BC-2	STARBUCKS CORP		02/01/2024	DEUTSCHE BANK SECURITIES, INC. MORGAN STANLEY & COMPANY		268,164	300,000	296,751	297,286	0	28	0	28	0	297,314	0	(29,150)	(29,150)	4,275	02/14/2032	2.A FE
..86800U-AA-2	SUPER MICRO COMPUTER INC		02/23/2024	Paydown		77,103	75,000	75,000	0	0	0	0	0	75,000	0	2,103	2,103	0	03/01/2029	Z	
..87165B-AG-8	SYNCHRONY FINANCIAL		02/01/2024	BANK OF NEW YORK Bank of New York Mellon		196,423	200,000	219,756	205,259	0	(377)	0	(377)	0	204,882	0	(8,459)	(8,459)	4,800	07/23/2025	2.C FE
..87264A-CB-9	T-MOBILE USA INC		02/01/2024	CITIGROUP GLOBAL MARKETS, INC		344,752	400,000	402,932	402,219	0	(28)	0	(28)	0	402,191	0	(57,439)	(57,439)	4,817	02/15/2031	2.B FE
..87918A-AF-2	TELADOC HEALTH INC		03/21/2024	CITIGROUP GLOBAL MARKETS, INC		294,525	350,000	265,090	288,165	0	3,720	0	3,720	0	291,884	0	2,641	2,641	1,385	06/01/2027	Z

