HEALTH QUARTERLY STATEMENT

AS OF MARCH 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

Wellmark, Inc.

NAIC Group Code 0770 (Current) 0770 (Prior) NAIC Company Code 88848 Employer's ID Number 42-0318333

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health

Is HMO Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 09/19/1939 Commenced Business 10/01/1939

Statutory Home Office 1331 Grand Avenue (Street and Number), Des Moines, IA, US 50309-2901 (City or Town, State, Country and Zip Code)

Main Administrative Office 1331 Grand Avenue (Street and Number)
Des Moines, IA, US 50309-2901 (City or Town, State, Country and Zip Code), 515-376-4500 (Area Code) (Telephone Number)

Mail Address 1331 Grand Avenue (Street and Number or P.O. Box), Des Moines, IA, US 50309-2901 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1331 Grand Avenue (Street and Number)
Des Moines, IA, US 50309-2901 (City or Town, State, Country and Zip Code), 515-376-4500 (Area Code) (Telephone Number)

Internet Website Address www.wellmark.com

Statutory Statement Contact Ashley Ariel Arellano (Name), 515-376-6307 (Area Code) (Telephone Number)
arellanoaa@wellmark.com (E-mail Address), 515-376-9054 (FAX Number)

OFFICERS

President & CEO	Cory Randall Harris	EVP, CFO & Treasurer	David Seth Brown
Secretary	Scott Andrew Sundstrom		

OTHER

Marcelle Jo Chickering	John Thomas Clendenin	G. Paul Eddy
Laura Jean Jackson	Christa Daneen Kuennen	Jared Blayne Landin
Sean Joseph McTaggart	Naim Anwar Munir MD	Keith Yatish Shah

DIRECTORS OR TRUSTEES

Melanie Creagan Dreher PhD, RN	Cory Randall Harris	Daryl Keith Henze - Chairman
William Curt Hunter	Douglas Dwight Laird	Paul Edward Larson
Angeline Marie Lavin	Timothy John Theriault	David Arthur Vaudt
Therese Michele Vaughan		

State of Iowa
County of Polk SS:

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

Cory Randall Harris President & CEO	Scott Andrew Sundstrom Secretary	David Seth Brown EVP, CFO & Treasurer

Subscribed and sworn to before me this
_____ day of _____

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	881,586,734	0	881,586,734	855,820,270
2.	Stocks:				
	2.1 Preferred stocks	3,703,818	908,147	2,795,671	2,395,118
	2.2 Common stocks	1,510,157,168	36,133,023	1,474,024,145	1,335,457,848
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	130,344,404	31,344,404	99,000,000	99,000,000
	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 ($ 288,163,678), cash equivalents ($ 32,390,385) and short-term investments ($ 61,182,308)	381,736,371	0	381,736,371	325,027,163
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	284,307,387	13,564,078	270,743,309	236,149,205
9.	Receivables for securities	1,520,447	0	1,520,447	672,893
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,193,356,329	81,949,652	3,111,406,677	2,854,522,497
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	7,976,015	0	7,976,015	7,360,584
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	104,964,769	0	104,964,769	82,475,716
	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 ($ 1,103,342) and contracts subject to redetermination ($ 23,395,150)	24,498,492	0	24,498,492	19,514,879
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	0	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	220,899,207	10,521,458	210,377,749	127,650,579
18.1	Current federal and foreign income tax recoverable and interest thereon	13,849,654	0	13,849,654	30,396,654
18.2	Net deferred tax asset	46,672,000	5,964,000	40,708,000	53,152,000
19.	Guaranty funds receivable or on deposit	8,505,502	0	8,505,502	9,649,911
20.	Electronic data processing equipment and software	6,758,759	5,377,121	1,381,638	1,571,879
21.	Furniture and equipment, including health care delivery assets ($ 0)	14,055,083	14,055,083	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	31,681,702	11,301,859	20,379,843	41,644,649
24.	Health care ($ 81,900,638) and other amounts receivable	150,654,246	55,653,444	95,000,802	80,352,479
25.	Aggregate write-ins for other than invested assets	43,885,285	43,358,858	526,427	507,584
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,867,757,043	228,181,475	3,639,575,568	3,308,799,411
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	3,867,757,043	228,181,475	3,639,575,568	3,308,799,411
	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 Premium Tax Assets	14,912,307	14,912,307	0	0
2502.	Prepaid Pension Costs	10,960,280	10,960,280	0	0
2503.	Other Prepaid Expenses	15,987,391	15,987,391	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,025,307	1,498,880	526,427	507,584
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	43,885,285	43,358,858	526,427	507,584

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ 0 reinsurance ceded)	224,515,388	0	224,515,388	244,260,586
2.	Accrued medical incentive pool and bonus amounts	5,274,554	0	5,274,554	4,110,554
3.	Unpaid claims adjustment expenses	3,535,954	0	3,535,954	3,535,954
4.	Aggregate health policy reserves, including the liability of $ 0 for medical loss ratio rebate per the Public Health Service Act	101,950,657	0	101,950,657	70,915,662
5.	Aggregate life policy reserves	0	0	0	0
6.	Property/casualty unearned premium reserve	0	0	0	0
7.	Aggregate health claim reserves	0	0	0	0
8.	Premiums received in advance	66,419,426	0	66,419,426	84,805,150
9.	General expenses due or accrued	185,963,754	0	185,963,754	164,426,694
10.1	Current federal and foreign income tax payable and interest thereon (including $ 0 on realized gains (losses))	0	0	0	0
10.2	Net deferred tax liability	0	0	0	0
11.	Ceded reinsurance premiums payable	0	0	0	0
12.	Amounts withheld or retained for the account of others	5,063,445	0	5,063,445	5,392,129
13.	Remittances and items not allocated	188,415,683	0	188,415,683	22,295,940
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	107,562,518	0	107,562,518	125,299,310
16.	Derivatives	0	0	0	0
17.	Payable for securities	30,134,734	0	30,134,734	50,361,001
18.	Payable for securities lending	0	0	0	0
19.	Funds held under reinsurance treaties (with $ 0 authorized reinsurers, $ 0 unauthorized reinsurers and $ 0 certified reinsurers)	0	0	0	0
20.	Reinsurance in unauthorized and certified ($ 0) companies	0	0	0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22.	Liability for amounts held under uninsured plans	102,423,859	0	102,423,859	106,769,099
23.	Aggregate write-ins for other liabilities (including $ 120,197,278 current)	137,424,798	0	137,424,798	145,845,536
24.	Total liabilities (Lines 1 to 23)	1,158,684,770	0	1,158,684,770	1,028,017,615
25.	Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26.	Common capital stock	XXX	XXX	0	0
27.	Preferred capital stock	XXX	XXX	0	0
28.	Gross paid in and contributed surplus	XXX	XXX	0	0
29.	Surplus notes	XXX	XXX	0	0
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	2,480,890,798	2,280,781,796
32.	Less treasury stock, at cost:				
	32.1 0 shares common (value included in Line 26 $ 0)	XXX	XXX	0	0
	32.2 0 shares preferred (value included in Line 27 $ 0)	XXX	XXX	0	0
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	2,480,890,798	2,280,781,796
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	3,639,575,568	3,308,799,411
	DETAILS OF WRITE-INS				
2301.	Other Liabilities	9,800,026	0	9,800,026	11,008,983
2302.	Health Assessments	8,072,500	0	8,072,500	7,600,000
2303.	Payments in Process	117,139,234	0	117,139,234	124,765,397
2398.	Summary of remaining write-ins for Line 23 from overflow page	2,413,038	0	2,413,038	2,471,156
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	137,424,798	0	137,424,798	145,845,536
2501.		XXX	XXX	0	0
2502.		XXX	XXX	0	0
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	0
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	XXX	3,403,506	3,407,243	13,661,152
2.	Net premium income (including $ 0 non-health premium income)	XXX	688,986,659	678,065,609	2,576,337,134
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(30,642,245)	(28,389,362)	(5,762,410)
4.	Fee-for-service (net of $ 0 medical expenses)	XXX	0	0	0
5.	Risk revenue	XXX	0	0	0
6.	Aggregate write-ins for other health care related revenues	XXX	0	0	0
7.	Aggregate write-ins for other non-health revenues	XXX	0	0	0
8.	Total revenues (Lines 2 to 7)	XXX	658,344,414	649,676,247	2,570,574,724
	Hospital and Medical:				
9.	Hospital/medical benefits	0	331,869,184	334,039,204	1,448,955,869
10.	Other professional services	0	63,337,589	61,902,584	267,281,695
11.	Outside referrals	0	18,406,262	22,349,977	89,457,928
12.	Emergency room and out-of-area	0	21,830,683	21,528,604	97,897,355
13.	Prescription drugs	0	78,997,612	79,015,378	322,622,882
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts	0	8,101,500	5,650,000	11,842,842
16.	Subtotal (Lines 9 to 15)	0	522,542,830	524,485,747	2,238,058,571
	Less:				
17.	Net reinsurance recoveries	0	0	0	0
18.	Total hospital and medical (Lines 16 minus 17)	0	522,542,830	524,485,747	2,238,058,571
19.	Non-health claims (net)	0	0	0	0
20.	Claims adjustment expenses, including $ 2,456,761 cost containment expenses	0	19,592,903	18,411,404	80,403,314
21.	General administrative expenses	0	54,645,884	46,417,254	200,614,192
22.	Increase in reserves for life and accident and health contracts (including $ 0 increase in reserves for life only)	0	0	0	0
23.	Total underwriting deductions (Lines 18 through 22)	0	596,781,617	589,314,405	2,519,076,077
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	61,562,797	60,361,842	51,498,647
25.	Net investment income earned	0	23,233,380	13,436,340	114,833,891
26.	Net realized capital gains (losses) less capital gains tax of $ (65,000)	0	398,558	859,390	(56,832,030)
27.	Net investment gains (losses) (Lines 25 plus 26)	0	23,631,938	14,295,730	58,001,861
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ 0) (amount charged off $ 0)]	0	0	0	0
29.	Aggregate write-ins for other income or expenses	0	(121,037)	(170,887)	(3,722,487)
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	85,073,698	74,486,685	105,778,021
31.	Federal and foreign income taxes incurred	XXX	16,612,000	14,078,000	23,410,000
32.	Net income (loss) (Lines 30 minus 31)	XXX	68,461,698	60,408,685	82,368,021
	DETAILS OF WRITE-INS				
0601.		XXX			
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.	Other Expense	0	(121,037)	(170,887)	(3,722,487)
2902.					
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	(121,037)	(170,887)	(3,722,487)

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	2,280,781,796	2,317,773,599	2,317,773,599
34.	Net income or (loss) from Line 32	68,461,698	60,408,685	82,368,021
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 $ 9,117,000	93,303,833	5,842,334	(72,810,655)
37.	Change in net unrealized foreign exchange capital gain or (loss)	1,684,690	(2,606,274)	(8,321,805)
38.	Change in net deferred income tax	(8,268,000)	(646,000)	5,041,000
39.	Change in nonadmitted assets	44,161,459	(4,496,470)	(38,554,833)
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles	0	0	0
44.	Capital Changes:			
	44.1 Paid in	0	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus	0	0	0
45.	Surplus adjustments:			
	45.1 Paid in	0	0	0
	45.2 Transferred to capital (Stock Dividend)	0	0	0
	45.3 Transferred from capital	0	0	0
46.	Dividends to stockholders	0	0	0
47.	Aggregate write-ins for gains or (losses) in surplus	765,322	964,000	(4,713,531)
48.	Net change in capital & surplus (Lines 34 to 47)	200,109,002	59,466,275	(36,991,803)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	2,480,890,798	2,377,239,874	2,280,781,796
	DETAILS OF WRITE-INS			
4701.	Change in Pension and Other Postemployment Benefit Obligation	765,322	964,000	(4,713,531)
4702.		0	0	0
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)	765,322	964,000	(4,713,531)

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	643,521,019	636,325,503	2,548,835,111
2.	Net investment income	25,358,153	15,879,702	82,132,797
3.	Miscellaneous income	0	0	0
4.	Total (Lines 1 to 3)	668,879,172	652,205,205	2,630,967,908
5.	Benefit and loss related payments	543,614,171	646,593,880	2,389,125,317
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	137,541,386	39,942,536	302,683,086
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	0	12,747,486
10.	Total (Lines 5 through 9)	681,155,557	686,536,416	2,704,555,889
11.	Net cash from operations (Line 4 minus Line 10)	(12,276,385)	(34,331,211)	(73,587,981)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	164,670,159	139,975,155	708,898,430
	12.2 Stocks	27,460,671	16,784,441	69,963,547
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	28,364	1,130	11,051,159
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	967	4	(6,447)
	12.7 Miscellaneous proceeds	0	31,562,483	45,084,972
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	192,160,161	188,323,213	834,991,661
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	191,702,365	157,558,804	625,555,603
	13.2 Stocks	49,995,632	21,274,669	212,752,549
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	89,119	(319,537)	3,273
	13.5 Other invested assets	30,000,000	721,875	62,158,487
	13.6 Miscellaneous applications	21,091,671	4,370,950	279,141
	13.7 Total investments acquired (Lines 13.1 to 13.6)	292,878,787	183,606,761	900,749,053
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)	(100,718,626)	4,716,452	(65,757,392)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	169,704,219	94,868,205	238,346,586
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	169,704,219	94,868,205	238,346,586
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	56,709,208	65,253,446	99,001,213
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	325,027,163	226,025,950	226,025,950
	19.2 End of period (Line 18 plus Line 19.1)	381,736,371	291,279,396	325,027,163

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

20.0001. Noncash dividends from subsidiary	0	0	43,500,000

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
		2	3											
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non-Health
Total Members at end of:														
1. Prior Year	1,132,334	15,349	221,786	161,961	11,752	98,295	48,369	0	0	0	0	0	574,822	0
2. First Quarter	1,132,777	14,183	216,149	156,596	12,262	99,895	48,844	0	0	0	0	0	584,848	0
3. Second Quarter	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Third Quarter	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Current Year	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Current Year Member Months	3,403,506	43,186	649,687	471,380	36,776	299,186	146,084	0	0	0	0	0	1,757,207	0
Total Member Ambulatory Encounters for Period:														
7 Physician	521,187	13,285	213,138	224,888	0	0	69,876	0	0	0	0	0	0	0
8. Non-Physician	435,551	12,543	226,975	130,762	0	0	65,271	0	0	0	0	0	0	0
9. Total	956,738	25,828	440,113	355,650	0	0	135,147	0	0	0	0	0	0	0
10. Hospital Patient Days Incurred	22,453	420	6,326	13,674	0	0	2,033	0	0	0	0	0	0	0
11. Number of Inpatient Admissions	5,719	89	1,738	3,298	0	0	594	0	0	0	0	0	0	0
12. Health Premiums Written (a)	688,986,659	29,954,208	346,289,929	136,724,880	298,145	9,366,440	80,215,289	0	0	0	0	0	86,137,768	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	658,344,414	24,596,763	339,928,910	117,250,575	298,145	9,079,076	80,215,289	0	0	0	0	0	86,975,656	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	543,614,171	16,621,127	291,319,845	99,795,517	259,403	6,889,355	73,453,711	0	0	0	0	0	55,275,213	0
18. Amount Incurred for Provision of Health Care Services	522,542,830	18,178,854	271,865,672	99,170,476	261,581	7,129,532	73,111,410	0	0	0	0	0	52,825,305	0

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 9,791,953

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered	0	0	0	0	0	0
0399999 Aggregate accounts not individually listed-covered	63,475,738	1,229,712	699,673	247,270	1,337,389	66,989,782
0499999 Subtotals	63,475,738	1,229,712	699,673	247,270	1,337,389	66,989,782
0599999 Unreported claims and other claim reserves						157,525,606
0699999 Total amounts withheld						0
0799999 Total claims unpaid						224,515,388
0899999 Accrued medical incentive pool and bonus amounts						5,274,554

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical) individual	5,944,077	10,182,954	1,224,852	4,458,148	7,168,929	8,062,000
2. Comprehensive (hospital and medical) group	95,842,103	189,034,338	12,143,358	93,982,565	107,985,461	120,946,809
3. Medicare Supplement	47,839,857	51,955,660	4,535,676	57,327,324	52,375,533	62,425,000
4. Dental Only	909,677	5,979,678	474,731	1,431,827	1,384,408	1,666,381
5. Vision Only	25,389	234,014	9,140	27,567	34,529	34,529
6. Federal Employees Health Benefits Plan	16,613,723	56,839,988	4,873,451	19,025,549	21,487,174	24,109,000
7. Title XVIII - Medicare	0	0	0	0	0	0
8 Title XIX - Medicaid	0	0	0	0	0	0
9. Credit A&H	0	0	0	0	0	0
10. Disability Income	0	0	0	0	0	0
11. Long-term care	0	0	0	0	0	0
12. Other health	21,576,380	33,698,833	3,590,487	21,410,713	25,166,867	27,016,867
13. Health subtotal (Lines 1 to 12)	188,751,206	347,925,465	26,851,695	197,663,693	215,602,901	244,260,586
14. Health care receivables (a)	73,883,887	43,944,392	90,079	713,543	73,973,966	116,141,758
15. Other non-health	0	0	0	0	0	0
16. Medical incentive pools and bonus amounts	0	6,937,500	4,110,554	1,164,000	4,110,554	4,110,554
17. Totals (Lines 13 - 14 + 15 + 16)	114,867,319	310,918,573	30,872,170	198,114,150	145,739,489	132,229,382

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

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Wellmark, 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.

