

HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022 OF THE CONDITION AND AFFAIRS OF THE

Wellmark Health Plan of Iowa, Inc.

| NAIG | C Group Code 0770 0770 NAIC | C Company Code 95531 | Employer's ID Number | er <u>42-1455449</u> |
|---|--|---|--|---|
| Organized under the Laws of | lowa | , State of Domicil | le or Port of Entry | IA |
| Country of Domicile | | United States of America | | |
| Licensed as business type: | Hea | th Maintenance Organization | | |
| Is HMO Federally Qualified? | 'es[] No[X] | | | |
| Incorporated/Organized | 03/13/1996 | Commenced I | Business | 01/01/1997 |
| Statutory Home Office | 1331 Grand Avenue | , | Des Moine | s, IA, US 50309-2901 |
| | (Street and Number) | | (City or Town, St | tate, Country and Zip Code) |
| Main Administrative Office | | 1331 Grand Avenue | | |
| De | s Moines, IA, US 50309-2901 | (Street and Number) | 5 [.] | 15-376-4500 |
| (City or | Γown, State, Country and Zip Code) | | (Area Code |) (Telephone Number) |
| Mail Address | 1331 Grand Avenue | , <u> </u> | | s, IA, US 50309-2901 |
| | (Street and Number or P.O. Box) | | (City or Town, St | tate, Country and Zip Code) |
| Primary Location of Books and | Records | 1331 Grand Avenue | | |
| De | s Moines, IA, US 50309-2901 | (Street and Number) | 5 | 15-376-4500 |
| (City or | Fown, State, Country and Zip Code) | | (Area Code |) (Telephone Number) |
| Internet Website Address | | www.wellmark.com | | |
| Statutory Statement Contact | Ashley Ariel Arellano | | | 515-376-6307 |
| | (Name) arellanoaa@wellmark.com | | , | Code) (Telephone Number) 15-376-9054 |
| | (E-mail Address) | | | AX Number) |
| | | OFFICERS | | |
| President, CEO & Chairman | Cory Randall Harris | EVP CEO 8. | Treasurer | David Seth Brown |
| Secretary _ | • | | | David Golf Blown |
| | | OTHER | | |
| John Thoma | s Clendenin | | | |
| | | ECTORS OR TRUSTEES | | |
| Ron Josep | h Corbett C | ory Randall Harris-Chairman | | Douglas Dwight Laird |
| State of | lowa | | | |
| County of | Polk SS: | | | |
| all of the herein described ass statement, together with related condition and affairs of the said in accordance with the NAIC A rules or regulations require d respectively. Furthermore, the | ets were the absolute property of the said re I exhibits, schedules and explanations therein reporting entity as of the reporting period stat nnual Statement Instructions and Accounting ifferences in reporting not related to accour scope of this attestation by the described offi | corting entity, free and clear frocontained, annexed or referred ed above, and of its income an Practices and Procedures marting practices and procedure cers also includes the related of the procedure. | om any liens or claim: I to, is a full and true st d deductions therefron hual except to the exte s, according to the b corresponding electror | ity, and that on the reporting period stated above, is thereon, except as herein stated, and that this tatement of all the assets and liabilities and of the infor the period ended, and have been completed that: (1) state law may differ; or, (2) that state thest of their information, knowledge and belief, nic filing with the NAIC, when required, that is an ested by various regulators in lieu of or in addition |
| Cory Randall H President, CEO & C | | Scott Andrew Sundstrom Secretary | | David Seth Brown EVP, CFO & Treasurer |
| Subscribed and sworn to before day of | e me this | b. If no, 1. State : 2. Date f | the amendment number illedber of pages attached | er |

ASSETS

| | | | Current Statement Date | | 4 |
|-----------|--|------------------------------------|-------------------------|---|--|
| | | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. | Bonds | 185,675,416 | 0 | | 181,746,052 |
| | Stocks: | | | | |
| | 2.1 Preferred stocks | 0 | 0 | 0 | 0 |
| | 2.2 Common stocks | 81,774,897 | 0 | 81,774,897 | 108, 167, 234 |
| 3. | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | 0 | 0 | 0 | 0 |
| | 3.2 Other than first liens | | 0 | 0 | 0 |
| 4. | Real estate: | | | | |
| | 4.1 Properties occupied by the company (less \$ | 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 (\$2,369), cash equivalents | | | | - |
| 0. | (\$7,001,660) and short-term | | | | |
| | investments (\$1,001,000) and short-term | Q Q13 21Q | 0 | 8,813,218 | 6 820 423 |
| 6. | Contract loans (including \$ | | | | 0,020,423 |
| 7. | Derivatives | | | | 0 |
| 7. 8. | Other invested assets | | | 7,996,124 | 8,459,551 |
| 9. | Receivables for securities | , , | | | 168,607 |
| 9. 10. | Securities lending reinvested collateral assets | | | | 0 |
| 11. | Aggregate write-ins for invested assets | | | | 0 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | | | 284,753,445 | |
| | Title plants less \$ | 204,700,440 | | | |
| 10. | only) | 0 | 0 | 0 | 0 |
| 14. | Investment income due and accrued | | | | |
| | Premiums and considerations: | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | |
| 10. | 15.1 Uncollected premiums and agents' balances in the course of collection | 733 809 | 0 | 733,809 | 685 347 |
| | 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 (\$ | _ | | | |
| | contracts subject to redetermination (\$ | 372,807 | 0 | 372,807 | 373,000 |
| 16. | Reinsurance: | , | | ŕ | , |
| | 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 |
| 17. | Amounts receivable relating to uninsured plans | | | 48,768,750 | 53,686,000 |
| | Current federal and foreign income tax recoverable and interest thereon | | | 0 | 0 |
| 18.2 | Net deferred tax asset | 5,198,000 | 0 | 5, 198,000 | 0 |
| 19. | Guaranty funds receivable or on deposit | 0 | 0 | 0 | 0 |
| 20. | Electronic data processing equipment and software | | | 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 |
| 23. | Receivables from parent, subsidiaries and affiliates | | | 169,023,341 | 63,962,242 |
| 24. | Health care (\$25,054,608) and other amounts receivable | | | 25,054,608 | 21,864,039 |
| 25. | Aggregate write-ins for other than invested assets | 6,260,999 | 6,260,999 | 0 | 0 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 557,558,531 | 21,957,112 | 535,601,419 | 447,433,626 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 557,558,531 | 21,957,112 | 535,601,419 | 447,433,626 |
| | DETAILS OF WRITE-INS | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. | Prepaid Expenses | 6,260,999 | 6,260,999 | 0 | 0 |
| 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) | 6,260,999 | | | 0 |

LIABILITIES, CAPITAL AND SURPLUS

| | LIADILITIES, CAP | 1171271112 | Current Period | | Prior Year |
|-------|---|------------|----------------|-------------|-------------|
| | | 1 | 2 | 3 | 4 |
| | | Covered | Uncovered | Total | Total |
| 1. | Claims unpaid (less \$0 reinsurance ceded) | 67,757,000 | 0 | 67,757,000 | 63,740,000 |
| 2. | Accrued medical incentive pool and bonus amounts | 2.850.000 | | | 6,090,912 |
| 3. | Unpaid claims adjustment expenses | | | | 518,257 |
| | | | | | |
| 4. | Aggregate health policy reserves, including the liability of | | | | |
| | \$4,000,000 for medical loss ratio rebate per the Public | | | | |
| | Health Service Act | 31,928,502 | 0 | 31,928,502 | 39,226,895 |
| 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 |
| 8. | Premiums received in advance | | 0 | | |
| | | | | | |
| 9. | General expenses due or accrued | 1,702,974 | 0 | 1,702,974 | 3,661,749 |
| 10.1 | Current federal and foreign income tax payable and interest thereon | | | | |
| | (including \$1,163,000 on realized gains (losses)) | 33,957,429 | 0 | 33,957,429 | 11,766,429 |
| 10.2 | Net deferred tax liability | 0 | 0 | 0 | 2,358,000 |
| 11. | Ceded reinsurance premiums payable | | | 0 | 0 |
| 12. | Amounts withheld or retained for the account of others | | | | 0 |
| | | | | | |
| 13. | Remittances and items not allocated | 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 | 0 | 0 | 0 | 0 |
| 16. | Derivatives | | | 0 | 0 |
| | | | 0 | | |
| 17. | Payable for securities | | | | |
| 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) | | | | |
| 20. | · · · · · · · · · · · · · · · · · · · | 0 | 0 | 0 | 0 |
| | companies | | | | 0 |
| 21. | Net adjustments in assets and liabilities due to foreign exchange rates | | | 0 | 0 |
| 22. | Liability for amounts held under uninsured plans | 46,032,677 | 0 | 46,032,677 | 32,539,892 |
| 23. | Aggregate write-ins for other liabilities (including \$ | | | | |
| | current) | 2,297,632 | 0 | 2,297,632 | 1,920,000 |
| 24 | Total liabilities (Lines 1 to 23) | | 0 | | |
| | | | | 0 | _ |
| 25. | Aggregate write-ins for special surplus funds | | | | 0 |
| 26. | Common capital stock | | | | 24,000,000 |
| 27. | Preferred capital stock | | | | 0 |
| 28. | Gross paid in and contributed surplus | XXX | XXX | 0 | 0 |
| 29. | Surplus notes | XXX | XXX | 0 | |
| 30. | Aggregate write-ins for other than special surplus funds | | | | 0 |
| 31. | Unassigned funds (surplus) | | | | |
| | | | | 299,277,013 | 243,000,009 |
| 32. | Less treasury stock, at cost: | | | | |
| | 32.10 shares common (value included in Line 26 | | | | |
| | \$ | XXX | XXX | 0 | 0 |
| | 32.20 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 | | 267,600,809 |
| | | | | | |
| 34. | Total liabilities, capital and surplus (Lines 24 and 33) | XXX | XXX | 535,601,419 | 447,433,626 |
| | DETAILS OF WRITE-INS | | | | |
| 2301. | Health Assessments | 2,297,632 | 0 | 2,297,632 | 1,920,000 |
| 2302. | | | | | |
| 2303. | | | | | |
| | Summary of remaining write-ins for Line 23 from overflow page | | | | |
| 2398. | | | | | |
| 2399. | Totals (Lines 2301 through 2303 plus 2398)(Line 23 above) | 2,297,632 | 0 | 2,297,632 | 1,920,000 |
| 2501. | | XXX | XXX | | |
| 2502. | | XXX | XXX | | |
| 2503. | | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | | | |
| | | | | | |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | XXX | XXX | 0 | 0 |
| 3001. | | | XXX | | |
| 3002. | | xxx | XXX | | |
| 3003. | | xxx | XXX | | |
| 3098. | Summary of remaining write-ins for Line 30 from overflow page | | xxx | | 0 |
| | Totals (Lines 3001 through 3003 plus 3098)(Line 30 above) | XXX | XXX | 0 | 0 |
| 3099. | Totals (Lines 3001 tillough 3003 plus 3030)(Line 30 above) | ^^^ | ^^^ | U | U |

STATEMENT OF REVENUE AND EXPENSES

| | STATEMENT OF REV | To | ent Year Date | Prior Year To Date | Prior Year Ended December 31 |
|------------|---|----------------|---|-----------------------|---------------------------------|
| | | 1 Uncovered | 2 Total | 3 Total | 4 Total |
| 1. | Member Months | XXX | | | 1,682,118 |
| 2. | Net premium income (including \$0 non-health | | | | |
| | premium income) | XXX | 679,527,704 | 575,454,090 | 779,923,090 |
| 3. | Change in unearned premium reserves and reserve for rate credits | xxx | | 9,071,790 | 5,259,478 |
| 4. | Fee-for-service (net of \$ | XXX | | 0 | |
| 5. | Risk revenue | XXX | | 0 | |
| 6. | Aggregate write-ins for other health care related revenues | | | 0 | 0 |
| 7. | Aggregate write-ins for other non-health revenues | | | 0 | 0 |
| 8. | Total revenues (Lines 2 to 7) | XXX | 679,564,347 | 584,525,880 | 785,182,568 |
| | Hospital and Medical: | | | | |
| 9. | Hospital/medical benefits | | | | |
| 10. | Other professional services | | | | 70,375,081 |
| 11. | Outside referrals | | | | 27,912,253 |
| 12. | Emergency room and out-of-area | | | | 21,217,250 |
| 13. | Prescription drugs | | | | 128,322,187 |
| 14. | Aggregate write-ins for other hospital and medical | | | | 0 |
| 15. | Incentive pool, withhold adjustments and bonus amounts | | | , , | 7,063,460 |
| 16. | Subtotal (Lines 9 to 15) | (| 495,527,786 | 438,835,357 | 630,007,280 |
| | Less: | | _ | | |
| 17. | Net reinsurance recoveries | | | | |
| 18. | Total hospital and medical (Lines 16 minus 17) | | | | 630,007,280 |
| 19. | Non-health claims (net) | | 0 | 0 | |
| 20. | Claims adjustment expenses, including \$4, 126,445 cost | , | 10 004 007 | 10 014 040 | 10 501 001 |
| | containment expenses | | | | |
| 21. | General administrative expenses | | 68,038,388 | 69,937,501 | 93,479,354 |
| 22. | Increase in reserves for life and accident and health contracts (including \$ | , | | 0 | |
| 00 | | | | | 740 017 665 |
| 23. | Total underwriting deductions (Lines 18 through 22) Net underwriting gain or (loss) (Lines 8 minus 23) | | | 521,787,20162,738,679 | 743,017,665 |
| 24. 25. | Net underwriting gain or (loss) (Lines o minus 23) Net investment income earned | | | | 7,261,435 |
| 26. | Net realized capital gains (losses) less capital gains tax of | | 0, 140, 122 | | 7 ,201,400 |
| 20. | \$(63,000) | (| (13, 433) | 4 141 218 | 4 597 280 |
| 27 | Net investment gains (losses) (Lines 25 plus 26) | | | | |
| 28. | Net gain or (loss) from agents' or premium balances charged off [(amount | | , | | |
| 20. | recovered \$0) | | | | |
| | (amount charged off \$ | (|) | 0 | |
| 29. | Aggregate write-ins for other income or expenses | | | 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) | | | 72,305,829 | 54,023,618 |
| 31. | Federal and foreign income taxes incurred | XXX | | , , | 10,499,000 |
| 32. | Net income (loss) (Lines 30 minus 31) | XXX | 85,897,535 | 58,368,829 | 43,524,618 |
| | 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 |
| 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 |
| 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 |
| 1499. | Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | | 0 | 0 | 0 |
| 2901. | | | | | |
| 2902. | | | | | |
| 2903 | | | | | |
| 2998. | Summary of remaining write-ins for Line 29 from overflow page | (| 0 | 0 | 0 |
| 2999. | Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) | | 0 | 0 | 0 |
| _555. | | | · . | 3 | 0 |

STATEMENT OF REVENUE AND EXPENSES (Continued)

| 1 | STATEMENT OF REVENUE AND EX | PENSES (C | ontinued | , |
|-------|---|------------------------------|----------------------------|--------------------------------------|
| | | 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 | 267,600,809 | 211,411,977 | 211,411,977 |
| 34. | Net income or (loss) from Line 32 | 85,897,535 | 58,368,829 | 43,524,618 |
| 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 \$(6,315,000) | (21,844,722) | 4,826,739 | 9,030,460 |
| 37. | Change in net unrealized foreign exchange capital gain or (loss) | (1,911,826) | (891,697) | (1,085,616) |
| 38. | Change in net deferred income tax | 1,241,000 | (2,325,000) | (884,000) |
| 39. | Change in nonadmitted assets | (7,705,781) | 9,747,416 | 5,603,370 |
| 40 | Change in unauthorized and certified reinsurance | 0 | | |
| 41. | Change in treasury stock | 0 | | |
| 42. | Change in surplus notes | 0 | | |
| 43. | Cumulative effect of changes in accounting principles | 0 | 0 | 0 |
| 44. | Capital Changes: | | | |
| | 44.1 Paid in | 0 | 0 | |
| | 44.2 Transferred from surplus (Stock Dividend) | 0 | | |
| | 44.3 Transferred to surplus. | 0 | 0 | 0 |
| 45. | Surplus adjustments: | | | |
| | 45.1 Paid in | 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 | 0 |
| 47. | Aggregate write-ins for gains or (losses) in surplus | 0 | 0 | 0 |
| 48. | Net change in capital & surplus (Lines 34 to 47) | 55,676,206 | 69,726,287 | 56, 188,832 |
| 49. | Capital and surplus end of reporting period (Line 33 plus 48) | 323,277,015 | 281,138,264 | 267,600,809 |
| | DETAILS OF WRITE-INS | | | |
| 4701. | | | | |
| 4702. | | | | |
| 4703. | | | | |
| 4798. | Summary of remaining write-ins for Line 47 from overflow page | 0 | 0 | 0 |
| 4799. | Totals (Lines 4701 through 4703 plus 4798)(Line 47 above) | 0 | 0 | 0 |

CASH FLOW

| | 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 | 675,857,287 | 583,882,282 | 799,614,749 |
| 2. | Net investment income | 7, 158, 143 | 6,631,733 | 8,944,354 |
| 3. | Miscellaneous income | 0 | 0 | 0 |
| 4. | Total (Lines 1 to 3) | 683,015,430 | 590,514,015 | 808,559,103 |
| 5. | Benefit and loss related payments | 502,109,467 | 428,427,774 | 619,525,720 |
| 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 | 70,061,060 | 70,491,878 | 108,765,080 |
| 8. | Dividends paid to policyholders | 0 | 0 | 0 |
| 9. | Federal and foreign income taxes paid (recovered) net of \$0 tax on capital | 0 | 0 | 17,052,891 |
| 10 | gains (losses) | - | _ | |
| 10. | Total (Lines 5 through 9) | 572,170,527 | 498,919,652 | 745,343,691 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 110,844,903 | 91,594,363 | 63,215,412 |
| | Cash from Investments | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | | 44,675,850 | | |
| | 12.2 Stocks | , , | | |
| | 12.3 Mortgage loans | | | |
| | 12.4 Real estate | | | 0 |
| | 12.5 Other invested assets | | | |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | |
| | 12.7 Miscellaneous proceeds | 3,582,863 | 354,012 | 238,750 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 58,907,175 | 62,681,327 | 81,491,202 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | | | |
| | 13.2 Stocks | | | |
| | 13.3 Mortgage loans | | | |
| | 13.4 Real estate | 0 | 0 | 0 |
| | | | 0 | 0 |
| | 13.6 Miscellaneous applications | 360,608 | 524,776 | 1,907,261 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 64,099,603 | 71, 182, 657 | 88,723,800 |
| 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) | (5,192,428) | (8,501,330) | (7,232,598) |
| | Cash from Financing and Miscellaneous Sources | | | |
| 16. | Cash provided (applied): | | | |
| | | | 0 | 0 |
| | 16.2 Capital and paid in surplus, less treasury stock | | 0 | 0 |
| | 16.3 Borrowed funds | | 0 | 0 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | | 0 | 0 |
| | 16.5 Dividends to stockholders | | 0 | 0 |
| | 16.6 Other cash provided (applied) | (103,659,680) | (85, 142, 532) | (56,922,226) |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (103,659,680) | (85,142,532) | (56,922,226) |
| | RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. | | 1,992,795 | (2,049,499) | (939,412) |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | | 6,820,423 | 7,759,835 | 7,759,835 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 8,813,218 | 5,710,336 | 6,820,423 |

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

| | 1 | Compreh (Hospital & | ensive Medical) | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|-------------|------------------------|--------------------|------------------------|----------------|----------------|--|-------------------------|-----------------------|-------|
| | Total | 2 Individual | 3 Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefit Plan | Title XVIII Medicare | Title XIX Medicaid | Other |
| | Total | IIIuiviuuai | Gloup | Supplement | Offig | Offity | Fidii | Medicare | Wedicald | Other |
| Total Members at end of: | | | | | | | | | | |
| 1. Prior Year | 146,392 | 41,313 | 105,079 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 2. First Quarter | 150,235 | 44,642 | 105,593 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 3. Second Quarter | 150,873 | 45 , 187 | 105,686 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 4. Third Quarter | 153,281 | 45,770 | 107,511 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 5. Current Year | 0 | | | | | | | | | |
| 6. Current Year Member Months | 1,361,322 | 405,955 | 955,367 | | | | | | | |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | |
| 7 Physician | 487,804 | 155 , 186 | 332,618 | | | | | | | |
| 8. Non-Physician | 436,229 | 115,955 | 320,274 | | | | | | | |
| 9. Total | 924,033 | 271, 141 | 652,892 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 10. Hospital Patient Days Incurred | 18,984 | 6,858 | 12,126 | | | | | | | |
| 11. Number of Inpatient Admissions | 4,744 | 1,577 | 3,167 | | | | | | | |
| 12. Health Premiums Written (a) | 679,527,704 | 247,870,442 | 431,657,262 | | | | | | | |
| 13. Life Premiums Direct | 0 | | | | | | | | | |
| 14. Property/Casualty Premiums Written | 0 | | | | | | | | | |
| 15. Health Premiums Earned | 679,564,347 | 247,760,458 | 431,803,889 | | | | | | | |
| 16. Property/Casualty Premiums Earned | 0 | | | | | | | | | |
| 17. Amount Paid for Provision of Health Care Services | 502,109,467 | 168,227,032 | 333,882,435 | | | | | | | |
| 18. Amount Incurred for Provision of Health Care Services | 495,527,786 | 165,279,532 | 330,248,254 | | | | | | | |

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

| Aging Analysis of Unp | aid Claims | | | | | |
|--|-------------|--------------|--------------|---------------|---------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| Account | 1 - 30 Days | 31 - 60 Days | 61 - 90 Days | 91 - 120 Days | Over 120 Days | Total |
| Claims Unpaid (Reported) | | | | | | |
| 0299999 Aggregate accounts not individually listed-uncovered | 0 | 0 | 0 | 0 | 0 | 0 |
| 0399999 Aggregate accounts not individually listed-covered | 18,059,004 | 1,312,607 | 442,442 | 69,269 | 90,783 | 19,974,105 |
| 0499999 Subtotals | 18,059,004 | 1,312,607 | 442,442 | 69,269 | 90,783 | 19,974,105 |
| 0599999 Unreported claims and other claim reserves | | | | | | 47,782,895 |
| 0699999 Total amounts withheld | | | | | | 0 |
| 0799999 Total claims unpaid | · | | · | | | 67,757,000 |
| 0899999 Accrued medical incentive pool and bonus amounts | | | | | | 2,850,000 |

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

| ANALYSIS OF CLAIMS UNPAID - | PRIOR YEAR - NET OF REINSU | | | | | | | |
|---|---|--------------------------------------|--|--------------------------------------|--|---|--|--|
| | Claims | | Liabi | | | 6 | | |
| | Year to | Year to Date | | | | ent Quarter | | |
| Line of Business | On Claims Incurred Prior to January 1 of Current Year | 2 On Claims Incurred During the Year | On Claims Unpaid Dec. 31 of Prior Year | 4 On Claims Incurred During the Year | Claims Incurred in Prior Years (Columns 1 + 3) | Estimated Claim Reserve and Claim Liability December 31 of Prior Year | | |
| Life of business | Current rear | Duning the Year | of Prior rear | During the Year | (Colulliis 1 + 3) | Prior rear | | |
| Comprehensive (hospital and medical) | 55,484,543 | 437,517,960 | 398,403 | 67,358,597 | 55,882,946 | 63,740,000 | | |
| Medicare Supplement | | | | | 0 | 0 | | |
| 3. Dental Only | | | | | 0 | 0 | | |
| 4. Vision Only | | | | | 0 | 0 | | |
| Federal Employees Health Benefits Plan | | | | | 0 | 0 | | |
| 6. Title XVIII - Medicare | | | | | 0 | 0 | | |
| 7 Title XIX - Medicaid | | | | | 0 | 0 | | |
| 8. Other health | | | | | 0 | 0 | | |
| 9. Health subtotal (Lines 1 to 8) | 55,484,543 | 437,517,960 | 398,403 | 67,358,597 | 55,882,946 | 63,740,000 | | |
| 10. Healthcare receivables (a) | 6,181,616 | 25,752,641 | 0 | 116,464 | 6, 181,616 | 24,692,952 | | |
| 11. Other non-health | | | | | 0 | 0 | | |
| 12. Medical incentive pools and bonus amounts | 5,356,964 | 3,750,000 | 0 | 2,850,000 | 5,356,964 | 6,090,912 | | |
| 13. Totals (Lines 9-10+11+12) | 54,659,891 | 415,515,319 | 398,403 | 70,092,133 | 55,058,294 | 45,137,960 | | |

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Wellmark Health Plan of Iowa, Inc. (the Company) have been prepared in conformity with the accounting practices prescribed by the National Association of Insurance Commissioners (NAIC) and the State of Iowa.