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STATEMENT AS OF MARCH 31, 2024 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value								
..89173F-AA-8	TPMT 2017-1 A1 - RMBS		03/01/2024	Paydown		3,367	3,367	3,372	3,362	0	2	0	2	0	3,363	0	4	4	15	10/25/2056	1.A	
..89175J-AA-8	TPMT 176 A1 - CMO/RMBS		03/01/2024	Paydown		7,220	7,220	7,060	7,148	0	2	0	2	0	7,150	0	70	70	34	10/25/2057	1.A	
..89175V-AA-1	TPMT 182 A1 - RMBS		03/01/2024	Paydown		17,497	17,497	17,440	17,454	0	0	0	0	0	17,454	0	43	43	95	03/25/2058	1.A	
..89239B-AC-5	TAOT 2021-C A3 - ABS		03/15/2024	Paydown		37,356	37,356	37,353	37,356	0	0	0	0	0	37,356	0	1	1	27	01/15/2026	1.A FE	
..89352H-BC-2	TRANSCANADA PIPELINES LTD		02/01/2024	GOLDMAN		508,412	605,000	601,019	601,818	0	35	0	35	0	601,853	0	(93,441)	(93,441)	4,748	10/12/2031	2.A FE	
..89613G-AA-4	TAH 2020-SFR1 A - CMBS		02/01/2024	Paydown		129	129	117	126	0	0	0	0	0	126	0	3	3	0	07/19/2038	1.A FE	
..90276X-AS-4	UBSCM 2018-C11 ASB - CMBS		03/01/2024	Paydown		10,986	10,986	12,267	11,451	0	(11)	0	(11)	0	11,440	0	(454)	(454)	78	06/16/2051	1.A	
..90276Y-AC-7	UBSCM 2019-C16 ASB - CMBS		03/01/2024	Paydown		5,786	5,786	6,300	5,997	0	(11)	0	(11)	0	5,987	0	(200)	(200)	50	04/17/2052	1.A	
..91835R-AA-8	VMC 2021-FL4 A - CMBS		03/16/2024	Paydown		105,306	105,306	105,306	105,306	0	0	0	0	0	105,306	0	0	0	1,228	06/18/2036	1.A FE	
..92329V-AS-1	VENTR XXV ARR - CDO	C	01/22/2024	Paydown		19,790	19,790	19,790	19,790	0	0	0	0	0	19,790	0	0	0	346	04/20/2029	1.A FE	
..92330J-BJ-5	VENTR XXIV ARR - CDO		01/22/2024	Paydown		30,205	30,205	30,205	30,205	0	0	0	0	0	30,205	0	0	0	519	10/20/2028	1.A FE	
..92331M-AE-8	VENTR 26R AR - CDO	C	01/22/2024	Paydown		30,182	30,182	30,182	30,182	0	0	0	0	0	30,182	0	0	0	534	01/20/2029	1.A FE	
..92343V-GK-4	VERIZON COMMUNICATIONS INC		01/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC		402,227	510,000	509,704	509,734	0	1	0	1	0	509,735	0	(107,509)	(107,509)	6,262	03/22/2041	2.A FE	
..92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS		03/01/2024	Paydown		6,378	6,378	6,378	6,379	0	0	0	0	0	6,379	0	(1)	(1)	8	10/25/2063	1.A FE	
..92538E-AA-5	VERUS 2021-R3 A1 - CMO/RMBS		03/01/2024	Paydown		4,803	4,803	4,803	4,803	0	0	0	0	0	4,803	0	0	0	8	04/25/2064	1.A FE	
..92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		03/01/2024	Paydown		16,789	16,789	16,991	16,991	0	10	0	10	0	17,002	0	(213)	(213)	54	11/26/2066	1.A FE	
..92538L-AA-9	VERUS 2020-4 A1 - CMO/RMBS		03/01/2024	Paydown		12,552	12,552	12,552	12,697	0	6	0	6	0	12,704	0	(152)	(152)	34	05/26/2065	1.A FE	
..92538N-AA-5	VERUS 2022-4 A1 - RMBS		03/01/2024	Paydown		10,082	10,082	10,165	10,165	0	5	0	5	0	10,170	0	(88)	(88)	80	04/25/2067	1.A FE	
..92539F-AA-1	VERUS 2023-1NV1 A1 - CMO/RMBS		03/01/2024	Paydown		19,641	19,641	19,469	19,480	0	2	0	2	0	19,482	0	159	159	168	02/27/2068	1.A FE	
..92539Y-AA-0	VERUS 2023-7 A1 - CMO/RMBS		03/01/2024	Paydown		17,265	17,265	17,265	17,265	0	0	0	0	0	17,265	0	0	0	199	10/25/2068	1.A FE	
..92558B-AJ-7	VIBR VII A1R - CDO		01/22/2024	Paydown		19,069	19,069	19,069	19,069	0	0	0	0	0	19,069	0	0	0	334	09/20/2030	1.A FE	
..92558E-AJ-1	VIBR 6R AR - CDO		03/20/2024	Paydown		39,494	39,494	39,626	40,174	0	(61)	0	(61)	0	40,113	0	(618)	(618)	657	06/20/2029	1.A FE	
..92890F-AT-3	WFRBS 2014-C20 A4 - CMBS		02/16/2024	Paydown		127,879	127,879	130,412	127,678	0	2	0	2	0	127,679	0	200	200	514	05/17/2047	1.A	
..92890N-AX-7	WFRBS 2012-C10 B - CMBS		03/01/2024	Paydown		2,439	2,439	2,400	2,439	0	0	0	0	0	2,439	0	0	0	16	12/15/2045	1.A FM	
..949496-BJ-1	WELF 2015-1 AR4 - CDO		01/22/2024	Paydown		37,579	37,579	37,579	37,579	0	0	0	0	0	37,579	0	0	0	644	07/20/2029	1.A FE	
..94950G-AL-1	WELF 171RR ARR - CDO	C	01/22/2024	Paydown		23,709	23,709	23,709	23,709	0	0	0	0	0	23,709	0	0	0	407	04/20/2029	1.A FE	
..949930-AB-7	WFMS 222 A2 - CMO/RMBS		03/01/2024	Paydown		7,740	7,740	6,812	6,907	0	2	0	2	0	6,909	0	832	832	28	12/25/2051	1.A	
..95058X-AL-2	WEN 211 A21 - RMBS		03/15/2024	Paydown		863	863	863	863	0	0	0	0	0	863	0	0	0	6	06/15/2051	2.B FE	
..958102-AS-4	WESTERN DIGITAL CORP		01/22/2024	J.P. MORGAN SECURITIES LLC		162,132	125,000	125,000	125,000	0	0	0	0	0	125,000	0	37,132	37,132	844	11/15/2028	3.B FE	
..96524V-40-3	WHITEHORSE FINANCE INC		01/30/2024	Ladenburg Thalmann & Co. Inc		1,864	1,850	1,820	1,822	0	0	0	0	0	1,822	0	42	42	0	09/15/2028	2.C FE	
..97064E-AC-2	WESTF 2018-A B - ABS		03/15/2024	Paydown		4,439	4,439	3,257	3,383	0	35	0	35	0	3,418	0	1,021	1,021	40	09/15/2043	3.A FE	
..97064G-AB-9	WESTF 2021-A B - ABS		03/15/2024	Paydown		2,007	2,007	1,385	1,393	0	1	0	1	0	1,394	0	613	613	18	05/15/2046	2.B FE	
..98421M-AD-8	XEROX HOLDINGS CORP		03/07/2024	CITIGROUP GLOBAL MARKETS, INC		24,813	25,000	25,000	0	0	0	0	0	0	25,000	0	(188)	(188)	0	03/15/2030	4.A FE	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					38,436,618	41,484,540	41,894,996	40,339,829	124,197	13,038	0	137,235	0	41,627,391	0	(3,190,772)	(3,190,772)	470,225	XXX	XXX	
..05603Q-AB-8	BR Financial Holdings, LLC Revolver 8/20		09/27/2023	INTERNAL		0	0	0	0	0	0	0	0	0	0	0	0	0	820	08/18/2027	Z	
..05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		02/23/2024	Redemption @ 100.00		77,160	77,160	75,231	75,384	0	84	0	84	0	75,467	0	1,693	1,693	2,181	08/18/2027	2.C PL	
..29362L-AM-6	Entegris T/L (3/23)		02/01/2024	Redemption @ 100.30		(13,530)	(13,530)	(13,329)	(13,349)	0	(9)	0	(9)	0	(13,358)	0	(172)	(172)	(1,673)	07/06/2029	2.C FE	
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					63,631	63,631	61,902	62,035	0	75	0	75	0	62,110	0	1,521	1,521	1,329	XXX	XXX	
2509999997	Total - Bonds - Part 4					191,416,383	216,258,899	197,348,653	145,501,298	124,197	61,153	0	185,349	0	197,588,975	0	(6,172,593)	(6,172,593)	1,557,084	XXX	XXX	
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					191,416,383	216,258,899	197,348,653	145,501,298	124,197	61,153	0	185,349	0	197,588,975	0	(6,172,593)	(6,172,593)	1,557,084	XXX	XXX	
..38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		02/16/2024	NATL FINANCIAL SERVICES CORP (NFS)		70,000	1,184	0.00	1,483	1,226	258	0	258	0	1,483	0	(300)	(300)	31		2.B PL	