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 68,461,698	$ 82,368,021
(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	$ 68,461,698	$ 82,368,021
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 2,480,890,798	$ 2,280,781,796
(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	$ 2,480,890,798	$ 2,280,781,796

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

No significant changes

(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

No significant changes

(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

NOTES TO FINANCIAL STATEMENTS

(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	$ 15,113,858
2. 12 Months or Longer	$ 21,543,569

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

1. Less than 12 Months	$ 201,802,844
2. 12 Months or Longer	$ 172,286,800

(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

(1) Policy for Requiring Collateral or Other Security

The Company participates in a securities lending program through its custodian bank, Bank of New York Mellon (BNYM). On the day the loan is delivered, BNYM obtains collateral equal in amount to 102% for securities of United States issuers and 105% for securities of non-United States issuers of the market value of the securities loaned plus accrued interest. The collateralization of all loans is then reviewed daily during the term of the loan. Cash received as collateral will be held and maintained by BNYM in one of its collective investment vehicles in accordance with investment guidelines provided in the securities lending agreement. Because the Company and BNYM are not permitted by contract to sell or repledge the collateral, the collateral is not recorded on the Company's statutory Balance Sheet. Effective in April 2023, the Company no longer participates in securities lending.

NOTES TO FINANCIAL STATEMENTS

(2) Carrying Amount and Classification of Both Assets and Liabilities

Not applicable

(3) Collateral Received

Not applicable

(4) Aggregate Value of the Reinvested Collateral

Not applicable

(5) Collateral Reinvestment

Not applicable

(6) Detail on Collateral Transactions Not Permitted by Contract or Custom to Sell or Repledge

The Company accepts collateral through its securities lending program with BNYM that it is not permitted by contract or custom to sell or repledge. The fair value of collateral held as of March 31, 2023 is $55,373,327.

(7) Collateral for Securities Lending Transactions that Extend Beyond One Year from the Reporting Date

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Company Policies or Strategies for Repo Programs

The Company participates in a repurchase agreement with Bankers Trust (the Bank). The repurchase agreement is an obligation of the Bank to repay the Company the principal amount invested by the Company with interest upon demand by the Company. To secure the obligations under the repurchase agreement, the Bank grants to the Company an undivided security interest in certain United States government securities having a market value equal to at least 102% of the principal amount invested. The United States government securities comprising the collateral are at all times owned by the Bank; therefore, this collateral was not recorded on the Company's statutory Balance Sheet. Since the repurchase agreement matures upon demand, there is no asset-liability mismatch.

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	Yes			
b. Tri-Party (YES/NO)	No			

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	$ 43,813,744	$ -	$ -	$ -
2. Overnight	$ -	$ -	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Open – No Maturity	$ 6,622,908	$ -	$ -	$ -
2. Overnight	$ -	$ -	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -

(4) Fair Value Securities Sold and/or Acquired that Resulted in Default

No securities were sold and/or acquired that resulted in default.

(5) Securities "Sold" Under Repo – Secured Borrowing

The Company deposits cash into an overnight sweep account. The Bank sweeps cash out of the Company's account and invests these funds into a Repurchase Agreement. The Company has not sold any securities as part of this agreement.

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

The Company deposits cash into an overnight sweep account. The Bank sweeps cash out of the Company's account and invests these funds into a Repurchase Agreement. The Company has not sold any securities as part of this agreement.

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ -	$ -	$ -	$ -
2. Securities (FV)	$ 44,691,428	$ -	$ -	$ -
b. Ending Balance				
1. Cash	$ -	$ -	$ -	$ -
2. Securities (FV)	$ 6,755,602	$ -	$ -	$ -

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$ -	$ -	$ -	$ -
b. Bonds - FV	$ -	$ 6,755,602	$ -	$ -
c. LB & SS - FV	$ -	$ -	$ -	$ -
d. Preferred Stock - FV	$ -	$ -	$ -	$ -
e. Common Stock	$ -	$ -	$ -	$ -
f. Mortgage Loans - FV	$ -	$ -	$ -	$ -
g. Real Estate - FV	$ -	$ -	$ -	$ -
h. Derivatives - FV	$ -	$ -	$ -	$ -
i. Other Invested Assets - FV	$ -	$ -	$ -	$ -
j. Total Collateral Assets - FV (Sum of a through i)	$ -	$ 6,755,602	$ -	$ -

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$ -	$ -	$ -	$ -
b. Bonds - FV	$ -	$ -	$ -	$ -
c. LB & SS - FV	$ -	$ -	$ -	$ -
d. Preferred Stock - FV	$ -	$ -	$ -	$ -
e. Common Stock	$ -	$ -	$ -	$ -
f. Mortgage Loans - FV	$ -	$ -	$ -	$ -
g. Real Estate - FV	$ -	$ -	$ -	$ -
h. Derivatives - FV	$ -	$ -	$ -	$ -
i. Other Invested Assets - FV	$ -	$ -	$ -	$ -
j. Total Collateral Assets - FV (Sum of a through i)	$ -	$ -	$ -	$ -

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ 6,755,602
b. 30 Days or Less	$ -
c. 31 to 90 Days	$ -
d. > 90 Days	$ -

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

The Bank holds the collateral for the benefit of the Company during the term of the repurchase agreement. The Company does not have any authority to reinvest the collateral.

(11) Liability to Return Collateral – Secured Borrowing (Total)

The Bank holds the collateral for the benefit of the Company during the term of the repurchase agreement. The Bank retains all rights of ownership in the collateral unless or until a default under the repurchase agreement. As a result, no liability has been recognized on the Company's Balance Sheet.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. 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

No significant changes

M. Working Capital Finance Investments

Not applicable

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

Not applicable

NOTE 9 Income Taxes

No significant changes

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

A. Nature of the Relationship Involved

During the first quarter of 2023, the Company sold 110,000 shares of Wellmark Synergy Health, Inc. (WSH) stock back to WSH at $100 per share, for a total cash receipt of $11,000,000. As of March 31, 2023, the Company owns 10,000 shares of WSH stock.

B. Description of Transactions

See Note 10 A

C. Transactions with Related Parties Who Are Not Reported on Schedule Y

Not applicable

D. Amounts Due From or To Related Parties

No significant changes

E. Material Management or Service Contracts and Cost-Sharing Arrangements

No significant changes

F. Guarantees or Undertakings

No significant changes

G. Nature of the Control Relationship

Not applicable

H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned

Not applicable

I. Investments in SCA that Exceed 10% of Admitted Assets

Not applicable

J. Investments in Impaired SCAs

Not applicable

K. Investment in Foreign Insurance Subsidiary

Not applicable

L. Investment in Downstream Noninsurance Holding Company

No significant changes

M. All SCA Investments

No significant changes

N. Investment in Insurance SCAs

Not applicable

O. SCA or SSAP 48 Entity Loss Tracking

No significant changes

NOTE 11 Debt

A. Debt Including Capital Notes

Not applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) Nature of the Agreement

The Company became a member of the Federal Home Loan Bank (FHLB) of Des Moines during 2020. The Company has determined the estimated current maximum borrowing capacity as approximately $115,000,000. The Company calculated this amount in accordance with FHLB Des Moines credit and collateral guidelines. When borrowings occur, it is anticipated that the Company's strategy will be to utilize these funds to meet daily liquidity needs. As of quarter end, the Company has no outstanding advances with FHLB Des Moines.

(2) FHLB Capital Stock

a. Aggregate Totals

	Total
1. Current Year	
(a) Membership Stock - Class A	$ -
(b) Membership Stock - Class B	$ 4,297,400
(c) Activity Stock	$ -
(d) Excess Stock	$ -
(e) Aggregate Total (a+b+c+d)	$ 4,297,400
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 115,000,000
2. Prior Year-end	
(a) Membership Stock - Class A	$ -
(b) Membership Stock - Class B	$ 4,227,700
(c) Activity Stock	$ -
(d) Excess Stock	$ -
(e) Aggregate Total (a+b+c+d)	$ 4,227,700
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 115,000,000

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 4,297,400	$ 4,297,400	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

No amounts were pledged during the reporting period and no amounts were pledged as of March 31, 2023.

(4) Borrowing from FHLB

No amounts were borrowed during the reporting period and no amounts were outstanding as of March 31, 2023.

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

A. Defined Benefit Plan

(1) Change in Benefit Obligation

No significant changes

(2) Change in Plan Assets

No significant changes

NOTES TO FINANCIAL STATEMENTS

(3) Funded Status

No significant changes

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2023	2022	2023	2022	2023	2022
a. Service cost	$ 2,182,077	$ 10,935,546	$ 10,513	$ 1,746,000	$ 6,019,270	$ 22,909,672
b. Interest cost	$ 3,500,849	$ 9,668,372	$ 348,058	$ 1,063,000	$ -	$ -
c. Expected return on plan assets	$ (4,177,315)	$ (21,686,904)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 1,293,253	$ 2,680,214	$ (324,930)	$ -	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ 65,273	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ 6,400,100	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ 2,798,864	$ 7,997,328	$ 33,641	$ 2,874,273	$ 6,019,270	$ 22,909,672

(5) Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Periodic Benefit Cost

No significant changes

(6) Amounts in Unassigned Funds (Surplus) That Have Not Yet Been Recognized as Components of Net Periodic Benefit Cost

No significant changes

(7) Weighted-Average Assumptions Used to Determine Net Periodic Benefit Cost as of Current Period

No significant changes

(8) Accumulated Benefit Obligation for Defined Benefit Pension Plans

No significant changes

(9) Assumed Health Care Cost Trend Rate(s) For Postretirement Benefits Other than Pensions

No significant changes

(10) Estimated Future Payments, Which Reflect Unexpected Future Service

No significant changes

(11) Estimate of Contributions Expected to be Paid to the Plan

No significant changes

(12) Amounts and Types of Securities Included in Plan Assets

Not applicable

(13) Alternative Method Used to Amortize Prior Service Amounts or Net Gains and Losses

Not applicable

(14) Substantive Comment Used to Account for Benefit Obligation

Not applicable

(15) Cost of Providing Special or Contractual Termination Benefits Recognized

Not applicable

(16) Reasons for Significant Gains/Losses Related to Changes in Defined Benefit Obligation and any Other Significant Change in the Benefit Obligations or Plan Assets Not Otherwise Apparent

No significant changes

(17) Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans

No significant changes

(18) Full Transition Surplus Impact of SSAP 102

Not applicable

B. Investment Policies and Strategies

No significant changes

C. Fair Value of Plan Assets

No significant changes

D. Basis Used to Determine Expected Long-Term Rate-of-Return

No significant changes

E. Defined Contribution Plan

No significant changes

NOTES TO FINANCIAL STATEMENTS

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

No significant changes

H. Postemployment Benefits and Compensated Absences

Not applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

No significant changes

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

A. Number of Shares and Par or Stated Value of Each Class

Not applicable

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

Not applicable

C. Dividend Restrictions

Not applicable

D. Dates and Amounts of Dividends Paid

Not applicable

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

Not applicable

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 Cumulative Unrealized Gains and Losses is $ 777,183,784

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

No significant changes

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

A. Transfers of Receivables Reported as Sales

Not applicable

NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets

(1) Description of any Loaned Securities

No significant changes

(2) Servicing Assets and Servicing Liabilities

Not applicable

(3) When Servicing Assets and Liabilities are Measured at Fair Value

Not applicable

(4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales

Not applicable

(5) Disclosure Requirements for Transfers of Assets Accounted for as Secured Borrowing

Not applicable

(6) Transfer of Receivables with Recourse

Not applicable

(7) Securities Underlying Repurchase and Reverse Repurchase Agreements, Dollar Repurchase and Dollar Reverse Repurchase Agreements

Not applicable

C. Wash Sales

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)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash Equivalents: Exempt MM Mutual Funds	$ 25,710,465	$ -	$ -	$ -	$ 25,710,465
Cash Equivalents: Other MM Mutual Funds	$ 57,012	$ -	$ -	$ -	$ 57,012
Cash Equivalents: Sweep Account	$ -	$ 6,622,908	$ -	$ -	$ 6,622,908
Bonds: Industrial & Miscellaneous	$ -	$ 85,300,533	$ -	$ -	$ 85,300,533
Bonds: Bank Loans	$ -	$ 11,510,607	$ -	$ -	$ 11,510,607
Preferred Stock: Industrial & Miscellaneous	$ 2,795,671	$ -	$ -	$ -	$ 2,795,671
Common Stock: Industrial & Miscellaneous	$ 593,428,876	$ 4,297,400	$ 2,853,651	$ -	$ 600,579,927
Common Stock: Mutual Funds	$ 203,567,447	$ -	$ -	$ -	$ 203,567,447
Other Invested Assets: Residual Tranches	$ -	$ 768,680	$ -	$ -	$ 768,680
Total Assets at Fair Value/NAV	$ 825,559,471	$ 108,500,128	$ 2,853,651	$ -	$ 936,913,250

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

Description	Ending Balance as of Prior Quarter End	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included In Net Income	Total Gains and (Losses) Included In Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock - Industrial & Miscellaneous	$ 2,702,704	$ -	$ -	$ -	$ 150,947	$ -	$ -	$ -	$ -	$ 2,853,651
Total Assets	$ 2,702,704	$ -	$ -	$ -	$ 150,947	$ -	$ -	$ -	$ -	$ 2,853,651

(3) Policies When Transfers Between Levels Are Recognized

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

NOTES TO FINANCIAL STATEMENTS

(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.