The NAIC Accounting Practices and Procedures manual has been adopted as a component of prescribed or permitted practices by the State of Iowa. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices. The Company does not have any permitted practices.

| | | F/S | F/S | | | |
|---|-------|------|--------|-------------------|------|-------------|
| | SSAP# | Page | Line # | 2022 | 2021 | |
| NET INCOME (1) State basis (Page 4, Line 32, Columns 2 & 4) | XXX | xxx | XXX | \$ 85,897,535 | \$ | 43,524,618 |
| (2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP: | | | | | | |
| | | | | \$ - | \$ | - |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | | | |
| | | | | \$ - | \$ | - |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | \$ 85,897,535 | \$ | 43,524,618 |
| SURPLUS | | | | | | |
| (5) State basis (Page 3, Line 33, Columns 3 & 4) | XXX | XXX | XXX | \$ 323,277,015 | \$ | 267,600,809 |
| (6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP: | | | | | | |
| | | | | \$ - | \$ | - |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | | | |
| | | | | \$ - | \$ | - |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | \$ 323,277,015 | \$ | 267,600,809 |

B. Use of Estimates in the Preparation of the Financial Statements

No significant changes

- C. Accounting Policy
 - (1) Basis for Short-Term Investments

No significant changes

(2) Basis for Bonds and Amortization Method

No significant changes

(3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

Not applicable

(5) Basis for Mortgage Loans

Not applicable

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities that are NAIC designation 1 or 2 are reported at cost adjusted for amortization of premiums and accretion of discounts using the effective interest method. For all securities except for interest only securities or securities where the yield had become negative, the amortization of premiums and accretion of discounts on loan-backed securities is adjusted quarterly using current estimated future cash flows, including any new prepayment assumptions, using the retrospective adjustment method. Interest only securities and securities where the yield had become negative are valued using the prospective method. Loan-backed securities are stated at the lower of amortized cost or fair value if they are NAIC designation 3 through 6.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

Not applicable

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

No significant changes

(9) Accounting Policies for Derivatives

Not applicable

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

No significant changes

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

No significant changes

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period

No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

No significant changes

D. Going Concern

Management has evaluated the Company's ability to continue as a going concern and has concluded that there are no events or circumstances that raise any doubt about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTE 4 Discontinued Operations

Not applicable

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not applicable

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

- D. Loan-Backed Securities
 - (1) Description of Sources Used to Determine Prepayment Assumptions

For fixed-rate agency mortgage-backed securities, prepayment speeds are calculated utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, prepayment assumptions are utilized from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, data from Refinitiv is used, which utilizes the median prepayment speed from contributors' models.

(2) Other-Than-Temporary Impairments

There are no loan-backed securities with a current period recognized other-than-temporary impairment.

(3) Recognized OTTI securities

There are no loan-backed securities with a current period recognized other-than-temporary impairment.

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
 - a) The aggregate amount of unrealized losses:

 1. Less than 12 Months
 \$ 3,808,470

 2. 12 Months or Longer
 \$ 1,289,453

b) The aggregate related fair value of securities with unrealized losses:

 1. Less than 12 Months
 \$ 53,012,226

 2. 12 Months or Longer
 \$ 8,485,662

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

The unrealized losses on the Company's investments in loan-backed securities were due to temporary changes in interest rates and market conditions. The contractual cash flows of the agency mortgage-backed investments are guaranteed by an agency of the U.S. government and the non-agency mortgage-backed and asset-backed securities include collateral which reduce the risk of loss. Based on cash flow projections, the Company believes it will recover the carrying value of these investments. Because the Company does not have the intent to sell these securities, nor is it more likely than not the Company will be required to sell these securities until a recovery of carrying value, which may be maturity, the Company does not consider these investments to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

| | Not applicable |
|-----|--|
| Н. | Repurchase Agreements Transactions Accounted for as a Sale |
| | Not applicable |
| I. | Reverse Repurchase Agreements Transactions Accounted for as a Sale |
| | Not applicable |
| J. | Real Estate |
| | Not applicable |
| K. | Low Income Housing Tax Credits (LIHTC) |
| | Not applicable |
| L. | Restricted Assets |
| | Not applicable |
| M. | Working Capital Finance Investments |
| | Not applicable |
| N. | Offsetting and Netting of Assets and Liabilities |
| | Not applicable |
| Ο. | 5GI Securities |
| | Not applicable |
| P. | Short Sales |
| | Not applicable |
| Q. | Prepayment Penalty and Acceleration Fees |
| | Not applicable |
| R. | Reporting Entity's Share of Cash Pool by Asset Type |
| | Not applicable |
| NOT | E 6 Joint Ventures, Partnerships and Limited Liability Companies |
| | No significant changes |
| | |
| NOT | E 7 Investment Income |
| | No significant changes |
| NOT | E 8 Derivative Instruments |
| | Not applicable |
| | |
| NOT | |
| | No significant changes |
| NOT | E 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties |
| | No significant changes |
| NOT | E 11 Debt |
| | Not applicable |
| | |
| NOT | E 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefits |
| | Not applicable |
| NOT | E 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations |
| A. | Number of Shares and Par or Stated Value of Each Class |

No significant changes

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

Not applicable

C. Dividend Restrictions

Without prior approval of its domiciliary commissioner, dividends to shareholders are limited to the greater of ten percent of surplus at December 31 of the prior year or net income for the twelve month period ending December 31 of the prior year.

D. Dates and Amounts of Dividends Paid

No dividends paid in the current year.

E. Profits that may be Paid as Ordinary Dividends to Stockholders

Within the limitations of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. Restrictions Placed on Unassigned Funds (Surplus)

Not applicable

G. Amount of Advances to Surplus not Repaid

Not applicable

H. Amount of Stock Held for Special Purposes

Not applicable

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

Not applicable

- J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is:
- \$ 14,741,198

K. The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations

Not applicable

L. The Impact of any Restatement Due to Prior Quasi-Reorganizations

Not applicable

M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization

Not applicable

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

Not applicable

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable

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

Not applicable

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

No significant changes

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

Not applicable

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

| Description for Each Class of Asset or Liability | (Level 1) | (Level 2) | (Level 3) | ١ | Net Asset Value (NAV) | Total |
|--|------------------|-----------------|-----------|----|--------------------------|------------------|
| a. Assets at Fair Value Cash Equivalents: Exempt MM Mutual Funds | \$ 7.001.660 | \$ | \$ - | \$ | _ | \$ 7.001.660 |
| Bonds: Industrial & Miscellaneous | \$ - | \$ 8,521,252 | \$ - | \$ | - | \$ 8,521,252 |
| Common Stock: Industrial & Miscellaneous | \$ 62,627,259 | \$ - | \$ - | \$ | - | \$ 62,627,259 |
| Common Stock: Mutual Funds | \$ 19,147,638 | \$ - | \$ - | \$ | - | \$ 19,147,638 |
| Total Assets at Fair Value/NAV | \$ 88.776.557 | \$ 8.521.252 | \$ | \$ | - | \$ 97.297.809 |

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Not applicable

(3) Policies when Transfers Between Levels are Recognized

The Company recognizes transfers between fair value hierarchy levels at the end of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Bonds, structured securities, and surplus notes (other invested assets) are reported within Level 2 of the fair value hierarchy; all of these securities have direct or indirect price inputs that are observable in active markets. Fair values of these fixed income instruments are based on quoted market prices where available. The Company obtains at least one price from a third party pricing service or its custodian, which also uses a pricing service. In most instances, the Company obtains more than one price and evaluates between the pricing sources for any outliers or stale prices. Assuming prices are not stale and are reasonable between sources, the Company follows a pre-established hierarchy to conclude on which pricing source to utilize.

The pricing services normally derive security prices through recently reported trades for identical or similar securities, making adjustments through the reporting date based upon available observable market information. For securities not actively traded, the pricing service may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the market for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, benchmark yields, credit spreads, default rates, prepayment conditions, and nonbinding broker quotes.

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not applicable

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Statutory guidance requires the disclosure of fair values for certain other financial instruments for which it is practicable to estimate fair value, whether or not such values are recognized in the statements of assets, liabilities, capital and surplus. The carrying amounts for cash, receivable for securities, accrued investment income, premium receivables, other receivables, amounts due to/from affiliates, unearned premiums, accounts payable and accrued expenses, and certain other liabilities approximate fair value because of the short-term nature of these items.

C. Aggregate Fair Value For All Financial Instruments and the Level Within the Fair Value Hierarchy in Which the Fair Value Measurements in Their Entirety Fall

| Type of Financial Instrument | Aggregate Fair Value | Α | dmitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---------------------------------|-------------------------|----|----------------|------------------|-------------------|-----------|--------------------------|-------------------------------------|
| Cash Equivalents | \$ 7,001,660 | \$ | 7,001,660 | \$ 7,001,660 | \$ - | \$ - | \$ - | \$ - |
| Short-Term Investments | \$ 1,807,046 | \$ | 1,809,189 | \$ - | \$ 1,807,046 | \$ - | \$ - | \$ - |
| Bonds | \$ 169,788,268 | \$ | 185,675,416 | \$ - | \$ 169,788,268 | \$ - | \$ - | \$ - |
| Common Stock | \$ 81,774,897 | \$ | 81,774,897 | \$ 81,774,897 | \$ - | \$ - | \$ - | \$ - |
| Other Invested Assets | \$ 1.069.831 | \$ | 1.105.985 | \$ _ | \$ 1.069.831 | \$ _ | \$ - | \$ - |

D. Not Practicable to Estimate Fair Value

Not applicable

E. NAV Practical Expedient Investments

Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items

No significant changes

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

Assets in the amount of \$3,085,843 at September 30, 2022 were committed to purchase mortgage-backed securities in October and November 2022.

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

Not applicable

F. Subprime Mortgage Related Risk Exposure

No significant changes

G. Retained Assets

Not applicable

H. Insurance-Linked Securities (ILS) Contracts

Not applicable

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable

NOTE 22 Events Subsequent

The Company has evaluated all events occurring after September 30, 2022 through November 10, 2022, the date the quarterly statement was available to be issued, to determine whether any event required either recognition or disclosure in the Company's quarterly statement. No items requiring recognition or disclosure were identified

NOTE 23 Reinsurance

Not applicable

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate Accrued Retrospective Premium Adjustments

No significant changes

B. Retrospective Premiums Recorded Through Written Premium or Adjustment to Earned Premium

No significant changes

C. Amount and Percentage of Net Premiums Written Subject to Retrospective Rating Features

No significant changes

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act

No significant changes

- E. Risk Sharing Provisions of the Affordable Care Act
 - (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?

Yes [X] No []

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

| | Amount |
|--|--------------------|
| a. Permanent ACA Risk Adjustment Program | |
| Assets | |
| Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments) | \$ 372,807 |
| Liabilities | |
| Risk adjustment user fees payable for ACA Risk Adjustment | \$ 180,418 |
| Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium) | \$ 27,749,250 |
| Operations (Revenue & Expense) | |
| Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk | |
| Adjustment | \$ (29,474,193) |
| Reported in expenses as ACA risk adjustment user fees (incurred/paid) | \$ 184,589 |
| b. Transitional ACA Reinsurance Program | |
| Assets | |
| Amounts recoverable for claims paid due to ACA Reinsurance | \$ - |
| Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability) | \$ - |
| Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance | \$ - |
| Liabilities | |
| Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium | \$ - |
| Ceded reinsurance premiums payable due to ACA Reinsurance | \$ - |
| Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance | \$ - |
| Operations (Revenue & Expense) | |
| Ceded reinsurance premiums due to ACA Reinsurance | \$ - |
| 8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments | \$ - |
| ACA Reinsurance contributions – not reported as ceded premium | \$ - |
| c. Temporary ACA Risk Corridors Program | |
| Assets | |
| Accrued retrospective premium due to ACA Risk Corridors | \$ - |
| Liabilities | |
| Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors | \$ - |
| Operations (Revenue & Expense) | |
| Effect of ACA Risk Corridors on net premium income (paid/received) | \$ - |
| Effect of ACA Risk Corridors on change in reserves for rate credits | \$ - |

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

| | | Accrued the Prior | | | | Received o | | | | Differ | en | ces | | Ad | ljus | stments | | ι | Jnsettled Ba | lances as of ting Date |
|--|----|----------------------------------|-----|---------------------|----|----------------------------------|----|-------------------|----|--|----|--|----|------------------------------|------|------------------------------|-----|----|---|---|
| | | Busines Before De of the P | ece | ember 31 or Year | | Busines Before De of the P | ce | mber 31 r Year | ı | Prior Year Accrued Less Payments (Col 1 - 3) | | Prior Year Accrued Less Payments (Col 2 - 4) | | To Prior Year Balances | | To Prior Year Balances | | P | cumulative Balance from rior Years Col 1-3+7) | Cumulative Balance from Prior Years (Col 2-4+8) |
| | _ | 1 Receivable | | 2 Payable | - | 3 eceivable | | 4 Payable | _ | 5 Receivable | | 6 Payable | L | 7 Receivable | | 8 Payable | Ref | _ | 9 teceivable | 10 Payable |
| a. Permanent ACA Risk Adjustment Program | r | Receivable | | Payable | K | eceivable | | Payable | r | Receivable | | Payable | | Receivable | | Payable | Ret | K | eceivable | Payable |
| Premium adjustments receivable (including high risk pool payments) | \$ | 373,000 | \$ | s - | \$ | - | \$ | - | \$ | 373,000 | \$ | - | \$ | (193) | \$ | - | Α | \$ | 372,807 | \$ - |
| Premium adjustments (payable) (including high risk pool premium) | \$ | - | \$ | 35,011,000) | \$ | - | \$ | (36,737,701) | \$ | - | \$ | 1,726,701 | \$ | - | \$ | (1,726,701) | В | \$ | - | \$ - |
| Subtotal ACA Permanent Risk Adjustment Program | \$ | 373,000 | \$ | S (35,011,000) | \$ | - | \$ | (36,737,701) | \$ | 373,000 | \$ | 1,726,701 | \$ | (193) | \$ | (1,726,701) | | \$ | 372,807 | \$ - |
| b. Transitional ACA Reinsurance Program | | | | | | | | | | | | | | | | | | | | |
| 1. Amounts recoverable for claims paid | \$ | - | \$ | s - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | | \$ | - | \$ - |
| Amounts recoverable for claims unpaid (contra liability) | \$ | - | 99 | s - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | | \$ | - | \$ - |
| Amounts receivable relating to uninsured plans | \$ | - | 9 | 3 - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | | \$ | - | \$ - |
| Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded | | | | | | | | | | | | | | | | | | | | |
| premium | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | | \$ | - | \$ - |
| 5. Ceded reinsurance premiums payable | \$ | - | \$ | 5 - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | | \$ | - | \$ - |
| 6. Liability for amounts held under uninsured plans | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | | \$ | - | \$ - |
| 7. Subtotal ACA Transitional Reinsurance Program | \$ | - | 9 | s - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | | \$ | - | \$ - |
| c. Temporary ACA Risk Corridors Program | | | | | | | | | | | | | | | | | | | | |
| Accrued retrospective premium | \$ | - | \$ | s - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | | \$ | - | \$ - |
| Reserve for rate credits or policy experience rating refunds | \$ | - | \$ | s - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | | \$ | - | \$ - |
| Subtotal ACA Risk Corridors Program | \$ | - | \$ | s - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | \$ | - | | \$ | - | \$ - |
| d. Total for ACA Risk Sharing Provisions | \$ | 373,000 | 9 | 35,011,000) | \$ | _ | \$ | (36,737,701) | \$ | 373,000 | \$ | 1,726,701 | \$ | (193) | \$ | (1,726,701) | | \$ | 372,807 | \$ - |

- Explanations of Adjustments A. Revised data received.
- B. Revised data received.
- (4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Not applicable

(5) ACA Risk Corridors Receivable as of Reporting Date

Not applicable

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

Change in Incurred Losses and Loss Adjustment Expenses

The Company's reserves for incurred claims and claim adjustment expenses attributable to insured events of prior years have decreased \$7,855,724 from \$64,258,257 in 2021. Because unpaid losses are estimated based on past experience and accumulated statistical data, the Company's actual benefit payments have varied from the original estimates.

Information about Significant Changes in Methodologies and Assumptions

There have been no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

Not applicable

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

Not applicable

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 Anticipated Salvage and Subrogation

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

| 1.1 | Did the reporting entity experience any material transactions requiring the 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 char 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 Syste is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. | | | . Yes [X |] No [] |
| 3.2 | Have there been any substantial changes in the organizational chart since | ce the prior quarter end? | | Yes [|] No [X] |
| 3.3 | If the response to 3.2 is yes, provide a brief description of those changes | S. | | | |
| 3.4 | Is the reporting entity publicly traded or a member of a publicly traded gro | oup? | | Yes [|] No [X] |
| 3.5 | If the response to 3.4 is yes, provide the CIK (Central Index Key) code is | ssued 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 ceased to exist as a result of the merger or consolidation. | f domicile (use two letter state abbreviati | on) for any entity that has | | |
| | 1 Name of Entity | 2 NAIC Company Code | 3 State of Domicile | | |
| 5. | If the reporting entity is subject to a management agreement, including the in-fact, or similar agreement, have there been any significant changes relifiyes, attach an explanation. | hird-party administrator(s), managing ge egarding the terms of the agreement or p | neral agent(s), attorney- rincipals involved? Yes | [] No [| X] N/A [|
| 6.1 | State as of what date the latest financial examination of the reporting ent | tity was made or is being made | | 12/3 | 31/2021 |
| 6.2 | State the as of date that the latest financial examination report became a date should be the date of the examined balance sheet and not the date | | | 12/ | 31/2016 |
| 6.3 | State as of what date the latest financial examination report became avaithe reporting entity. This is the release date or completion date of the examination. | amination report and not the date of the | examination (balance sheet | 06/; | 29/2018 |
| 6.4 6.5 | By what department or departments? lowa Insurance Division Have all financial statement adjustments within the latest financial exami | ination report been accounted for in a su | bsequent financial | | |
| | statement filed with Departments? | | | | |
| 6.6 | Have all of the recommendations within the latest financial examination r | report been complied with? | Yes | [] No [|] N/A [X |
| 7.1 | Has this reporting entity had any Certificates of Authority, licenses or reg revoked by any governmental entity during the reporting period? | jistrations (including corporate registratio | n, if applicable) suspended or | 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 | e Federal Reserve Board? | | . Yes [|] No [X] |
| 8.2 | If response to 8.1 is yes, please identify the name of the bank holding co | ompany. | | | |
| 8.3 | Is the company affiliated with one or more banks, thrifts or securities firm | ns? | | Yes [|] No [X] |
| 8.4 | If response to 8.3 is yes, please provide below the names and location (c regulatory services agency [i.e. the Federal Reserve Board (FRB), the O Insurance Corporation (FDIC) and the Securities Exchange Commission | Office of the Comptroller of the Currency | OCC), the Federal Deposit | | |
| | 1 Affiliata Nama | 2 | | 5 6 | |
| | Affiliate Name | Location (City, State) | FRB OCC FD | OIC SEC | |

GENERAL INTERROGATORIES

| 9.1 | Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controlle similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? | rsonal and professiona | | Yes [X] | No [] |
|--------------|--|--|-------|-----------|---|
| 9.11 | (e) Accountability for adherence to the code. If the response to 9.1 is No, please explain: | | | | |
| 3.11 | il die response to 3.1 is No, piease explain. | | | | |
| 9.2 9.21 | Has the code of ethics for senior managers been amended? | | | Yes [] | No [X] |
| 9.3 9.31 | Have any provisions of the code of ethics been waived for any of the specified officers? | | | Yes [] | No [X] |
| | FINANCIAL | | | | |
| 10.1 10.2 | Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement If yes, indicate any amounts receivable from parent included in the Page 2 amount: | | | | |
| | INVESTMENT | | | | |
| 11.1 11.2 | Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or of use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto: | | | Yes [] | No [X] |
| 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: | | | | |
| 14.1 14.2 | Does the reporting entity have any investments in parent, subsidiaries and affiliates? | | | Yes [] | |
| | | 1 Prior Year-End Book/Adjusted Carrying Value | | Boo | 2 ent Quarter k/Adjusted rying Value |
| | Bonds | | | \$ | 0 |
| | Preferred Stock | | | | 0 |
| | Common Stock | | | | 0 |
| | Short-Term Investments | | | | 0 |
| | All Other | | | | 0 0 |
| | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | | | | 0 |
| | Total Investment in Parent included in Lines 14.21 to 14.26 above | | | | 0 |
| 15.1 | Has the reporting entity entered into any hedging transactions reported on Schedule DB? | | | Yes [| No [X] |
| 15.2 | If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? | | Yes [|] No [|] N/A [X] |
| 16. | For the reporting entity's security lending program, state the amount of the following as of the current statement da | | | | |
| | 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | | | | |
| | 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, I | Parts 1 and 2 | \$ | ; | |
| | 16.3 Total payable for securities lending reported on the liability page. | | \$ | ; | 0 |