STATEMENT AS OF MARCH 31, 2024 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	
..7574U-88-7	READY CAPITAL CORP		01/22/2024	Various	1,251,000	23,905	0.00	25,546	23,794	1,752	0	0	1,752	0	25,546	0	(1,642)	(1,642)	508		2.B PL	
..87266M-20-6	TPG RE FINANCE TRUST INC		03/21/2024	Ladenburg Thalmann & Co. Inc.	1,324,000	22,410	0.00	21,298	4,927	825	0	0	825	0	21,298	0	1,112	1,112	248		2.B PL	
401999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						47,499	XXX	48,328	29,946	2,834	0	0	2,834	0	48,328	0	(829)	(829)	787	XXX	XXX	
..92535C-50-0	CARLYLE CREDIT INCOME FUND		03/12/2024	Various	1,571,000	40,296	0.00	38,097	38,097	0	0	0	0	0	38,097	0	2,200	2,200	404		2.A PL	
402999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						40,296	XXX	38,097	38,097	0	0	0	0	0	38,097	0	2,200	2,200	404	XXX	XXX	
450999999. Total - Preferred Stocks - Part 4						87,795	XXX	86,425	68,043	2,834	0	0	2,834	0	86,425	0	1,371	1,371	1,191	XXX	XXX	
450999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
450999999. Total - Preferred Stocks						87,795	XXX	86,425	68,043	2,834	0	0	2,834	0	86,425	0	1,371	1,371	1,191	XXX	XXX	
..001055-10-2	AFLAC ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	935,000	71,356		29,062	77,138	(48,076)	0	0	(48,076)	0	29,062	0	42,294	42,294	0			
..001084-10-2	AGCO ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,000	470		454	486	(32)	0	0	(32)	0	454	0	16	16	1			
..00508Y-10-2	ACUITY BRANDS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	173,000	46,304		32,024	35,436	(3,412)	0	0	(3,412)	0	32,024	0	14,280	14,280	26			
..007903-10-7	ADVANCED MICRO DEVICES ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	549,000	95,645		28,702	80,928	(52,226)	0	0	(52,226)	0	28,702	0	66,942	66,942	0			
..011659-10-9	ALASKA AIR GROUP ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	197,000	6,948		5,934	7,697	(1,763)	0	0	(1,763)	0	5,934	0	1,013	1,013	0			
..01973R-10-1	ALLISON TRANSMISSION HOLDINGS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	722,000	57,624		35,805	41,984	(6,180)	0	0	(6,180)	0	35,805	0	21,819	21,819	181			
..023135-10-6	AMAZON COM ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6,779,000	1,154,438		782,332	1,030,001	(247,669)	0	0	(247,669)	0	782,332	0	372,106	372,106	0			
..025816-10-9	AMERICAN EXPRESS ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	81,000	16,680		6,418	15,175	(8,756)	0	0	(8,756)	0	6,418	0	10,262	10,262	49			
..026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,983,000	460,406		307,436	405,348	(97,912)	0	0	(97,912)	0	307,436	0	152,970	152,970	2,154			
..03076C-10-6	AMERIPRISE FINANCE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135,000	52,657		18,988	51,277	(32,289)	0	0	(32,289)	0	18,988	0	33,670	33,670	0			
..031162-10-0	AMGEN ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	279,000	89,825		43,571	80,358	(36,786)	0	0	(36,786)	0	43,571	0	46,254	46,254	0			
..036620-10-5	ANSYS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,000	350		329	363	(33)	0	0	(33)	0	329	0	21	21	0			
..03750L-10-9	APARTMENT INCOME REIT ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15,000	471		462	521	(59)	0	0	(59)	0	462	0	9	9	7			
..037833-10-0	APPLE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,278,000	427,503		54,444	438,583	(384,139)	0	0	(384,139)	0	54,444	0	373,059	373,059	0			
..038222-10-5	APPLIED MATERIAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,323,000	271,113		150,425	214,419	(63,993)	0	0	(63,993)	0	150,425	0	120,687	120,687	388			
..040413-10-6	ARISTA NETWORKS ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,000	819		232	707	(474)	0	0	(474)	0	232	0	587	587	0			
..04621X-10-8	ASSURANT ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	652,000	118,865		75,644	109,855	(34,212)	0	0	(34,212)	0	75,644	0	43,221	43,221	469			
..053332-10-2	AUTOZONE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8,000	22,432		4,221	20,685	(16,464)	0	0	(16,464)	0	4,221	0	18,210	18,210	0			
..053484-10-1	AVALONBAY COMMUNITIES REIT ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,000	850		800	936	(136)	0	0	(136)	0	800	0	50	50	8			
..05352A-10-0	AVANTOR ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,940,000	49,613		39,945	44,290	(4,345)	0	0	(4,345)	0	39,945	0	9,668	9,668	0			

E05.11

STATEMENT AS OF MARCH 31, 2024 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
..05722G-10-0	BAKER HUGHES CL A ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	254.000	7,312		9,390	8,682	709	0	0	709	0	9,390	0	(2,078)	(2,078)	0		
..064058-10-0	BANK OF NEW YORK MELLON ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	454		377	416	(39)	0	0	(39)	0	377	0	77	77	3		
..075887-10-9	BECTON DICKINSON ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	64.000	15,044		13,501	15,605	(2,104)	0	0	(2,104)	0	13,501	0	1,543	1,543	0		
..09062X-10-3	BIOGEN ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	2,902		2,512	3,105	(593)	0	0	(593)	0	2,512	0	390	390	0		
..09857L-10-8	BOOKING HOLDINGS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	3,648		2,691	3,547	(856)	0	0	(856)	0	2,691	0	957	957	9		
..110122-10-8	BRISTOL MYERS SQUIBB ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,592.000	124,371		161,175	132,996	28,179	0	0	28,179	0	161,175	0	(36,804)	(36,804)	1,555		
..12503M-10-8	BOE GLOBAL MARKETS ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	158.000	28,714		14,802	28,099	(13,297)	0	0	(13,297)	0	14,802	0	13,912	13,912	0		
..125523-10-0	CIGNA ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	456.000	163,244		125,534	136,549	(11,015)	0	0	(11,015)	0	125,534	0	37,710	37,710	617		
..125896-10-0	CMS ENERGY ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	142.000	8,033		7,909	8,246	(337)	0	0	(337)	0	7,909	0	123	123	0		
..126650-10-0	CVS HEALTH ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,231.000	247,375		223,636	255,120	(31,483)	0	0	(31,483)	0	223,636	0	23,738	23,738	2,149		
..127097-10-3	COTERRA ENERGY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	994		949	919	30	0	0	30	0	949	0	45	45	8		
..133131-10-2	CAMDEN PROPERTY REIT ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,954.000	189,378		195,185	194,013	1,172	0	0	1,172	0	195,185	0	(5,807)	(5,807)	1,954		
..134429-10-9	CAMPBELL SOUP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,678.000	72,953		87,919	72,540	15,379	0	0	15,379	0	87,919	0	(14,966)	(14,966)	621		
..14040H-10-5	CAPITAL ONE FINANCIAL ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	156.000	21,095		11,171	20,455	(9,284)	0	0	(9,284)	0	11,171	0	9,924	9,924	0		
..14149Y-10-8	CARDINAL HEALTH ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	933		487	907	(420)	0	0	(420)	0	487	0	445	445	5		
..143130-10-2	CARMAX ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	146.000	10,363		12,146	11,204	942	0	0	942	0	12,146	0	(1,783)	(1,783)	0		
..14448C-10-4	CARRIER GLOBAL ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	491.000	27,617		10,717	28,223	(17,505)	0	0	(17,505)	0	10,717	0	16,900	16,900	93		
..149123-10-1	CATERPILLAR ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	201.000	64,598		21,117	59,430	(38,313)	0	0	(38,313)	0	21,117	0	43,482	43,482	261		
..15135B-10-1	CENTENE ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	423.000	32,788		31,032	31,391	(359)	0	0	(359)	0	31,032	0	1,756	1,756	0		
..16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	201.000	61,031		53,589	78,125	(24,536)	0	0	(24,536)	0	53,589	0	7,442	7,442	0		
..172062-10-1	CINCINNATI FINANCIAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	912.000	110,070		95,958	94,356	1,602	0	0	1,602	0	95,958	0	14,112	14,112	684		
..172908-10-5	CINTAS ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.000	29,549		12,597	28,928	(16,331)	0	0	(16,331)	0	12,597	0	16,952	16,952	0		
..172967-42-4	CITIGROUP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,074.000	58,578		48,711	55,247	(6,536)	0	0	(6,536)	0	48,711	0	9,867	9,867	569		
..191216-10-0	COCA-COLA ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,974.000	118,493		101,868	116,328	(14,460)	0	0	(14,460)	0	101,868	0	16,625	16,625	0		
..192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.000	3,461		3,421	3,625	(205)	0	0	(205)	0	3,421	0	40	40	14		
..194162-10-3	COLGATE PALMOLIVE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,165.000	97,950		85,877	92,862	(6,986)	0	0	(6,986)	0	85,877	0	12,073	12,073	559		