Common stock reported within Level 2 of the fair value hierarchy is FHLB Class B Membership stock. This stock is non-redeemable and is reported at par, which is considered a proxy for fair value.

The Level 3 financial instrument is a privately held stock whose fair value is determined based on the unaudited GAAP equity per outstanding common share on a quarterly basis and on the audited GAAP equity per outstanding common share at calendar year end.

(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	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash Equivalents	$ 32,390,385	$ 32,390,385	$ 25,767,477	$ 6,622,908	$ -	$ -	$ -
Short-Term Investments	$ 61,186,756	$ 61,182,308	$ -	$ 61,186,756	$ -	$ -	$ -
Bonds	$ 832,478,260	$ 881,586,734	$ -	$ 832,478,260	$ -	$ -	$ -
Preferred Stock	$ 2,795,671	$ 2,795,671	$ 2,795,671	$ -	$ -	$ -	$ -
Common Stock	$ 804,147,374	$ 804,147,374	$ 796,996,323	$ 4,297,400	$ 2,853,651	$ -	$ -
Other Invested Assets	$ 1,464,099	$ 1,388,719	$ -	$ 1,464,099	$ -	$ -	$ -

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

Not applicable

B. Troubled Debt Restructuring

Not applicable

C. Other Disclosures

Assets in the amount of $27,627,451 at March 31, 2023 were committed to purchase mortgage-backed securities in April and May 2023.

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

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2023 through May 9, 2023, 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		
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$	23,101,250
Liabilities		
2. Risk adjustment user fees payable for ACA Risk Adjustment	$	158,737
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$	1,862,750
Operations (Revenue & Expense)		
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$	4,445,500
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$	29,139
b. Transitional ACA Reinsurance Program		
Assets		
1. Amounts recoverable for claims paid due to ACA Reinsurance	$	-
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	$	-
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	$	-
Liabilities		
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	$	-
5. Ceded reinsurance premiums payable due to ACA Reinsurance	$	-
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	$	-
Operations (Revenue & Expense)		
7. Ceded reinsurance premiums due to ACA Reinsurance	$	-
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$	-
9. ACA Reinsurance contributions – not reported as ceded premium	$	-
c. Temporary ACA Risk Corridors Program		
Assets		
1. Accrued retrospective premium due to ACA Risk Corridors	$	-
Liabilities		
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$	-
Operations (Revenue & Expense)		
3. Effect of ACA Risk Corridors on net premium income (paid/received)	$	-
4. Effect of ACA Risk Corridors on change in reserves for rate credits	$	-

NOTES TO FINANCIAL STATEMENTS

(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 During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	Payable	Receivable	Payable	Receivable	Payable	Receivable	Payable	Ref	Receivable	Payable
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$18,263,000	$ -	$ -	$ -	$18,263,000	$ -	$ -	$ -		$18,263,000	$ -
2. Premium adjustments (payable) (including high risk pool premium)	$ -	$(1,470,000)	$ -	$ -	$ -	$(1,470,000)	$ -	$ -		$ -	$(1,470,000)
3. Subtotal ACA Permanent Risk Adjustment Program	$18,263,000	$(1,470,000)	$ -	$ -	$18,263,000	$(1,470,000)	$ -	$ -		$18,263,000	$(1,470,000)
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Amounts recoverable for claims unpaid (contra liability)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
3. Amounts receivable relating to uninsured plans	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
5. Ceded reinsurance premiums payable	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
6. Liability for amounts held under uninsured plans	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
d. Total for ACA Risk Sharing Provisions	$18,263,000	$(1,470,000)	$ -	$ -	$18,263,000	$(1,470,000)	$ -	$ -		$18,263,000	$(1,470,000)

(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

A. Change in Incurred Claims and Claim Adjustment Expenses

The Company's reserves for incurred claims and claim adjustment expenses attributable to insured events of prior years have decreased by $28,791,490 from $247,796,540 in 2022. 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.

B. 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

NOTES TO FINANCIAL STATEMENTS

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 filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/20/2023

6.4 By what department or departments?
Iowa Insurance Division and South Dakota Division of Insurance .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:
.....

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
The Company participates in a bilateral repurchase agreement with Bankers Trust (the Bank). The repurchase agreement is an obligation of the Bank to repay the Company the principal amount invested by the Company with interest upon demand by the Company. To secure the obligations under the repurchase agreement, the Bank grants to the Company an undivided security interest in certain United States government securities having a market value equal to at least 102% of the principal amount invested. The United States government securities comprising the collateral are at all times owned by the Bank; therefore, this collateral is not recorded on the company's statutory Balance Sheet. Since the repurchase agreement matures upon demand, there is no asset-liability mismatch. .....

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 656,143,966	$ 705,857,793
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 656,143,966	$ 705,857,793
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.
.....

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

16.3 Total payable for securities lending reported on the liability page. ..... $ 0

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	BNY Mellon Center, 500 Grant Street, Pittsburgh, PA 15258
Bankers Trust Company	453 7th Street, Des Moines, IA 50309

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
NISA Investment Advisors, LLC	U
Wellington Management Company LLP	U
William Blair Investment Management, LLC	U
BlackRock Financial Management, Inc.	U
Metropolitan West Asset Management, LLC	U
Pyrford International, Ltd.	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107313	NISA Investment Advisors, LLC	549300L1IG2JOW7XNY28	SEC	NO
106595	Wellington Management Company LLP	549300YHP12TEZNLCX41	SEC	NO
173961	William Blair Investment Management, LLC	549300VQX7UKO60A7X27	SEC	NO
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
104571	Metropolitan West Asset Management, LLC	5493004MDKGXCO0IY283	SEC	NO
105646	Pyrford International, Ltd.	549300N5W87B2ISAUG48	SEC	NO

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

18.2 If no, list exceptions:

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

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

1.1 A&H loss percent ..... 79.7 %

1.2 A&H cost containment percent ..... 0.4 %

1.3 A&H expense percent excluding cost containment expenses ..... 10.9 %

2.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

2.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... $ 0

2.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

2.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $ 0

3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

NONE

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

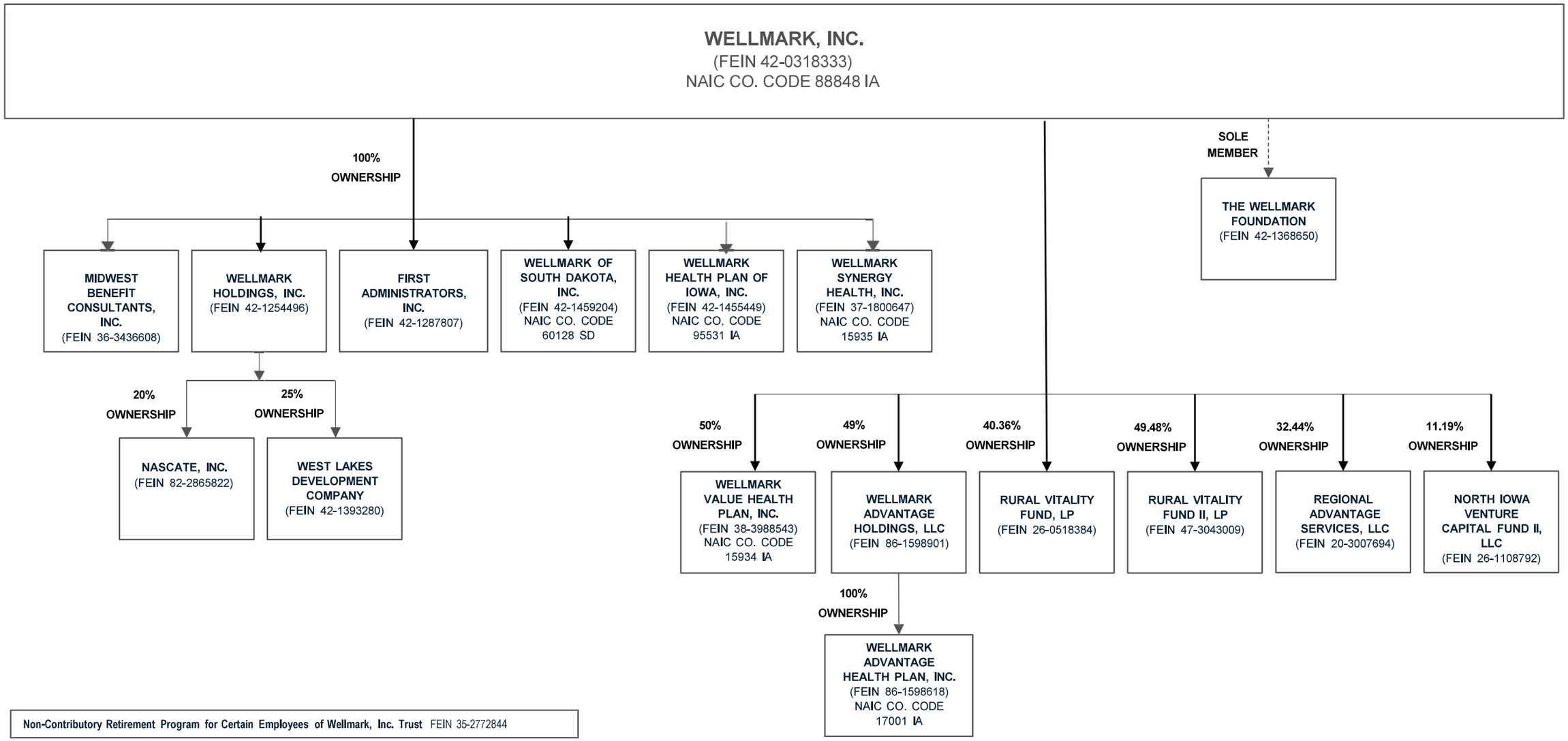
		1	Direct Business Only								
			2	3	4	5	6	7	8	9	10
States, etc.		Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama	AL	N	0	0	0	0	0	0	0	0	0
2. Alaska	AK	N	0	0	0	0	0	0	0	0	0
3. Arizona	AZ	N	0	0	0	0	0	0	0	0	0
4. Arkansas	AR	N	0	0	0	0	0	0	0	0	0
5. California	CA	N	0	0	0	0	0	0	0	0	0
6. Colorado	CO	N	0	0	0	0	0	0	0	0	0
7. Connecticut	CT	N	0	0	0	0	0	0	0	0	0
8. Delaware	DE	N	0	0	0	0	0	0	0	0	0
9. District of Columbia	DC	N	0	0	0	0	0	0	0	0	0
10. Florida	FL	N	0	0	0	0	0	0	0	0	0
11. Georgia	GA	N	0	0	0	0	0	0	0	0	0
12. Hawaii	HI	N	0	0	0	0	0	0	0	0	0
13. Idaho	ID	N	0	0	0	0	0	0	0	0	0
14. Illinois	IL	N	0	0	0	0	0	0	0	0	0
15. Indiana	IN	N	0	0	0	0	0	0	0	0	0
16. Iowa	IA	L	593,308,082	0	0	0	80,215,289	0	0	673,523,371	0
17. Kansas	KS	N	0	0	0	0	0	0	0	0	0
18. Kentucky	KY	N	0	0	0	0	0	0	0	0	0
19. Louisiana	LA	N	0	0	0	0	0	0	0	0	0
20. Maine	ME	N	0	0	0	0	0	0	0	0	0
21. Maryland	MD	N	0	0	0	0	0	0	0	0	0
22. Massachusetts	MA	N	0	0	0	0	0	0	0	0	0
23. Michigan	MI	N	0	0	0	0	0	0	0	0	0
24. Minnesota	MN	N	0	0	0	0	0	0	0	0	0
25. Mississippi	MS	N	0	0	0	0	0	0	0	0	0
26. Missouri	MO	N	0	0	0	0	0	0	0	0	0
27. Montana	MT	N	0	0	0	0	0	0	0	0	0
28. Nebraska	NE	N	0	0	0	0	0	0	0	0	0
29. Nevada	NV	N	0	0	0	0	0	0	0	0	0
30. New Hampshire	NH	N	0	0	0	0	0	0	0	0	0
31. New Jersey	NJ	N	0	0	0	0	0	0	0	0	0
32. New Mexico	NM	N	0	0	0	0	0	0	0	0	0
33. New York	NY	N	0	0	0	0	0	0	0	0	0
34. North Carolina	NC	N	0	0	0	0	0	0	0	0	0
35. North Dakota	ND	N	0	0	0	0	0	0	0	0	0
36. Ohio	OH	N	0	0	0	0	0	0	0	0	0
37. Oklahoma	OK	N	0	0	0	0	0	0	0	0	0
38. Oregon	OR	N	0	0	0	0	0	0	0	0	0
39. Pennsylvania	PA	N	0	0	0	0	0	0	0	0	0
40. Rhode Island	RI	N	0	0	0	0	0	0	0	0	0
41. South Carolina	SC	N	0	0	0	0	0	0	0	0	0
42. South Dakota	SD	L	15,463,288	0	0	0	0	0	0	15,463,288	0
43. Tennessee	TN	N	0	0	0	0	0	0	0	0	0
44. Texas	TX	N	0	0	0	0	0	0	0	0	0
45. Utah	UT	N	0	0	0	0	0	0	0	0	0
46. Vermont	VT	N	0	0	0	0	0	0	0	0	0
47. Virginia	VA	N	0	0	0	0	0	0	0	0	0
48. Washington	WA	N	0	0	0	0	0	0	0	0	0
49. West Virginia	WV	N	0	0	0	0	0	0	0	0	0
50. Wisconsin	WI	N	0	0	0	0	0	0	0	0	0
51. Wyoming	WY	N	0	0	0	0	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	XXX	0	0	0	0	0	0	0	0	0
59. Subtotal		XXX	608,771,370	0	0	0	80,215,289	0	0	688,986,659	0
60. Reporting Entity Contributions for Employee Benefit Plans		XXX	0	0	0	0	0	0	0	0	0
61. Totals (Direct Business)		XXX	608,771,370	0	0	0	80,215,289	0	0	688,986,659	0
DETAILS OF WRITE-INS											
58001.		XXX									
58002.		XXX									
58003.		XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 2
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state. 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 55

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

PART 1 – ORGANIZATIONAL CHART



Non-Contributory Retirement Program for Certain Employees of Wellmark, Inc. Trust FEIN 35-2772844