GENERAL INTERROGATORIES

| The Bank | Name of Custo | odian(s) | PNV Mollon Cor | Custodian Add | Iress | |
|---|--|---|--|--|--------------------------------|------------------------------|
| тпе вапк | of New York Mellon | | . But wellon cer | ter, 500 Grant Street, P | ttsburgh, PA 15256 | |
| | reements that do not comply wi and a complete explanation: | th the requirements of the NAIC | Financial Condit | ion Examiners Handbook, | provide the name, | |
| | 1 Name(s) | 2 Location(s) | | 3 Complete Expl | anation(s) | |
| | re been any changes, including re full information relating thereto | name changes, in the custodian(| (s) identified in 1 | 7.1 during the current quar | ter? | Yes [] No |
| 1 you, give | 1 Old Custodian | 2 New Custodian | | 3 Change | 4 Reason | |
| make inve | estment decisions on behalf of t | vestment advisors, investment mather reporting entity. For assets the ment accounts"; "handle secur | nat are managed | | | |
| | 1 Name of Firm | or Individual | 2 Affiliation | | | |
| NISA Inve | estment Advisors, LLC | | U | | | |
| William E | Blair Investment Management, I | LLC | | | | |
| Metropoli | itan West Asset Management LL | C | U | | | |
| | | I in the table for Question 17.5, d more than 10% of the reporting e | | | | Yes [X] M |
| | | with the reporting entity (i.e. des aggregate to more than 50% of | | | | Yes [X] M |
| For those table belo | | e table for 17.5 with an affiliation | code of "A" (affili | ated) or "U" (unaffiliated), ¡ | provide the information for th | ie |
| | 1 | 2 | | 3 | 4 | 5 Investm |
| Deposito | Registration ory Number | Name of Firm or Individual | | Legal Entity Identifier (LEI) | | Manager Agreem (IMA) F |
| | | Advisors, LLC ement Company LLP | | | | |
| 173961 | William Blair Inv | vestment Management, LLC | 5 | 49300VQX7UK060A7X27 | SEC | NO |
| | | t Asset Management LLC | | | | |
| Have all th | | rposes and Procedures Manual of | | | | |
| Rv salf-de | esignating 5GI securities, the re | porting entity is certifying the follo | owing elements t | or each self-designated 50 | el security: | |
| a. Do | ocumentation necessary to permecurity is not available. Suer or obligor is current on all cue insurer has an actual expecta | nit a full credit analysis of the sec contracted interest and principal p tion of ultimate payment of all co | curity does not ex payments. ontracted interest | ist or an NAIC CRP credit and principal. | rating for an FE or PL | |
| b. Iss c. The | | GI securities? | | | | Yes [] N |
| b. Iss c. The Has the re | esignating PLGI securities, the r | operang enary to contarying and to | mowing cicincina | | | |
| b. Iss c. The Has the re By self-de a. The b. The c. The on a d. The | e security was purchased prior to e reporting entity is holding capit e NAIC Designation was derived a current private letter rating he e reporting entity is not permitted | o January 1, 2018. tal commensurate with the NAIC d from the credit rating assigned l ld by the insurer and available fo d to share this credit rating of the | Designation rep by an NAIC CRF or examination by PL security with | in its legal capacity as a N state insurance regulators the SVO. | | |
| b. Iss c. The Has the re By self-de a. The b. The c. The on a d. The Has the re By assign | e security was purchased prior to e reporting entity is holding capit e NAIC Designation was derived a current private letter rating he e reporting entity is not permitted eporting entity self-designated F | o January 1, 2018. tal commensurate with the NAIC I from the credit rating assigned Id by the insurer and available fo | Designation rep by an NAIC CRF or examination by PL security with | in its legal capacity as a N state insurance regulators the SVO. | | Yes [] N |
| b. Iss c. The Has the re By self-de a. The b. The c. The on a d. The Has the re By assign FE fund: a. The b. The | e security was purchased prior to e reporting entity is holding capit e NAIC Designation was derived a current private letter rating he e reporting entity is not permitted reporting entity self-designated F ning FE to a Schedule BA non-ra- e shares were purchased prior to e reporting entity is holding capit | o January 1, 2018. tal commensurate with the NAIC If from the credit rating assigned I Id by the insurer and available fo d to share this credit rating of the PLGI securities? egistered private fund, the report o January 1, 2019. tal commensurate with the NAIC | Designation rep by an NAIC CRF or examination by e PL security with ting entity is certi | in its legal capacity as a N state insurance regulators the SVO. Tying the following element orted for the security. | s of each self-designated | Yes [] N |
| b. Iss c. The Has the re By self-de a. The b. The c. The on a d. The Has the re By assign FE fund: a. The b. The c. The Jan d. The | e security was purchased prior to be reporting entity is holding capit e NAIC Designation was derived a current private letter rating he reporting entity is not permitted eporting entity self-designated Faing FE to a Schedule BA non-rose shares were purchased prior to be reporting entity is holding capit e security had a public credit ratiouary 1, 2019. | o January 1, 2018. tal commensurate with the NAIC d from the credit rating assigned I ld by the insurer and available fo d to share this credit rating of the PLGI securities? egistered private fund, the report o January 1, 2019. tal commensurate with the NAIC ing(s) with annual surveillance as Ids bonds in its portfolio. | Designation rep by an NAIC CRF or examination by e PL security with ting entity is certical C Designation rep ssigned by an NA | in its legal capacity as a N state insurance regulators the SVO. fying the following element orted for the security. AIC CRP in its legal capacity. | s of each self-designated | Yes [] N |
| b. Iss c. The Has the re By self-de a. The b. The c. The on a d. The Has the re By assign FE fund: a. The b. The c. The Jan d. The e. The in it | e security was purchased prior to be reporting entity is holding capit and NAIC Designation was derived a current private letter rating here reporting entity is not permitted reporting entity self-designated Fining FE to a Schedule BA non-rese shares were purchased prior to be reporting entity is holding capit as security had a public credit ratinuary 1, 2019. The fund only or predominantly hole a current reported NAIC Designates legal capacity as an NRSRO. | o January 1, 2018. tal commensurate with the NAIC d from the credit rating assigned I ld by the insurer and available fo d to share this credit rating of the PLGI securities? egistered private fund, the report o January 1, 2019. tal commensurate with the NAIC ing(s) with annual surveillance as lds bonds in its portfolio. ation was derived from the public | c Designation rep by an NAIC CRF or examination by e PL security with ting entity is certi c Designation rep ssigned by an NA | in its legal capacity as a N state insurance regulators the SVO. Tying the following element orted for the security. AIC CRP in its legal capacity with annual surveillance as | s of each self-designated | Yes [] N |

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

| | 1.1 A&H loss percent | | | | | 73. | 5 % |
|-----|---|-----------|-------|---|--------|-----|-----|
| | 1.2 A&H cost containment percent | | | | | 0. | 6 % |
| | 1.3 A&H expense percent excluding cost containment expenses | | | | | 11. | 5 % |
| 2.1 | Do you act as a custodian for health savings accounts? | | Yes [|] | No [X |] | |
| 2.2 | If yes, please provide the amount of custodial funds held as of the reporting date | \$ | | | | | |
| 2.3 | Do you act as an administrator for health savings accounts? | | Yes [|] | No [X |] | |
| 2.4 | If yes, please provide the balance of the funds administered as of the reporting date | \$ | | | | | |
| 3. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | | Yes [|] | No [X |] | |
| 3.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | | Yes [|] | No [) | 1 | |

SCHEDULE S - CEDED REINSURANCE Showing All New Poincurance Treation Current Year to Date

| | | | Showing | All New Reinsurance Treaties | - Cur <u>rent Ye</u> | a <u>r t</u> o Date | | | |
|-------------------------|--------|-----------|-------------------|------------------------------|----------------------|---------------------|-------------------|---------------|-----------|
| 1 | 2 | 3 | 4 | | | 7 | 8 | 9 | 10 |
| | | | | | | | | | Effective |
| | | | | | | | | Certified | Date of |
| NAIC | | | | | Ty | Type of | | Reinsurer | Certified |
| Company | ID | Effective | | Dicilia | Reinance | | | Rating | Reinsurer |
| NAIC Company Code | Number | Date | Name of Reinsurer | Ju diction | С | Ceded | Type of Reinsurer | (1 through 6) | Rating |
| | | | | | | | | | |
| | | | | | | | | | |

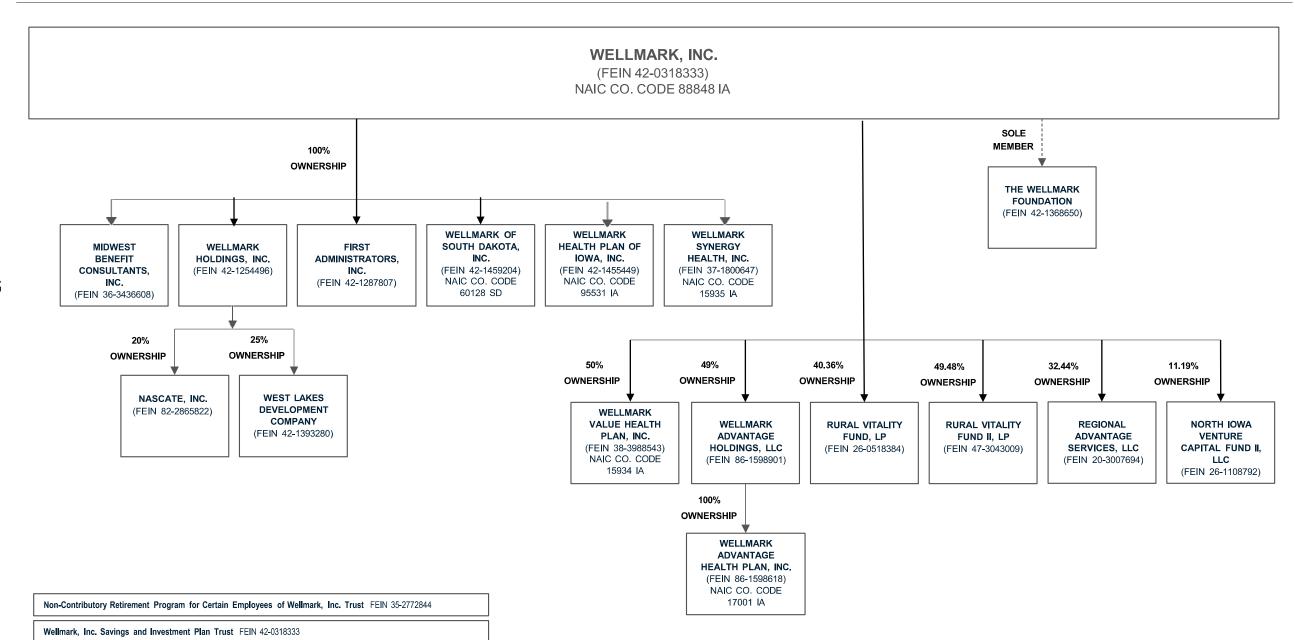
SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

| | | 1 | | | | | ect Business O | | | ^ | 1.0 |
|-------------|---|------------------|---------------------|-------------|---------------|--------------|---|--|-----------------------|-------------------|--------------|
| | States etc | Active Status | Accident and Health | Medicare | 4 Medicaid | 5 CHIP Title | 6 Federal Employees Health Benefits Program | 7 Life and Annuity Premiums & Other Considerations | Property/ Casualty | 9 Total Columns 2 | Deposit-Type |
| 1. | States, etc. Alabama AL | (a) N | Premiums | Title XVIII | Title XIX | XXI | Premiums | Considerations | Premiums | Through 8 | Contracts |
| | Alaska AK | N | | | | | | | | 0 | |
| | Arizona AZ | N. | | | | | | | | 0 | |
| | Arkansas AR | N | | | | | | | | 0 | |
| 5. | California CA | N | | | | | | | | 0 | |
| 6. | Colorado CO | N | | | | | | | | 0 | |
| 7. | Connecticut CT | N | | | | | | | | 0 | |
| 8. | Delaware DE | N. | | | | | | | | 0 | |
| | District of Columbia . DC | N. | | | | | | | | 0 | |
| | Florida FL | N | | | | | | | | 0 | |
| | Georgia GA | N | | | | | | | | 0 | |
| | Hawaii HI | N | | | | | | | | 0 | |
| | Idaho ID | N | | | | | | | | 0 | |
| | Illinois IL Indiana IN | N N | | | | | | | | 0 | |
| | lowa IA | L | 679,527,704 | | | | | | | 679,527,704 | |
| | Kansas KS | N | 019,321,104 | | | | | | | 019,321,104 | |
| | Kentucky KY | NN. | | | | | | | | n | |
| | Louisiana LA | N | | | | | | | | n | |
| | Maine ME | N | | | | | | | | 0 | |
| | Maryland MD | N | | | | | | | | 0 | |
| | Massachusetts MA | N | | | | | | | | 0 | |
| | Michigan MI | N | | | | | | | | 0 | |
| | Minnesota MN | N | | ····· | | | | | | 0 | |
| 25. | Mississippi MS | N | | | | | | | | 0 | |
| 26. | Missouri MO | N | | | | | | | | 0 | |
| 27. | Montana MT | N | | | | | | | | 0 | |
| 28. | Nebraska NE | N | | | | | | | | 0 | |
| 29. | Nevada NV | N. | | | | | | | | 0 | |
| 30. | New Hampshire NH | N | | | | | | | | 0 | |
| | New Jersey NJ | N | | | | | | | | 0 | |
| | New Mexico NM | N | | | | | | | | 0 | |
| | New York NY | N | | | | | | | | 0 | |
| | North Carolina NC | N | | | | | | | | 0 | |
| | North Dakota ND | N | | | | | | | | 0 | |
| | Ohio OH | N | | | | | | | | 0 | |
| | Oklahoma OK | N | | | | | | | | 0 | |
| | Oregon OR | N | | | | | | | | 0 | |
| | Pennsylvania PA | N | | | | | | | | 0 | |
| | Rhode Island RI | N | | | | | | | | 0 | |
| | South Carolina SC | N | | | | | | | | 0 | |
| | South Dakota SD | N | | | | | | | | 0 | |
| | Tennessee TN | N | | | | | | | | 0 | |
| | Texas TX | N | | | | | | | | 0 | |
| | Utah UT | N N. | | | | | | | | 0 0 | |
| | Vermont VT | N N | | | | | | | | 0 | |
| | Virginia VA Washington WA | N | | | | | | | | 0 | |
| | West Virginia WV | N | | | | | | | | 0 | |
| | Wisconsin WI | NN. | | | | | | | | 0 | |
| | Wyoming WY | N | | | | | | | | 0 | |
| | American Samoa AS | N | | | | | | | | 0 | |
| | Guam GU | N | | | | | | | | 0 | |
| | Puerto Rico PR | N | | | | | | | | 0 | |
| | U.S. Virgin Islands VI | N | | | | | | | | 0 | |
| | Northern Mariana | | | | | | | | | | |
| | Islands MP | N | | | | | | | | 0 | |
| | Canada CAN | N | | | | | | | | 0 | |
| 58. | Aggregate Other Aliens OT | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ^ |
| 59. | Subtotal | XXX | | 0 | 0 | 0 | 0 | 0 | 0 | 679,527,704 | U |
| 60. | Reporting Entity Contributions for Employee Benefit Plans | XXX | 013,321,104 | | | | | | | 0 | |
| 61. | Totals (Direct Business) | XXX | 679,527,704 | 0 | 0 | 0 | 0 | 0 | 0 | 679,527,704 | 0 |
| U 1. | DETAILS OF WRITE-INS | ^^^ | 010,021,104 | U | U | U | U | U | U | 010,021,104 | T |
| 8001. | DETAILED OF WHATE INO | XXX | | | | | | | | | |
| 8002. | | XXX | | | | | | | | | |
| 8003. | | XXX | | | | | | | | | |
| | Summary of remaining write-ins for Line 58 from overflow page | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8999. | Totals (Lines 58001 through | | | | | | | | | | |
| | 58003 plus 58998)(Line 58 | | _ | _ [| | | | | e | | |
| | above) | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Λ α4: | Status Counts: | | | | | | | | | | |

¹⁴

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 ! | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|-------|----------------|---------|------------|---------|------|--------------------|---|---------|-----------|----------------------------------|-------------------|---------|------------------------------------|-----------|-----|
| , | | | | | | | | | | | Type | If | | | |
| ļ | | | | | | | | | | | of Control | Control | | | |
| , | | | | | | | | | | | (Ownership, | is | | Is an | |
| , | | | | | | Name of Securities | | | Relation- | | Board. | Owner- | | SCA | |
| , | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| ļ | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | | Directly Controlled by | Influence. | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No | |
| | Wellmark Group | | 42-0318333 | NOOD | OIIX | international) | Wellmark. Inc. | 1011 | UDP | (Name of Entity/Ferson) | Other) | | Wellmark. Inc. | (169/140) | 4 |
| | Wellmark Group | | 42-1459204 | | | | Wellmark of South Dakota, Inc. | SD SD | | Wellmark Inc. | Ownership | | Wellmark, Inc. | NO | |
| | Wellmark Group | | 42-1455449 | | | | Wellmark Health Plan of Iowa. Inc. | ΙΔ | | Wellmark, Inc. | Owner ship | | Wellmark, Inc. | NO | |
| | Wellmark Group | 15935 | 37-1800647 | | | | Wellmark Synergy Health, Inc. | IA | | Wellmark, Inc. | Ownership | | Wellmark, Inc. | NO | |
| | Wellmark Group | | 38-3988543 | | | | Wellmark Value Health Plan, Inc | IA | | Wellmark, Inc | Ownership | | Wellmark, Inc. | NO | 1 |
| | Wellmark Group | | 36-3436608 | | | | Midwest Benefit Consultants, Inc. | IA | | Wellmark, Inc. | Ownership | | Wellmark, Inc. | YES | 1 |
| | Wellmark Group | | 42-1287807 | | | | First Administrators. Inc. | . IA | | Wellmark, Inc. | Ownership | | Wellmark, Inc. | YES | |
| | Wellmark Group | 00000 | 42-1254496 | | | | Wellmark Holdings, Inc. | IA | NIA | Wellmark, Inc. | Owner ship. | | Wellmark, Inc. | YES | |
| | Wellmark Group | 00000 | 82-2865822 | | | | Nascate, Inc. | CO | NIA | Wellmark Holdings, Inc. | Ownership. | 20.000 | Wellmark, Inc. | N0 | |
| | Wellmark Group | 00000 | 42-1393280 | | | | West Lakes Development Company | IA | NIA | Wellmark Holdings, Inc. | Owner ship. | 25.000 | Wellmark, Inc. | NO | |
| , | | | | | | | | | | | | | Blue Cross Blue Shield of Michigan | | |
| 0770 | Wellmark Group | 00000 | 86-1598901 | | | | Wellmark Advantage Holdings, LLC | DE | NIA | Wellmark, Inc. | Ownership | | Mutal Insurance Company | N0 | |
| , | | | | | | | | | | | | | Blue Cross Blue Shield of Michigan | | |
| | Wellmark Group | | 86-1598618 | | | | Wellmark Advantage Health Plan, Inc | IA | | Wellmark Advantage Holdings, LLC | Ownership | | Mutal Insurance Company | N0 | |
| | Wellmark Group | | 26-0518384 | | | | Rural Vitality Fund, LP | IA | | Wellmark, Inc. | Ownership | | .Wellmark, Inc. | NO | |
| | Wellmark Group | | 47-3043009 | | | | Rural Vitality Fund II, LP | IA | | Wellmark, Inc. | Ownership. | | . Wellmark, Inc. | N0 | |
| | Wellmark Group | | 20-3007694 | | | | Regional Advantage Services, LLC | DE | | Wellmark, Inc. | Owner ship | | . Wellmark, Inc. | NO | |
| | Wellmark Group | | 26-1108792 | | | | North Iowa Venture Capital Fund II, LLC | IA | | Wellmark, Inc. | Ownership | | Wellmark, Inc. | NO | |
| | Wellmark Group | 00000 | 42-1368650 | | | | The Wellmark Foundation | I A | DTH | Wellmark, Inc. | Management | 0.000 | Wellmark, Inc. | N0 | 2 |
| , | | | 05 0770044 | | | | Non-Contributory Retirement Program For | | 0.771 | | l | | l | | ١. |
| | Wellmark Group | 00000 | 35-2772844 | | | | Certain Employees of Wellmark, Inc. Trust | IA | DTH | Wellmark, Inc. | Management | 0.000 | Wellmark, Inc. | N0 | 3 |
| J | Wallands Once | 00000 | 40.0040000 | | | | Wellmark, Inc.Savings and Investment Plan | | OTH | Wellers I. I | Management | 0.000 | Wallacak, Inc. | NO | 1 , |
| | Wellmark Group | 00000 | 42-0318333 | | | | Trust | I A | L | Wellmark, Inc. | management | Q.000 | .Wellmark, Inc | INU | |

| Asterisk | Explanation |
|--|--|
| 1 This entity is 50% owned by Wellmark, Inc. and 50% owned by Merc | th Network, Inc. Each party has voting rights. |
| 2 Wellmark, Inc. is the sole member of The Wellmark Foundation | |
| 3 The Non-Contributory Retirement Program For Certain Employees of | ark, Inc. Trust was established in 2014. |
| 4 | |

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 |
| 2. | AUGUST FILING Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. | N/A |
| | Explanation: | |
| 1. | The data for this supplement is not required to be filed. | |
| 1. | Bar Code: Medicare Part D Coverage Supplement [Document Identifier 365] | |

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

| | | 1 | 2 |
|-----|---|--------------|------------------|
| | | ' | Dries Vees Ended |
| | | | Prior Year Ended |
| | | Year to Date | 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 rying | | |
| 7. | Deduct current year's other than temporary impailment reducitied | | |
| 8. | Deduct current year's depreciation | | |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | |

SCHEDULE B - VERIFICATION

Mortgage Loans

| | Mongage Loans | 1 | 2 |
|-----|---|--------------|------------------|
| | | I | Prior Year Ended |
| | | Year to Date | December 31 |
| | | | 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 in lest parallel amitme lesses | | |
| 9. | Total foreign exchange change in book value/recorded investment excurse accrued a terest | | |
| 10. | Deduct current year's other than temporary impairment recognized | | |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | | |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | | |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | Other Long-Term Invested Assets | | |
|-----|--|--------------|------------------|
| | 1 | 1 | 2 |
| | | | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 8,459,551 | 8,416,722 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 0 | |
| | 2.2 Additional investment made after acquisition | 0 | |
| 3. | Capitalized deferred interest and other | 0 | |
| 4. | Accrual of discount | 0 | |
| 5. | Unrealized valuation increase (decrease) | (439,694) | 73,499 |
| 6. | Total gain (loss) on disposals | 0 | |
| 7. | Deduct amounts received on disposals | 0 | 0 |
| 8. | Deduct amortization of premium and depreciation | 23,733 | 30,670 |
| 9. | Total foreign exchange change in book/adjusted carrying value | 0 | |
| 10. | Deduct current year's other than temporary impairment recognized | 0 | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 7,996,124 | 8,459,551 |
| 12. | Deduct total nonadmitted amounts | 0 | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 7,996,124 | 8,459,551 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1 | 2 |
|-----|---|--------------|------------------|
| | | | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 289,913,286 | 270, 198, 048 |
| 2. | Cost of bonds and stocks acquired | | 86,816,539 |
| 3. | Accrual of discount | | , |
| 4. | Unrealized valuation increase (decrease) | (27,720,027) | 11,068,961 |
| 5. | Total gain (loss) on disposals | (40,734) | 6,039,821 |
| 6. | Deduct consideration for bonds and stocks disposed of | 55,324,587 | 81,252,390 |
| 7. | Deduct amortization of premium | 1,628,005 | 2,392,175 |
| 8. | Total foreign exchange change in book/adjusted carrying value Deduct current year's other than temporary impairment recognized | (1,911,826) | (1,085,616) |
| 9. | Deduct current year's other than temporary impairment recognized | 0 | 203,676 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 267,450,313 | 289,913,286 |
| 12. | Deduct total nonadmitted amounts | 0 | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 267,450,313 | 289,913,286 |

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

| During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation | | | | | | | | | |
|--|---------------------------------|-----------------|----------------------|----------------------|---------------------------------|---------------------------------|---------------------------------|---------------------------------|--|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | |
| | Book/Adjusted Carrying Value | Acquisitions | Dispositions | Non-Trading Activity | Book/Adjusted Carrying Value | Book/Adjusted Carrying Value | Book/Adjusted Carrying Value | Book/Adjusted Carrying Value | |
| | Beginning | During | Dispositions During | During Activity | End of | End of | End of | December 31 | |
| NAIC Designation | of Current Quarter | Current Quarter | Current Quarter | Current Quarter | First Quarter | Second Quarter | Third Quarter | Prior Year | |
| | | | | | | | | | |
| | | | | | | | | | |
| BONDS | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| 1. NAIC 1 (a) | 129,934,189 | 13,589,276 | 15,347,421 | 241,831 | 126,570,988 | 129,934,189 | 128,417,875 | 126,849,019 | |
| 2. NAIC 2 (a) | 49,954,659 | 3,952,464 | 1,781,376 | (616,633) | 49,221,886 | 49,954,659 | 51,509,114 | 45,656,023 | |
| 3. NAIC 3 (a) | 3,716,629 | 92,188 | 1,376 | (314,267) | 4,880,446 | 3,716,629 | 3,493,174 | 6,024,587 | |
| 4. NAIC 4 (a) | 1,086,278 | 256,846 | 95,739 | (104,798) | 1,876,121 | 1,086,278 | 1,142,587 | 2,295,226 | |
| 5. NAIC 5 (a) | 627 , 194 | 231,404 | 37,484 | (20,876) | 606,615 | 627 , 194 | 800,238 | 692,987 | |
| 6. NAIC 6 (a) | 1,355,896 | 505,701 | 27,025 | 287,045 | 1,209,486 | 1,355,896 | 2,121,617 | 1,947,774 | |
| 7. Total Bonds | 186,674,845 | 18,627,879 | 17,290,421 | (527,698) | 184,365,542 | 186,674,845 | 187,484,605 | 183,465,616 | |
| | | | | | | | | | |
| | | | | | | | | | |
| PREFERRED STOCK | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| 8. NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (| |
| 9. NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| 10. NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 11. NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 12. NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (| |
| 13. NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (| |
| 14. Total Preferred Stock | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (| |
| 15. Total Bonds and Preferred Stock | 186,674,845 | 18,627,879 | 17,290,421 | (527,698) | 184,365,542 | 186,674,845 | 187,484,605 | 183,465,616 | |

(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:

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 Book/Adjusted | 2 | 3 | 4 Interest Collected | 5 Paid for Accrued Interest |
|------------------|--------------------|-----------|-------------|-------------------------|-----------------------------------|
| | Carrying Value | Par Value | Actual Cost | Year-to-Date | Year-to-Date |
| 770999999 Totals | 1,809,189 | xxx | 1,800,664 | 0 | 0 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1 | 2 |
|-----|---|--------------|---------------------------------|
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,719,564 | 429,972 |
| 2. | Cost of short-term investments acquired | | |
| 3. | Accrual of discount | 14,746 | 353 |
| 4. | Unrealized valuation increase (decrease) | 0 | 0 |
| 5. | Total gain (loss) on disposals | (275) | 54 |
| 6. | Deduct consideration received on disposals | 3,599,471 | 3,204,640 |
| 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) | 1,809,189 | 1,719,564 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 1,809,189 | 1,719,564 |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open **NONE**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open **NONE**

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | (Odon Equivalents) | 1 | 2 |
|-----|---|--------------|---------------------------------|
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 5,103,314 | 7,335,713 |
| 2. | Cost of cash equivalents acquired | 36,002,970 | 56,394,322 |
| 3. | Accrual of discount | 167 | 283 |
| 4. | Unrealized valuation increase (decrease) | 0 | 0 |
| 5. | Total gain (loss) on disposals | 0 | 8 |
| 6. | Deduct consideration received on disposals | 34, 104, 791 | 58,627,012 |
| 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) | 7,001,660 | 5,103,314 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 7,001,660 | 5,103,314 |

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed **N O N E**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made **NONE**

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

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid **NONE**

| | | | Show All I | Long-Term Bonds and Stock Acquired During the Current Quarte | ſ | | | | |
|--|-------------------------|---------|--------------------------|--|------------------------|------------------------|------------------------|----------------------------------|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 NAIC Designation, NAIC Designation |
| CUSIP | | | Date | | Number of Shares of | | | Paid for Accrued Interest and | Modifier and SVO Admini- strative |
| Identification | Description | Foreign | Acquired | Name of Vendor | Stock | Actual Cost | Par Value | Dividends | Symbol |
| 38373M-4S-6 GNR 2008-092 Z - CME 38376G-5N-6 GNR 2011-127 Z - CME | | | 09/01/2022 | Direct | | 1,405 1,040 | 1,405 1,040 | | 1.A |
| 38376G-SJ-0 GNR 2010-083 Z - CME | | | 09/01/2022 | Direct | | 1,369 | 1,369 | | 1.A |
| 01099999999. Subtotal - Bonds - | | • | | | | 3,815 | 3,815 | 0 | XXX |
| 01F020-68-7 FNCL-2N-AUG-2022 - M | MBS | | 07/06/2022 | CREDIT SUISSE SECURITIES | | 131,326 | 150,000 | | 1.A |
| 01F020-69-5 FNCL-2N-SEP-2022 - M 01F020-6A-2 FNCL-2N-OCT-2022 - M | | | 07/27/2022 08/22/2022 | Various Various | | | 850,000 850,000 | | 1.A 1.A |
| 01F020-68-0 FNCL-2N-NOV-2022 - M | | | 08/22/2022 | Various | | 750,244 | 925.000 | | 1.A |
| 01F022-68-3 FNCL-2.5N-AUG-2022 - | - MBS | | 07/05/2022 | Various | | 204,505 | 225,000 | 0 | 1.A |
| 01F022-69-1 FNCL-2.5N-SEP-2022 - | | | 07/29/2022 | Various | | 922,257 | 1,000,000 | 0 | 1.A |
| 01F022-6A-8 FNCL-2.5N-0CT-2022 - 01F022-6B-6 FNCL-2.5N-NOV-2022 - | | | 09/14/2022 09/28/2022 | BARCLAYS CAPITAL INC | | 1,949,382 1,622,918 | 2,200,000 1,900,000 | 0 ^ | 1.A |
| 01F042-68-1 FNCL-2.5N-NUV-2022 - | | | 09/26/2022 | CREDIT SUISSE SECURITIES | | | 300,000 | 0 | 1.A |
| 01F042-69-9 FNCL-4.5N-SEP-2022 - | | | 07/29/2022 | CREDIT SUISSE SECURITIES | | 304,395 | 300,000 | | 1.A |
| 01F042-6A-6 FNCL-4.5N-0CT-2022 - 3137BL-N3-8 FHMS K-049 X3 - CMBS | | | 09/02/2022 | CS First Boston Corp | | 297,879 | 300,000 | | 1.A |
| 3137BL-N3-8 FHMS K-049 X3 - CMBS 358082-HX-6 FRESNO CALIF | δ | | 08/02/2022 | SG AMERICAS SECURITIES, LLC | | | 520.000 | | 1.A 2.A FE |
| 38122N-ZX-3 GOLDEN ST TOB SECURI | | | 09/13/2022 | JP Morgan | | | 1,000,000 | | 1.D FE |
| 544445-E4-7 LOS ANGELES CALIF DE | | | 08/10/2022 | GOLDMAN | | 781,146 | 670,000 | 0 | 1.C FE |
| 66285W-J5-6 NORTH TEX TWY AUTH F | | | 09/15/2022 | SIEBERT, BRANFORD, SHANK & CO | | 143,794 | 130,000 | | 1.E FE |
| 09099999999999999999999999999999999999 | - U.S. Special Revenues | | 07/07/0000 | MORGAN STANLEY & COMPANY | Т | 10,247,369 44,832 | 11,320,000 102,926 | 19,681 | 1.D FM |
| 03066T-AE-1 AMCAR 2022-1 C - ABS | | | 07/07/2022 | RBC CAPITAL MARKETS | | | 120,000 | | 1.F FE |
| 06541Q-BV-6 BANK 2022-BNK43 XA - | - CMBS | | 08/09/2022 | FUNDS FUNDS 11 | | | 0 | 6,938 | 1.A FE |
| 07386H-QJ-3 BALTA 2005-1 M2 - RM | | | 09/26/2022 | Citigroup (SSB) | | 126,685 | 126,685 | | 6. FE |
| 12668P-AD-4 CWALT 2006-0A17 11D 150890-AL-8 CELANESE US HOLDINGS | | | 09/20/2022 | CREDIT SUISSE SECURITIES | | | | | 1.D FM |
| 20754L-AB-5 CAS 2022-R01 1M2 - 0 | | | 07/07/2022 | BANC OF AMERICA/FIXED INCOME | | | | | 2.C FE 2.B FE |
| 20754R-AB-2 CAS 2021-R01 1M2 - C | CMO/RMBS | | 07/13/2022 | BANC OF AMERICA/FIXED INCOME | | 108,819 | 115,000 | 142 | 2.B FE |
| 20754R-AF-3 CAS 2021-R01 1B1 - C | | | 09/16/2022 | WELLS FARGO SECURITIES LLC | | 92,188 | 100,000 | | 3.B FE |
| 25151K-AC-3 DBALT 2007-3 2A1 - F 256677-AK-1 DOLLAR GENERAL CORP | | | 07/07/2022 | GOLDMAN | | 135,834 | 160,989 | | 1.D FM 2.B FE |
| 316773-DG-2 FIFTH THIRD BANCORP | | | 09/06/2022 | GOLDMAN | | 214,791 | | | 2.8 FE |
| 32052W-AF-6 FHAMS 2007-FA4 1A6 - | - CMO/RMBS | | 07/27/2022 | CREDIT SUISSE SECURITIES | | 135,447 | 265,583 | 1,291 | 6. * |
| 362334-MF-8 GSAA 2006-6 AF4 - RN | | | 08/23/2022 | BANC OF AMERICA/FIXED INCOME | | 118,761 | 354,511 | | 5.C FE |
| 380144-AF-2 GMALT 2021-2 C - ABS 39538W-FH-6 GPMF 2006-AR1 A1A - | | | 09/08/2022 | BNP Paribas INDUSTRIAL AND COMMERCIAL BANK | | 119,800 | 125,000 99,472 | | 1.C FE 4.C FE |
| 41161P-L2-7 HVMLT 2006-4 11A - 0 | | | 09/14/2022 | BTIG LLC | | 135,690 | 246, 150 | 119 | 6. * |
| 41161P-MF-7 HVMLT 2005-3 1A1 - 0 | CMO/RMBS | | 09/07/2022 | Citigroup (SSB) | | 135,398 | 224,494 | 378 | 6. FE |
| 44329E-AC-5 HALO 2007-AR2 2A1 - | | | 08/18/2022 | BANC OF AMERICA/FIXED INCOME | | 132,427 | 149,846 | | 6. * |
| 45660L-R3-5 INDX 2005-AR25 2A1 - 45661E-AA-2 INDX 2006-AR2 A1A - | | | 09/01/2022 | Direct Natl Financial Services corp (NFS) | | 102 46,279 | 102 52,589 | | 1.D FM 1.D FM |
| 45669E-AC-0 INDX 2007-AR5 2A1 - | | | 09/13/2022 | Various | | 118,069 | 138,903 | | 6. * |
| 458140-CA-6 INTEL CORP | | | 08/11/2022 | BZW SECS | | 596,322 | 600,000 | 692 | 1.E FE |
| 47837R-AE-0 JOHNSON CONTROLS INT | | C | 09/06/2022 | MORGAN SECURITIES-FIXED INC | | 527,023 | 535,000 | | 2.B FE |
| 52520M-FB-4 LMT 2006-1 1A5 - CMC 52521R-BP-5 LMT 2007-5 5A2 - CMC | | | 07/01/2022 07/19/2022 | Direct Bank of New York Mellon | | 32 | 32 | | 1.D FM 5.C FE |
| 5252C-AE-3 LXS 2006-14N 2A - CN | | | 09/07/2022 | JANNEY MONTGOMERY SCOTT INC | | | | | 5.B FE |
| 576429-AA-2 MARM 2007-2 A1 - RME | BS | | 09/14/2022 | Citigroup (SSB) | | 167,073 | 184,611 | 310 | 4.C FE |
| | TE MORTGAGES TRUST 20 | | 08/25/2022 | INDUSTRIAL AND COMMERCIAL BANK | | 133, 177 | 300,117 | | 6. FE |
| 64110L-AT-3 NETFLIX INC | DINO | | 07/27/2022 | BZW SECS | | 469,775 | 460,000 | | 2.B FE |
| 68383N-DX-8 OPMAC 2006-1 AC2 - F 69381P-AB-4 PRET 22RN3 A2 - CMO/ | | | 08/16/2022 08/24/2022 | SG AMERICAS SECURITIES, LLC | | 110,441 | 123,743 | | 6. FE |
| 74333F-AF-6 PROG 2021-SFR5 E2 - | | | 08/17/2022 | JPM/INTL FCSTONE FINANCIAL INC | | 120,839 | 140,000 | | 2.C FE |
| 899042-AC-9 TUFTS MEDICAL CENTER | R INC | | 07/19/2022 | JP Morgan | | 717,984 | 646,000 | 2,512 | 2.A FE |
| 92938G-AJ-7 WFRBS 2013-C17 B - C | CMBS | | 08/15/2022 | WELLS FARGO SECURITIES LLC | | 59,663 | 60,000 | 128 | 1.A FE |

| Show All Long-Term | Danda and Staal | Acquired During the | Current Quarter |
|--------------------|-----------------|---------------------|-----------------|
| | | | |

| Show All Long-Term Bonds and Stock Acquired During the Current Quarter | | | | | | | | | |
|--|---|------------|------------|-------------------------------|----------------------|-------------------------|------------|------------------|-------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | | | | | | | | | NAIC |
| | | | | | | | | | Designation |
| | | | | | | | | | NAIC |
| | | | | | | | | | |
| | | | | | | | | | Designation |
| | | | | | | | | | Modifier |
| | | | | | | | | | and |
| | | | | | | | | | SVO |
| | | | | | Number of | | | Paid for Accrued | Admini- |
| CUSIP | | | Date | | Shares of | | | Interest and | strative |
| Identification | December 1997 | | | No (Marchael | | A . I I O I | D. W.L. | | |
| | Description | Foreign | Acquired | Name of Vendor | Stock | Actual Cost | Par Value | Dividends | Symbol |
| | WILLIAMS COMPANIES INC | | 08/03/2022 | Bank of America Merrill Lynch | | 119,562 | 120,000 | | 2.B FE |
| | ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 7,002,045 17,253,229 | 7,226,440 | 23,401 | |
| 2509999997. Total - Bonds - Part 3 | | | | | | | 18,550,255 | 43,082 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | | XXX | XXX | XXX |
| 2509999999. To | | | | | | 17,253,229 | 18,550,255 | 43,082 | |
| 450999997. Total - Preferred Stocks - Part 3 | | | | | | | XXX | 0 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | XXX | XXX |
| 4509999999. To | otal - Preferred Stocks | | | | | 0 | XXX | 0 | XXX |
| 035710-40-9 | ANNALY CAPITAL MANAGEMENT REIT ORD | | 09/12/2022 | BTIG LLC | 5,000.000 | | | 0 | T |
| 13645T-10-0 | CANADIAN PACIFIC RAILWAY ORD | C | 08/24/2022 | Various | | 718,964 | | 0 | |
| 208250-10-4 | CONOCOPHILLIPS ORD | | 08/17/2022 | BTIG LLC | 600.000 | | | 0 | |
| | DOLLARAMA ORD | | 09/30/2022 | Various | 3,762.000 | 217,769 | | 0 | |
| 281020-10-7 I | EDISON INTERNATIONAL ORD | | 09/12/2022 | BTIG LLC | 400.000 | 28,450 | | 0 | |
| | FOOT LOCKER ORD | | 07/11/2022 | Jefferies | 2,700.000 | 67,082 | | 0 | |
| | HEALTHCARE REAL REIT ORD | | 07/20/2022 | Jefferies | 2,900.000 | 72,384 | | 0 | |
| | INTACT FINANCIAL ORD | | 09/30/2022 | Various | 1,357.000 | 194,638 | | 0 | |
| | Northwestern ord | | 09/12/2022 | BTIG LLC | 800.000 | 44,564 | | 0 | |
| | VINCI ORD | В | 09/28/2022 | Various | 1,219.000 | 99,211 | | 0 | |
| | ASTRAZENECA ORD | В | 08/11/2022 | GOLDMAN SACHS INTL | 447.000 | 59,603 | | 0 | |
| | BUNZL ORD | В | 09/30/2022 | Various | 2,201.000 | | | 0 | |
| | ZURICH INSURANCE GROUP ORD | В | 09/28/2022 | Various | 1,189.000 | 520, 104 | | 0 | |
| | KEYENCE ORD | В | 08/12/2022 | Jefferies | 300.000 | 125, 101 | | 0 | |
| | SNC ORD | B | 07/11/2022 | Instinet Europe Limited | 300.000 | 137,109 | | | |
| | TENARIS ORD | B | 09/29/2022 | Various | 12,798.000 | 164,562 | | 0 | |
| | ARISTOCRAT LEISURE ORD | D | 08/12/2022 | Jefferies | 1,927.000 | 47,740 | | 0 | |
| | CSL OND | D | 09/08/2022 | Various | 1,632.000 597.000 | | | | |
| | ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publi | oly Traded | | LOUN OLOURITIES NUMER LID | | 3,165,330 | XXX | | XXX |
| | ubtotai - Common Stocks - Industriai and Miscellaneous (Unamiliated) Publi PINCO: INCOME INST | ciy rraded | 00/20/2022 | Internal | 0E 600 000 | | ۸۸۸ | 0 | |
| | ubtotal - Common Stocks - Mutual Funds - Designations Not Assigned by th | ho SVO | 09/30/2022 | Internal | 25,608.062 | | XXX | | XXX |
| | ubtotal - Common Stocks - Mutual Funds - Designations Not Assigned by tr otal - Common Stocks - Part 3 | IE 3VU | | | | 2/1,525 3,436,855 | XXX | 0 | XXX |
| | otal - Common Stocks - Part 3 | | | | | 3,436,855 XXX | XXX | XXX | XXX |
| | otal - Common Stocks - Part 5 | | | | | 3,436,855 | XXX | ^ | XXX |
| | otal - Preferred and Common Stocks | | | | | -, -, | XXX | 0 | XXX |
| | | | | | | 3,436,855 | | | |
| 6009999999 - T | otais | | | | | 20,690,084 | XXX | 43,082 | XXX |

| Chay All Lang Torm Dande | and Ctack Cold, Dadaama | d or Otherwise Dienesed | of During the Current Quarter |
|--------------------------|--------------------------|--------------------------|-------------------------------|
| Show All Long-Term Bonds | and Stock Sold. Redeemle | a of Officiwise Disposed | of During the Current Quarter |

| | | | | Show All Lo | ng-Term Bo | nds and Stoc | k Sold, Red | leemed or C | Otherwise | Disposed o | of During t | he Current Quarter | | | | | | | |
|----------------------------|--|------------|--------------------------|-------------|----------------------|------------------------|----------------------|-------------------|------------|------------|-------------|---------------------|----------------|-----------|-----------|------------|-----------|---------------------------|----------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | | Carrying Value | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | 11 | 12 | 13 | 14 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | Total Total | | | | | | | Desig- |
| | | | | | | | | | | | Current | Change in Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | Year's | Book/ Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | Prior Year | | Current | Other Than | Adjusted Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying Book | Carrying | Exchange | | | Dividends | Con- | SVO |
| CUSIP | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairmen | t Value /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | | For- Dispo | | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign Dat | | Stock | eration | Par Value | Cost | Value | (Decrease) | | nized | 13) Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| 383/3M-5Q-9 38373M-6N-5 | GNR 2009-004 Z - CMBS | | | | 1,312 1,085 | 1,312 1,085 | 1,326 | | 0 | (13) | 0 | (13) | 1,312 1,085 | 0 | 0 | 0 | | 01/16/2049 03/16/2051 | . 1.A |
| | GNR 2009-030 Z - CMBS | | | | 952 | 952 | | 960 | 0 | (22) | | (8)0 | 952 | 0 | 0 | 0 | | 03/16/2049 | 1 A |
| | GNR 2011-092 C - CMBS | | | | 2, 162 | 2,162 | 2,254 | 2,240 | 0 | (78) | | (78)0 | 2, 162 | 0 | 0 | 0 | | 04/16/2052 | 1.A |
| 38376G-M8-0 | GNR 2011-058 C - CMBS | | 22 Paydown | | 11,303 | 11,303 | 11,628 | 11,465 | 0 | (162) | | (162)0 | 11,303 | 0 | 0 | 0 | 291 | 08/16/2051 | . 1.A |
| | GNR 2011-086 C - CMBS | | | | 2,210 | 2,210 | 2,320 | 2,316 | 0 | (107) | 0 | | 2,210 | 0 | 0 | 0 | | 09/16/2051 | . 1.A |
| | GNR 2012-002 C - CMBS | | | ļ | 21,972 | 21,972 | 22,137 | 22, 135 | 0 | (163) | ļ0 | (163)0 | 21,972 | łō | ļ | 0 | | 11/16/2043 | . 1.A |
| | GNR 2017-070 AC - CMBS | | 22 Paydown 22 Paydown | | 1,347 16,647 | 1,34716,647 | 1,345 | 1,345 | 0 n | 2 | 0 n | 20 | 1,347 | 0 | 0 | 0 n | | 05/16/2058 08/01/2024 | 1.A |
| | SBAP 2008–20A A – ABS | | | | 11,044 | 11,044 | 11,720 | 11,796 | 0 | (752) | 0 | (752)0 | 11,044 | 0 | 0 | 0 | | 01/01/2028 | 1.A |
| 010999999 | 99. Subtotal - Bonds - U.S. Governme | nts | | | 70,034 | 70,034 | 71,605 | 53,365 | 0 | (1,459) | 0 | (1,459) 0 | 70,034 | 0 | 0 | 0 | 1,997 | XXX | XXX |
| | | | CREDIT SUISSE SECURITIES | | | .= | | _ | _ | | | | | | | | | | |
| 01F020-67-9 01F020-68-7 | FNCL-2N-JUL-2022 - MBS FNCL-2N-AUG-2022 - MBS | | | | 131,440 753,230 | 150,000 | 131,063 | ν | 0 | 0 | 0 | | 131,063 | 0 | | 378 | | 07/25/2052 08/25/2052 | 1.A |
| 01F020-69-5 | FNCL-2N-SEP-2022 - MBS | | | | 749,876 | 850,000 | 752,805 | | 0 | 0 | 0 | 0 0 | 752,805 | 0 | (2,929) | (2,929) | | 09/25/2051 | 1 A |
| 01F020-6A-2 | FNCL-2N-0CT-2022 - MBS | 09/28/2 | | | 550,565 | 675,000 | 596,879 | 0 | 0 | 0 | 0 | 00 | 596,879 | 0 | (46,313) | (46,313) | | 10/25/2050 | 1.A |
| | FNCL-2.5N-JUL-2022 - MBS | | | | 204,737 | 225,000 | 204,201 | 0 | 0 | 0 | 0 | 00 | 204,201 | 0 | 536 | 536 | | 07/25/2052 | . 1.A |
| | FNCL-2.5N-AUG-2022 - MBS | | | | 923,013 | 1,000,000 | 893,093 | 0 | 0 | 0 | 0 | 00 | 893,093 | 0 | 29,920 | 29,920 | | 08/25/2052 | . 1.A |
| | FNCL-2.5N-SEP-2022 - MBS | | | | 902,010 1,623,349 | 1,000,000 1,900,000 | 922,257 1,687,444 | 0 | 0 | 0 | 0 | 0 | 922,257 | 0 | (20,247) | (20,247) | | 09/25/2052 10/25/2051 | . 1.A |
| U IFUZZ-0A-8 | FNUL-2.3N-UC1-2022 - MB5 | | CREDIT SUISSE SECURITIES | | 1,023,349 | 1,900,000 | 1,087,444 | υ | | 0 | | | 1,087,444 | | (64,096) | (04,096) | ٠ | .10/25/2051 | 1.A |
| 01F042-67-3 | FNCL-4.5N-JUL-2022 - CMBS | | | | 300,781 | 300,000 | 297,082 | 0 | 0 | 0 | 0 | 0 | 297,082 | 0 | 3,699 | 3,699 | ο | 07/25/2052 | . 1.A |
| | | | CREDIT SUISSE SECURITIES | | | | | | | | | | | | | | | | |
| 01F042-68-1 | FNCL-4.5N-AUG-2022 - MBS | | | | 304,980 | 300,000 | 300 , 172 | 0 | 0 | 0 | 0 | 00 | 300, 172 | 0 | 4,809 | 4,809 | 0 | 08/25/2052 | . 1.A |
| 01F042-69-9 | FNCL-4.5N-SEP-2022 - MBS | | CREDIT SUISSE SECURITIES | | 298,287 | 300,000 | 304,395 | 0 | 0 | 0 | 0 | 0 0 | 304.395 | 0 | (6, 107) | (6, 107) | 0 | 09/25/2052 | 1 A |
| | THOE TOTAL EVER MIDO | | PERSHING DIV OF DLJ SEC | | 200,201 | | | | | | | | | | (0, 107) | (0, 107) | | DO/ EO/ EOOE | |
| | BRHEA 2011-1 A3 - ABS | | | | 128,033 | 129,000 | 127,342 | 127,788 | 0 | 65 | 0 | 650 | 127,854 | 0 | 179 | 179 | | 11/25/2033 | . 1.A FE |
| | FH 1B2851 - RMBS | | | | 6 | 6 | 6 | 5 | 0 | 0 | 0 | 00 | 6 | 0 | 0 | 0 | | 04/01/2035 | . 1.A |
| | FH WA3158 - CMBS/RMBS FH WA3800 - CMBS/RMBS | | | | 383 | | 345 443 | 0 | 0 | 38 | 0 | 380 | 383 | 0 | 0 | 0 | | 06/01/2036 08/01/2037 | . 1.A |
| | FH WE6000 - RMBS | | | | 398 | 398 | 319 | | 0 | 79 | 0 | | 398 | 0 | | 0 | | 09/01/2039 | 1 A |
| 31335A-GB-8 | FH G60194 - RMBS | | | | 1,904 | 1,904 | 2,013 | 1,998 | 0 | (93) | 0 | (93)0 | 1,904 | 0 | 0 | 0 | | 08/01/2045 | 1.A |
| 3133L7-4L-8 | FH RC1727 - RMBS | | | | 11,743 | 11,743 | 12,268 | 12,256 | 0 | (513) | 0 | | 11,743 | 0 | 0 | 0 | | .12/01/2035 | . 1.A |
| 3136B4-4V-7 | FNR 2019-33 MV - CMO/RMBS | | | | 15,532 | 15,532 | 16,387 | 16, 135 | 0 | (602) | 0 | | 15,532 | 0 | 0 | 0 | | 08/25/2037 | . 1.A |
| 3137AM-4G-9 3137AV-XQ-5 | FHR 3997 AB - CMO/RMBS | | | | 48,382 | 48,382 | 50,861 14,250 | 50, 152 5, 095 | 0 | (1,771) | 0 | (1,771)0 (5,095)0 | 48,382 | 0 | 0 | 0 | | 02/15/2042 08/25/2040 | . 1.A |
| 3137AV-XQ-5 | FHMS K-022 X3 - CMBS | | | | 0 | 0 | | 2.908 | ٠٥ | (2,908) | n | (2,908)0 | 0 | n | n | n | | .10/25/2040 | 1 A |
| 3137B5-JL-8 | FHMS K-034 A1 - CMBS | | | | 32,382 | 32,382 | | | 0 | (701) | 0 | (701) | 32,382 | 0 | 0 | 0 | | 02/25/2023 | 1.A |
| | FHMS Q-004 A2H - CMBS | | 22 Paydown | | 7,836 | 7,836 | 7,817 | 0 | 0 | 20 | 0 | 200 | 7,836 | 0 | 0 | 0 | | 01/25/2046 | . 1.A |
| | FN AH8825 - RMBS | | | | 420 | 420 | 427 | 426 | 0 | (6) | 0 | (6)0 | 420 | 0 | 0 | 0 | | 03/01/2041 | . 1.A |
| | FN AL7548 - RMBS | | | | 21,874 | 21,874 | 23,638 | 22,657 | 0 | (783) | 0 | (783)0 | 21,874 | 0 | 0 | 0 | | 01/01/2027 | . 1.A |
| 3138ET-DR-4 3138L8-YJ-7 | FN AL8211 - RMBS FN AM7912 - CMRS/RMRS | | | | 28,771 | 28,771 | 30,263 | 29,813 | 0 n | (1,042) | 0 n | (1,042)0 | 28,771 | 0 n | 0 n | 0 n | | .12/01/2030 02/01/2040 | 1 A |
| 3138WF-2Y-1 | FN AS6190 - RMBS | | | | 1,456 | 1,456 | 1,530 | 1,533 | 0 | (32) | 0 | (77)0 | 1,456 | 0 | 0 | 0 | 34 | 11/01/2045 | 1.A |
| 31402R-N9-6 | FN 735816 - RMBS | | 22 Paydown | | 34 | 34 | 34 | 33 | 0 | 1 | 0 | | 34 | 0 | 0 | 0 | | .11/01/2034 | . 1.A |
| 3140QH-PZ-2 | FN CA9439 - RMBS | | | | 31,435 | | 30,354 | 0 | 0 | 1,081 | 0 | 1,0810 | 31,435 | 0 | 0 | 0 | 130 | 03/01/2036 | . 1.A |
| 31410U-C7-5 | FN 897494 - RMBS | | | | 243 | 243 | 244 . | 234 | 0 | 9 | 0 | 90 | 243 | 0 | 0 | 0 | 3 | 12/01/2036 | . 1.A |
| 31411E-P7-6 31412N-MY-9 | FN 905946 - HMBS | | | | 62 172 | 62 | | 183 | 0 n | (11) | 0 n | | | | 0 | 0 | | 01/01/2037 11/01/2038 | 1.A |
| | FN 957540 - CMBS/RMBS | | | | 581 | 581 | 648 | 638 | 0 | (11) | 0 | (57)0 | 581 | 0 | 0 | n | 25 | 08/01/2038 | 1.A |
| | FN 959982 - RMBS | | 22 Paydown | | 1,175 | 1,175 | 1,253 | 1,225 | 0 | (50) | 0 | (50)0 | 1, 175 | 0 | 0 | 0 | 48 | 11/01/2037 | 1.A |
| 31414R-WJ-0 | FN 974149 - RMBS | | 22 Paydown | | 7 | 7 | 8 | 7 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 0 | | 02/01/2038 | . 1.A |
| 31416C-KH-8 | FN 995896 - RMBS | | 22 . Pavdown | L | 1.692 | 1.692 | 1.763 | 1.751 | 0 | (59) | 0 | (59)0 | 1.692 | L0 | 0 | 0 | 55 | 06/01/2039 | .l 1.A |