EO5.12

STATEMENT AS OF MARCH 31, 2024 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
..200340-10-7	COMERICA ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	363		318	391	(73)	0	0	(73)	0	318	0	45	45	5		
..21036P-10-8	CONSTELLATION BRANDS CL A ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	17,293		12,205	16,923	(4,717)	0	0	(4,717)	0	12,205	0	5,088	5,088	0		
..21037T-10-9	CONSTELLATION ENERGY ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	2,794		714	2,572	(1,857)	0	0	(1,857)	0	714	0	2,080	2,080	0		
..21871X-10-9	COREBRIDGE FINANCIAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	799.000	22,885		13,602	17,306	(3,705)	0	0	(3,705)	0	13,602	0	9,283	9,283	184		
..21874C-10-2	CORE AND MAIN CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,701.000	272,156		156,444	189,967	(33,523)	0	0	(33,523)	0	156,444	0	115,712	115,712	0		
..224408-10-4	CRANE ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	795.000	105,705		71,755	93,897	(22,143)	0	0	(22,143)	0	71,755	0	33,951	33,951	163		
..23331A-10-9	D R HORTON ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	871		205	912	(707)	0	0	(707)	0	205	0	667	667	2		
..233331-10-7	DTE ENERGY ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	935		913	992	(79)	0	0	(79)	0	913	0	22	22	9		
..23355L-10-6	DXC TECHNOLOGY ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,108.000	23,520		19,929	25,340	(5,411)	0	0	(5,411)	0	19,929	0	3,591	3,591	0		
..235851-10-2	DANAHER ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	968.000	240,442		210,248	223,937	(13,689)	0	0	(13,689)	0	210,248	0	30,194	30,194	232		
..23918K-10-8	DAVITA ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	415.000	45,952		22,373	43,475	(21,103)	0	0	(21,103)	0	22,373	0	23,579	23,579	0		
..25659T-10-7	DOLBY LABORATORIES CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,503.000	124,417		136,356	129,529	6,828	0	0	6,828	0	136,356	0	(11,939)	(11,939)	451		
..256677-10-5	DOLLAR GENERAL ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	52.000	6,978		6,870	7,069	(200)	0	0	(200)	0	6,870	0	109	109	31		
..25746U-10-9	DOMINION ENERGY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,892.000	275,038		301,127	276,924	24,203	0	0	24,203	0	301,127	0	(26,090)	(26,090)	3,163		
..25754A-20-1	DOMINOS PIZZA ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	5,648		4,594	4,947	(353)	0	0	(353)	0	4,594	0	1,054	1,054	15		
..260003-10-8	DOVER ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	96.000	16,946		14,475	14,766	(291)	0	0	(291)	0	14,475	0	2,471	2,471	49		
..26441C-20-4	DUKE ENERGY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,006.000	282,281		282,577	291,702	(9,125)	0	0	(9,125)	0	282,577	0	(296)	(296)	3,081		
..26884L-10-9	EQT ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,760.000	60,134		75,537	68,042	7,495	0	0	7,495	0	75,537	0	(15,403)	(15,403)	0		
..27579R-10-4	EAST WEST BANCORP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	49.000	3,753		2,989	3,526	(536)	0	0	(536)	0	2,989	0	764	764	27		
..278642-10-3	EBAY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	14,152		12,560	11,996	564	0	0	564	0	12,560	0	1,592	1,592	74		
..278865-10-0	ECOLAB ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	978		570	992	(422)	0	0	(422)	0	570	0	408	408	3		
..29084Q-10-0	EMCOR GROUP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	768.000	269,924		153,347	165,450	(12,104)	0	0	(12,104)	0	153,347	0	116,577	116,577	138		
..297178-10-5	ESSEX PROPERTY REIT ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	286.000	65,873		68,257	70,911	(2,654)	0	0	(2,654)	0	68,257	0	(2,384)	(2,384)	661		
..30034W-10-6	EVERGY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,791.000	143,026		168,607	145,802	22,805	0	0	22,805	0	168,607	0	(25,580)	(25,580)	1,793		
..30231G-10-2	EXXON MOBIL ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	914		401	900	(499)	0	0	(499)	0	401	0	513	513	0		
..30303M-10-2	META PLATFORMS CL A ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	160,788		45,616	123,886	(78,271)	0	0	(78,271)	0	45,616	0	115,172	115,172	0		