Wellmark, Inc. Savings and Investment Plan Trust FEIN 42-0318333

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0770	Wellmark Group	88848	42-0318333				Wellmark, Inc.	IA	RE			0.000	Wellmark, Inc.	NO	
0770	Wellmark Group	60128	42-1459204				Wellmark of South Dakota, Inc.	SD	DS	Wellmark, Inc.	Ownership	100.000	Wellmark, Inc.	NO	
0770	Wellmark Group	95531	42-1455449				Wellmark Health Plan of Iowa, Inc.	IA	DS	Wellmark, Inc.	Ownership	100.000	Wellmark, Inc.	NO	
0770	Wellmark Group	15935	37-1800647				Wellmark Synergy Health, Inc.	IA	DS	Wellmark, Inc.	Ownership	100.000	Wellmark, Inc.	NO	
0770	Wellmark Group	15934	38-3988543				Wellmark Value Health Plan, Inc	IA	IA	Wellmark, Inc	Ownership	50.000	Wellmark, Inc.	NO	1
	Wellmark Group	00000	36-3436608				Midwest Benefit Consultants, Inc.	IA	DS	Wellmark, Inc.	Ownership	100.000	Wellmark, Inc.	YES	
	Wellmark Group	00000	42-1287807				First Administrators, Inc.	IA	DS	Wellmark, Inc.	Ownership	100.000	Wellmark, Inc.	YES	
	Wellmark Group	00000	42-1254496				Wellmark Holdings, Inc.	IA	DS	Wellmark, Inc.	Ownership	100.000	Wellmark, Inc.	YES	
	Wellmark Group	00000	82-2865822				Nascate, Inc.	CO	NIA	Wellmark Holdings, Inc.	Ownership	20.000	Wellmark, Inc.	NO	
	Wellmark Group	00000	42-1393280				West Lakes Development Company	IA	NIA	Wellmark Holdings, Inc.	Ownership	25.000	Wellmark, Inc.	NO	
0770	Wellmark Group	00000	86-1598901				Wellmark Advantage Holdings, LLC	DE	NIA	Wellmark, Inc.	Ownership	49.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	NO	
0770	Wellmark Group	17001	86-1598618				Wellmark Advantage Health Plan, Inc.	IA	IA	Wellmark Advantage Holdings, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutal Insurance Company	NO	
	Wellmark Group	00000	26-0518384				Rural Vitality Fund, LP	IA	NIA	Wellmark, Inc.	Ownership	40.360	Wellmark, Inc.	NO	
	Wellmark Group	00000	47-3043009				Rural Vitality Fund II, LP	IA	NIA	Wellmark, Inc.	Ownership	49.480	Wellmark, Inc.	NO	
	Wellmark Group	00000	20-3007694				Regional Advantage Services, LLC	DE	NIA	Wellmark, Inc.	Ownership	32.440	Wellmark, Inc.	NO	
	Wellmark Group	00000	26-1108792				North Iowa Venture Capital Fund II, LLC	IA	NIA	Wellmark, Inc.	Ownership	11.190	Wellmark, Inc.	NO	
	Wellmark Group	00000	42-1368650				The Wellmark Foundation	IA	OTH	Wellmark, Inc.	Management	0.000	Wellmark, Inc.	NO	2
	Wellmark Group	00000	35-2772844				Non-Contributory Retirement Program For Certain Employees of Wellmark, Inc. Trust	IA	OTH	Wellmark, Inc.	Management	0.000	Wellmark, Inc.	NO	3
	Wellmark Group	00000	42-0318333				Wellmark, Inc.Savings and Investment Plan Trust	IA	OTH	Wellmark, Inc.	Management	0.000	Wellmark, Inc.	NO	4

Asterisk	Explanation
1	This entity is 50% owned by Wellmark, Inc. and 50% owned by Mercy Health 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 Wellmark, Inc. Trust was established in 2014.
4	The Wellmark, Inc.Savings and Investment Plan Trust was established in 2014.

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

Explanation:

Bar Code:

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504. Miscellaneous Assets	2,025,307	1,498,880	526,427	507,584
2597. Summary of remaining write-ins for Line 25 from overflow page	2,025,307	1,498,880	526,427	507,584

Additional Write-ins for Liabilities Line 23

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. Escheat Liability	2,413,038	0	2,413,038	2,471,156
2397. Summary of remaining write-ins for Line 23 from overflow page	2,413,038	0	2,413,038	2,471,156

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	131,853,757	134,924,367
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	89,119	3,273
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	3,255,659
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	1,598,472	6,329,542
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	130,344,404	131,853,757
10.	Deduct total nonadmitted amounts	31,344,404	32,853,757
11.	Statement value at end of current period (Line 9 minus Line 10)	99,000,000	99,000,000

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	249,846,116	228,874,027
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,777,825
	2.2 Additional investment made after acquisition	30,000,000	60,380,662
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	2,196	34,215
5.	Unrealized valuation increase (decrease)	4,487,439	(29,420,328)
6.	Total gain (loss) on disposals	0	874
7.	Deduct amounts received on disposals	28,364	11,051,159
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	750,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	284,307,387	249,846,116
12.	Deduct total nonadmitted amounts	13,564,078	13,696,911
13.	Statement value at end of current period (Line 11 minus Line 12)	270,743,309	236,149,205

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,246,811,368	2,337,544,421
2.	Cost of bonds and stocks acquired	241,697,997	838,308,152
3.	Accrual of discount	1,343,034	11,852,132
4.	Unrealized valuation increase (decrease)	97,933,397	(74,366,327)
5.	Total gain (loss) on disposals	350,440	(19,653,908)
6.	Deduct consideration for bonds and stocks disposed of	192,130,830	778,861,977
7.	Deduct amortization of premium	2,242,374	16,163,253
8.	Total foreign exchange change in book/adjusted carrying value	1,684,688	(8,321,805)
9.	Deduct current year's other than temporary impairment recognized	0	43,526,067
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,395,447,720	2,246,811,368
12.	Deduct total nonadmitted amounts	37,041,170	53,138,132
13.	Statement value at end of current period (Line 11 minus Line 12)	2,358,406,550	2,193,673,236

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	679,111,816	197,871,277	210,414,676	(9,734,634)	656,833,783	0	0	679,111,816
2.	NAIC 2 (a)	179,964,581	17,932,584	2,577,553	778,002	196,097,614	0	0	179,964,581
3.	NAIC 3 (a)	21,396,385	0	1,756,107	3,234,531	22,874,809	0	0	21,396,385
4.	NAIC 4 (a)	7,329,036	0	171,949	(978,793)	6,178,294	0	0	7,329,036
5.	NAIC 5 (a)	11,361,786	7,488,681	642,952	(2,419,732)	15,787,783	0	0	11,361,786
6.	NAIC 6 (a)	25,029,654	11,503,385	436,313	8,900,033	44,996,759	0	0	25,029,654
7.	Total Bonds	924,193,258	234,795,927	215,999,550	(220,593)	942,769,042	0	0	924,193,258
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	2,395,118	0	0	400,553	2,795,671	0	0	2,395,118
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	908,147	0	0	0	908,147	0	0	908,147
14.	Total Preferred Stock	3,303,265	0	0	400,553	3,703,818	0	0	3,303,265
15.	Total Bonds and Preferred Stock	927,496,523	234,795,927	215,999,550	179,960	946,472,860	0	0	927,496,523

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 61,182,308 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	61,182,308	XXX	60,804,109	42,797	1,427

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	68,372,988	37,275,256
2.	Cost of short-term investments acquired	43,093,562	129,685,263
3.	Accrual of discount	641,844	823,982
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	967	(6,447)
6.	Deduct consideration received on disposals	50,846,593	99,405,066
7.	Deduct amortization of premium	80,460	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)	61,182,308	68,372,988
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	61,182,308	68,372,988

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	58,022,758	27,667,210
2.	Cost of cash equivalents acquired	467,975,875	1,950,871,316
3.	Accrual of discount	0	2,297
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	493,608,248	1,920,518,065
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)	32,390,385	58,022,758
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	32,390,385	58,022,758

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office Building	Des Moines	IA	02/10/2023	Baker Electric	0	0	0	17,275
Office Building	Des Moines	IA	02/20/2023	Heartland Finishes	0	0	0	71,844
0199999. Acquired by Purchase					0	0	0	89,119
0399999 - Totals					0	0	0	89,119