| | | | | Show All Lo | ng-Term Bo | onds and Stoc | k Sold, Red | deemed or C | Otherwise I | Disposed c | of During t | he Current Quarter | | | | | | | |
|----------------------------|--|-------------|-------------------|-------------|--------------------|--------------------|--------------------|--------------------|-------------|------------|-------------|---------------------|-----------------------|-----------|-----------|------------|-----------|------------------------------|------------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | | Carrying Value | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | 11 | 12 | 13 | 14 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | Total Total | | | | | | | Desig- |
| | | | | | | | | | | | Current | Change in Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | Year's | Book/ Exchange | e Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | Prior Year | | Current | Other Than | Adjusted Change | | Foreign | | | Stock | Stated | and |
| | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value /Adjuste | | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | | For- Dispo | sal Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign Da | e of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | ` 13) Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | FN MA3827 - RMBS | | | | 18,066 | 18,066 | 18,840 | 19, 115 | 0 | (1,049) | 0 | (1,049) | 018,066 | 0 | 0 | 0 | 299 | .11/01/2034 | . 1.A |
| 31418D-SH-6 | FN MA4119 - RMBS | | | | 24,868 | 24,868 | 25,781 | 25,827 | 0 | (959) | 0 | (959) | 024,868 | 0 | 0 | 0 | | .09/01/2050 | . 1.A |
| | FN MA4230 - HMBS | | | | 21,929 35,242 | 21,929 | 23,081 | 23,074 | 0 | (1,145) | 0 | (1, 145) | 021,929 035,242 | 0 | 0 | 0 | | .01/01/2036 .05/01/2036 | . 1.A |
| | FN MA4305 - RMBS | | | | 32,789 | 32,789 | 32,728 | 32,728 | 0 | 61 | n | (1,336) | 033,242 | 0 | 0 | n | | | 1.A |
| 31419A-GX-9 | FN AE0213 - RMBS | | 022 Paydown | | 1,254 | 1,254 | 1,355 | 1,299 | 0 | (45) | 0 | (45) | 01,254 | 0 | 0 | 0 | 45 | 12/01/2029 | 1.A |
| 57563N-AB-4 | MASEDU 18A A - ABS | | | . | 10,884 | 10,884 | 10,781 | 10,674 | 0 | 210 | 0 | 210 | 010,884 | 0 | 0 | 0 | 277 | 05/25/2033 | . 1.A FE |
| | NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S | | | | 421,326 | 405,000 | 458 , 148 | 439, 188 | ō | (9,925) | ō | (9,925) | 0429,263 | 0 | (7,938) | (7,938) | 22,444 | .02/01/2024 | . 2.B FE |
| 672321-JJ-6 67756Q-XM-4 | OAKLAND CALIF REDEV AGYOHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | | | 30,000 | 30,000 | 31,383 75,722 | 0 74,032 | 0 | (14) | | (14)(366) | 031,369 073,666 | 0 | (1,369) | (1,369) | 0 | .09/01/2035 .09/01/2048 | . 1.E FE |
| 762315-PR-4 | RHODE ISLAND ST STUDENT LN AUTH STUDENT | | | | 115,000 | 115,000 | 119,794 | 117,324 | 0 | (608) | 0 | (608) | 0116,716 | 0 | (1,716) | (1,716) | 3,794 | 12/01/2024 | 1.0 FE |
| 880461-XF-0 | TENNESSEE HOUSING DEVELOPMENT AGENCY | | | | 35,000 | 35,000 | 37,616 | 36,812 | 0 | (217) | 0 | (217) | 0 | 0 | (1,595) | (1,595) | | .07/01/2049 | . 1.B FE |
| | WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0 | | 022 Call @ 100.00 | | 55,000 | 55,000 | 56,948 | 56,005 | 0 | (202) | 0 | (202) | 055,804 | 0 | (804) | (804) | 1,357 | | . 1.0 FE |
| | 99. Subtotal - Bonds - U.S. Special Re ACE 2007-ASAP2 A1 - RMBS | evenues | 022 Paydown | ı | 7,948,992 2,926 | 8,741,363 2,926 | 8,117,445 2,419 | 1,181,255 2,310 | 0 | (28,286) | 0 | (28,286) | 0 8,046,300 02,926 | 0 | (97,307) | (97,307) | 44,728 | XXX .06/25/2037 | . 1.D FM |
| 004420-AA-7 00764M-FD-4 | AABST 2005-2 M3 - RMBS | | | | 6,901 | 6,901 | 5,943 | 6.374 | 0 | 527 | 0 | 527 | 02,920 | 0 | 0 | 0 | 29 | .06/25/2035 | 1.A FM |
| | CWALT 2007-5CB 1A3 - CMO/RMBS | | | | 2,062 | 1,994 | 1,600 | 1,408 | 0 | 586 | 0 | 586 | 0 | 0 | 68 | 68 | 80 | .04/25/2037 | . 1.D FM |
| | CWALT 2007-HY7C A1 - RMBS | | 022 Paydown | | 5, 102 | 4,964 | 4,914 | 4,913 | 0 | 51 | 0 | 51 | 04,964 | 0 | 138 | 138 | | .08/25/2037 | . 1.A FM |
| | CWALT 2007-15CB A12 - CMO/RMBS | | | | 596 | 634 | 527 | 489 | 0 | 145 | 0 | 145 | 0634 | 0 | (38) | (38) | | | . 2.B FM |
| | CWALT 2007-15CB A12 - CMO/RMBS | | | | 1,079 2,175 | 1,349 2,574 | 1, 121 2, 152 | 1,040 2,023 | 0 | | 0 | 309 | 01,349 02,574 | 0 | (270) | (270) | 59 96 | .07/25/2037 .07/25/2037 | . 1.D FM |
| | AHMA 2007-1365 A13 - GIIO/HINDS | | | | 4,496 | 4,496 | 2, 425 | 1,731 | 0 | 2,276 | 0 | 2,276 | 04.496 | 0 | 0 | 0 | 24 | .02/25/2047 | . 1.D FM |
| 02660T-AW-3 | AHM 2004-2 2A - RMBS | | 022 Paydown | | 6,611 | 6,611 | 6,611 | 6,649 | 0 | (37) | 0 | (37) | 06,611 | 0 | 0 | 0 | 95 | .02/25/2044 | . 1.A FM |
| 02660U-AA-8 | AHMA 2006-3 A1 - RMBS | | | | 2,245 | 2,245 | 2, 169 | 2, 180 | 0 | 65 | 0 | 65 | 02,245 | 0 | 0 | 0 | 18 | .10/25/2046 | . 1.D FM |
| 02660U-AA-8 02660W-AA-4 | AHMA 2006-3 A1 - RMBS | | | | 1,021 | 1,021 2,461 | 977 2,332 | | 0 | 30 | 0 | 30 | 01,021 02.461 | 0 | 121 | 0 | 8 | . 10/25/2046 . 05/25/2046 | . 2.B FM |
| 026929-AA-7 | AHM 2006-3 111 - RMBS | | | | 2,865 | 2,461 | 2,332 | 2,326 | 0 | 118 | 0 | 118 | 02,461 | 0 | 0 | 0 | 23 | 12/25/2046 | . 1.0 FM |
| 040104-ND-9 | ARSI 2005-W2 M1 - RMBS | | | | 6,487 | 6,487 | 6,414 | 6,406 | 0 | 81 | 0 | 81 | 06,487 | 0 | 0 | 0 | 69 | 10/25/2035 | 1.A FM |
| 04013B-AD-4 | ARSI 2006-M2 A2D - RMBS | | | | 3,042 | 3,042 | 1,354 | 1,239 | 0 | 1,803 | 0 | 1,803 | 03,042 | 0 | 0 | 0 | | .09/25/2036 | . 1.D FM |
| 04033B-AC-2 | ARIFL 18B A3 - ABS | | | | 39,222 | | 39,216 | 39,221 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | | | . 1.A FE |
| 04542B-HD-7 04544R-AS-4 | ABFC 2004-0PT4 M1 - RMBS | | | | 6,549 7,794 | 6,549 7,794 | 5,946 7,468 | 6,219 7.592 | 0 | 330 | 0 | 330 | 06,549 07.794 | 0 | 0 | 0 | 74 56 | .02/25/2034 .12/25/2036 | . 1.A FM |
| | BCAP 2006-AA2 A1 - RMBS | | | | 4,052 | 3,974 | 3,957 | 3,993 | 0 | (19) | 0 | (19) | 0 | 0 | 78 | | 32 | 12/25/2030 | . 1.A FM |
| 05530P-AP-7 | BCAP 2007-AA1 2A1 - RMBS | | 022 Paydown | | 6,741 | 5,707 | 5,471 | 5,512 | 0 | 194 | 0 | 194 | 05,707 | 0 | 1,034 | 1,034 | 39 | .03/25/2037 | . 1.A FM |
| 058931-AV-8 | BAFC 2006-3 A13 - CMO/RMBS | 09/01/3 | | | 172 | 172 | 173 | 156 | 0 | 16 | 0 | 16 | 0172 | 0 | 0 | 0 | 6 | .03/25/2036 | . 1.D FM |
| 058931-BC-9 | BAFC 2006-3 A20 - CMO/RMBS | | | | 97 | 97 1,817 | 98 | | 0 | 8 | 0 | 8 | 097 01,817 | 0 | 0 | 0 | 4 | .03/25/2036 | . 2.B FM |
| 058931-BF-2 058933-AG-7 | BAFC 2006-3 5A3 - CMO/RMBS BAFC 2006-D 3A1 - CMO/RMBS | | | | 1,714 488 | 490 | 473 | 476 | | 149 | 0 | 149 | 0 490 | | (103) | (103) | / 1 | .03/25/2036 .05/20/2036 | . 1.D FM |
| | BOAMS 2005-F 2A3 - CMO/RMBS | | | | 711 | 712 | 680 | 687 | 0 | 25 | 0 | 25 | 0 | 0 | (1) | (1) | | .07/25/2035 | . 1.D FM |
| 05949C-MS-2 | BOAMS 2005-K 2A1 - CMO/RMBS | | 022 Paydown | | 3,401 | 3,549 | 3,524 | 3,398 | 0 | 152 | 0 | 152 | 03,549 | 0 | (148) | (148) | 66 | 12/25/2035 | . 1.D FM |
| | BAFC 2007-3 A8 - RMBS | | | | 1,398 | 1,380 | 1,245 | 1,241 | 0 | 138 | 0 | 138 | 01,380 | 0 | 19 | 19 | 9 | .04/25/2037 | . 1.D FM |
| 07332V-BJ-3 07386H-B8-3 | BBCMS 2017-C1 XA - CMBS | | | | 8,305 1,651 | 0 1,655 | 11,112 | 8,949 | 0 | (1,122) | 0 | (1, 122) | 07,827 01,655 | 0 | 478 | 478 | 1,999 | .02/17/2050 .02/25/2036 | . 1.A FE |
| 07386H-RA-1 | BALTA 2006-1 212 - GMO/RMBS | | | | 10,730 | 10,730 | | | 0 | 90 | 0 | 90 | 010,730 | 0 | 0 | | | .04/25/2035 | . 1.0 FM |
| 07386H-WR-8 | BALTA 2005–8 1A1 – RMBS | | 022 Paydown | | 766 | 766 | | 748 | 0 | 18 | 0 | 18 | 0 | 0 | 0 | 0 | 7 | .10/25/2035 | 1.A FM |
| 07386H-ZE-4 | BALTA 2005-10 221 - CMO/RMBS | | | . | 2,706 | 2,747 | 2,658 | 0 | 0 | 89 | 0 | 89 | 02,747 | 0 | (41) | (41) | 32 | .01/25/2036 | . 6. FE |
| 073870-AA-5 073871-BN-4 | BALTA 2007-2A 1A1 - RMBS BALTA 2006-4 321 - CMO/RMBS | | | | 3,336 | 2,853 522 | 2,532 403 | 2,491 | 0 | 362 | 0 | 362 | 02,853 0522 | ······ō | 483 | 483 | 21 | .04/25/2037 .07/25/2036 | . 1.D FM |
| 073871-BN-4 073882-AC-6 | BSARM 2006-4 221 - CMO/RMBS | | | | 1,485 | 522 | | | 0 n | 230 | 0 n | 230 | 0 | 0 n | 219 | 219 | 11 | .07/25/2036 .10/25/2036 | . 1.D FM |
| | BSMF 2006-AR3 1A1 - RMBS | | | | 2,303 | 2,303 | 2, 132 | 2, 158 | 0 | 145 | 0 | 145 | 02,303 | 0 | 0 | 0 | 15 | .10/25/2036 | . 1.A FM |
| 07400N-AS-9 | BSMF 2007-AR5 2A1 - RMBS | | 022 Paydown | | 5,298 | 5,298 | 5,027 | 0 | 0 | 272 | 0 | 272 | 05,298 | 0 | 0 | 0 | 37 | .07/25/2037 | . 1.A FM |
| | BSARM 2007-4 221 - CMO/RMBS | | | | 6,355 | 5, 187 | 5, 121 | 5,038 | 0 | 148 | 0 | 148 | 05, 187 | 0 | 1,169 | 1, 169 | | | . 1.D FM |
| | BSMF 2006-AR1 1A1 - CMO/RMBS | | | | 737 | 737 6.088 | | | 0 | 33 | 0 | 33 | 0 | 0 | 0 | 0 n | | .07/25/2036 .01/25/2037 | . 1.A FM |
| U140 IM-AA-9 | וואו בטטו באטר אחו ואו – חווד ווואר ווויטען | | UGG Fayuuwii | | | | | | LU | | LU | L | 08U, 0 u | LU | LU | | | / 1/20/2031 | . I I.A FM |