EO5.13

STATEMENT AS OF MARCH 31, 2024 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	
..311900-10-4	FASTENAL ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	411.000	28,543		14,742	26,620	(11,879)	0	0	(11,879)	0	14,742	0	13,801	13,801	160			
..315616-10-2	F5 ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	2,449		2,192	2,327	(135)	0	0	(135)	0	2,192	0	258	258	0			
..31847R-10-2	FIRST AMERICAN FINANCIAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,846.000	164,680		168,518	183,396	(14,878)	0	0	(14,878)	0	168,518	0	(3,838)	(3,838)	1,508			
..32051X-10-8	FIRST HAWAIIAN ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	487		443	526	(83)	0	0	(83)	0	443	0	44	44	6			
..339041-10-5	FLEETCOR TECHNOLOGIES ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	875		565	848	(283)	0	0	(283)	0	565	0	309	309	0			
..366651-10-7	GARTNER ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	26,777		7,076	25,713	(18,637)	0	0	(18,637)	0	7,076	0	19,701	19,701	0			
..369550-10-8	GENERAL DYNAMICS ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	3,186		2,008	3,116	(1,108)	0	0	(1,108)	0	2,008	0	1,178	1,178	16			
..369604-30-1	GENERAL ELECTRIC ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,950.000	843,640		515,999	631,769	(115,769)	0	0	(115,769)	0	515,999	0	327,640	327,640	396			
..38141G-10-4	GOLDMAN SACHS GROUP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	5,388		2,625	5,401	(2,776)	0	0	(2,776)	0	2,625	0	2,763	2,763	3			
..40412C-10-1	HCA HEALTHCARE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	932		281	812	(531)	0	0	(531)	0	281	0	651	651	0			
..42809H-10-7	HESS ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	2,182		1,024	2,162	(1,138)	0	0	(1,138)	0	1,024	0	1,158	1,158	0			
..44107P-10-4	HOST HOTELS & RESORTS REIT ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10,199.000	208,258		165,001	198,779	(33,778)	0	0	(33,778)	0	165,001	0	43,257	43,257	4,590			
..443201-10-8	HOMMET AEROSPACE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	448.000	25,884		6,586	24,259	(17,673)	0	0	(17,673)	0	6,586	0	19,298	19,298	0			
..447011-10-7	HUNTSMAN ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,321.000	84,471		87,355	83,457	3,899	0	0	3,899	0	87,355	0	(2,884)	(2,884)	830			
..45073V-10-8	ITT ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	81.000	11,093		8,729	9,665	(936)	0	0	(936)	0	8,729	0	2,365	2,365	0			
..458140-10-0	INTEL ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,005.000	128,485		96,261	151,001	(54,741)	0	0	(54,741)	0	96,261	0	32,225	32,225	0			
..459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		03/30/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	0		
..46187W-10-7	INVITATION HOMES ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	848.000	27,312		28,984	28,925	59	0	0	59	0	28,984	0	(1,673)	(1,673)	237			
..46625H-10-0	JPMORGAN CHASE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	453.000	79,042		39,245	77,055	(37,811)	0	0	(37,811)	0	39,245	0	39,798	39,798	476			
..47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	335.000	15,221		10,650	13,537	(2,887)	0	0	(2,887)	0	10,650	0	4,571	4,571	101			
..482480-10-0	KLA ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	22,135		3,370	20,927	(17,556)	0	0	(17,556)	0	3,370	0	18,765	18,765	0			
..487836-10-8	KELLANOVA ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,361.000	187,864		175,849	187,914	(12,064)	0	0	(12,064)	0	175,849	0	12,015	12,015	1,882			
..49271V-10-0	KEURIG DR PEPPER ORD		03/30/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,487.000	77,165		89,500	82,883	6,608	0	0	6,608	0	89,491	0	(12,326)	(12,326)	535			
..49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	610		675	636	39	0	0	39	0	675	0	(65)	(65)	0			
..49456B-10-1	KINDER MORGAN CL P ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,323.000	38,695		39,938	40,978	(1,040)	0	0	(1,040)	0	39,938	0	(1,243)	(1,243)	656			
..501044-10-1	KROGER ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,422.000	136,935		116,290	110,710	5,580	0	0	5,580	0	116,290	0	20,646	20,646	702			
..512807-10-8	LAM RESEARCH ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	99.000	84,279		14,317	77,543	(63,225)	0	0	(63,225)	0	14,317	0	69,961	69,961	198			