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

NONE

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PIMCO Tactical Opportunities Onshore Fund L.P. - K		US	PIMCO Tactical Opportunities Onshore Fund		05/29/2020		0	30,000,000	0	0	2.360
2599999. Joint Venture Interests - Other - Unaffiliated								0	30,000,000	0	0	XXX
6099999. Total - Unaffiliated								0	30,000,000	0	0	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	30,000,000	0	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Cellular Engineering Technologies	Iowa City	IA	Internal	09/08/2009	03/03/2023	370	0	0	0	0	0	0	370	370	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							370	0	0	0	0	0	0	370	370	0	0	0	0
000000-00-0	Rural Vitality Fund, LP	West Des Moines	IA	Return of Capital	09/28/2007	03/03/2023	27,994	0	0	0	0	0	0	27,994	27,994	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							27,994	0	0	0	0	0	0	27,994	27,994	0	0	0	0
6099999. Total - Unaffiliated							370	0	0	0	0	0	0	370	370	0	0	0	0
6199999. Total - Affiliated							27,994	0	0	0	0	0	0	27,994	27,994	0	0	0	0
6299999 - Totals							28,364	0	0	0	0	0	0	28,364	28,364	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376G-5N-6	GNR 2011-127 Z - CMBS		03/01/2023	Direct		13,833	13,833	0	1.A
91282C-EY-3	UNITED STATES TREASURY		02/22/2023	Bank of America Merrill Lynch		3,231,965	3,350,000	10,827	1.A
91282C-FV-8	UNITED STATES TREASURY		01/31/2023	MORGAN STANLEY & CO LLC		1,248,526	1,190,000	10,577	1.A
91282C-GM-7	UNITED STATES TREASURY		02/28/2023	Various		2,927,855	2,966,800	9,440	1.A
0109999999. Subtotal - Bonds - U.S. Governments						7,422,179	7,520,633	30,844	XXX
645020-6H-6	NEW HAVEN CONN		01/11/2023	PNC SECURITIES CORP.		1,723,138	1,750,000	36,887	2.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,723,138	1,750,000	36,887	XXX
01F020-61-2	FNCL-2N-JAN-2023 - MBS		01/01/2023	Adjustment		(23,207,685)	(28,300,000)	0	1.A
01F020-62-0	FNCL-2N-FEB-2023 - MBS		01/05/2023	Various		15,494,506	18,875,000	0	1.A
01F020-63-8	FNCL-2N-MAR-2023 - RMBS		02/06/2023	Various		15,903,878	18,875,000	0	1.A
01F020-64-6	FNCL-2N-APR-2023 - RMBS		03/01/2023	Various		15,416,122	18,875,000	0	1.A
01F020-65-3	FNCL-2N-MAY-2023 - MBS		03/31/2023	Various		15,521,511	18,875,000	0	1.A
01F022-62-6	FNCL-2.5N-FEB-2023 - MBS		01/05/2023	Various		25,488,557	29,775,000	0	1.A
01F022-63-4	FNCL-2.5N-MAR-2023 - RMBS		02/01/2023	Various		26,114,303	29,775,000	0	1.A
01F022-64-2	FNCL-2.5N-APR-2023 - RMBS		03/02/2023	JP Morgan		11,968,296	14,100,000	0	1.A
01F022-65-9	FNCL-2.5N-MAY-2023 - MBS		03/30/2023	Various		12,105,940	14,100,000	0	1.A
3132DP-CM-8	FH SD1876 - RMBS		02/22/2023	JP Morgan		3,205,412	3,185,997	12,655	1.A
3137BF-XV-8	FHMS K-042 X3 - CMBS		01/31/2023	PERSHING DIV OF DLJ SEC LNDING		714,722	0	1,138	1.A
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		01/19/2023	FUNB FUNDS II		1,034,328	1,200,000	11,090	1.C FE
59335K-ET-0	MIAMI-DADE CNTY FLA SEAPORT REV		01/19/2023	Raymond James		108,865	100,000	0	1.G FE
59335K-EV-5	MIAMI-DADE CNTY FLA SEAPORT REV		01/19/2023	Raymond James		123,563	115,000	0	1.G FE
62620H-HS-4	MUNICIPAL ELEC AUTH GA		01/13/2023	GOLDMAN		255,000	255,000	0	2.A FE
977100-JA-5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		01/25/2023	Jefferies & Co., Inc.		675,000	675,000	0	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						120,922,317	140,480,997	24,884	XXX
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES INC		02/02/2023	GOLDMAN SACHS AND CO.		134,650	135,000	0	2.A FE
02147R-AS-9	CWALT 2006-23CB 2A5 - CMO/RMBS		03/25/2023	Direct		4,297	4,297	0	6. FE
031162-DP-2	AMGEN INC		02/16/2023	Various		950,186	950,000	0	2.A FE
032095-AM-3	AMPHENOL CORP		03/27/2023	BNP PARIBAS		199,316	200,000	0	2.A FE
032654-AU-9	ANALOG DEVICES INC		01/25/2023	MILLENNIUM ADVISORS, LLC		276,842	317,000	1,736	1.G FE
037833-EP-1	APPLE INC		01/25/2023	GOLDMAN SACHS AND CO.		185,768	198,000	3,114	1.B FE
05990Q-AE-3	BAFC 2015-R3 2A2 - CMO/RMBS	C	01/25/2023	Direct		3,617	3,617	0	1.A FM
06051G-FS-3	BANK OF AMERICA CORP		01/25/2023	HEADLANDS TECH GLOBAL MARKETS		364,850	370,000	7,009	1.G FE
06051G-JZ-3	BANK OF AMERICA CORP		02/22/2023	MORGAN SECURITIES-FIXED INC		1,614,561	1,910,000	7,751	1.G FE
06406F-AE-3	BANK OF NEW YORK MELLON CORP		01/26/2023	CITIGROUP GLOBAL MARKETS INC.		1,540,296	1,645,000	18,248	1.F FE
12567A-AB-3	CMALT 2007-A3 1A2 - CMO/RMBS		01/18/2023	INDUSTRIAL AND COMMERCIAL BANK		1,661,960	1,793,746	6,979	6. *
12667G-BA-0	ALTERNATIVE LOAN TRUST 2005-10CB - CMO/R		02/22/2023	Pershing LLC		1,702,196	2,057,092	7,228	6. *
12668A-EV-3	CWALT 2005-59 1A1 - CMO/RMBS		02/15/2023	Pershing LLC		1,471,279	1,624,600	4,266	5.B FE
12668P-AD-4	CWALT 2006-OA17 11D - CMO/RMBS		03/20/2023	Direct		6	6	0	6. *
14040H-BF-1	CAPITAL ONE FINANCIAL CORP		03/21/2023	JANE STREET EXECUTION SERVICES LLC		586,422	600,000	9,313	2.A FE
14040H-CY-9	CAPITAL ONE FINANCIAL CORP		01/25/2023	MORGAN STANLEY & CO LLC		270,000	270,000	0	2.A FE
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		03/20/2023	Mitsubishi UFJ Securities		488,804	490,000	0	1.F FE
20753W-AE-6	CAS 2019-R07 1B1 - CMO/RMBS		02/23/2023	Wells Fargo Securities, LLC		1,592,963	1,605,000	0	6. *
20754A-AJ-2	CAS 2021-R03 1B2 - CMO/RMBS		01/20/2023	NOMURA SECURITIES/FIXED INCOME		1,416,000	1,600,000	11,732	6. *
251526-CE-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		03/24/2023	HSBC SECURITIES (USA) INC.		731,612	850,000	6,233	2.A FE
251526-CG-2	DEUTSCHE BANK AG (NEW YORK BRANCH)		03/21/2023	MARKETAXESS CORPORATION		734,483	775,000	5,358	2.A FE
278865-AV-2	ECOLAB INC		01/25/2023	MARKETAXESS CORPORATION		421,972	447,000	2,883	1.G FE
29250N-BL-8	ENBRIDGE INC	C	01/25/2023	MILLENNIUM ADVISORS, LLC		742,544	780,000	8,829	2.A FE
30168B-AF-7	EART 2023-1 D - ABS		02/17/2023	J P MORGAN SECURITIES		1,799,796	1,800,000	0	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30303M-8G-0	META PLATFORMS INC		03/01/2023	Corporate Action		741,000	741,000	10,086	1.E FE
30303M-8H-8	META PLATFORMS INC		03/01/2023	Corporate Action		450,000	450,000	6,738	1.E FE
32051G-T7-0	FHAMS 2006-FA1 112 - CMO/RMBS		03/22/2023	Citigroup (SSB)		1,108,857	2,262,974	8,675	6. *
32052W-AF-6	FHAMS 2007-FA4 1A6 - CMO/RMBS		01/01/2023	Direct		4,647	4,647	0	6. *
341081-GK-7	FLORIDA POWER & LIGHT CO		02/28/2023	Citi Bank		294,617	295,000	0	1.D FE
35564K-BD-0	STACR 2021-DNA1 B1 - CMO/RMBS		01/05/2023	INTL FCStone Financial Inc.		826,359	915,000	2,173	3.B FE
35564K-JA-8	STACR 2021-DNA5 B1 - CMO/RMBS		02/23/2023	Morgan Stanley		1,536,641	1,625,000	0	3.B FE
35564K-QC-6	STACR 2022-DNA1 M2 - CMO/RMBS		03/17/2023	NOMURA SECURITIES/FIXED INCOME		1,282,275	1,390,000	5,933	3.B FE
362257-AA-5	GSAA 2006-17 A1 - RMBS		01/20/2023	GOLDMAN		2,060,416	7,943,772	0	6. FE
3622EC-BU-9	GSAA 2007-5 21B - RMBS		03/07/2023	GOLDMAN		2,167,283	12,340,400	16,786	6. FE
362334-NC-4	GSAA 2006-7 AF3 - RMBS		01/04/2023	GOLDMAN		986,296	2,481,248	2,316	5.C FE
37045V-AG-5	GENERAL MOTORS CO		01/25/2023	MORGAN STANLEY & CO LLC		880,812	900,000	11,600	2.C FE
380130-AF-1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		03/06/2023	BNP Paribas		670,331	680,000	1,666	1.C FE
437076-BN-1	HOME DEPOT INC		01/25/2023	CITIGROUP GLOBAL MARKETS INC.		426,972	460,000	3,584	1.F FE
438516-BZ-8	HONEYWELL INTERNATIONAL INC		01/25/2023	MORGAN STANLEY & CO LLC		219,979	257,000	780	1.F FE
45660L-KE-8	RAST 2005-A5 A8 - CMO/RMBS		02/17/2023	CitiGroup Global		1,790,326	2,346,046	7,527	5.A FE
45660L-XA-2	INDX 2005-AR19 A1 - CMO/RMBS		02/01/2023	Direct		81	81	0	1.A FM
46625H-KC-3	JPMORGAN CHASE & CO		01/25/2023	MILLENNIUM ADVISORS, LLC		442,624	455,000	158	1.F FE
46628T-AD-3	JPMAC 2006-WMC2 A4 - RMBS		01/13/2023	Pershing LLC		2,299,575	4,657,368	11,627	6. FE
46629C-AD-9	JPMMT 2006-A5 2A3 - CMO/RMBS		01/01/2023	Direct		2	2	0	1.A FM
502431-AF-6	L3HARRIS TECHNOLOGIES INC		01/25/2023	JANE STREET EXECUTION SERVICES LLC		241,838	272,000	920	2.B FE
52520M-FB-4	LMT 2006-1 1A5 - CMO/RMBS		03/01/2023	Direct		137	137	0	1.D FM
525229-AG-5	LXS 2006-10N A4A - RMBS		03/27/2023	Direct		11	11	0	1.A FM
52523K-AQ-7	LXS 2006-17 1A3 - RMBS		03/03/2023	BOFA Securities		1,690,592	1,900,137	2,248	1.A FM
52525B-AA-0	LXS 2007-16N 1A1 - RMBS		01/25/2023	Direct		329	329	0	1.E FM
548661-ED-5	LOWE'S COMPANIES INC		01/25/2023	BARCLAYS CAPITAL INC.		557,345	645,000	4,021	2.A FE
61744Y-AK-4	MORGAN STANLEY		02/22/2023	MORGAN SECURITIES-FIXED INC		995,386	1,075,000	3,431	1.G FE
61748B-AC-8	MSAC 2006-HE4 A3 - RMBS		02/01/2023	Morgan Stanley		810,200	1,556,207	1,870	6. FE
61755A-AD-8	MSAC 2007-NC3 A2C - RMBS		01/13/2023	Morgan Stanley		671,838	914,843	2,560	1.A FM
639057-AJ-7	NATWEST GROUP PLC	C	02/27/2023	Natwest Markets Secs		565,000	565,000	0	1.G FE
65480V-AE-3	NALT 2023-A A4 - ABS		03/02/2023	Bank of Tokyo Mitsubishi		1,630,342	1,650,000	4,620	1.A FE
666807-BS-0	NORTHROP GRUMMAN CORP		01/25/2023	BARCLAYS CAPITAL INC.		241,906	244,000	2,565	2.A FE
68389X-CP-8	ORACLE CORP		02/02/2023	HSBC SECURITIES (USA) INC.		209,853	210,000	0	2.B FE
68403H-AC-6	OOMLT 2007-5 2A2 - RMBS		01/23/2023	GOLDMAN		2,031,966	3,754,210	0	6. FE
70069F-MU-8	PPSI 2005-WHQ4 M3 - RMBS		01/19/2023	BOFA Securities		2,125,000	2,500,000	9,691	6. FE
709599-BT-0	PENSKE TRUCK LEASING CO LP		03/27/2023	JP Morgan		985,466	990,000	0	2.B FE
75114T-AF-8	RALI 2006-QS5 A6 - CMO/RMBS		01/12/2023	SG Americas Securities		1,413,524	1,733,057	4,621	5.C FE
758750-AC-7	REGAL REXNORD CORP		01/09/2023	JP Morgan		224,683	225,000	0	2.C FE
760759-BB-5	REPUBLIC SERVICES INC		03/21/2023	Bank of America Merrill Lynch		94,599	95,000	0	2.B FE
775109-CB-5	ROGERS COMMUNICATIONS INC	C	01/25/2023	JANE STREET EXECUTION SERVICES LLC		382,097	405,000	4,752	2.A FE
85573R-AA-6	STAR 216 A1 - CMO/RMBS		03/03/2023	CitiGroup Global		1,133,768	1,375,828	440	1.A FE
86359L-RX-9	SAMI 2005-AR8 A1B - RMBS		01/11/2023	NOMURA SECURITIES/FIXED INCOME		892,323	1,088,198	2,343	5.C FE
86361H-AA-2	SAMI 2006-AR7 A1A - RMBS		02/07/2023	NOMURA SECURITIES/FIXED INCOME		432,037	552,124	1,133	1.A FM
86361H-AP-9	SAMI 2006-AR7 A11 - RMBS		01/25/2023	Direct		218	218	0	1.A FM
86361W-AC-5	SAMI 2006-AR8 A2 - RMBS		03/21/2023	NOMURA SECURITIES/FIXED INCOME		934,933	1,103,166	3,704	5.C FE
913017-DD-8	RAYTHEON TECHNOLOGIES CORP		01/25/2023	DEUTSCHE BANK SECURITIES INC.		1,265,729	1,284,000	22,682	2.A FE
92212W-AE-0	VAR ENERGI ASA	C	02/07/2023	Various		1,124,172	1,030,000	18,253	2.C FE
928881-AB-7	VONTIER CORP		01/24/2023	Various		558,756	644,000	3,624	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94106L-BA-6	WASTE MANAGEMENT INC		01/25/2023	TD SECURITIES (USA) LLC		762,141	785,000	9,949	2.A FE
94974B-FY-1	WELLS FARGO & CO		03/21/2023	GOLDMAN SACHS AND CO.		721,650	750,000	9,396	2.B FE
95000U-2S-1	WELLS FARGO & CO		02/22/2023	JANE STREET EXECUTION SERVICES LLC		1,607,691	1,815,000	9,893	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						61,389,044	89,792,363	313,046	XXX
65339K-BP-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		02/22/2023	JP Morgan		135,337	135,000	0	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						135,337	135,000	0	XXX
68371Y-AN-3	Open Text Corporation,Term Loan B	C	01/01/2023	BARCLAYS BANK PLC		10,350	0	0	2.C FE