| | | 1 | | | | ng-Term Bo | nds and Stoc | | | | | | | | | , | | , | | | |
|----------------------------|--|--------|--------------------------|--------------------------|-----------|----------------|----------------|--------------------|-------------|------------|--------------|------------|------------|-----------|-----------------|-----------|-----------|------------|-----------|--------------------------|------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | nange In Boo | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | | Book/ | Unrealized | | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | | For- I | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | |
| ification | Description | eian | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | , | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | BSMF 2007-AR1 1X - RMBS | - 3 | 09/01/2022 | Adjustment | Otock | Cration n | 1 di Valdo | 1.862 | (118) | 110 | Accietion | n | 13) | value n | Date | Disposai | Disposar | Disposai | n Cai | .01/25/2037 | 6. FE |
| | BSMF 2006-AR5 2A1 - RMBS | | 09/26/2022 | Pavdown | | 1,879 | 1,879 | 1,771 | 1,783 | 0 | 96 | 0 | 96 | 0 | 1,879 | 0 | 0 | 0 | 13 | 01/25/2037 | 1.A FM |
| | | | 09/26/2022 | Paydown | | 301 | 301 | 286 | 287 | 0 | 15 | 0 | 15 | 0 | 301 | 0 | 0 | 0 | 2 | 04/25/2037 | 1.A FM |
| 07401Y-AA-3 | BSMF 2007-AR4 1A1 - RMBS | | 09/26/2022 | Paydown | | 1,518 | 1,518 | 1,392 | 1,404 | 0 | 114 | 0 | 114 | 0 | 1,518 | 0 | 0 | 0 | 9 | .04/27/2037 | 1.A FM |
| 09774X-AW-2 | BCM 1999-A A5 - ABS | | 09/01/2022 | Paydown | | 10,564 | 10,564 | 10 , 142 | 10,309 | 18 | 238 | 0 | 255 | 0 | 10,564 | 0 | 0 | 0 | 478 | 03/15/2029 | 4.C FE |
| 12433Y-AS-6 | BX 2020-VKNG G - CMBS | | 07/15/2022 | Paydown | · | 966 | 966 | 958 | 0 | 0 | 8 | 0 | 8 | 0 | 966 | 0 | 0 | 0 | 19 | 10/15/2037 | 4.B FE |
| 12465M-AD-6 12489W-GJ-7 | CBASS 2006-CB9 A4 - RMBS | | 09/26/2022 | Paydown | } | 2,440 | 2,440 | 1,580 | 1,470 | ļ | 970 | ļō | 970 | ļō | 2,440 | łō | ļ | }ō | 14 | 11/25/2036 | 1.D FM |
| 12489W-GJ-7 1248MB-AH-8 | CBASS 2003-CB3 AF1 - RMBS | | 09/01/2022 09/01/2022 | Paydown | | | | | 334 | | 1,361 | 0 | 1,361 | 0 | | 0 | 0 | | | 12/25/2032 02/25/2037 | 1.A FM 1.D FM |
| 1248MG-AK-0 | CBASS 2007-CB2 A2B - NMBS | | 09/01/2022 | Paydown | | 902 | 902 | 442 | 343 | n | | n | | | | n | o | n | 6 | 01/25/2037 | 1.D FM |
| 1248P1-AA-2 | CBASS 2006-CB8 A1 - RMBS | | 09/26/2022 | Paydown | | 2,930 | 2,930 | 2,629 | 2,778 | 0 | 152 | 0 | 152 | 0 | 2,930 | 0 | 0 | 0 | 22 | 10/25/2036 | |
| 12531Y-AP-3 | CFCRE 2016-C4 AHR - CMBS | | 09/01/2022 | Paydown | | 408 | 408 | 372 | D | 0 | 35 | 0 | 35 | 0 | 408 | 0 | 0 | 0 | 4 | 05/10/2058 | 1.A FE |
| 12564U-AA-4 | CIM 2021-NR3 A1 - RMBS | | 08/17/2022 | Various | | 62,737 | | | | 0 | (2) | 0 | (2) | | 65,318 | 0 | (2,580) | (2,580) | 1, 192 | 06/25/2057 | 6. * |
| 12592L-BH-4 | COMM 2014-CCRE20 A3 - CMBS | | 08/01/2022 | Paydown | | 52,079 | 52,079 | 55,530 | 53,247 | 0 | (1,167) | 0 | (1,167 | | 52,079 | 0 | 0 | 0 | 1,179 | 11/12/2047 | 1.A |
| 12592M-BJ-8 | | | 07/01/2022 | Paydown | | 2, 142 | 2,142 | 2,245 | 2,222 | 0 | (80) | 0 | (80) | 0 | 2,142 | 0 | 0 | 0 | 62 | 10/11/2047 | 1.A |
| 12593A-AX-3 12593G-AE-2 | COMM 2015-CCRE23 A2 - CMBS | | 09/01/2022 08/01/2022 | Paydown | | 8,546 2,948 | 8,546 2,948 | 8,557 2,963 | 0 0 | 0 | (11) | 0 | (11) | 0 | 8,546 2,948 | 0 | 0 | 0 | 232 | 05/12/2048 07/12/2050 | |
| | | | 08/01/2022 08/01/2022 | Paydown | | | 6,442 | | 6,235 | | (15) | | | | 6,442 | | 0 | | | 08/12/2030 | |
| 120001 AV 4 | COMMIN 2013 CONILES NO COMBO | | 00/01/2022 | MORGAN STANLEY & COMPANY | | | | , 172 | | | 200 | | 200 | | ,0,442 | | | | | 00/ 12/2040 | |
| 12593Q-BE-9 | COMM 2015-CCRE26 A4 - CMBS | | 09/07/2022 | | | 107, 143 | 110,000 | 108,741 | 109,241 | 0 | 119 | 0 | 119 | 0 | 109,360 | 0 | (2,218) | (2,218) | 3,083 | 10/13/2048 | 1.A |
| 12595J-AC-8 | CSAIL 2017-CX10 A2 - CMBS | | 07/15/2022 | Paydown | | 37,496 | 37,496 | 38,481 | 37,958 | 0 | (462) | 0 | (462) | 0 | 37,496 | 0 | 0 | 0 | 713 | 11/18/2050 | |
| | | | 09/26/2022 | Paydown | | 8, 124 | 8, 124 | | 8,054 | 0 | 70 | 0 | 70 | 0 | 8, 124 | 0 | 0 | 0 | 79 | 03/25/2036 | |
| 126673-89-4 | CWL 2005-AB2 M1 - RMBS | | 09/26/2022 | Paydown | | 6,569 | 6,569 | 6,489 | 6,538 | 0 | 31 | 0 | 31 | 0 | 6,569 | 0 | 0 | 0 | 69 | 09/25/2035 | |
| 12667G-6V-0 12668B-DC-4 | CWALT 2005-46CB A2 - CMO/RMBS | | 09/01/2022 09/01/2022 | Paydown | | 4,659 5.620 | 4,811 5.620 | 4,462 5.615 | 4,262 | 0 | 549 | 0 | 549 | 0 | 4,811 5,620 | 0 | (151) | (151) | 175 . | 10/25/2035 01/25/2036 | 1.D FM |
| 12668B-E3-3 | CWALT 2005-76 TAT - NWBS | | 09/26/2022 | Pavdown | | 2,265 | 2,265 | 2,171 | 2,201 | | 64 | | 64 | | 2.265 | | | | 20 | 07/25/2036 | |
| 12668P-AD-4 | CWALT 2006-0A17 11D - CMO/RMBS | | 08/22/2022 | Adjustment | | 0 | 447 | 350 | 0 | 0 | 96 | 0 | 96 | 0 | 447 | 0 | (447) | (447) | 2 | 12/20/2046 | |
| 12669G-TQ-4 | CWHL 2005-3 1A2 - CMO/RMBS | | 09/26/2022 | Paydown | | 8, 190 | 8,190 | 7,546 | 7,629 | 0 | 561 | 0 | 561 | 0 | 8, 190 | 0 | 0 | 0 | 73 | .04/25/2035 . | |
| | CWHL 2005-9 1A1 - CMO/RMBS | | 09/26/2022 | Paydown | | 4,589 | 4,589 | 3,972 | 3,866 | 63 | 661 | 0 | 724 | 0 | 4,589 | 0 | 0 | 0 | 48 | 05/25/2035 | |
| | CARR 2005-NC5 M1 - RMBS | | 07/25/2022 | Paydown | | 2,395 | 2,395 | 2,393 | 2,407 | 0 | (12) | 0 | (12) | | 2,395 | 0 | 0 | 0 | 18 | 10/25/2035 | |
| 169905-AE-6 | CHOICE HOTELS INTERNATIONAL INC | | 07/01/2022 | Maturity @ 100.00 | | 275,000 | 275,000 | 288,486 | 276,843 | 0 | (1,843) | 0 | (1,843) | 0 | 275,000 | 0 | 0 | 0 | 15,813 | | |
| 17307G-E4-6 17309R-AH-5 | CMLTI 2005-8 12A - CMO/RMBS | | 09/01/2022 09/26/2022 | Paydown | · | | 152 7,060 | | 95 6,929 | 32 | 25 | 0 | 57 | 0 | 152 7,060 | 0 | 0 | | 50 | | |
| 17309H-AH-5 | CMLT1 2006-AH6 2A2 - HMBS | | 09/26/2022 09/26/2022 | Paydown | | 1,654 | 1,654 | 1,377 | 1,377 | n | 276 | n | 276 | | 1,654 | n | | n | 14 | 09/25/2036 12/25/2036 | 1.D FM |
| 17311Y-AA-1 | CBASS 2007-CB3 A1 - RMBS | | 09/01/2022 | Paydown | | 2.958 | 2,958 | 1,459 | 0 | 0 | 1,499 | 0 | 1,499 | 0 | 2,958 | 0 | 0 | 0 | 23 | 03/25/2037 | 1.D FM |
| 17311Y-AD-5 | CBASS 2007-CB3 A4 - RMBS | | 09/01/2022 | Paydown | | 2, 158 | 2,158 | 1,203 | 972 | 0 | 1, 187 | 0 | 1, 187 | 0 | 2, 158 | 0 | 0 | 0 | 22 | 03/25/2037 | 1.D FM |
| 22541Q-ZR-6 | CSFB 2003-AR26 3A1 - CMO/RMBS | | 09/01/2022 | Paydown | | 7,699 | 7,699 | 7,699 | 7,587 | 0 | 112 | 0 | 112 | 0 | 7,699 | 0 | 0 | 0 | 143 | 11/25/2033 | |
| 22945D-AC-7 | CSAIL 2019-C15 A2 - CMBS | | 09/01/2022 | Paydown | | 1,731 | 1,731 | 1,766 | 0 | 0 | (35) | 0 | (35) | 0 | 1,731 | 0 | 0 | 0 | 35 | 03/15/2052 | |
| | DBALT 2007-0A3 A2 - RMBS | | 09/26/2022 | Paydown | | 3,748 1.837 | 2,120 | 2,020 | 0 | ō | 101 | ō | 101 | 0 | 2, 120 1.816 | ō | 1,627 | 1,627 | 13 | 07/25/2047 | 1.A FM |
| | DBALT 2006-AR3 A1 - RMBS | | 09/26/2022 09/26/2022 | Paydown | | 1,837 | 1,816 2,214 | 1,653 . 1,868 . | 1,655 | 0 | 161 | 0 | 346 | 0 | | | 21 | 21 | 14 | 10/25/2036 10/25/2047 | 1.A FM |
| 25755T-AN-0 | DPABS 2021-1 AI - RMBS | | 07/25/2022 07/25/2022 | Paydown | | 813 | 813 | | 813 | n | 346 | n | 340 | n | | n | 192 | 00 N | 16 | 04/25/2047 | 2.A FE |
| 26444B-AA-2 | DUK A A1 - ABS | | 07/01/2022 | Paydown | | 56,813 | | 56,813 | 56,641 | 172 | 0 | 0 | 172 | 0 | | 0 | 0 | 0 | 443 | 07/01/2030 | 1.A FE |
| 277432-AN-0 | EASTMAN CHEMICAL CO | | 07/06/2022 | Call @ 100.00 | | 210,000 | 210,000 | 219,706 | 210,459 | 0 | (459) | 0 | (459) | 0 | 210,000 | 0 | 0 | 0 | 9,161 | .08/15/2022 | 2.C FE |
| 30247D-AE-1 | FFML 2006-FF13 A2D - RMBS | | 09/26/2022 | Paydown | ļ | 2,842 | 2,842 | 2, 145 | 1,406 | 0 | 810 | 0 | 810 | 0 | 2,842 | 0 | 0 | 0 | 22 | 10/25/2036 | 1.D FM |
| 32027E-AG-6 | FFML 2006-FF5 2A5 - RMBS | | 09/01/2022 | Paydown | | 25,003 | 25,003 | 22,112 | 24,739 | 0 | 264 | 0 | 264 | 0 | 25,003 | 0 | 0 | 0 | ٥ | 04/25/2036 | 1.A FM |
| 32029A-AE-7 | FFML 2006-FF18 A2D - RMBS | | 09/26/2022 | Paydown | | 1,471 | 1,471 | 1,079 | 1,236 | ō | 235 | 0 | 235 | 0 | 1,471 | 0 | 0 | 0 | 10 | 12/25/2037 | 1.A FM |
| | FFML 2007-FF2 A2C - RMBS | | 09/26/2022 | Paydown | | 1,798 | 1,798 | 1,155 | 1,034 | <u>0</u> | 764 | <u>0</u> | 764 | 0 | 1,798 | 0 | 0 | 0 | 11 | 03/25/2037 | 1.D FM |
| 32051G-2Z-7 32051G-PY-5 | FHAMS 2006-FA2 1A5 - CMO/RMBS FHAMS 2005-AA6 2A1 - CMO/RMBS | | 09/01/2022 09/01/2022 | Paydown | · | 2,798 | 2,700 1,048 | 2,106 . 1,022 . | 1,550 | 71 | 1, 150 21 | | 1, 150 | 0 | 2,700 1,048 | | 98 | 98 | 107 17 | 05/25/2036 08/25/2035 | |
| 32051G-P1-5 | FHAMS 2005-AA7 2A1 - CMO/RMBS | | 09/01/2022 09/01/2022 | Paydown | | 713 | 733 | | 679 | n | 21 | n | 54 | n | 733 | n | (20) | (20) | 13 | 09/25/2035 | |
| | FHASI 2005-AR4 2A1 - CMO/RMBS | | 09/01/2022 | Paydown | | 224 | 210 | 190 | 189 | 0 | 21 | 0 | 21 | 0 | 210 | 0 | 15 | 15 | 4 | 10/25/2035 | |
| 32051G-WF-8 | FHAMS 2005-AA8 2A1 - CMO/RMBS | | 09/01/2022 | Paydown | | 1,409 | 1,373 | 1 , 184 | 1,008 | 0 | 365 | 0 | 365 | 0 | 1,373 | 0 | 37 | 37 | 22 | 10/25/2035 | |
| 32052C-AA-1 | FHAMS 2006-AA7 A1 - CMO/RMBS | 1 (| 09/01/2022 | Pavdown | | 3.666 | 3.644 | 3.268 | 3.062 | ١ ، | 582 | 0 | 582 | 0 | 3.644 | ٥ | 21 | 21 | 72 | 01/25/2037 | 1.D FM |

| | | | | | Show All Lo | ng-Term Bo | onds and Stoc | k Sold, Rec | deemed or C | | | | | | | | | | | | |
|----------------------------|--|------|----------------------|--------------|-------------|----------------|----------------|----------------|----------------|-------------|--------------|-------------|-------------|-----------|----------------|-----------|--------------|--------------|-----------|------------------------------|------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Cl | nange In Boo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | | Book/ | Lipropliand | | | | _ | | | Realized | | Dividends | Con- | SVO |
| CUSIP | | | | | Number of | | | | | Unrealized | | Temporary | Carrying | Book | Carrying | Exchange | | Total Cain | | | |
| | | F D: | | Name | Number of | 0 | | A =4=1 | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | 5 | | sposal | Name | Shares of | Consid- | 5 | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | FHAMS 2007-FA4 1A6 - CMO/RMBS | | 01/2022 | Paydown | | 5,015 | 4,959 | 2,529 | 0 | 0 | 2,430 | 0 | 2,430 | 0 | 4,959 | 0 | 56 | 56 | 40 | 08/25/2037 . | 6. * |
| | FKH 2020-SFR2 A - RMBS | | 01/2022 | Paydown | | 220 | 216 | 216 | 216 | 0 | | 0 | 0 | 0 | 216 | 0 | 4 | 4 | 2 | 10/19/2037 . | 1.A FE |
| | GSAA 2006-6 AF4 - HMBS | | 01/2022 | Paydown | | 1,442 2,475 | 1,442 2,475 | 1,338 | | | 1,292 | | 959 | | 1,442 | 0 | | | 37 | 03/25/2036 . 03/25/2046 . | 5.C FE 1.D FM |
| | FFML 2005-FF8 M2 - RMBS | | 26/2022 | Paydown | | 11, 198 | 11,198 | 8,979 | | n | 1, 161 | n | 1,161 | | 11, 198 | n | 0 | n | 107 | 09/25/2035 . | |
| 362341-WZ-8 | GSR 2005-AR7 2A1 - CMO/RMBS | | 01/2022 | Paydown | | 2,875 | 2,875 | 2,828 | 2,831 | 0 | 44 | 0 | 44 | 0 | 2,875 | 0 | 0 | 0 | 50 | 11/25/2035 | |
| | GSR 2006-0A1 1A1 - RMBS | | 25/2022 | Paydown | | 1,025 | 1,025 | 367 | 317 | 0 | 708 | 0 | 708 | 0 | 1,025 | 0 | 0 | 0 | 6 | 08/25/2046 | |
| | GSK CONSUMER HEALTHCARE CAPITAL US LLC | | 11/2022 | JP Morgan | | 560,370 | 600,000 | 597,468 | 0 | 0 | 83 | 0 | 83 | 0 | 597,551 | 0 | (37, 181) | (37, 181) | 8,519 | 03/24/2032 | |
| 36321P-AD-2 | GALAXY PIPELINE ASSETS BIDCO LTD | | 30/2022 | Paydown | | 29,322 | 29,322 | 29,322 | 29,322 | 0 | 0 | 0 | 0 | 0 | 29,322 | 0 | 0 | 0 | 633 | 03/31/2034 . | |
| | GPMF 2006-AR6 A3A - RMBS | | 26/2022 | Paydown | | 2,986 | 2,977 | 3,040 | 0 | 0 | (63) | 0 | (63) | 0 | 2,977 | 0 | 9 | 9 | 21 | 10/25/2046 . | |
| | GPMF 2005-AR2 A1 - CMO/RMBS | | 26/2022 | Paydown | | 8,240 | 8,240 | 7,025 | 0 | 0 | 1,215 | 0 | 1,215 | 0 | 8,240 | 0 | 0 | 0 | 84 | 06/25/2045 . | |
| 39538W-FH-6 | GPMF 2006-AR1 A1A - RMBS | | 26/2022 | Paydown | | 2,398 | 2,398 | 2, 164 | 0 | 0 | 234 | 0 | 234 | 0 | 2,398 | 0 | 0 | 0 | 6 | 02/25/2036 . | 4.0 FE |
| 39538W-GJ-1 39538W-HF-8 | GPMF 2006-AR2 4A1 - RMBS | | 01/2022 26/2022 | Paydown | | 1,733 | 1,733 4,704 | 1,665 4,151 | 1,634 | 0 | 99 | 0 | | | 1,733 | 0 | 0 | | 23 | 03/25/2036 . 04/25/2036 . | 1.A FM |
| | GPMF 2007-AR2 2A1 - CMO/RMBS | | 26/2022 | Paydown | | 2,404 | 2,404 | 2,319 | 2,340 | | 64 | | 64 | 0 | 2,404 | | 0 | | 20 | 05/25/2037 | 1.A FM |
| 40430H-FM-5 | HASC 2006-OPT3 3A4 - RMBS | | 26/2022 | Pavdown | | 10,954 | 10,954 | 10,659 | 10,803 | 0 | 151 | 0 | 151 | 0 | 10.954 | 0 | 0 | 0 | 102 | 02/25/2036 . | 1.A FM |
| | HVMLT 2005-3 1A1 - CMO/RMBS | | 19/2022 | Pavdown | | 546 | | | Ω | 0 | 217 | 0 | 217 | 0 | 546 | 0 | 0 | 0 | 1 | 06/19/2035 | |
| | HVMLT 2005-10 2AA - CMO/RMBS | | 19/2022 | Paydown | | 3,882 | 3,882 | 3,472 | 3,328 | 186 | 369 | 0 | 554 | 0 | 3,882 | 0 | 0 | 0 | 36 | 11/19/2035 | |
| 41161V-AA-8 | HVMLT 2006-7 1A - RMBS | | 19/2022 | Paydown | | 1,058 | 1,036 | 953 | 924 | 0 | 112 | 0 | 112 | 0 | 1,036 | 0 | 22 | 22 | 7 | 09/19/2036 . | 1.D FM |
| | HVMLT 2007-6 1AA - RMBS | | 19/2022 | Paydown | | 2,653 | 2,653 | 2,441 | 2,449 | 0 | 205 | 0 | 205 | 0 | 2,653 | 0 | 0 | 0 | 17 | 08/19/2037 . | 1.A FM |
| | HMBT 2004-2 A1 - RMBS | | 26/2022 | Paydown | | 11,960 | 11,960 | 11,848 | 11,866 | 0 | 93 | 0 | 93 | 0 | 11,960 | 0 | 0 | 0 | 116 | 12/25/2034 . | 1.A FM |
| | HORZN 2019-2 A - ABS | | 15/2022 | Paydown | | 2,876 | 2,876 | 2,876 | 2,876 | 0 | 0 | 0 | 0 | 0 | 2,876 | 0 | 0 | 0 | 69 | 11/15/2039 . | 2.A FE |
| | HALO 2007-AR2 2A1 - CMO/RMBS | | 01/2022 | Paydown | | 2,649 | 2,649 | 2,341 | 0 | 0 | 308 | 0 | 308 | 0 | 2,649 | 0 | 0 | | 8 | 09/25/2037 10/25/2034 | 6. ^ |
| | IMM 2005-3 A1 - RMBS | | 26/2022 26/2022 | Paydown | | 5,052 | 5,052 | | 798 0 | 0 | 22 | | 22 | | 5,052 | | | | 45 | 10/25/2034 . 08/25/2035 . | 1.A FM |
| 45257E-AC-8 | IMSA 2006-5 1AC - RMBS | | 26/2022 | Paydown | | 4, 108 | 4, 108 | 3,358 | 3.533 | 0 | 575 | 0 | 575 | 0 | 4, 108 | 0 | 0 | 0 | 37 | 02/25/2037 | 1.A FM |
| 45660G-AB-6 | INDX 2006-AR19 1A2 - CMO/RMBS | | 01/2022 | Paydown | | 985 | 944 | | 697 | 0 | 248 | 0 | 248 | 0 | 944 | 0 | 40 | 40 | 21 | .08/25/2036 | 1.D FM |
| 45660G-AL-4 | INDX 2006-AR19 5A1 - CMO/RMBS | | 01/2022 | Paydown | | 1,841 | 1,747 | 1,629 | 1,453 | 0 | 294 | 0 | 294 | 0 | 1,747 | 0 | 94 | 94 | 35 | .08/25/2036 | 1.D FM |
| 45660L-5S-4 | INDX 2006-AR3 21A - CMO/RMBS | | 01/2022 | Paydown | | 3,957 | 3, 182 | 2,797 | 2,490 | 0 | 692 | 0 | 692 | 0 | 3, 182 | 0 | 775 | 775 | 64 | 03/25/2036 . | 1.D FM |
| | INDX 2005-AR25 2A1 - CMO/RMBS | | 01/2022 | Paydown | | 494 | 425 | | 382 | 0 | 43 | 0 | 43 | 0 | 425 | 0 | 69 | 69 | 8 | 12/25/2035 . | |
| | INDX 2005-AR14 2AA - CMO/RMBS | | 26/2022 | Paydown | | 2,298 | 2,298 | 2,097 | 2,079 | 38 | 181 | 0 | 219 | 0 | 2,298 | 0 | 0 | 0 | 26 | 08/27/2035 . | |
| 45660L-VM-8 | INDX 2005-AR15 A2 - CMO/RMBS | | 01/2022 | Paydown | · | 703 | 682 | 631 | 641 | 0 | 41 | łō | 41 | ļ | 682 | ł0 | 21 | 21 | 13 | 09/25/2035 . | |
| 45660L-XA-2 45660N-02-4 | INDX 2005-AR19 A1 - CMO/RMBS | | '01/2022 '01/2022 | Paydown | | 5,387 7.764 | 5,235 7,764 | 4,973 7,725 | 4,939 7,381 | 39 | 257 | | 295 | 0 | 5,235 7.764 | 0 | 152 | 152 | 94 | 10/25/2035 . 08/25/2034 . | 1.D FM |
| 456612-AC-4 | INDX 2004-AR4 TA - GWO/HMBS | | 25/2022 | Paydown | | 1,764 | 1,764 | 1,725 | 1, 140 | n | 127 | n | 127 | 0 | | n | | n | a | 06/25/2034 . 06/25/2046 . | |
| | INDX 2006-AR6 2AA - RMBS | | 26/2022 | Paydown | | 543 | 543 | 497 | 488 | 0 | 54 | 0 | 54 | 0 | 543 | 0 | 0 | 0 | 6 | 06/25/2046 . | |
| | INDX 2006-AR2 A1A - RMBS | | 26/2022 | Paydown | [| 4,330 | 4,330 | 4,073 | 3,348 | 0 | 254 | 0 | 254 | 0 | 4,330 | 0 | 0 | 0 | 34 | 04/25/2046 . | |
| 45661E-AV-6 | INDX 2006-AR4 A1A - RMBS | | 26/2022 | Paydown | | 4,420 | 4,420 | 4,217 | 4, 137 | 0 | 284 | 0 | 284 | 0 | 4,420 | 0 | 0 | 0 | 39 | 05/25/2046 . | |
| 45661E-GK-4 | INDX 2006-AR9 3A3 - CMO/RMBS | | 01/2022 | Paydown | | 351 | 351 | 350 | 339 | 0 | 12 | 0 | 12 | 0 | 351 | 0 | 0 | 0 | 7 | 06/25/2036 . | 1.A FM |
| 45661K-AG-5 | INDX 2006-AR11 3A1 - CMO/RMBS | | 01/2022 | Paydown | | 3,862 | 3,862 | 3,036 | 738 | 0 | 927 | 0 | 927 | 0 | 3,862 | 0 | 0 | 0 | 59 | 06/25/2036 . | 1.D FM |
| 45661X-AB-8 | INDX 2006-AR13 A2 - CMO/RMBS | | 25/2022 | Paydown | | 4,911 | 4,911 | 3,919 | 3,933 | 0 | 978 | 0 | 978 | 0 | 4,911 | 0 | 0 | | 44 | 07/25/2036 . | 1.D FM |
| 456687-AD-4 | INDX 2007-FLX4 2A2 - RMBS | | 26/2022 | Paydown | | 3,584 | 3,584 | 3,440 | 3,497 | 0 | 87 | ō | 87 | ······ō | 3,584 | 0 | 0 | ō | 26 | 07/25/2037 . | 1.A FM |
| 45668R-AA-6 45668R-AC-2 | INDX 2007-FLX2 A1A - RMBS | | 26/2022 26/2022 | Paydown | | 4,363 | 4,363 | 4,070 | 4, 102 | 0 | 261 | 0 | 261 | 0 | 4,363 | 0 | 0 | 0 | 26 | 04/25/2037 04/25/2037 | 1.A FM |
| 45669E-AC-0 | INDX 2007-FLX2 ATC - HMBS | | 12/2022 | Adjustment | | 3,769 | | 3,434 | 3,549 | 0 | 220 | | 0 | 0 | 1,455 | 0 | (1,455) | (1,455) | 23 | 04/25/2037 05/26/2037 . | I.A FM |
| 45670A-AA-9 | INDX 2007-ARS 2AT - CMO/HMBS | | 26/2022 | Paydown | | 8,227 | | 7,800 | 7,869 | n | 358 | n | 358 | n | 8,227 | n | (1,400) n | (1,400) n | 58 | 05/26/2037 . 06/25/2037 . | 1.A FM |
| 46618A-AA-2 | HENDR 2014-2 A - RMBS | | 15/2022 | Paydown | | 2.424 | 2.424 | 2.348 | 2.360 | 0 | 63 | 0 | 63 | 0 | 2.424 | 0 | 0 | n | 56 | 01/17/2073 | |
| | JPMAC 2005-WMC1 M3 - RMBS | | 26/2022 | Paydown | | 7,058 | 7,058 | 6,988 | 7,025 | 0 | 34 | 0 | 34 | 0 | 7,058 | 0 | 0 | | 65 | 09/25/2035 | |
| | JPALT 2006-A2 3A1 - CMO/RMBS | | 01/2022 | Paydown | | 1,709 | 1,890 | 1,588 | 1,387 | 270 | 233 | 0 | 503 | 0 | 1,890 | 0 | (181) | (181) | 37 | 05/25/2036 | 1.D FM |
| | JPMAC 2006-ACC1 M1 - RMBS | | 26/2022 | Paydown | | 4,502 | 4,502 | 4,378 | 4,456 | 0 | 46 | 0 | 46 | 0 | 4,502 | 0 | 0 | 0 | 36 | 05/25/2036 . | 1.A FM |
| | JPMMT 2006-A7 3A2 - CMO/RMBS | | 01/2022 | Paydown | | 1,971 | 1,972 | 1,952 | 1,794 | 0 | 178 | 0 | 178 | 0 | 1,972 | 0 | 0 | 0 | 35 | 01/25/2037 | 2.B FM |
| 46630U-AE-4 | JPMMT 2007-A3 2A3 - CMO/RMBS | | 01/2022 | Paydown | | 1,687 | 1,687 | 1,619 | 1,515 | 0 | 172 | 0 | 172 | 0 | 1,687 | 0 | 0 | 0 | 29 | 05/25/2037 . | 1.D FM |
| | | | | | | | | | | | | | 140 | | | | | | | | |