EO5.14

STATEMENT AS OF MARCH 31, 2024 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
..526057-10-4	LENNAR CL A ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	128.000	19,518		5,354	19,077	(13,723)	0	0	(13,723)	0	5,354	0	14,165	14,165	64		
..532457-10-8	ELI LILLY ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	263.000	185,726		21,034	153,308	(132,274)	0	0	(132,274)	0	21,034	0	164,692	164,692	0		
..534187-10-9	LINCOLN NATIONAL ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	751.000	19,967		21,764	20,254	1,509	0	0	1,509	0	21,764	0	(1,797)	(1,797)	338		
..552848-10-3	MGIC INVESTMENT ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	599.000	13,018		8,945	11,555	(2,610)	0	0	(2,610)	0	8,945	0	4,073	4,073	69		
..56585A-10-2	MARATHON PETROLEUM ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,056.000	598,921		355,139	453,388	(98,249)	0	0	(98,249)	0	355,139	0	243,782	243,782	2,303		
..571748-10-2	MARSH & MCLENNAN ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	399.000	76,698		41,566	75,599	(34,032)	0	0	(34,032)	0	41,566	0	35,132	35,132	283		
..571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	35,411		13,965	32,699	(18,733)	0	0	(18,733)	0	13,965	0	21,446	21,446	0		
..58155Q-10-3	MCKESSON ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	10,158		2,390	9,260	(6,869)	0	0	(6,869)	0	2,390	0	7,768	7,768	12		
..58933Y-10-5	MERCK & CO ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,204.000	151,105		121,325	131,260	(9,935)	0	0	(9,935)	0	121,325	0	29,780	29,780	927		
..59156R-10-8	METLIFE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	288.000	18,950		10,268	19,045	(8,777)	0	0	(8,777)	0	10,268	0	8,681	8,681	150		
..594918-10-4	MICROSOFT ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,233.000	500,147		120,455	463,657	(343,202)	0	0	(343,202)	0	120,455	0	379,692	379,692	0		
..60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	461.000	29,029		24,073	28,218	(4,145)	0	0	(4,145)	0	24,073	0	4,957	4,957	55		
..617446-44-8	MORGAN STANLEY ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	1,031		529	1,119	(590)	0	0	(590)	0	529	0	501	501	10		
..61945C-10-3	MOSAIC ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,455.000	75,500		98,827	87,717	11,110	0	0	11,110	0	98,827	0	(23,327)	(23,327)	516		
..62944T-10-5	NVR ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	23,772		18,724	21,001	(2,278)	0	0	(2,278)	0	18,724	0	5,048	5,048	0		
..631103-10-8	NASDAQ ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	939.000	52,553		49,361	54,593	(5,233)	0	0	(5,233)	0	49,361	0	3,192	3,192	0		
..64110D-10-4	NETAPP ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	41.000	3,575		1,701	3,615	(1,913)	0	0	(1,913)	0	1,701	0	1,873	1,873	21		
..64828T-20-1	RITHM CAPITAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	218.000	2,423		2,220	2,328	(108)	0	0	(108)	0	2,220	0	203	203	55		
..654106-10-3	NIKE CL B ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,552.000	154,683		158,890	168,501	(9,611)	0	0	(9,611)	0	158,890	0	(4,207)	(4,207)	574		
..655844-10-8	NORFOLK SOUTHERN ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	939.000	233,252		194,109	221,961	(27,852)	0	0	(27,852)	0	194,109	0	39,143	39,143	1,268		
..666807-10-2	NORTHROP GRUMMAN ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	103.000	45,553		25,117	48,218	(23,102)	0	0	(23,102)	0	25,117	0	20,437	20,437	0		
..67066G-10-4	NVIDIA ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	377.000	261,375		14,331	186,698	(172,367)	0	0	(172,367)	0	14,331	0	247,044	247,044	0		
..67103H-10-7	O REILLY AUTOMOTIVE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	38,002		7,700	34,203	(26,503)	0	0	(26,503)	0	7,700	0	30,302	30,302	0		
..680685-20-5	OLIN ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	9,783		8,736	9,172	(435)	0	0	(435)	0	8,736	0	1,047	1,047	34		
..68389X-10-5	ORACLE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	192.000	22,344		6,930	20,243	(13,312)	0	0	(13,312)	0	6,930	0	15,414	15,414	77		
..68902V-10-7	OTIS WORLDWIDE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	122.000	11,087		10,494	10,909	(416)	0	0	(416)	0	10,494	0	593	593	0		

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STATEMENT AS OF MARCH 31, 2024 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
..693718-10-8	PACCAR ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	866.000	90,191		36,650	84,565	(47,915)	0	0	(47,915)	0	36,650	0	53,541	53,541	2,771		
..695156-10-9	PACKAGING CORP OF AMERICA ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	4,552		2,748	4,561	(1,813)	0	0	(1,813)	0	2,748	0	1,804	1,804	35		
..717081-10-3	PFIZER ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6,866.000	186,094		254,373	197,672	56,701	0	0	56,701	0	254,373	0	(68,279)	(68,279)	2,884		
..718546-10-4	PHILLIPS 66 ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	1,031		510	932	(422)	0	0	(422)	0	510	0	521	521	0		
..723484-10-1	PINNACLE WEST ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,209.000	87,528		95,017	86,855	8,163	0	0	8,163	0	95,017	0	(7,489)	(7,489)	1,064		
..742718-10-9	PROCTER & GAMBLE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	751.000	118,805		60,860	110,052	(49,192)	0	0	(49,192)	0	60,860	0	57,945	57,945	706		
..743315-10-3	PROGRESSIVE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	209.000	38,073		15,147	33,290	(18,143)	0	0	(18,143)	0	15,147	0	22,926	22,926	178		
..743400-10-3	PROLOGIS REIT		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,345		6,242	6,665	(423)	0	0	(423)	0	6,242	0	103	103	0		
..744320-10-2	PRUDENTIAL FINANCIAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	5,717		4,865	5,704	(839)	0	0	(839)	0	4,865	0	852	852	7		
..745867-10-1	PULTEGROUP ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	495.000	51,708		9,538	51,094	(41,556)	0	0	(41,556)	0	9,538	0	42,171	42,171	99		
..747525-10-3	QUALCOMM ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	78.000	13,085		9,815	11,281	(1,466)	0	0	(1,466)	0	9,815	0	3,270	3,270	62		
..75513E-10-1	RTX ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,484.000	136,865		116,282	124,864	(8,582)	0	0	(8,582)	0	116,282	0	20,582	20,582	0		
..756109-10-4	REALTY INCOME REIT ORD		03/30/2024	Adjustment	0.000	0		0	(9)	0	0	0	0	(9)	0	0	9	9	0		
..776696-10-6	ROPER TECHNOLOGIES ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	5,529		4,723	5,462	(739)	0	0	(739)	0	4,723	0	806	806	8		
..78409V-10-4	S&P GLOBAL ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	133.000	60,053		52,551	58,589	(6,038)	0	0	(6,038)	0	52,551	0	7,501	7,501	0		
..78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	101.000	21,976		25,237	25,623	(386)	0	0	(386)	0	25,237	0	(3,260)	(3,260)	0		
..78442P-10-6	SLM ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	488		332	440	(108)	0	0	(108)	0	332	0	156	156	3		
..78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	516		462	489	(27)	0	0	(27)	0	462	0	54	54	2		
..81211K-10-0	SEALED AIR ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	702.000	24,393		24,553	25,637	(1,084)	0	0	(1,084)	0	24,553	0	(160)	(160)	0		
..832696-40-5	JM SMUCKER ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,252.000	154,509		187,779	158,228	29,551	0	0	29,551	0	187,779	0	(33,270)	(33,270)	1,327		
..842587-10-7	SOUTHERN ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	377.000	25,322		19,750	26,435	(6,685)	0	0	(6,685)	0	19,750	0	5,572	5,572	0		
..85571B-10-5	STARWOOD PROPERTY REIT		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	510		494	526	(32)	0	0	(32)	0	494	0	16	16	12		
..858119-10-0	STEEL DYNAMICS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	17,417		13,582	14,172	(590)	0	0	(590)	0	13,582	0	3,835	3,835	51		
..871607-10-7	SYNOPSIS ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	117.000	65,417		17,509	60,244	(42,735)	0	0	(42,735)	0	17,509	0	47,908	47,908	0		
..876030-10-7	TAPESTRY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	353.000	16,122		15,215	12,994	2,221	0	0	2,221	0	15,215	0	907	907	124		
..87612E-10-6	TARGET ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	35,579		31,754	35,605	(3,851)	0	0	(3,851)	0	31,754	0	3,825	3,825	0		
..880770-10-2	TERADYNE ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	635.000	69,115		68,308	70,129	(1,822)	0	0	(1,822)	0	68,308	0	808	808	76		