96620E-AB-3	WhiteWater Whistler H,Senior Secured Ter		01/25/2023	BARCLAYS BANK PLC		100,000	100,000	0	3.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						110,350	100,000	0	XXX
2509999997. Total - Bonds - Part 3						191,702,365	239,778,993	405,661	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						191,702,365	239,778,993	405,661	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
03940R-10-7	ARCH RESOURCES CL A ORD		02/23/2023	BTIG LLC	1,500.000	226,478		0	
120076-10-4	BUILD A BEAR WORKSHOP ORD		03/14/2023	Jefferies	10,000.000	240,050		0	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		01/19/2023	BTIG LLC	4,000.000	239,460		0	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		01/04/2023	CORPORATE ACTION	3,779.167	194,709		0	
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	CORPORATE ACTION	11,337.500	691,703		0	
372460-10-5	GENUINE PARTS ORD		02/23/2023	BTIG LLC	300.000	53,930		0	
483548-10-3	KAMAN ORD		03/14/2023	Jefferies	5,000.000	112,375		0	
50189K-10-3	LCI INDUSTRIES ORD		02/23/2023	BTIG LLC	2,500.000	285,588		0	
526057-10-4	LENNAR CL A ORD		03/14/2023	Jefferies	4,000.000	403,100		0	
539830-10-9	LOCKHEED MARTIN ORD		03/14/2023	Jefferies	1,100.000	526,763		0	
654106-10-3	NIKE CL B ORD		03/14/2023	Jefferies	3,700.000	440,319		0	
690742-10-1	OWENS CORNIING ORD		02/23/2023	BTIG LLC	3,000.000	294,465		0	
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	02/08/2023	Various	5,149.000	479,202		0	
902494-10-3	TYSON FOODS CL A ORD		01/19/2023	BTIG LLC	7,500.000	476,213		0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		03/14/2023	Jefferies	13,400.000	494,259		0	
92556D-30-4	VIA RENEWABLES CL A ORD		03/22/2023	Corporate Action	7,063.000	1,413		0	
F58149-13-3	L'OREAL ORD	B	03/23/2023	RBC Europe Limited	642.000	278,901		0	
G01719-11-4	BABA-SW ORD	B	02/08/2023	Various	163,000.000	2,261,027		0	
G16962-10-5	BUNGE ORD		01/19/2023	BTIG LLC	3,065.000	301,581		0	
G54950-10-3	LINDE ORD	C	03/01/2023	CORPORATE ACTION	9,880.000	2,807,307		0	
H50524-13-3	LONZA GROUP ORD	B	02/07/2023	JEFFERIES INTERNATIONAL LTD	507.000	303,873		0	
H69293-21-7	ROCHE HOLDING PAR	B	01/31/2023	HSBC Bank PLC	1,978.000	614,570		0	
J72810-12-0	SHIN ETSU CHEM ORD	B	03/27/2023	SANFORD C. BERNSTEIN AND CO. LLC	3,200.000	509,820		0	
J74358-14-4	SHISEIDO ORD	B	01/24/2023	Instinet Europe Limited	18,300.000	911,911		0	
N07059-20-2	ASML HOLDING ORD	B	02/07/2023	MORGAN STANLEY & CO INC, NY	507.000	336,506		0	
N3167Y-10-3	FERRARI ORD	C	02/22/2023	Various	4,813.000	1,271,266		0	
Y15079-10-9	CTG DUTY-FREE ORD H	B	01/30/2023	Various	9,500.000	304,162		0	
Y1613J-10-8	CHUNGHWA TELECOM ORD	B	01/30/2023	Wellington	47,000.000	178,670		0	
Y1690R-10-6	COMFORTDELGRO CORPORATION ORD	B	02/28/2023	CITIGROUP GLOBAL MARKETS LIMITED	333,100.000	300,026		0	
Y5S5CG-10-2	LGES ORD	B	02/08/2023	MORGAN STANLEY AND CO. INTERNATIONAL PLC	1,171.000	506,898		0	
Y74866-10-7	SAMSUNG SDI ORD	B	02/15/2023	Various	2,207.000	1,266,056		0	
Y8563B-15-9	TECHTRONIC IND ORD	B	01/09/2023	Various	50,000.000	582,375		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						17,894,975	XXX	0	XXX
31340#-10-0	FHLB Des Moines Class B Membership Stock		03/29/2023	Direct	697.000	69,700		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						69,700	XXX	0	XXX
72201F-49-0	PIMCO:INCOME INST		03/31/2023	BANK OF NEW YORK	3,084,668.428	32,030,957		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						32,030,957	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						49,995,632	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						49,995,632	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						49,995,632	XXX	0	XXX
6009999999 - Totals						241,697,997	XXX	405,661	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36179R-D6-3	G2 MA2825 - RMBS		03/01/2023	Paydown		24,038	24,038	24,977	25,792	0	(1,753)	0	(1,753)	0	24,038	0	0	0	117	05/20/2045	1.A
36200W-XC-0	GN 574975 - RMBS		03/01/2023	Paydown		545	545	570	552	0	(8)	0	(8)	0	545	0	0	0	6	02/15/2032	1.A
36201M-XL-1	GN 587583 - RMBS		03/01/2023	Paydown		1,108	1,108	1,162	1,130	0	(21)	0	(21)	0	1,108	0	0	0	11	05/15/2033	1.A
36202F-B4-7	G2 004559 - RMBS		03/01/2023	Paydown		103	103	114	112	0	(9)	0	(9)	0	103	0	0	0	1	10/20/2039	1.A
36208A-7L-9	G2 892399 - RMBS		03/01/2023	Paydown		9,303	9,303	9,547	9,472	0	(168)	0	(168)	0	9,303	0	0	0	103	01/20/2060	1.A
36209Q-VG-7	GN 478615 - RMBS		03/01/2023	Paydown		613	613	643	618	0	(5)	0	(5)	0	613	0	0	0	6	12/15/2028	1.A
36209T-4D-8	GN 481520 - RMBS		03/01/2023	Paydown		63	63	66	64	0	(1)	0	(1)	0	63	0	0	0	1	09/15/2028	1.A
36212D-JP-5	GN 530470 - RMBS		03/01/2023	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	04/15/2031	1.A
36213A-LD-4	GN 548524 - RMBS		03/01/2023	Paydown		57	57	60	58	0	(1)	0	(1)	0	57	0	0	0	1	08/15/2031	1.A
36225B-BJ-6	GN 780941 - RMBS		03/01/2023	Paydown		372	372	390	378	0	(5)	0	(5)	0	372	0	0	0	3	12/15/2028	1.A
36225B-HJ-0	GN 781133 - RMBS		03/01/2023	Paydown		145	145	152	148	0	(2)	0	(2)	0	145	0	0	0	2	01/15/2030	1.A
36225B-K4-9	GN 781215 - RMBS		03/01/2023	Paydown		531	531	555	538	0	(7)	0	(7)	0	531	0	0	0	6	09/15/2029	1.A
36225B-ZZ-4	GN 781660 - RMBS		03/01/2023	Paydown		478	478	504	490	0	(12)	0	(12)	0	478	0	0	0	5	06/15/2033	1.A
36241K-J6-6	GN 782085 - RMBS		03/01/2023	Paydown		777	777	805	789	0	(12)	0	(12)	0	777	0	0	0	9	11/15/2033	1.A
36241K-JL-3	GN 782067 - RMBS		03/01/2023	Paydown		623	623	650	636	0	(13)	0	(13)	0	623	0	0	0	7	11/15/2032	1.A
36241K-JQ-2	GN 782071 - RMBS		03/01/2023	Paydown		218	218	227	222	0	(4)	0	(4)	0	218	0	0	0	3	05/15/2033	1.A
36241K-JT-6	GN 782074 - RMBS		03/01/2023	Paydown		326	326	340	332	0	(6)	0	(6)	0	326	0	0	0	4	01/15/2033	1.A
36290S-NJ-6	GN 616093 - RMBS		03/01/2023	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	11/15/2033	1.A
36296T-RE-5	GN 700785 - RMBS		03/01/2023	Paydown		332	332	370	351	0	(19)	0	(19)	0	332	0	0	0	3	10/15/2038	1.A
36297H-AK-4	GN 712010 - RMBS		03/01/2023	Paydown		631	631	642	639	0	(8)	0	(8)	0	631	0	0	0	7	06/15/2039	1.A
38373M-5Q-9	GNR 2009-004 Z - CMBS		03/01/2023	Paydown		17,057	17,057	17,228	17,223	0	(166)	0	(166)	0	17,057	0	0	0	153	01/16/2049	1.A
38373M-6N-5	GNR 2009-019 Z - CMBS		03/01/2023	Paydown		14,535	14,535	14,849	14,815	0	(280)	0	(280)	0	14,535	0	0	0	130	03/16/2051	1.A
38374X-SJ-5	GNR 2009-030 Z - CMBS		03/01/2023	Paydown		13,080	13,080	13,244	13,178	0	(97)	0	(97)	0	13,080	0	0	0	115	03/16/2049	1.A
38375B-BX-9	GNR 2010-0100 FB - CMO/RMBS		03/20/2023	Paydown		8,752	8,752	9,008	8,986	0	(235)	0	(235)	0	8,752	0	0	0	100	05/20/2060	1.A
38375B-LE-0	GNR 2011-0090 AF - CMO/RMBS		03/20/2023	Paydown		1,195	2,150	2,150	2,150	0	0	0	0	0	2,150	0	(955)	(955)	17	03/20/2061	1.A
38376G-2H-2	GNR 2011-092 C - CMBS		03/01/2023	Paydown		21,099	21,099	21,996	21,717	0	(618)	0	(618)	0	21,099	0	0	0	131	04/16/2052	1.A
38376G-W4-8	GNR 2011-086 C - CMBS		03/01/2023	Paydown		2,659	2,659	2,802	2,793	0	(133)	0	(133)	0	2,659	0	0	0	16	09/16/2051	1.A
38376X-NT-6	GNR 2010-0030 FA - CMO/RMBS		03/20/2023	Paydown		8,631	8,615	8,612	8,761	0	(147)	0	(147)	0	8,615	0	16	16	66	03/20/2060	1.A
38378X-SU-6	GNR 2014-150 C - CMBS		03/01/2023	Paydown		15,896	15,896	16,155	16,016	0	(120)	0	(120)	0	15,896	0	0	0	90	12/16/2049	1.A
38383R-T2-3	GNR 2284C AB - CMO/RMBS		03/01/2023	Paydown		52,121	52,121	48,961	48,917	0	3,204	0	3,204	0	52,121	0	0	0	420	04/20/2051	1.A
912828-Z7-8	UNITED STATES TREASURY		01/25/2023	DEUTSCHE BANK SECURITIES INC.		1,467,771	1,595,000	1,563,788	1,569,061	0	430	0	430	0	1,569,491	0	(101,720)	(101,720)	11,702	01/31/2027	1.A
91282C-ED-9	UNITED STATES TREASURY		01/25/2023	GOLDMAN SACHS AND CO.		928,838	975,000	933,412	938,202	0	1,153	0	1,153	0	939,355	0	(10,517)	(10,517)	6,316	03/15/2025	1.A
91282C-EG-2	UNITED STATES TREASURY		03/21/2023	CITIGROUP GLOBAL MARKETS INC.		2,136,202	2,188,000	2,182,876	2,184,785	0	567	0	567	0	2,185,352	0	(49,149)	(49,149)	23,533	03/31/2024	1.A
91282C-EH-0	UNITED STATES TREASURY		01/25/2023	MORGAN STANLEY & CO LLC		581,905	600,000	595,712	596,655	0	101	0	101	0	596,756	0	(14,851)	(14,851)	4,500	04/15/2025	1.A
91282C-ES-6	UNITED STATES TREASURY		01/25/2023	WELLS FARGO SECURITIES		175,957	184,000	182,577	182,686	0	13	0	13	0	182,699	0	(6,742)	(6,742)	806	05/31/2029	1.A
91282C-EU-1	UNITED STATES TREASURY		01/25/2023	J. P. MORGAN CHASE		629,773	646,000	634,393	635,607	0	292	0	292	0	635,899	0	(6,126)	(6,126)	2,194	06/15/2025	1.A
91282C-FN-6	UNITED STATES TREASURY		03/27/2023	Various		3,668,537	3,674,000	3,655,636	3,657,366	0	1,293	0	1,293	0	3,658,659	0	9,878	9,878	61,365	09/30/2024	1.A
91282C-FV-8	UNITED STATES TREASURY		02/07/2023	Various		1,518,598	1,445,200	1,498,214	1,497,866	0	(342)	0	(342)	0	1,497,523	0	21,075	21,075	12,515	11/15/2032	1.A
91282C-FY-2	UNITED STATES TREASURY		01/25/2023	HSBC SECURITIES (USA) INC.		421,076	412,000	409,957	409,959	0	20	0	20	0	409,979	0	11,097	11,097	2,544	11/30/2029	1.A
91282C-GD-7	UNITED STATES TREASURY		03/31/2023	Various		4,158,050	4,154,000	4,145,894	4,145,894	0	467	0	467	0	4,146,361	0	11,689	11,689	22,265	12/31/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						15,882,027	16,069,457	15,999,265	16,014,984	0	3,348	0	3,348	0	16,018,332	0	(136,305)	(136,305)	149,274	XXX	XXX
01F020-61-2	FNCL-2N-JAN-2023 - MBS		01/01/2023	Adjustment		(7,830,481)	(9,425,000)	(7,720,580)	(7,720,580)	0	0	0	0	0	(7,720,580)	0	(109,901)	(109,901)	0	01/25/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01F020-62-0	FNCL-2N-FEB-2023 - RMBS		02/06/2023	Various		15,889,015	18,875,000	15,494,506	0	0	0	0	0	0	15,494,506	0	394,509	394,509	0	02/25/2053	1.A
01F020-63-8	FNCL-2N-MAR-2023 - RMBS		03/01/2023	Barclays Capital Fixed Income		15,396,952	18,875,000	15,903,878	0	0	0	0	0	0	15,903,878	0	(506,926)	(506,926)	0	03/25/2053	1.A
01F020-64-6	FNCL-2N-APR-2023 - RMBS		03/31/2023	Various		15,503,447	18,875,000	15,416,122	0	0	0	0	0	0	15,416,122	0	87,325	87,325	0	04/25/2053	1.A
01F022-61-8	FNCL-2.5N-JAN-2023 - ABS/MBS		01/05/2023	BOFA Securities, Inc.		25,468,336	29,775,000	25,263,645	25,263,645	0	0	0	0	0	25,263,645	0	204,691	204,691	0	01/25/2053	1.A
01F022-62-6	FNCL-2.5N-FEB-2023 - RMBS		02/01/2023	Citigroup (SSB)		26,096,397	29,775,000	25,488,557	0	0	0	0	0	0	25,488,557	0	607,840	607,840	0	02/25/2053	1.A
01F022-63-4	FNCL-2.5N-MAR-2023 - RMBS		03/02/2023	CitiGroup Global		25,851,424	29,775,000	26,114,303	0	0	0	0	0	0	26,114,303	0	(262,879)	(262,879)	0	03/25/2053	1.A
01F022-64-2	FNCL-2.5N-APR-2023 - RMBS		03/30/2023	JP Morgan		12,093,586	14,100,000	11,968,296	0	0	0	0	0	0	11,968,296	0	125,291	125,291	0	04/25/2053	1.A
3128JN-BV-6	FH 1B2851 - RMBS		03/01/2023	Paydown		201	201	199	214	0	(13)	0	(13)	0	201	0	0	0	1	04/01/2035	1.A
3128M4-V6-7	FH G03037 - RMBS		03/01/2023	Paydown		457	457	489	481	0	(24)	0	(24)	0	457	0	0	0	4	07/01/2037	1.A
3128M5-ED-8	FH G03432 - RMBS		03/01/2023	Paydown		322	322	345	340	0	(18)	0	(18)	0	322	0	0	0	3	11/01/2037	1.A
3128M6-AX-6	FH G04222 - RMBS		03/01/2023	Paydown		196	196	210	207	0	(11)	0	(11)	0	196	0	0	0	2	04/01/2038	1.A
3128MJ-SP-6	FH G08525 - RMBS		03/01/2023	Paydown		4,229	4,229	4,245	4,247	0	(17)	0	(17)	0	4,229	0	0	0	20	05/01/2043	1.A