| | | | | | Show All Lo | ng-Term Bo | nds and Stoc | k Sold, Red | <u>leemed or</u> C | <u>Otherwise</u> | <u>Dispose</u> d c | of During th | he Current | Quarter | | | | | | | |
|-------------|--|------|--------------------------|-------------------|-------------|----------------|-----------------|----------------|--------------------|------------------|--------------------|--------------|-------------|-----------|-----------------|-----------|-----------|------------|-----------|--------------------------|------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | CI | nange In Boo | k/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | | | | STIFEL NICOLAUS & | | | | | | | | | | | | | | | | | |
| | JPMBB 2015-C29 XA - CMBS | | 08/08/2022 | COMPANY | | 3,887 | 0 | 11,441 | 5,738 | 0 | (1,491) | 0 | (1,491) | 0 | 4,247 | 0 | (359) | (359) | 1,493 | 05/15/2048 | 1.A FE |
| | LMREC 2019-CRE3 A - CMBS | | 09/09/2022 | Various | · | 78,718 | 79,203 | 79,216 | 79, 150 | 0 | 605 | 0 | 605 | 0 | 79,754 | 0 | (1,037) | (1,037) | 1,296 | 12/24/2035 | |
| | LABMH 2001-B M1 - ABS | | 09/15/2022 09/01/2022 | Paydown | · | 11,799 | 11,799 | 12,614 | 12,458 | 127 | (786) | 0 | (658) | 0 | 11,799 | 0 | 0 | 0 0 | 522 | 05/15/2041 01/25/2036 | 5.A FE 1.D FM |
| | LMT 2006-1 1A5 - CMO/RMBS | | 09/01/2022 | Paydown | | 1,140 | 1,150 | 940 | | 0 | 336 | 0 | 336 | 0 | 1,150 | 0 | (10) | (10) | 43 | 02/25/2036 | 1.D FM |
| 525221-HD-2 | LXS 2006-2N 2A1 - RMBS | | .09/01/2022 | Paydown | [| 832 | 832 | 813 | 806 | 0 | 26 | 0 | 26 | 0 | 832 | 0 | 0 | 0 | 13 | 02/25/2036 | 2.B FM |
| | LXS 2006-3 A1 - RMBS | | 09/26/2022 | Paydown | | 3,245 | 3,242 | 3,064 | | 0 | 178 | 0 | 178 | 0 | 3,242 | 0 | 3 | 3 | 19 | 03/25/2036 | 1.A FM |
| | LXS 2006-5 A1A - RMBS | | 09/26/2022 | Paydown | | 2, 188 | 1,979 | 1,882 | 1,904 | 0 | 75 | 0 | 75 | 0 | 1,979 | 0 | 209 | 209 | 18 | 04/25/2036 | 1.A FM |
| | LXS 2006-14N 2A - CMO/RMBS | | 09/26/2022 | Paydown | | 1,432 2,736 | 1,432 2,736 | 1,322 2,514 | | ō | 110 | 0 | 110 | ō | 1,432 | 0 | | 0 | 4 18 | | 5.B FE |
| | LXS 2006-16N A4A - RMBS | | 09/26/2022 09/29/2022 | Paydown | | | 125,041 | 119,962 | 1, 1/3 | 0 | 1,307 | 0 | 1,307 | | 2,736 | 0 | (14,555) | (14,555) | 1,495 | 11/25/2046 08/25/2046 | |
| | LXS 2007-4N 1A3 - CMO/RMBS | | 09/29/2022 | Paydown | | 1,167 | 1,132 | 1,081 | 1,006 | 0 | 37 | 0 | 37 | 0 | 1, 132 | 0 | 35 | (14,555) | 1,495 | 08/25/2040 | 1.A FM |
| | LXS 2007-16N 1A1 - RMBS | | .09/26/2022 | Paydown | | 2,729 | 2,729 | 2,555 | 0 | 0 | 174 | 0 | 174 | 0 | 2,729 | 0 | 0 | 0 | 18 | 09/25/2047 | 5.B FM |
| | LXS 2007-16N 2A2 - RMBS | | 09/26/2022 | Paydown | | 1,956 | 1,956 | 1,868 | 1,357 | 0 | 83 | 0 | 83 | 0 | 1,956 | 0 | 0 | 0 | 26 | 09/25/2047 | 1.A FM |
| 542514-RH-9 | LBMLT 2006-1 1A - RMBS | | 09/26/2022 | Paydown | | 4,099 | 4,099 | 3,935 | 3,952 | 0 | 147 | 0 | 147 | 0 | 4,099 | 0 | 0 | 0 | 32 | 02/25/2036 | 1.A FM |
| | LBMLT 069 2A4 - RMBS | | 09/26/2022 | Paydown | | 4,442 | 4,442 | 1,855 | 0 | 0 | 2,588 | 0 | 2,588 | 0 | 4,442 | 0 | 0 | 0 | 26 | 10/25/2036 | 1.D FM |
| | LUM 2006-6 A1 - RMBS | | 09/26/2022 09/26/2022 | Paydown | | 3,994 1,483 | 3,994 1,483 | 3,805 980 | 3,735 | 0 | 259 | 0 | 259 | 0 | 3,994 1,483 | 0 | 0 | 0 | 33 . | 10/25/2046 10/25/2036 | 1.A FM |
| | MARM 2007-2 A1 - RMBS | | 09/26/2022 | Paydown | | 828 | 828 | 749 | 023 | | 79 | | 79 | | | 0 | | n | 2 | 10/25/2030 | 4.C FE |
| | MASTR ADJUSTABLE RATE MORTGAGES TRUST 20 | | 09/26/2022 | Paydown | | 237 | 237 | 105 | Ω | 0 | 132 | 0 | 132 | 0 | 237 | 0 | 0 | 0 | 0 | 01/25/2047 | 6. FE |
| | MARM 2003-5 6A1 - CMO/RMBS | | .09/01/2022 | Paydown | | 261 | 261 | 261 | 257 | 0 | 4 | 0 | 4 | 0 | 261 | 0 | 0 | 0 | 5 | 11/25/2033 | 1.A FM |
| | FFMER 2007-1 A2B - RMBS | | 09/26/2022 | Paydown | | 2,687 | 2,687 | 1,558 | 1,427 | 376 | 884 | 0 | 1,260 | 0 | 2,687 | 0 | 0 | 0 | 15 | 04/25/2037 | 1.D FM |
| 59023M-AT-7 | MANA 2007-A1 A3 - RMBS | | 09/26/2022 | Paydown | | 4,529 | 4,529 | 2,034 | 1,831 | 0 | 2,698 | 0 | 2,698 | 0 | 4,529 | 0 | 0 | 0 | 22 | 01/25/2037 | 1.D FM |
| | MANA 2007-F1 2A6 - CMO/RMBS | | 09/01/2022 | Paydown | | 906 | 906 6,701 | 513 5,828 | | 0 | 407 783 | 0 | 407 783 | 0 | 906 6,701 | 0 | 0 | 0 | 3632 | 03/25/2037 04/25/2037 | 1.D FM |
| | MANA 2007-0412 A2 - NMBS | | 09/26/2022 | Paydown | | 3,876 | 3,876 | 1,097 | 1,074 | 0 | 2,802 | 0 | 2,802 | | 3,876 | 0 | | 0 | 20 | 04/25/2037 | 6. FE |
| | MANA 2007-0AR3 A1 - RMBS | | 09/26/2022 | Paydown | | 2,377 | 2,377 | 2,231 | 2,265 | 0 | 111 | 0 | 111 | 0 | 2,377 | 0 | 0 | 0 | 14 | 07/27/2037 | 1.A FM |
| | FFMER 2007-3 A2B - RMBS | | 09/26/2022 | Paydown | | 2,972 | 2,972 | 2,312 | 2,240 | 0 | 732 | 0 | 732 | 0 | 2,972 | 0 | 0 | 0 | 17 | 06/25/2037 | 1.D FM |
| | FFMER 2007-3 A2C - RMBS | | 09/26/2022 | Paydown | | 3,092 | 3,092 | 2,397 | 2,326 | 0 | 766 | 0 | 766 | 0 | 3,092 | 0 | 0 | 0 | 18 | 06/25/2037 | 1.D FM |
| | MSAC 2006-NC2 A2D - RMBS | | 09/26/2022 | Paydown | | 2,224 | 2,224 | 2, 157 | 2, 158 | 0 | 66 | 0 | 66 | 0 | 2,224 4.157 | 0 | 0 | 0 | 18 | 02/25/2036 | 1.A FM |
| | MSAC 2006-HE4 A3 - RMBS | | 09/26/2022 | Paydown | } | 4, 157 966 | 4, 157 966 | 2,723 935 | 2,845 943 | | 1,312 | 0 | 1,312 | 0 | 4, 157 | | 0 | | 29 | 06/25/2036 | 1.D FM |
| | MHL 2005-1 1AT - CMO/AMBS | | 09/25/2022 | Paydown | | 4.714 | 4.714 | 4.714 | 4,657 | 0 | 57 | 0 | 57 | 0 | 4.714 | 0 | 0 | 0 | 77 | 05/25/2035 | 1.A FM |
| 61915R-AU-0 | MHL 2005-5 A1 - RMBS | | 09/26/2022 | Paydown | | 627 | 627 | 619 | 621 | 0 | 6 | 0 | 6 | 0 | 627 | 0 | 0 | 0 | 5 | 12/25/2035 | 1.A FM |
| | NCHET 2005-3 M4 - RMBS | | 09/26/2022 | Paydown | ļ | 23,292 | 23,292 | 23, 169 | 15,715 | 0 | 103 | 0 | 103 | 0 | 23,292 | 0 | 0 | 0 | 258 | 07/25/2035 | 1.A FM |
| | NCHET 2005-D A2D - RMBS | | 09/26/2022 | Paydown | | 7,001 | 7,001 | 6,931 | 6,948 | 0 | 54 | 0 | 54 | 0 | 7,001 | 0 | 0 | 0 | 66 | 02/25/2036 | 1.A FM |
| | NRZT 2019-1 A1 - CMO/RMBS | | 09/01/2022 09/01/2022 | Paydown | | 14,040 | 14,040 8,022 | 14,091 | 14,051 | 0 | (11) | 0 | (11) | 0 | 14,040 8,022 | 0 | 0 | 0 | 373 | 09/25/2057 12/15/2024 | 1.A |
| 070071-00-0 | UAN 2002-A A2 - AB3 | | 99/01/2022 | Paydown | | 0,022 | | 0,220 | 0,022 | | 0 | | 0 | | 0,022 | | | | 270 | 12/ 13/ 2024 | . 0. " |
| 67555J-AA-4 | OCHSNER LSU HEALTH SYSTEM OF NORTH LOUIS | | .09/30/2022 | SERVICES LLC | L | 15.332 | 20,000 | 20,000 | 20,000 | 0 | 0 | 0 | 0 | 0 | 20.000 | 0 | (4,669) | (4,669) | 441 | 05/15/2031 | 2.B FE |
| 68383N-DX-8 | OPMAC 2006-1 AC2 - RMBS | | 09/26/2022 | Paydown | | 2,535 | 2,535 | 2,263 | 0 | 0 | 273 | 0 | 273 | 0 | 2,535 | 0 | 0 | 0 | 9 | 04/25/2036 | 6. FE |
| | PHILIP MORRIS INTERNATIONAL INC | | 08/17/2022 | Maturity @ 100.00 | | 1,500,000 | 1,500,000 | 1,489,050 | 1,498,493 | 0 | 1,507 | 0 | 1,507 | 0 | 1,500,000 | 0 | 0 | 0 | 35,625 | 08/17/2022 | |
| | POPLR 2006-D A3 - RMBS | | 09/26/2022 | Paydown | | 6,533 | 6,533 | 6,343 | 6,392 | 0 | 141 | 0 | 141 | 0 | 6,533 | 0 | 0 | 0 | 51 | 11/25/2036 | |
| | RALI 2006-QS4 A9 - CMO/RMBS | | 07/01/2022 08/01/2022 | Paydown | | 511 198 | | 650 | | 0 | 18 | 0 | 18 | ļ | 670 359 | 0 | (159) | (159) | 23 | | 4.B FM 5.B FM |
| | RALI | | 09/01/2022 | Paydown | · | 928 | 1,073 | 1,041 | 1.043 | | 10 | U | 29 | 0 | | U | (161) | (161) | 13 | 04/25/2036 04/25/2036 | 1.D FM |
| | RALI 2007-QH6 A1 - RMBS | | 09/26/2022 | Paydown | | 5,021 | 5,021 | 4,870 | 4,874 | 0 | 147 | 0 | 147 | 0 | 5,021 | 0 | (143) | (143) | 37 | 07/25/2037 | 1.A FM |
| 74922K-AD-7 | RALI 2007-QS1 IA4 - CMO/RMBS | | .08/01/2022 | Paydown | | 776 | 854 | 837 | 824 | 0 | 30 | 0 | 30 | 0 | | 0 | (78) | (78) | 38 | 01/25/2037 | 2.B FM |
| 74922K-AD-7 | RALI 2007-QS1 IA4 - CMO/RMBS | | 09/01/2022 | Paydown | | 1,732 | 1,971 | 1,932 | 1,902 | 0 | 69 | 0 | 69 | 0 | 1,971 | 0 | (239) | (239) | 70 | 01/25/2037 | 1.D FM |
| | RALI 2006-QS16 A1 - CMO/RMBS | | 09/25/2022 | Paydown | | 3,889 | 4,424 | 3,273 | 0 | 0 | 1, 150 | 0 | 1, 150 | 0 | 4,424 | 0 | (534) | (534) | 26 | 11/25/2036 | 5.C FE |
| | RALI 2006-QS16 A4 - CMO/RMBS | | 09/01/2022 | Paydown | ···· | 3, 124 | 3,553 | 3,066 | 0 | J | 486 | 0 | 486 | J0 | 3,553 | 0 | (429) | (429) | 69 | 11/25/2036 | 1.D FM |
| | RALI 2006-QA6 A1 - RMBS | | 09/29/2022 | Various | ···· | 84,202 | 94,783 | 86,910 | | ł | 1,584 | ļ | 1,584 | ļ | 89,641 | ł | (5,440) | (5,440) | 1,048 | 07/25/2036 | 1.A FM |

| | | | | 1 | | ng-Term Bo | nds and Stoc | | | | | | | | | | | 1 . | - | _ | |
|----------------------------|--------------------------------------|-------|------------------------------|--------------|-----------|-----------------|------------------|-----------------|----------------|------------|--------------|------------|------------|-----------|-----------------|-----------|------------|------------------|-----------|------------------------------|-------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | nange In Boo | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | | Total | Total | | | | | Danel | | Desig- |
| | | | | | | | | | | | | Current | Change in | | D 1 / | | | | Bond | | nation |
| | | | | | | | | | Deisa Vasa | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | 04-4-4 | Modifier |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | D. II. II. | | Stock | Stated | and |
| OLIOID | | | | | | | | | Book/ | Unrealized | | Temporary | Carrying | Book | Carrying | Exchange | | T. 1. 1. 0 . 1 . | Dividends | Con- | SVO |
| CUSIP | | | D:I | Name | Number of | 0 | | A -41 | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | Description | For- | Disposal | Name | Shares of | Consid- | D==1/=l | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | ` ' | (Loss) on | During | Maturity | strative |
| ification | Description RALI 2006-005 2A1 - RMBS | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | RALI 2006-QUS 2AT - HMBS | | 09/26/2022 . 09/01/2022 . | Paydown | | 4,517 1,269 | 4,517 1,511 | 4,218 | 1,245 | 0 | 299 | | 299 | 0 | 4,517 1,511 | | (242) | (242) | 32 | 05/25/2046 . 08/25/2036 . | 1.D FM 1.D FM |
| | RALI 2006-QA5 1A1 - RMBS | | 09/26/2022 . | Paydown | | 2, 159 | | 1,422 | 1,100 | 0 | 1,059 | 0 | 1,059 | 0 | 2. 159 | 0 | (242) | 0 | 15 | 07/25/2036 . | 1.D FM |
| | RALI 2005-QS16 A7 - CMO/RMBS | | 09/01/2022 . | Paydown | | 4,588 | 4,653 | 4,633 | 4,536 | 0 | 117 | 0 | 117 | | 4,653 | 0 | (65) | (65) | 175 | 11/25/2035 . | 1.D FM |
| 761118-MY-1 | RALI 2005-QA12 CB1 - CMO/RMBS | | 09/01/2022 . | Paydown | | 353 | 422 | 319 | 243 | 0 | 179 | 0 | 179 | 0 | 422 | 0 | (69) | (69) | 10 | 12/25/2035 . | 1.D FM |
| 761118-QM-3 | RALI 2005-Q05 A1 - CMO/RMBS | | 09/01/2022 | Paydown | | 600 | 680 | 609 | 614 | 0 | 66 | 0 | 66 | | 680 | 0 | (80) | (80) | 6 | 01/25/2046 . | 1.D FM |
| 761118-TB-4 | RALI 2006-QA1 A21 - CMO/RMBS | - - | 09/01/2022 | Paydown | | 3,291 | 3, 176 | 2,896 | 2,717 | 178 | 281 | ļ0 | 459 | | 3, 176 | ļ | 116 | 116 | 83 | 01/25/2036 . | 1.D FM |
| 761118-UG-1 761118-UG-1 | RALI 2006-QS2 1A1 - CMO/RMBS | - | 08/01/2022 . 09/01/2022 . | Paydown | | 1,250 1,766 | 1,376 1,983 | 1,341 | 1,339 | 6 | 31 | 0 n | 37 | | 1,376 1,983 | 0 | (125) | (125) | 44 75 | 02/25/2036 . 02/25/2036 . | 3.B FM 1.D FM |
| | RALI 2006-QS2 TAT - CMU/HMBS | | 08/25/2022 . | Paydown | | 1,766 | 1,429 | 422 | | n | 1,035 | 0 | 1.035 | | 1,429 | n | (218) | (218) | 11 | 02/25/2036 . | 1.D FM |
| | RAMP 2005-NC1 A14 - RMBS | | 09/26/2022 | Paydown | | 1,640 | 1,586 | 1,348 | 1,373 | 0 | 214 | 0 | 214 | | 1,586 | 0 | 54 | 54 | 15 | | |
| 76112B-YB-0 | GMACM 2005-AR5 3A1 - CMO/RMBS | | 09/01/2022 | Paydown | | 2,268 | 2,340 | 2,316 | 2,275 | 0 | 65 | 0 | 65 | 0 | 2,340 | 0 | (72) | (72) | 48 | 09/19/2035 . | 1.D FM |
| | SLCLT 2006-1 B - ABS | | 09/15/2022 . | Paydown | | 3, 137 | 3, 137 | 2,827 | 2,890 | 0 | 247 | 0 | 247 | | 3, 137 | 0 | 0 | 0 | 28 | 03/15/2055 . | 1.0 FE |
| | SLMA 2004-8 B - ABS | | 07/25/2022 . | Paydown | | 2,811 | 2,811 | 2,617 | 2,657 | 0 | 154 | 0 | 154 | | 2,811 | 0 | 0 | 0 | 21 | 01/25/2040 . | 1.F FE |
| 78442G-QL-3 78443B-AK-2 | SLMA 2005-7 B - ABS | | 07/25/2022 . 07/25/2022 . | Paydown | | 2, 175 2.405 | 2, 175 2, 405 | 1,993 2,165 | 2,048 | 0 | 127 | 0 | 127 | | 2, 175 2.405 | 0 | 0 | 0 | 14 | 01/25/2040 . 03/25/2044 . | 1.F FE 1.F FE |
| | SLMA 2006-10 B - ABS | | 07/25/2022 . | Paydown | | 1,746 | 1,746 | 1,588 | 1,640 | | 106 | | 106 | | 2,405 | | | | 14 | 03/25/2044 . 01/25/2041 . | 1.F FE |
| | SLMA 2008-2 A3 - ABS | | 08/03/2022 . | Various | | 68,806 | 71,226 | 71,182 | | 1,010 | 5 | 0 | 1,015 | | 71,220 | 0 | (2,414) | (2,414) | | 04/25/2023 . | |
| | SLMA 2008-4 A4 - ABS | | 07/25/2022 | Various | | 6,858 | 6,858 | 6,964 | 6,875 | 0 | (17) | 0 | (17 | | 6,858 | 0 | 0 | 0 | 64 | 07/25/2030 . | 6. FE |
| | SLMA 2008-6 A4 - ABS | | 07/25/2022 . | Paydown | | 2,266 | 2,266 | 2,287 | 2,266 | 7 | (7) | 0 | 0 | 0 | 2,266 | 0 | 0 | 0 | 28 | 07/25/2023 . | 4.B FE |
| | SLMA 2008-9 A - ABS | | 07/25/2022 . | Paydown | | 1,828 | 1,828 | 1,854 | 1,823 | 0 | 5 | 0 | 5 | | 1,828 | 0 | 0 | 0 | 28 | 04/25/2023 . | 4.B FE |
| 78446Y-AA-1 | SLMA 2012-2 A - ABS | | 09/26/2022 . | Paydown | | 3,677 | 3,677 | 3,584 | 3,597 | 8 | 72 | 0 | 80 | 0 | 3,677 | 0 | 0 | 0 | 38 | 01/25/2029 . | 4.B FE |
| 78449A-AA-0 78473T-AC-4 | SLAM 2021-1 A - ABS | . 0 | 09/15/2022 . 09/01/2022 . | Paydown | | 1,560 5,136 | 1,560 5,136 | 1,560 | 1,560 | 604 | | 0 | 1.495 | 0 | 1,560 5.136 | | 0 | | 25 94 | 06/15/2046 . 04/25/2037 . | 1.F FE 1.D FM |
| 78514R-AF-2 | CARR 2005-NC4 M3 - RMBS | | 09/26/2022 . | Paydown | | 5.598 | 5.598 | 3,639 | 4.504 | 0 | 1.094 | 0 | 1.094 | | 5, 130 | 0 | 0 | 0 | 68 | 09/25/2035 . | 1.A FM |
| 805564-RN-3 | SAST 2005-1 M2 - RMBS | | 09/26/2022 . | Paydown | | 5,802 | 5,802 | 5,342 | 5,566 | 0 | 235 | 0 | 235 | | 5,802 | 0 | 0 | 0 | 58 | 05/25/2035 . | 1.A FM |
| | SAST 2007-2 A2C - RMBS | | 09/26/2022 . | Paydown | | 2, 179 | 2, 179 | 1,787 | 1,723 | 0 | 456 | 0 | 456 | | 2, 179 | 0 | 0 | 0 | 15 | 05/25/2037 . | 1.D FM |
| | SAST 2007-2 A2D - RMBS | | 09/26/2022 . | Paydown | | 2,027 | 2,027 | 1,617 | 1,575 | 0 | 452 | 0 | 452 | | 2,027 | 0 | 0 | 0 | 14 | 05/25/2037 . | 1.D FM |
| 81375W-HH-2 81879M-AE-9 | CBASS 2006-CB1 AF2 - RMBS | | 09/01/2022 . | Paydown | | 989 | 989 | | 953 | 0 | 37 | 0 | 37 | | 989 | 0 | 0 | 0 | 19 | 01/25/2036 . | 1.D FM |
| | SGMS 2005-0PT1 M2 - RMBS | | 09/26/2022 . 07/25/2022 . | Paydown | | 9,655 4,969 | 9,655 4,969 | 9,485 .4,773 | 9,571 4,809 | 0 | 85 | | 85 | | 9,655 | 0 | 0 | u | 104 | 10/25/2035 . 10/25/2040 . | 1.A FM 1.A FE |
| 83546D-AN-8 | SONIC 2021-1 A21 - RMBS | | 09/20/2022 | Paydown | | 512 | 513 | 513 | 513 | 0 | 0 | 0 | 0 | 0 | 513 | 0 | 0 | 0 | 20 | 08/21/2051 . | 2.B FE |
| 855541-AE-8 | STARM 2007-S1 5A1 - CMO/RMBS | . | 09/01/2022 | Paydown | | 139 | 139 | 139 | 137 | 0 | 2 | 0 | 2 | 0 | 139 | 0 | 0 | 0 | 3 | 01/25/2037 . | 1.A FM |
| 863579-GY-8 | SARM 2004-20 1A1 - CMO/RMBS | | 09/01/2022 . | Paydown | | 1,814 | 1,814 | 1,685 | 1,690 | 0 | 124 | 0 | 124 | 0 | 1,814 | 0 | 0 | 0 | 33 | 01/25/2035 . | 1.A FM |
| | SARM 2005-7 4A - CMO/RMBS | . - | 09/01/2022 | Paydown | | 1,322 | 1,322 | 1,319 | 1,276 | 0 | 46 | 0 | 46 | 0 | 1,322 | 0 | 0 | 0 | 28 | 04/25/2035 . | 4.B FM |
| | SAIL 2006-3 A5 - RMBS | | 09/26/2022 | Paydown | | 2,801 | 2,801 | 2,708 | 2,742 | }ō | 58 | 0 | 58 | 0 | 2,801 | ļ | ļ | }ō | 17 | 06/25/2036 . | 1.A FM |
| | SAIL 2004-6 A3 - RMBS | | 09/25/2022 | Paydown | | 2,402 3,126 | 2,402 3,126 | 2,385 | 2,366 3,066 | 0 | | 0 n | 36 | | 2,402 | 0 | 0 | | 27 | 07/25/2034 . 05/25/2036 . | 1.A FM |
| | SAMI 2002-AR3 A1 - CMO/RMBS | | 09/19/2022 . | Paydown | | 2, 192 | 2, 192 | 2, 165 | 2,136 | 0 | 56 | 0 | 56 | | 2, 192 | 0 | 0 | 0 | 21 | 09/19/2032 . | 1.A FM |
| 86359A-S9-5 | SASC 2003-26A 3A5 - CMO/RMBS | | 09/01/2022 | Paydown | | 1, 107 | 1,107 | 1,113 | 1,111 | 0 | (4) | 0 | (4 | | 1,107 | 0 | 0 | 0 | 17 | 09/25/2033 | 1.A FM |
| 86359L-AP-4 | SAMI 2004-AR1 1A1 - CMO/RMBS | | 09/27/2022 . | Various | | 21,992 | 23,607 | 22,899 | 23,037 | 0 | 79 | 0 | 79 | 0 | 23, 115 | 0 | (1,123) | (1,123) | 304 | 03/19/2034 . | 1.A FM |
| 86359L-NA-3 | SAMI 2005-AR6 2A1 - CMO/RMBS | | 09/26/2022 . | Paydown | | 1,536 | 1,536 | 1,479 | 1,486 | 0 | 51 | 0 | 51 | 0 | 1,536 | 0 | 0 | 0 | 14 | 09/25/2045 . | 1.D FM |
| 86359L-QS-1 | SAMI 2005-AR7 5A1 - CMO/RMBS | | 09/01/2022 . | Paydown | | 866 | 866 | | | 0 | 71 | 0 | 71 | 0 | 866 | 0 | 0 | 0 | 10 | 03/25/2046 . | 1.A FM |
| | SAMI 2005-AR8 A1A - RMBS | | 09/26/2022 . | Paydown | | 3,268 2,778 | 3,576 | 3, 165 2,887 | 3,229 | 0 | 347 | 0 | 347 | | 3,576 3,039 | 0 | (308) | (308) | 32 | 02/25/2036 . 02/25/2036 . | 1.D FM |
| 86359L-H1-7 | SAMI 2005-AR6 A2 - HMBS | | 09/01/2022 . | Paydown | | 644 | | | | n | 59 | n | 59 | | 644 | n | (202) | (202) | 35 5 | 02/25/2036 . | 1.D FM |
| 86360U-AF-3 | SAMI 2006-AR6 2A1 - RMBS | | 09/26/2022 . | Paydown | | 2,567 | 2.567 | 2.266 | 2,277 | 0 | 290 | 0 | 290 | | 2,567 | 0 | 0 | 0 | 21 | 07/25/2036 . | 2.B FM |
| 86361H-AA-2 | SAMI 2006-AR7 A1A - RMBS | | 09/26/2022 | Paydown | | 2,160 | 2,030 | 1,926 | 1,911 | 0 | 119 | 0 | 119 | | 2,030 | 0 | 130 | 130 | 13 | 08/25/2036 . | 1.D FM |
| 86361H-AP-9 | SAMI 2006-AR7 A11 - RMBS | . [| 09/26/2022 . | Paydown | | 1,870 | 1,823 | 1,528 | 1,561 | 0 | 262 | 0 | 262 | | 1,823 | 0 | 47 | 47 | 14 | 08/25/2036 . | 1.D FM |
| 86361W-AA-9 | SAMI 2006-AR8 A1A - RMBS | | 09/26/2022 . | Paydown | | 3,763 | 3,763 | 3,517 | 3,542 | 0 | 221 | 0 | 221 | | 3,763 | 0 | 0 | 0 | 25 | 10/25/2036 . | 1.A FM |
| 86362R-AA-9 | SARM 2006-12 1A1 - RMBS | | 09/26/2022 . | Paydown | | 553 2, 129 | 553 2, 129 | 495 | 493 | 0 | 60 | 0 | 60 | | 553 | 0 | 0 | 0 | 4 | 01/25/2037 . | 1.A FM |
| | SAMI 2007-AR1 2A1 - RMBS | | 09/26/2022 . | Paydown | | 2, 129 | 2,129 | | 1,791 | 0 | 126 | 0 | 338 | | 2, 129 | | (45) | (45) | 14 | 01/25/2037 . 09/25/2047 . | 1.A FM 1.A FM |
| | SAMI 2007-AR4 A45 - RMBS | 1 | | Paydown | 1 | 2 588 | 2 588 | 2 529 | 2 527 | 1 | 61 | | 61 | | 2 588 | 1 | (43) | (43) | | | 1 D FM |