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STATEMENT AS OF MARCH 31, 2024 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
..88160R-10-1	TESLA ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	304.000	55,038		70,426	75,538	(5,112)	0	0	(5,112)	0	70,426	0	(15,388)	(15,388)	0		
..88579Y-10-1	3M ORD		03/30/2024	Adjustment	0.000	0		0	(10)	0	0	0	0	(10)	0	0	10	10	0		
..893641-10-0	TRANSDIGM GROUP ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	24,971		7,107	22,255	(15,148)	0	0	(15,148)	0	7,107	0	17,865	17,865	0		
..89417E-10-9	TRAVELERS COMPANIES ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	91.000	19,389		9,756	17,335	(7,578)	0	0	(7,578)	0	9,756	0	9,633	9,633	0		
..896239-10-0	TRIMBLE ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,205.000	62,211		66,903	64,106	2,797	0	0	2,797	0	66,903	0	(4,692)	(4,692)	0		
..90353T-10-0	UBER TECHNOLOGIES ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,079.000	74,426		63,200	0	0	0	0	0	0	63,200	0	11,226	11,226	0		
..907818-10-8	UNION PACIFIC ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	6,906		2,572	6,877	(4,305)	0	0	(4,305)	0	2,572	0	4,333	4,333	0		
..91324P-10-2	UNITEDHEALTH GRP ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	18,106		9,865	18,953	(9,088)	0	0	(9,088)	0	9,865	0	8,241	8,241	0		
..918204-10-8	VF ORD		03/30/2024	Adjustment	0.000	0		0	(23)	0	0	0	0	(23)	0	0	23	23	0		
..91913Y-10-0	VALERO ENERGY ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	177.000	28,243		20,192	23,010	(2,819)	0	0	(2,819)	0	20,192	0	8,051	8,051	189		
..920253-10-1	VLMONT INDS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	27,481		25,602	29,189	(3,586)	0	0	(3,586)	0	25,602	0	1,878	1,878	75		
..92343V-10-4	VERIZON COMMUNICATIONS ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,971.000	205,636		161,110	187,407	(26,297)	0	0	(26,297)	0	161,110	0	44,526	44,526	3,306		
..92345Y-10-6	VERISK ANALYTICS ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	8,877		5,346	8,599	(3,253)	0	0	(3,253)	0	5,346	0	3,531	3,531	0		
..92532F-10-0	VERTEX PHARMACEUTICALS ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	417		345	407	(62)	0	0	(62)	0	345	0	72	72	0		
..928254-10-1	VIRTU FINANCIAL CL A ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,112.000	84,097		73,830	83,309	(9,479)	0	0	(9,479)	0	73,830	0	10,267	10,267	987		
..92826C-83-9	VISA CL A ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	17,912		5,845	16,923	(11,077)	0	0	(11,077)	0	5,845	0	12,066	12,066	0		
..931142-10-3	WALMART ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,496.000	151,415		128,808	131,165	(2,357)	0	0	(2,357)	0	128,808	0	22,607	22,607	474		
..94106L-10-9	WASTE MANAGEMENT ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	91.000	17,125		8,643	16,298	(7,655)	0	0	(7,655)	0	8,643	0	8,482	8,482	0		
..955306-10-5	WEST PHARM SVC ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,193		695	1,056	(361)	0	0	(361)	0	695	0	498	498	1		
..96145D-10-5	WESTROCK ORD		02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	966		878	1,038	(160)	0	0	(160)	0	878	0	88	88	0		
..G0585R-10-6	ASSURED GUARANTY ORD	C.....	03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	187.000	16,787		10,177	13,993	(3,816)	0	0	(3,816)	0	10,177	0	6,610	6,610	58		
..G29183-10-3	EATON ORD	C.....	02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	136.000	36,639		10,212	32,752	(22,540)	0	0	(22,540)	0	10,212	0	26,428	26,428	0		
..G3223R-10-8	EVEREST GROUP ORD	C.....	02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,145		609	1,061	(452)	0	0	(452)	0	609	0	537	537	0		
..G39108-10-8	GATES INDUSTRIAL ORD		03/26/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	493		343	376	(33)	0	0	(33)	0	343	0	150	150	0		
..G491BT-10-8	INVESCO ORD		03/30/2024	Adjustment	0.000	0		0	(24)	0	0	0	0	(24)	0	0	24	24	0		
..G54950-10-3	LINDE ORD	C.....	02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	384.000	153,836		59,973	157,713	(97,740)	0	0	(97,740)	0	59,973	0	93,863	93,863	0		
..G8994E-10-3	TRANE TECHNOLOGIES ORD	C.....	02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	56.000	15,220		3,847	13,656	(9,809)	0	0	(9,809)	0	3,847	0	11,373	11,373	0		
..H1467J-10-4	CHUBB ORD	C.....	02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	157.000	39,130		19,958	35,482	(15,524)	0	0	(15,524)	0	19,958	0	19,172	19,172	135		