3128MJ-YM-6	FH G08715 - RMBS		03/01/2023	Paydown		13,683	13,683	14,221	14,485	0	(802)	0	(802)	0	13,683	0	0	0	64	08/01/2046	1.A
3128MJ-YX-2	FH G08725 - RMBS		03/01/2023	Paydown		6,298	6,298	5,818	5,614	0	684	0	684	0	6,298	0	0	0	25	10/01/2046	1.A
3128MJ-ZA-1	FH G08736 - RMBS		03/01/2023	Paydown		14,116	14,116	13,040	12,741	0	1,374	0	1,374	0	14,116	0	0	0	56	12/01/2046	1.A
3128P8-AB-7	FH C91802 - RMBS		03/01/2023	Paydown		11,143	11,143	11,742	11,684	0	(541)	0	(541)	0	11,143	0	0	0	69	01/01/2035	1.A
3128P8-D9-9	FH C91928 - RMBS		03/01/2023	Paydown		15,928	15,928	16,575	16,753	0	(825)	0	(825)	0	15,928	0	0	0	94	05/01/2037	1.A
31280H-TC-4	FH 1N1447 - RMBS		03/01/2023	Paydown		12	11	11	13	0	(1)	0	(1)	0	11	0	0	0	0	02/01/2037	1.A
31280H-TU-4	FH 1N1463 - RMBS		03/01/2023	Paydown		44	44	44	44	0	0	0	0	0	44	0	0	0	0	05/01/2037	1.A
31280H-XK-1	FH 1N1582 - RMBS		03/01/2023	Paydown		152	152	152	160	0	(9)	0	(9)	0	152	0	0	0	1	05/01/2037	1.A
31292M-DY-6	FH C04619 - RMBS		03/01/2023	Paydown		6,249	6,249	6,271	6,272	0	(23)	0	(23)	0	6,249	0	0	0	30	03/01/2043	1.A
31307A-2T-8	FH J22586 - RMBS		03/01/2023	Paydown		32,436	32,436	33,034	32,756	0	(319)	0	(319)	0	32,436	0	0	0	107	03/01/2028	1.A
3132D5-4U-3	FH SB8035 - RMBS		03/01/2023	Paydown		35,903	35,903	36,531	36,909	0	(1,006)	0	(1,006)	0	35,903	0	0	0	142	03/01/2035	1.A
3132DP-CM-8	FH SD1876 - RMBS		03/01/2023	Paydown		31,448	31,448	31,640	0	0	(192)	0	(192)	0	31,448	0	0	0	144	11/01/2052	1.A
3132GD-DK-5	FH Q00106 - RMBS		03/01/2023	Paydown		5,734	5,734	5,987	5,982	0	(249)	0	(249)	0	5,734	0	0	0	42	04/01/2041	1.A
3132HM-K2-6	FH Q11213 - RMBS		03/01/2023	Paydown		6,957	6,957	7,191	7,211	0	(254)	0	(254)	0	6,957	0	0	0	30	09/01/2042	1.A
3132HQ-C4-2	FH Q13691 - RMBS		03/01/2023	Paydown		1,420	1,420	1,462	1,461	0	(41)	0	(41)	0	1,420	0	0	0	7	12/01/2042	1.A
3132J6-HQ-0	FH Q15238 - RMBS		03/01/2023	Paydown		7,406	7,406	7,619	7,628	0	(223)	0	(223)	0	7,406	0	0	0	42	01/01/2043	1.A
3132J6-HR-8	FH Q15239 - RMBS		03/01/2023	Paydown		7,962	7,962	8,191	8,196	0	(233)	0	(233)	0	7,962	0	0	0	40	02/01/2043	1.A
3132J6-PR-9	FH Q15431 - RMBS		03/01/2023	Paydown		14,506	14,506	14,864	14,804	0	(298)	0	(298)	0	14,506	0	0	0	58	02/01/2043	1.A
3132J8-TR-1	FH Q17359 - RMBS		03/01/2023	Paydown		4,309	4,309	4,621	4,641	0	(332)	0	(332)	0	4,309	0	0	0	29	04/01/2043	1.A
3132J9-NQ-7	FH Q18098 - RMBS		03/01/2023	Paydown		8,513	8,513	8,540	8,552	0	(39)	0	(39)	0	8,513	0	0	0	28	05/01/2043	1.A
3132WF-G8-6	FH Q42022 - RMBS		03/01/2023	Paydown		29,208	29,208	29,071	29,066	0	141	0	141	0	29,208	0	0	0	116	07/01/2046	1.A
3132WW-WU-2	FH WA3158 - CMBS/RMBS		03/01/2023	Paydown		5,524	5,524	4,978	5,020	0	503	0	503	0	5,524	0	0	0	21	06/01/2036	1.A
3132WX-NS-5	FH WA3800 - CMBS/RMBS		03/01/2023	Paydown		6,829	6,829	6,320	6,355	0	474	0	474	0	6,829	0	0	0	26	08/01/2037	1.A
3132XE-BM-2	FH WN0043 - CMBS/RMBS		03/01/2023	Paydown		2,978	2,978	2,580	2,608	0	370	0	370	0	2,978	0	0	0	11	10/01/2037	1.A
3132YB-UZ-7	FH WE6000 - RMBS		03/01/2023	Paydown		5,551	5,551	4,449	4,506	0	1,045	0	1,045	0	5,551	0	0	0	19	09/01/2039	1.A
31335A-CE-6	FH G60069 - RMBS		03/01/2023	Paydown		13,669	13,669	13,577	13,561	0	108	0	108	0	13,669	0	0	0	52	04/01/2045	1.A
31335A-GB-8	FH G60194 - RMBS		03/01/2023	Paydown		1,237	1,237	1,308	1,322	0	(84)	0	(84)	0	1,237	0	0	0	7	08/01/2045	1.A
31368H-L4-3	FN 190347 - RMBS		03/01/2023	Paydown		480	480	518	506	0	(26)	0	(26)	0	480	0	0	0	4	01/01/2034	1.A
31368H-MU-4	FN 190371 - RMBS		03/01/2023	Paydown		217	217	243	234	0	(16)	0	(16)	0	217	0	0	0	2	07/01/2036	1.A
3136BM-3G-1	FNR 2022-029 MG - CMO/RMBS		03/01/2023	Paydown		56,289	56,289	54,530	54,555	0	1,733	0	1,733	0	56,289	0	0	0	420	11/25/2042	1.A
31371M-6S-1	FN 256581 - RMBS		03/01/2023	Paydown		120	120	116	117	0	3	0	3	0	120	0	0	0	1	12/01/2036	1.A
31371N-NU-5	FN 257003 - RMBS		03/01/2023	Paydown		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	12/01/2037	1.A
31371N-XK-6	FN 257282 - RMBS		03/01/2023	Paydown		788	788	852	816	0	(28)	0	(28)	0	788	0	0	0	7	07/01/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31371P-BA-7	FN 257533 - RMBS		03/01/2023	Paydown		53	53	57	57	0	(4)	0	(4)	0	53	0	0	0	0	01/01/2039	1.A
3137A2-UL-3	FHR 3752 B - CMO/RMBS		03/01/2023	Paydown		86,249	86,249	84,632	84,730	0	1,519	0	1,519	0	86,249	0	0	0	539	11/15/2025	1.A
3137AM-4G-9	FHR 3997 AB - CMO/RMBS		03/01/2023	Paydown		18,222	18,222	19,156	18,878	0	(656)	0	(656)	0	18,222	0	0	0	94	02/15/2042	1.A
3137GA-V6-1	FHR 3737 NB - CMO/RMBS		03/01/2023	Paydown		78,447	78,447	76,976	77,056	0	1,391	0	1,391	0	78,447	0	0	0	438	10/15/2025	1.A
3138AX-AH-4	FN AJ5407 - RMBS		03/01/2023	Paydown		4,517	4,517	4,769	4,766	0	(249)	0	(249)	0	4,517	0	0	0	30	11/01/2041	1.A
3138EG-3Y-8	FN AL0814 - RMBS		03/01/2023	Paydown		136	136	152	146	0	(11)	0	(11)	0	136	0	0	0	2	06/01/2040	1.A
3138EG-4W-1	FN AL0836 - RMBS		03/01/2023	Paydown		311	311	343	332	0	(21)	0	(21)	0	311	0	0	0	4	07/01/2040	1.A
3138EG-TJ-3	FN AL0552 - RMBS		03/01/2023	Paydown		283	283	305	300	0	(18)	0	(18)	0	283	0	0	0	3	07/01/2038	1.A
3138EQ-L6-7	FN AL7548 - RMBS		03/01/2023	Paydown		18,356	18,356	19,835	18,882	0	(526)	0	(526)	0	18,356	0	0	0	135	01/01/2027	1.A
3138L8-YJ-7	FN AM7912 - CMBS/RMBS		03/01/2023	Paydown		4,607	4,607	5,019	4,928	0	(321)	0	(321)	0	4,607	0	0	0	29	02/01/2040	1.A
3138LG-DD-5	FN AN3699 - CMBS/RMBS		03/01/2023	Paydown		14,089	14,089	13,779	13,883	0	206	0	206	0	14,089	0	0	0	73	11/01/2031	1.A
3138LS-5R-7	FN AO2655 - RMBS		03/01/2023	Paydown		2,560	2,560	2,752	2,764	0	(204)	0	(204)	0	2,560	0	0	0	15	07/01/2042	1.A
3138NY-EZ-4	FN AR1951 - RMBS		03/01/2023	Paydown		6,768	6,768	7,163	7,102	0	(333)	0	(333)	0	6,768	0	0	0	37	01/01/2043	1.A
3138WF-2Y-1	FN AS6190 - RMBS		03/01/2023	Paydown		1,916	1,916	2,014	2,062	0	(146)	0	(146)	0	1,916	0	0	0	11	11/01/2045	1.A
3138WH-WD-0	FN AS7843 - RMBS		03/01/2023	Paydown		34,313	34,313	36,254	36,971	0	(2,657)	0	(2,657)	0	34,313	0	0	0	175	09/01/2036	1.A
31390T-W7-0	FN 655970 - RMBS		03/01/2023	Paydown		155	155	161	156	0	(1)	0	(1)	0	155	0	0	0	2	09/01/2032	1.A
31396W-VA-1	FNW 2007-W7 1A4 - CMO/RMBS		03/25/2023	Paydown		530	530	939	853	0	(323)	0	(323)	0	530	0	0	0	11	07/25/2037	1.A
31402C-TT-9	FN 725162 - RMBS		03/01/2023	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	0	02/01/2034	1.A
31402D-F7-0	FN 725690 - RMBS		03/01/2023	Paydown		141	141	154	147	0	(6)	0	(6)	0	141	0	0	0	1	08/01/2034	1.A
31402R-N9-6	FN 735816 - RMBS		03/01/2023	Paydown		139	139	138	151	0	(12)	0	(12)	0	139	0	0	0	1	11/01/2034	1.A
31403D-SF-7	FN 745818 - RMBS		03/01/2023	Paydown		31	31	34	33	0	(2)	0	(2)	0	31	0	0	0	0	09/01/2036	1.A
31403D-T8-2	FN 745875 - RMBS		03/01/2023	Paydown		87	87	97	93	0	(6)	0	(6)	0	87	0	0	0	1	09/01/2036	1.A
31403D-VZ-9	FN 745932 - RMBS		03/01/2023	Paydown		164	164	183	176	0	(12)	0	(12)	0	164	0	0	0	2	11/01/2036	1.A
31403V-S8-3	FN 759343 - RMBS		03/01/2023	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	0	01/01/2034	1.A
31404D-UW-6	FN 765697 - RMBS		03/01/2023	Paydown		116	116	116	116	0	0	0	0	0	116	0	0	0	1	02/01/2034	1.A
31407F-LP-3	FN 829334 - RMBS		03/01/2023	Paydown		133	133	133	141	0	(8)	0	(8)	0	133	0	0	0	1	09/01/2035	1.A
31407H-6Q-4	FN 831679 - RMBS		03/01/2023	Paydown		21	21	23	23	0	(2)	0	(2)	0	21	0	0	0	0	08/01/2036	1.A
31407N-QM-8	FN 835760 - RMBS		03/01/2023	Paydown		1,327	1,327	1,248	1,270	0	57	0	57	0	1,327	0	0	0	11	09/01/2035	1.A
31408A-AJ-9	FN 845209 - RMBS		03/01/2023	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/01/2035	1.A
3140J8-UH-4	FN BM4183 - RMBS		03/01/2023	Paydown		14,645	14,645	15,366	15,367	0	(722)	0	(722)	0	14,645	0	0	0	108	04/01/2045	1.A
3140QH-EU-5	FN CA9146 - RMBS		03/01/2023	Paydown		89,102	89,102	92,806	92,643	0	(3,540)	0	(3,540)	0	89,102	0	0	0	332	02/01/2036	1.A
3140QH-PZ-2	FN CA9439 - RMBS		03/01/2023	Paydown		61,847	61,847	59,721	59,767	0	2,080	0	2,080	0	61,847	0	0	0	251	03/01/2036	1.A
3140XD-CW-4	FN FM9084 - RMBS		03/01/2023	Paydown		49,294	49,294	50,657	50,649	0	(1,356)	0	(1,356)	0	49,294	0	0	0	195	09/01/2051	1.A
31410G-CP-6	FN 888478 - RMBS		03/01/2023	Paydown		1,588	1,588	1,719	1,668	0	(80)	0	(80)	0	1,588	0	0	0	16	07/01/2037	1.A
31410L-CN-0	FN 890277 - RMBS		03/01/2023	Paydown		3,273	3,273	3,562	3,460	0	(186)	0	(186)	0	3,273	0	0	0	38	09/01/2039	1.A
31410U-C7-5	FN 897494 - RMBS		03/01/2023	Paydown		573	573	577	651	0	(78)	0	(78)	0	573	0	0	0	4	12/01/2036	1.A
31410U-NG-3	FN 897791 - RMBS		03/01/2023	Paydown		161	161	177	172	0	(11)	0	(11)	0	161	0	0	0	2	09/01/2036	1.A
31411C-DX-6	FN 903818 - RMBS		03/01/2023	Paydown		34	34	37	36	0	(2)	0	(2)	0	34	0	0	0	0	12/01/2036	1.A
31411E-P7-6	FN 905946 - RMBS		03/01/2023	Paydown		167	167	169	180	0	(13)	0	(13)	0	167	0	0	0	1	01/01/2037	1.A
31411U-WP-2	FN 915154 - RMBS		03/01/2023	Paydown		1,862	1,862	1,933	1,922	0	(60)	0	(60)	0	1,862	0	0	0	22	04/01/2037	1.A
31413E-YQ-2	FN 943619 - RMBS		03/01/2023	Paydown		3,733	3,733	4,065	3,912	0	(178)	0	(178)	0	3,733	0	0	0	37	08/01/2037	1.A
31413L-AS-8	FN 948317 - RMBS		03/01/2023	Paydown		516	516	557	535	0	(19)	0	(19)	0	516	0	0	0	5	08/01/2037	1.A
31413W-HR-9	FN 957540 - CMBS/RMBS		03/01/2023	Paydown		7,833	7,833	8,741	8,243	0	(410)	0	(410)	0	7,833	0	0	0	83	08/01/2038	1.A
31414G-DQ-9	FN 965511 - RMBS		03/01/2023	Paydown		39	39	42	41	0	(2)	0	(2)	0	39	0	0	0	0	12/01/2037	1.A
31414L-Z2-7	FN 969761 - RMBS		03/01/2023	Paydown		57	57	61	60	0	(3)	0	(3)	0	57	0	0	0	1	02/01/2038	1.A
31417C-W7-6	FN AB6069 - RMBS		03/01/2023	Paydown		15,609	15,609	16,814	16,715	0	(1,105)	0	(1,105)	0	15,609	0	0	0	91	09/01/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418A-N3-8	FN MA1309 - RMBS		01/01/2023	Paydown		445	445	459	445	0	0	0	0	0	445	0	0	0	1	01/01/2023	1.A
31418C-DK-7	FN MA2805 - RMBS		03/01/2023	Paydown		29,515	29,515	28,399	28,120	0	1,395	0	1,395	0	29,515	0	0	0	116	11/01/2046	1.A
31418C-MH-4	FN MA3059 - RMBS		03/01/2023	Paydown		13,150	13,150	13,681	13,863	0	(712)	0	(712)	0	13,150	0	0	0	78	07/01/2037	1.A
31418C-NF-7	FN MA3089 - RMBS		03/01/2023	Paydown		5,125	5,125	5,332	5,411	0	(286)	0	(286)	0	5,125	0	0	0	31	08/01/2037	1.A
31418D-2R-2	FN MA4383 - RMBS		03/01/2023	Paydown		44,228	44,228	45,724	45,634	0	(1,406)	0	(1,406)	0	44,228	0	0	0	146	07/01/2036	1.A
31418D-UJ-9	FN MA4184 - RMBS		03/01/2023	Paydown		20,713	20,713	21,846	22,414	0	(1,701)	0	(1,701)	0	20,713	0	0	0	80	11/01/2050	1.A
31418D-Y4-8	FN MA4330 - RMBS		03/01/2023	Paydown		60,351	60,351	63,350	63,294	0	(2,943)	0	(2,943)	0	60,351	0	0	0	250	05/01/2036	1.A
31418X-LC-0	FN AD9322 - RMBS		03/01/2023	Paydown		4,025	4,025	4,207	4,197	0	(172)	0	(172)	0	4,025	0	0	0	20	08/01/2040	1.A
31419A-3K-1	FN AE0801 - RMBS		03/01/2023	Paydown		3,699	3,699	4,069	3,942	0	(242)	0	(242)	0	3,699	0	0	0	37	09/01/2039	1.A
31419A-DH-7	FN AE0103 - RMBS		03/01/2023	Paydown		1,348	1,348	1,457	1,411	0	(63)	0	(63)	0	1,348	0	0	0	16	05/01/2039	1.A
57587A-WC-8	MASSACHUSETTS ST HSG FIN AGY HSG REV		03/20/2023	Call @ 100.00		25,000	25,000	27,170	25,984	0	(70)	0	(70)	0	25,914	0	(914)	(914)	0	06/01/2043	1.B FE
60416S-UC-2	MINNESOTA ST HSG FIN AGY		03/03/2023	Call @ 100.00		15,000	15,000	16,312	15,600	0	(24)	0	(24)	0	15,576	0	(576)	(576)	18	07/01/2047	1.B FE