| | | | | Show All Lo | na-Term Bo | onds and Sto | ck Sold. Re | deemed or 0 | Otherwise I | Disposed o | of Durina t | he Current | Quarter | | | | | | | |
|-------------|--|--------------------------------|--------------------------|-------------|--------------------|--------------------|--------------|-------------|-----------------------|------------|-------------|-------------|-----------|--------------------|-----------|-----------|------------|-----------|--------------------------|----------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | | Carrying Va | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | Book/ | Unroplized | | | , | | | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | | | Number of | | | | | Unrealized | Year's | Temporary | | Book | Carrying | | | Total Cain | | | |
| | | F Di | Name | Number of | 0 | | A =4=1 | Adjusted | Valuation | (Amor- | Impairmen | | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | D | For- Disposal | | Shares of | Consid- | D | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | BELL 2021-1 A21 - RMBS | | Paydown | | 1,200 | 1,200 | 1,200 | 1,200 | 0 | 0 | 0 | 0 | 0 | 1,200 | 0 | 0 | 0 | 18 | 08/25/2051 | 2.B FE |
| | TOYOTA MOTOR CREDIT CORP UBSCMT-18C11-A2 - CMBS | | . Maturity @ 100.00 | | 2,500,000 3,162 | 2,500,000 3,162 | 2,489,250 | 2,498,444 | 0 | 1,556 | | 1,556 | 0 | 2,500,000 3,162 | 0 | 0 | 0 | 53,750 | 09/08/2022 06/16/2051 | 1.E FE |
| | UBSCM 2018-C12 A2 - CMBS | | Paydown | | 2.638 | | 2.811 | 2.738 | | (100) | | (100) | | | | | | 76 | 08/17/2051 | 1 A |
| | VDC 2018-2 A2 - ABS | | Paydown | | 1, 163 | 1, 163 | 1.163 | 1,163 | 0 | 0 | 0 | 0 | 0 | 1, 163 | 0 | 0 | 0 | 33 | 11/16/2043 | 1.G FE |
| | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | 09/20/2022 | RBC | | 222,381 | 235,000 | 234,695 | 0 | 0 | 11 | 0 | 11 | 0 | 234,705 | 0 | (12, 325) | (12,325) | 3, 123 | 06/08/2029 | 2.A FE |
| 92872V-AA-1 | VOLT 21NPL8 A1 - RMBS | | Various | | 137,592 | 144,554 | 143,786 | 143,787 | 0 | 21 | 0 | 21 | 0 | 143,808 | 0 | (6,216) | (6,216) | 1,985 | 04/25/2051 | . 6. * |
| | WFRBS 2014-C20 A4 - CMBS | 08/01/2022 . | . Paydown | | 5,391 | 5,391 | 5,940 | 5,780 | 0 | (390) | 0 | (390) | 0 | 5,391 | 0 | 0 | 0 | 140 | 05/17/2047 | 1.A |
| | WAMU 2005-AR17 1A1 - CMO/RMBS | | . Paydown | | 3,874 | 3,874 | 3,715 | 3,702 | 0 | 172 | 0 | 172 | 0 | 3,874 | 0 | 0 | 0 | 38 | 12/25/2045 | . 1.A FM |
| | WAMU 2003-AR9 1A7 - CMO/RMBS | | . Paydown | | 1,764 | 1,764 | 1,773 | 1,747 | 0 | 17 | 0 | 17 | 0 | 1,764 | 0 | 0 | 0 | 33 | 09/25/2033 | . 1.A FM |
| | WAMU 2003-AR10 A7 - CMO/RMBS WAMU 2005-AR8 2A1 - CMO/RMBS | | Paydown | | 673 1.870 | 673 1,870 | 679 1,832 | 668 | 0 | 50 | | 5 | 0 | 673 | 0 | 0 | | 12 | 10/25/2033 | 1.A FM |
| | WAMU 2005-AR8 2A1 - CMO/RMBS | | Paydown | | | | 4,970 | 4,977 | 0 | 215 | | 215 | 0 | 5, 192 | 0 | 0 | | 16 34 | 07/25/2045 12/25/2046 | 1.A FM |
| | WMHE 2007-HE2 2A2 - RMBS | | Paydown | | 2,392 | 2,392 | 1,301 | 1,117 | | 1,276 | 0 | 1,276 | | 2,392 | 0 | | | | 12/25/2040 | 1.D FM |
| | WFRBS 2014-C19 A3 - CMBS | 08/17/2022 | Paydown | | 51,557 | 51,557 | 52,169 | 51,557 | 0 | 0 | 0 | 0 | 0 | 51,557 | 0 | 0 | 0 | 2,315 | 03/15/2047 | 1.A |
| | WFRBS 2014-C21 A4 - CMBS | | Paydown | | 1, 139 | 1,139 | 1,200 | 1,186 | 0 | (48) | 0 | (48) | 0 | 1,139 | 0 | 0 | 0 | 31 | 08/16/2047 | 1.A |
| | WAMU 2007-HY3 1A1 - CMO/RMBS | | Paydown | | 3,769 | 3,333 | 3,073 | 2,994 | 0 | 339 | 0 | 339 | 0 | 3,333 | 0 | 436 | 436 | 69 | 03/25/2037 | 1.D FM |
| | WAMU 2007-0A5 1A - CMO/RMBS | | . Paydown | | 1,567 | 1,567 | 1,492 | 1,442 | 0 | 125 | 0 | 125 | 0 | 1,567 | 0 | 0 | 0 | 10 | 06/25/2047 | 1.D FM |
| 939336-6H-1 | WMALT 2005-4 C13 - CMO/RMBS | | Paydown | | 926 | 976 | 827 | 769 | 0 | 207 | 0 | 207 | 0 | 976 | 0 | (50) | (50) | 9 | 06/25/2035 | 1.D FM |
| | WAMU 2005-AR3 A2 - CMO/RMBS | | . Paydown | | 597 | 597 | 603 | 586 | 0 | 12 | 0 | 12 | 0 | 597 | 0 | 0 | 0 | 12 | 03/25/2035 | . 1.A FM |
| | WMABS 2007-HE2 2A1 - RMBS | | . Paydown | | 5,079 988 | 5,079 | 2,057 | 1,901 | 0 | 3, 177 | 0 | 3, 177 | 0 | 5,079 | 0 | 0 | 0 | 26 | 02/25/2037 | 1.D FM |
| | WMALT 2007-0A4 A1A - CMO/RMBS | | Paydown | | 988 | 976 717 | 912 700 | | | 84 | | 84 44 | 0 | 976 717 | 0 | 12 | (20) | | 04/25/2047 04/25/2036 | 1.D FM |
| | WFMBS 2007-7 A49 - CMO/RMBS | | . Paydown | | 204 | 212 | 212 | 205 | | 7 | 0 | 7 | | 212 | | (8) | (8) | | 06/25/2037 | 2.B FM |
| | WFMBS 2007-7 A49 - CMO/RMBS | | Paydown | | 203 | 216 | 216 | 208 | 0 | 7 | 0 | 7 | 0 | 216 | 0 | (13) | (13) | 10 | 06/25/2037 | 1.D FM |
| | WFCM 2014-LC16 A4 - CMBS | | Various | | 117,297 | 119,132 | 125,685 | 123,549 | 0 | (1,609) | 0 | (1,609) | 0 | 121,940 | 0 | (4,644) | (4,644) | 3,515 | .08/17/2050 | 1.A |
| | WFCM 2015-NXS2 A2 - CMBS | | Paydown | | 43,324 | 43,324 | 43,405 | 43,405 | 0 | (81) | | (81) | 0 | 43,324 | 0 | 0 | 0 | 934 | 07/17/2058 | 1.A FE |
| 96221Q-AD-5 | WFRBS 2013-C18 A4 - CMBS | | Paydown | | 1,334 | 1,334 | 1,387 | 1,371 | 0 | (37) | 0 | (37) | 0 | 1,334 | 0 | 0 | 0 | 37 | 12/17/2046 | 1.A |
| 110999999 | 99. Subtotal - Bonds - Industrial and M | liscellaneous (Un | affiliated) | | 7,201,067 | 7,289,346 | 7,232,718 | 6,284,278 | 3,450 | 74,362 | 0 | 77,812 | 0 | 7,294,336 | 0 | (93,271) | (93, 271) | 162,342 | XXX | XXX |
| 250999999 | 97. Total - Bonds - Part 4 | | | | 15,220,093 | 16,100,743 | 15,421,767 | 7,518,898 | 3,450 | 44,616 | 0 | 48,066 | 0 | 15,410,670 | 0 | (190,578) | (190,578) | 209,067 | XXX | XXX |
| 250999999 | 98. Total - Bonds - Part 5 | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 250999999 | 99. Total - Bonds | | | | 15,220,093 | 16,100,743 | 15,421,767 | 7,518,898 | 3,450 | 44,616 | 0 | 48,066 | 0 | 15,410,670 | 0 | (190,578) | (190,578) | 209,067 | XXX | XXX |
| 450999999 | 97. Total - Preferred Stocks - Part 4 | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| | 98. Total - Preferred Stocks - Part 5 | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| | 99. Total - Preferred Stocks | | | | 7001 | XXX | 7001 | 7001 | 7001 | 0 | | 7000 | 7000 | 7001 | 0 | 7001 | 7000 | 7000 | XXX | XXX |
| | CANADIAN NATIONAL RAILWAY ORD | | Various | 5,451.000 | 692,532 | //// | 505,773 | 670,527 | (152,241) | 0 | n | (152,241) | (12,513) | 505,773 | 3,097 | 183,662 | 186,759 | 5,401 | //// | //// |
| | HDFC BANK ADR REP 3 ORD | C | Jefferies | 545.000 | 35,661 | | 26,497 | 35,463 | (132,241) | 0 | 0 | (8,966) | (12,013) | 26,497 | 0 | 9, 164 | 9, 164 | 268 | | |
| | HEALTHCARE REALTY TRUST CL A ORD | | . CORPORATE ACTION | 1,700.000 | 41,778 | | 41,778 | 56,763 | (14,986) | 0 | 0 | (14,986) | 0 | 41,778 | 0 | 0 | 0 | 9,901 | | |
| 783513-20-3 | RYANAIR HOLDINGS ORD | . C09/30/2022 . | . Various | 2,971.000 | 186,216 | | 335, 295 | 304,022 | 31,273 | 0 | 0 | 31,273 | 0 | 335,295 | 0 | (149,079) | (149,079) | Ω | | |
| F4035A-55-7 | SAFRAN ORD | B09/27/2022 . | . Various | 2,881.000 | 274, 106 | | 271,830 | 352,724 | (92,963) | 0 | 0 | (92,963) | 12,070 | 271,830 | (48,031) | 50,307 | 2,276 | 1, 158 | | |
| | | | MORGAN STANLEY & CO INC, | | | | | | | | | | | | | | | _ | | |
| F58485-11-5 | | B08/10/2022 . | NY | 44.000 | 30,839 | | 9,529 | 36,377 | (26,331) | ō | ļ | (26,331) | (517) | 9,529 | (381) | 21,691 | 21,310 | 243 | | |
| | KINGSPAN GROUP ORD | B08/15/2022 . B09/28/2022 . | Various | 1,924.000 | 122,964 | | 118,283 | 230,722 | (110,509) (91,027) | 00 | 0 | (110,509) | (1,929) | 118,283 | (9,231) | 13,912 | 4,680 | 376 | | - |
| | STRAUMANN HOLDING ORD | B | . Various | 732.000 | | | | 57,608 | (91,027) | 0 | 0 n | (91,027) | (4,578) | | (844) | | 23,642 | | | |
| | | B | Various | 9,300.000 | 108,912 | | 234,971 | 227,826 | (11,707) | 0 | 0 | (11,707) | 18,852 | 234,971 | (57,085) | | (126,060) | 557 | | |
| | CHRISTIAN HANSEN HOLDING ORD | B09/21/2022 | . Various | 4, 122.000 | 229,416 | | 374,998 | 200,951 | 36,329 | 0 | 0 | 36,329 | 8,049 | 374,998 | (49,588) | | (145,581) | 0 | | |
| N0280G-10-0 | AIRBUS ORD | B09/27/2022 . | . Various | 3,061.000 | 275,284 | | 303,041 | 391, 122 | (78,305) | 0 | 0 | (78, 305) | (9,775) | 303,041 | (34,078) | 6,321 | (27,757) | 4,205 | | |
| N07059-20-2 | ASML HOLDING ORD | B09/27/2022 . | . Various | 281.000 | 127 , 482 | | 45,925 | 225,828 | (179,790) | 0 | 0 | (179,790) | (113) | 45,925 | (6,531) | 88,087 | 81,557 | 1,255 | | |
| 1 | | | MACQUARIE SECURITIES | | | | | | I | | | I | | | | 1 | | | | |
| | FISHER AND PAYKEL HEALTHCARE ORD | B | . LIMITED | 9,468.000 | 111,529 | | 218,505 | 212,359 | 14,276 | 0 | 0 | 14,276 | (8, 130) | 218,505 | (17,415) | | (106,976) | 1,316 | | |
| W3R27C-10-2 | בעו עאט | B08/15/2022 . | . Various | 5,316.000 | 139,987 | | 244,913 | 289,467 | (55,687) | J0 | J0 | (55,687) | 11, 133 | 244,913 | (35,676) | (69, 249) | (104,926) | 527 | | |

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 | Ch | nange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--------------------|---------------------------------|-----------|--------------|---|-----------|------------|-----------|------------|------------|------------|-------------|-------------|-------------|-----------|------------|-----------|------------|------------|-----------|----------|----------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | , , | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | _ | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | 5 | For- | | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| Y5S5CG-10-2 LGES (| ORD | В | 08/16/2022 . | JP MORGAN SECS (FAR EAST) LTD, SEOUL | 161.000 | 56,509 | | 47,814 | 0 | 0 | 0 | 0 | 0 | 0 | 47,814 | (283) | 8,978 | 8,694 | 0 | | |
| 5019999999. Su | ibtotal - Common Stocks - Indus | strial ar | nd Miscella | neous (Unaffiliated) I | Publicly | | | · | | | | | | | | | ì | | | | |
| Traded | | | | , | , | 2,602,670 | XXX | 2,909,162 | 3,459,767 | (919,504) | 0 | 0 | (919, 504) | 8,425 | 2,909,162 | (257,573) | (48,919) | (306,492) | 26,693 | XXX | XXX |
| 5989999997. To | tal - Common Stocks - Part 4 | | | | | 2,602,670 | XXX | 2,909,162 | 3,459,767 | (919,504) | 0 | 0 | (919, 504) | 8,425 | 2,909,162 | (257,573) | (48,919) | (306,492) | 26,693 | XXX | XXX |
| 5989999998. To | tal - Common Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 5989999999. To | tal - Common Stocks | , | • | | | 2,602,670 | XXX | 2,909,162 | 3,459,767 | (919,504) | 0 | 0 | (919, 504) | 8,425 | 2,909,162 | (257,573) | (48,919) | (306,492) | 26,693 | XXX | XXX |
| 5999999999. To | tal - Preferred and Common St | ocks | | | | 2,602,670 | XXX | 2,909,162 | 3,459,767 | (919,504) | 0 | 0 | (919, 504) | 8,425 | 2,909,162 | (257,573) | (48,919) | (306,492) | 26,693 | XXX | XXX |
| 6009999999 - To | otals | | | | | 17,822,763 | XXX | 18,330,929 | 10,978,665 | (916,054) | 44,616 | 0 | (871, 438) | 8,425 | 18,319,832 | (257,573) | (239, 497) | (497,070) | 235,759 | XXX | XXX |

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open **NONE**

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 NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH Month End Depository Balances

| | | 141011111 | Life Depository | | | | | |
|---|------|-----------|-------------------|------------------|-------------|---------------------|-------------|------|
| 1 | 2 | 3 | 4 | 5 | | lance at End of Ead | | 9 |
| | | | | | Dı | uring Current Quart | er | |
| | | | Amount of | Amount of | 6 | 7 | 8 | |
| | | | Interest Received | Interest Accrued | | | | |
| | | Rate of | During Current | at Current | | | | |
| Depository | Code | Interest | Quarter | Statement Date | First Month | Second Month | Third Month | * |
| Bank of New York Mellon | | | | | | | | |
| Custodial Pittsburgh, PA | | 0.000 | 0 | 0 | (13) | 9,237 | 4,623 | XXX |
| Bankers Trust Des Moines, IA | | 0.000 | 0 | 0 | (379, 179) | (2,179) | (2,254) | 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 | (379, 192) | 7,058 | 2,369 | 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 | (379, 192) | 7,058 | 2,369 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 0599999. Total - Cash | XXX | XXX | 0 | 0 | (379, 192) | 7,058 | 2,369 | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|---|------|---------------|------------------|---------------|----------------|--------------------|-----------------|
| | | | | | | Book/Adjusted | Amount of Interest | Amount Received |
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Carrying Value | Due and Accrued | During Year |
| 01099999999. Total - U.S. Governm | ent Bonds | | | | | 0 | 0 | 0 |
| 03099999999999999999999999999999999999 | ernment Bonds | | | | | 0 | 0 | 0 |
| 05099999999. Total - U.S. States, To | erritories and Possessions Bonds | | | | | 0 | 0 | 0 |
| 0709999999. Total - U.S. Political S | Subdivisions Bonds | | | | | 0 | 0 | 0 |
| 09099999999999999999999999999999999999 | Revenues Bonds | | | | | 0 | 0 | 0 |
| 11099999999. Total - Industrial and | Miscellaneous (Unaffiliated) Bonds | | | | | 0 | 0 | 0 |
| 1309999999. Total - Hybrid Securiti | ies | | | | | 0 | 0 | 0 |
| 15099999999. Total - Parent, Subsic | diaries and Affiliates Bonds | | | | | 0 | 0 | 0 |
| 19099999999. Subtotal - Unaffiliated | I Bank Loans | | | | | 0 | 0 | 0 |
| 2419999999. Total - Issuer Obligati | ions | | | | | 0 | 0 | 0 |
| 2429999999. Total - Residential Mo | ortgage-Backed Securities | | | | | 0 | 0 | 0 |
| 2439999999. Total - Commercial M | | | | | | 0 | 0 | 0 |
| 24499999999. Total - Other Loan-Ba | acked and Structured Securities | | | | | 0 | 0 | 0 |
| 2459999999. Total - SVO Identified | I Funds | | | | | 0 | 0 | 0 |
| 2469999999. Total - Affiliated Bank | Loans | | | | | 0 | 0 | 0 |
| 2479999999. Total - Unaffiliated Ba | ank Loans | | | | | 0 | 0 | 0 |
| 25099999999. Total Bonds | | | | | | 0 | 0 | 0 |
| 09248U-71-8 BLKRK LQ:T-FUND INSTL | | | 09/30/2022 | 2.840 | | 7,001,660 | 12, 186 | 2, 192 |
| 82099999999. Subtotal - Exempt Mo | oney Market Mutual Funds - as Identified by the SVO | · | | | | 7,001,660 | 12, 186 | 2, 192 |
| 8609999999 - Total Cash Equivaler | nts | | | | | 7,001,660 | 12,186 | 2,192 |