E05.17

STATEMENT AS OF MARCH 31, 2024 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
..N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C.....	02/05/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	1,025		821	1,046	(225)	0	0	(225)	0	821	0	204	204	0				
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						13,714,869	XXX	9,517,613	12,519,392	(3,065,054)	0	0	(3,065,054)	0	9,517,538	0	4,197,330	4,197,330	56,149	XXX	XXX	
5989999997	Total - Common Stocks - Part 4						13,714,869	XXX	9,517,613	12,519,392	(3,065,054)	0	0	(3,065,054)	0	9,517,538	0	4,197,330	4,197,330	56,149	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						13,714,869	XXX	9,517,613	12,519,392	(3,065,054)	0	0	(3,065,054)	0	9,517,538	0	4,197,330	4,197,330	56,149	XXX	XXX	
5999999999	Total - Preferred and Common Stocks						13,802,664	XXX	9,604,038	12,587,435	(3,062,220)	0	0	(3,062,220)	0	9,603,963	0	4,198,701	4,198,701	57,340	XXX	XXX	
6009999999	Totals						205,219,047	XXX	206,952,690	158,088,733	(2,938,023)	61,153	0	(2,876,870)	0	207,192,938	0	(1,973,892)	(1,973,892)	1,614,424	XXX	XXX	

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

STATEMENT AS OF MARCH 31, 2024 OF THE Volunteer State Health Plan, Inc.

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of New York		0.000	0	0	238,982	203,057	263,572	XXX.
First Horizon Bank - VSHP Chattanooga, TN		0.000	0	0	(1,990,076)	(2,960,903)	48,576,313	XXX.
First Horizon Bank - DSNP Chattanooga, TN		0.000	0	0	(123,786)	(111,898)	(148,197)	XXX.
First Horizon Bank - Coverkids Chattanooga, TN		0.000	0	0	244,007	245,122	249,962	XXX.
First Horizon Bank - TennCare Select Chattanooga, TN		0.000	0	0	7,859,090	32,611,433	2,317,998	XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	6,228,217	29,986,811	51,259,648	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	6,228,217	29,986,811	51,259,648	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	6,228,217	29,986,811	51,259,648	XXX

STATEMENT AS OF MARCH 31, 2024 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
262006-20-8	DREYFUS GVT CSH MGT INST		03/28/2024	5.180		29,809,087	1,123,917	14,060
262006-20-8	DREYFUS GVT CSH MGT INST	SD	03/01/2024	5.180		1,000,832	4,414	11
262006-20-8	DREYFUS GVT CSH MGT INST		03/04/2024	5.180		0	0	0
8309999999	Subtotal - All Other Money Market Mutual Funds					30,809,919	1,128,331	14,071
8609999999	Total Cash Equivalents					30,809,919	1,128,331	14,071



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2024 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.....	402,333	402,333	402,333	2,022,056	.....	3,229,055
Medicaid Entities:						
Premium Accrual.....	13,105,554	12,301,435	12,748,525	(16,256,237)	.....	21,899,277
State of Tennessee Premium Withhold Receivable	5,461,307	.....	.....	.....	.....	5,461,307
0499997 Subtotal - Medicaid Entities:.....	18,566,861	12,301,435	12,748,525	(16,256,237)	.....	27,360,584
0499999 Premiums due and unpaid from Medicaid entities.....	.....	.....	.....	.....	.....	-
0599999 Accident and health premiums due and unpaid (Page 2, Line 15).....	18,969,194	12,703,768	13,150,858	(14,234,181)	.....	30,589,639

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.....	7,408,560	7,162,451	7,867,715	15,564,567	15,564,567	22,438,726
0199999 Subtotal - Pharmaceutical Rebate Receivables.....	7,408,560	7,162,451	7,867,715	15,564,567	15,564,567	22,438,726
0299998 Claim Overpayment Receivables - Not Individually Listed.....	-	-	-	4,478,571	4,478,571	-
0299999 Subtotal - Claim Overpayment Receivables.....	-	-	-	4,478,571	4,478,571	-
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.....	7,408,560	7,162,451	7,867,715	20,043,138	20,043,138	22,438,726

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	39,522,902	39,522,902	-
		-	-	-
0199999 Total - Individually listed payables	.....XXX.....	39,522,902	39,522,902	-
0299999 Payables not individually listed	.....XXX.....			
0399999 Total gross payables	.....XXX.....	39,522,902	39,522,902	-

SUPPLEMENT 4

VSHP March 2024 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	\$ 211,965,254	\$ 195,959,357	\$ 296,640,976	\$ 266,823,212	\$ 151,555,482	\$ 1,122,944,282
Investment Income	-	2,741,283	3,915,906	3,252,584	-	9,909,774
Other Revenues	-	(42,058)	(53,190)	(40,622)	877,137	741,267
Total Revenues	<u>211,965,254</u>	<u>\$ 198,658,583</u>	<u>\$ 300,503,692</u>	<u>\$ 270,035,175</u>	<u>\$ 152,432,619</u>	<u>\$ 1,133,595,323</u>
Claims Expenses	192,481,495	\$ 171,473,168	\$ 255,329,729	\$ 238,730,141	\$ 136,686,202	\$ 994,700,735
Administrative Expenses	20,978,113	\$ 30,546,089	\$ 43,291,898	\$ 39,235,251	\$ 18,569,265	\$ 152,620,616
Pre-Tax Gain/(Loss)	<u>(1,494,354)</u>	<u>\$ (3,360,674)</u>	<u>\$ 1,882,065</u>	<u>\$ (7,930,217)</u>	<u>\$ (2,822,848)</u>	<u>\$ (13,726,029)</u>
Federal Income Tax	(299,050)	\$ (672,538)	\$ 376,639	\$ (1,586,996)	\$ (564,909)	\$ (2,746,854)
Net Gain/(Loss)	<u><u>\$ (1,195,304)</u></u>	<u><u>\$ (2,688,136)</u></u>	<u><u>\$ 1,505,426</u></u>	<u><u>\$ (6,343,222)</u></u>	<u><u>\$ (2,257,940)</u></u>	<u><u>\$ (10,979,175)</u></u>