880461-X3-7	TENNESSEE HOUSING DEVELOPMENT AGENCY		03/20/2023	Call @ 100.00		45,000	45,000	49,772	48,553	0	(95)	0	(95)	0	48,459	0	(3,459)	(3,459)	788	07/01/2050	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						129,612,860	151,769,183	129,095,597	18,674,100	0	(13,543)	0	(13,543)	0	129,077,858	0	535,001	535,001	6,105	XXX	XXX
00075W-AD-1	ABFC 2006-HE1 A2D - RMBS		03/27/2023	Paydown		18,460	18,460	13,199	12,128	0	6,333	0	6,333	0	18,460	0	0	0	76	01/25/2037	1.A FM
00120J-AE-3	AGL 13 B - CDO	C	02/16/2023	J P MORGAN SECURITIES		1,178,160	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(21,840)	(21,840)	24,959	10/20/2034	1.C FE
00435T-AA-9	ACCSS 2015-1 A - ABS		03/27/2023	Paydown		12,901	12,901	12,610	13,419	0	(518)	0	(518)	0	12,901	0	0	0	97	07/25/2056	1.A FE
004375-FG-1	ACCR 2006-1 A4 - RMBS		03/27/2023	Paydown		46,182	46,182	23,874	44,789	0	1,393	0	1,393	0	46,182	0	0	0	5	04/25/2036	1.A FM
004421-HQ-9	ACE 2004-HE3 M1 - RMBS		03/27/2023	Paydown		1,618	1,618	1,339	1,553	0	65	0	65	0	1,618	0	0	0	12	11/25/2034	1.A FM
007037-AD-6	ARMT 2007-1 4A1 - CMO/RMBS		03/01/2023	Paydown		3,764	3,547	1,466	1,463	0	2,084	0	2,084	0	3,547	0	217	217	38	03/25/2037	1.A FM
02147R-AS-9	CWALT 2006-23CB 2A5 - CMO/RMBS		01/25/2023	Paydown		0	405	92	94	0	311	0	311	0	405	0	(405)	(405)	2	08/25/2036	6. FE
02147R-AV-2	CWALT 2006-23CB 2A8 - CMO/RMBS		01/25/2023	Direct		0	0	56	(3)	3	0	0	3	0	0	0	0	0	0	08/25/2036	6. FE
02149D-AN-9	CWALT 2006-HY13 4A1 - CMO/RMBS		03/01/2023	Paydown		25,065	25,058	21,585	21,419	0	3,639	0	3,639	0	25,058	0	7	7	133	02/25/2037	1.A FM
02150E-AL-7	CWALT 2007-5CB 111 - CMO/RMBS		03/01/2023	Paydown		10,931	8,806	7,001	5,024	908	2,874	0	3,782	0	8,806	0	2,125	2,125	69	04/25/2037	1.A FM
02150V-AA-3	CWALT 2007-HY7C A1 - RMBS		03/27/2023	Paydown		39,377	38,907	38,518	38,683	0	224	0	224	0	38,907	0	471	471	296	08/25/2037	1.A FM
02151C-AW-6	CWALT 2007-15CB A12 - CMO/RMBS		03/01/2023	Paydown		17,896	20,895	17,355	13,151	1,939	5,805	0	7,744	0	20,895	0	(2,998)	(2,998)	171	07/25/2037	1.A FM
02151C-AX-4	CWALT 2007-15CB A13 - CMO/RMBS		03/01/2023	Paydown		24,564	28,680	23,983	18,051	3,068	7,560	0	10,629	0	28,680	0	(4,115)	(4,115)	273	07/25/2037	1.A FM
02660B-AA-0	AHMA 2007-1 A1 - RMBS		03/01/2023	Paydown		16,927	16,927	8,545	7,679	0	9,248	0	9,248	0	16,927	0	0	0	83	02/25/2047	1.A FM
02660T-DF-7	AHM 2005-1 4A1 - RMBS		03/01/2023	Paydown		4,416	4,416	4,361	4,417	0	(1)	0	(1)	0	4,416	0	0	0	6	06/25/2045	1.A FM
02660U-AA-8	AHMA 2006-3 A1 - RMBS		03/01/2023	Paydown		31,404	31,404	30,381	26,228	5,341	(165)	0	5,175	0	31,404	0	0	0	184	10/25/2046	1.A FM
02660W-AA-4	AHMA 2006-1 1A1 - CMO/RMBS		03/27/2023	Paydown		40,520	40,519	38,392	38,091	0	2,428	0	2,428	0	40,519	0	1	1	325	05/25/2046	1.A FM
026929-AA-7	AHM 2006-3 111 - RMBS		03/27/2023	Paydown		48,018	48,018	45,963	46,158	0	1,860	0	1,860	0	48,018	0	0	0	241	12/25/2046	1.A FM
026932-AC-7	AHM 2007-1 ICT - CMO/RMBS		03/27/2023	Paydown		6,248	6,278	2,317	2,031	0	4,247	0	4,247	0	6,278	0	(30)	(30)	51	05/25/2047	1.A FM
03072S-G3-3	AMSI 2005-R6 M2 - RMBS		03/27/2023	Paydown		57,446	57,446	55,364	57,593	0	(146)	0	(146)	0	57,446	0	0	0	364	08/25/2035	1.A FM
03072S-XE-0	AMSI 2004-R12 M2 - RMBS		03/27/2023	Paydown		92,710	92,710	92,362	95,362	0	(2,652)	0	(2,652)	0	92,710	0	0	0	549	01/25/2035	1.A FM
04013B-AC-6	ARSI 2006-M2 A2C - RMBS		03/27/2023	Paydown		14,499	14,499	6,380	5,628	0	8,871	0	8,871	0	14,499	0	0	0	6	09/25/2036	1.A FM
04013B-AD-4	ARSI 2006-M2 A2D - RMBS		03/27/2023	Paydown		12,581	12,581	5,850	5,106	0	7,474	0	7,474	0	12,581	0	0	0	5	09/25/2036	1.A FM
04542B-HD-7	ABFC 2004-OPT4 M1 - RMBS		03/27/2023	Paydown		31,123	31,123	28,202	30,769	0	354	0	354	0	31,123	0	0	0	196	02/25/2034	1.A FM
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		03/27/2023	Paydown		17,768	16,614	16,541	13,880	2,931	(197)	0	2,734	0	16,614	0	1,154	1,154	55	01/25/2037	1.A FM
05530P-AP-7	BCAP 2007-AA1 2A1 - RMBS		03/27/2023	Paydown		41,598	35,154	33,085	33,556	0	1,598	0	1,598	0	35,154	0	6,443	6,443	185	03/25/2037	1.A FM
05530V-AA-7	BCAP 2007-AA3 A1A - RMBS		03/27/2023	Paydown		2,002	2,002	1,642	1,795	0	207	0	207	0	2,002	0	0	0	13	04/25/2037	1.A FM
05568Q-AD-7	BNCMT 2007-3 A4 - RMBS		03/27/2023	Paydown		41,489	41,489	40,330	42,136	0	(647)	0	(647)	0	41,489	0	0	0	162	07/25/2037	1.A FM
058927-AG-9	BAFC 2006-A 3A2 - CMO/RMBS		03/01/2023	Paydown		450	452	232	315	0	137	0	137	0	452	0	(2)	(2)	6	02/20/2036	1.A FM
058931-AV-8	BAFC 2006-3 A13 - CMO/RMBS		03/01/2023	Paydown		5,370	5,370	4,296	3,840	0	1,530	0	1,530	0	5,370	0	0	0	25	03/25/2036	1.A FM
058933-AG-7	BAFC 2006-D 3A1 - CMO/RMBS		03/01/2023	Paydown		5,574	5,579	4,757	5,074	0	506	0	506	0	5,579	0	(5)	(5)	64	05/20/2036	1.A FM
05946X-UD-3	BAFC 2005-C A3 - RMBS		03/20/2023	Paydown		22,431	22,431	21,109	22,426	0	5	0	5	0	22,431	0	0	0	188	05/20/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
059515-AK-2	BAFC 2007-3 A8 - RMBS		03/27/2023	Paydown		14,960	14,960	13,502	13,571	0	1,389	0	1,389	0	14,960	0	0	0	118	04/25/2037	1.A FM
05990Q-AE-3	BAFC 2015-R3 2A2 - CMO/RMBS	C	03/27/2023	Paydown		13,942	10,304	9,045	9,280	0	1,024	0	1,024	0	10,304	0	3,638	3,638	36	02/27/2037	1.A FM
05990R-AD-3	BAFC 2015-R4 2A1 - CMO/RMBS		03/27/2023	Paydown		18,167	18,167	17,690	18,245	0	(78)	0	(78)	0	18,167	0	0	0	371	02/27/2037	1.A FM
07384Y-JQ-0	BSABS 2003-2 A3 - RMBS		02/27/2023	Paydown		549	549	487	508	0	41	0	41	0	549	0	0	0	4	03/25/2043	1.A FM
07386H-B8-3	BALTA 2006-1 212 - CMO/RMBS		03/01/2023	Paydown		22,868	24,215	20,824	18,640	0	5,574	0	5,574	0	24,215	0	(1,346)	(1,346)	151	02/25/2036	1.A FM
07386H-QJ-3	BALTA 2005-1 M2 - RMBS		03/27/2023	Paydown		98,857	98,857	101,144	94,408	0	4,448	0	4,448	0	98,857	0	0	0	447	01/25/2035	1.A FM
07386H-RA-1	BALTA 2005-2 2A4 - CMO/RMBS		03/01/2023	Paydown		10,695	10,695	10,736	10,805	0	(110)	0	(110)	0	10,695	0	0	0	20	04/25/2035	1.A FM
07386H-SN-2	BALTA 2005-3 4A3 - CMO/RMBS		03/01/2023	Paydown		2,529	2,529	2,463	2,458	0	71	0	71	0	2,529	0	0	0	14	04/25/2035	1.A FM
07386H-WR-8	BALTA 2005-8 1A1 - RMBS		03/27/2023	Paydown		7,242	7,242	7,123	7,350	0	(108)	0	(108)	0	7,242	0	0	0	39	10/25/2035	1.A FM
07386H-ZE-4	BALTA 2005-10 221 - CMO/RMBS		03/01/2023	Paydown		32,198	32,427	31,372	31,431	0	996	0	996	0	32,427	0	(229)	(229)	182	01/25/2036	1.A FM
073870-AA-5	BALTA 2007-2A 1A1 - RMBS		03/27/2023	Paydown		7,301	7,301	6,479	6,457	0	843	0	843	0	7,301	0	0	0	36	04/25/2037	1.A FM
073871-BN-4	BALTA 2006-4 321 - CMO/RMBS		03/01/2023	Paydown		822	774	341	223	0	551	0	551	0	774	0	49	49	6	07/25/2036	1.A FM
073879-L5-5	BSABS 2005-AC6 1A3 - RMBS		03/01/2023	Paydown		1,888	1,888	1,874	1,880	0	8	0	8	0	1,888	0	0	0	14	09/25/2035	1.A FM
073879-L6-3	BSABS 2005-AC6 1A4 - RMBS		03/01/2023	Paydown		1,888	1,888	1,912	1,902	0	(14)	0	(14)	0	1,888	0	0	0	14	09/25/2035	1.A FM
07387A-EG-6	BSARM 2005-9 A1 - CMO/RMBS		03/01/2023	Paydown		5,375	5,375	5,360	5,328	0	47	0	47	0	5,375	0	0	0	27	10/25/2035	1.A FM
07387A-GB-5	BSARM 2005-12 211 - CMO/RMBS		03/01/2023	Paydown		416	3,172	1,079	944	0	2,229	0	2,229	0	3,172	0	(2,756)	(2,756)	26	02/25/2036	1.A FM
073882-AC-6	BSARM 2006-4 2A1 - CMO/RMBS		03/01/2023	Paydown		13,487	13,585	13,533	11,624	0	1,961	0	1,961	0	13,585	0	(98)	(98)	89	10/25/2036	1.A FM
073914-C2-7	SAMI 1998-2 B - CMO/RMBS		03/01/2023	Paydown		0	1	1	0	0	0	0	0	0	1	0	0	0	0	05/02/2030	1.A FM
07400H-AA-1	BSMF 2006-AR3 1A1 - RMBS		03/27/2023	Paydown		9,890	9,890	9,157	9,318	0	571	0	571	0	9,890	0	0	0	47	10/25/2036	1.A FM
07400N-AS-9	BSMF 2007-AR5 2A1 - RMBS		03/27/2023	Paydown		22,755	22,755	21,589	21,740	0	1,015	0	1,015	0	22,755	0	0	0	128	07/25/2037	1.A FM
07401C-AV-5	BSARM 2007-4 221 - CMO/RMBS		03/01/2023	Paydown		3,239	3,362	3,158	3,029	0	333	0	333	0	3,362	0	(123)	(123)	21	06/25/2047	1.A FM
07401L-AA-1	BSMF 2006-AR1 1A1 - CMO/RMBS		03/27/2023	Paydown		13,685	13,685	12,966	13,512	0	173	0	173	0	13,685	0	0	0	49	07/25/2036	1.A FM
07401M-AA-9	BSMF 2007-AR1 1A1 - RMBS		03/27/2023	Paydown		55,909	55,909	49,396	49,829	0	6,080	0	6,080	0	55,909	0	0	0	296	01/25/2037	1.A FM
07401N-AP-4	BSMF 2006-AR5 2A1 - RMBS		03/27/2023	Paydown		12,762	12,762	12,031	12,573	0	189	0	189	0	12,762	0	0	0	58	01/25/2037	1.A FM
07401V-AP-6	BSMF 2007-AR3 2A1 - RMBS		03/27/2023	Paydown		18,496	18,496	17,542	18,274	0	222	0	222	0	18,496	0	0	0	40	04/25/2037	1.A FM
12464Y-AB-5	CBASS 2007-CB5 A2 - RMBS		03/27/2023	Paydown		9,009	9,009	5,887	5,690	1,330	1,990	0	3,320	0	9,009	0	0	0	184	04/25/2037	1.A FM
1248MB-AK-1	CBASS 2007-CB2 A2D - RMBS		03/01/2023	Paydown		20,410	20,410	13,319	13,546	0	6,864	0	6,864	0	20,410	0	0	0	64	02/25/2037	1.A FM
12498N-AB-9	CBASS 2006-CB2 AF2 - RMBS		03/01/2023	Paydown		15,716	15,716	9,726	13,299	0	2,417	0	2,417	0	15,716	0	0	0	57	12/25/2036	1.A FM
12498N-AC-7	CBASS 2006-CB2 AF3 - RMBS		03/01/2023	Paydown		5,361	5,361	3,565	4,592	0	769	0	769	0	5,361	0	0	0	19	12/25/2036	1.A FM
12530M-AA-3	SORT 2020-1 A1 - ABS		01/15/2023	Paydown		4,567	4,567	4,566	4,560	0	7	0	7	0	4,567	0	0	0	0	07/15/2060	1.D FE
12530M-AE-5	SORT 2021-1 A1 - ABS		01/15/2023	Paydown		2,065	2,065	2,064	2,064	0	0	0	0	0	2,065	0	0	0	0	03/15/2061	1.D FE
12531Y-AP-3	CFCRE 2016-C4 AHR - CMBS		03/01/2023	Paydown		5,646	5,646	5,159	5,275	0	371	0	371	0	5,646	0	0	0	30	05/10/2058	1.A
12544B-AA-1	CWHL 2007-HY5 1A1 - CMO/RMBS		03/01/2023	Paydown		4,299	5,128	3,384	3,421	0	1,706	0	1,706	0	5,128	0	(829)	(829)	35	09/25/2037	1.A FM
12566U-AK-0	CMALT 2007-A2 110 - CMO/RMBS		03/01/2023	Paydown		2,404	2,514	1,502	1,737	0	777	0	777	0	2,514	0	(110)	(110)	26	02/25/2037	1.A FM
12567A-AB-3	CMALT 2007-A3 1A2 - CMO/RMBS		03/25/2023	Paydown		12,262	24,465	20,183	0	0	4,281	0	4,281	0	206,585	0	(194,323)	(194,323)	198	03/25/2037	6. *
12567H-AE-2	CIFC 2021-VII B - CDO	C	02/17/2023	Morgan Stanley		1,960,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(40,000)	(40,000)	40,644	01/23/2035	1.C FE
126650-BQ-2	CVSPAS 2007 CTF - CMBS		03/10/2023	Paydown		821	821	523	670	0	152	0	152	0	821	0	0	0	10	01/10/2030	2.B FE
12666C-AE-3	CWL 2006-23 2A4 - RMBS		03/16/2023	Various		981,296	1,067,985	1,010,581	1,056,759	0	(2,518)	0	(2,518)	0	1,054,240	0	(72,944)	(72,944)	9,775	03/25/2035	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 - CMO/RMBS		01/01/2023	Paydown		5,357	6,168	5,713	4,451	782	934	0	1,716	0	6,168	0	(811)	(811)	0	10/25/2035	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 - CMO/RMBS		03/01/2023	Paydown		7,558	7,079	6,557	5,109	898	1,072	0	1,970	0	7,079	0	479	479	106	10/25/2035	2.C FM
12667G-BA-0	ALTERNATIVE LOAN TRUST 2005-10CB - CMO/R		03/01/2023	Paydown		23,805	28,548	23,623	0	0	4,925	0	4,925	0	28,548	0	(4,743)	(4,743)	131	05/25/2035	6. *
12668A-EV-3	CWALT 2005-59 1A1 - CMO/RMBS		03/21/2023	Paydown		9,064	9,064	8,208	0	0	855	0	855	0	9,064	0	0	0	52	11/20/2035	5.B FE
12668B-AT-0	CWALT 2005-84 1A1 - CMO/RMBS		03/01/2023	Paydown		1,728	1,728	834	1,088	0	641	0	641	0	1,728	0	0	0	10	02/25/2036	1.A FM
12668B-E3-3	CWALT 2006-OA6 A2 - CMO/RMBS		03/27/2023	Paydown		9,823	9,823	9,412	9,728	0	95	0	95	0	9,823	0	0	0	55	07/25/2046	1.A FM
12668P-AD-4	CWALT 2006-OA17 11D - CMO/RMBS		02/21/2023	Paydown		0	556	436	443	0	113	0	113	0	556	0	(556)	(556)	2	12/20/2046	6. *
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS		01/06/2023	Paydown		124,030	153,047	89,246	96,642	0	187	0	187	0	96,829	0	27,202	27,202	518	01/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126698-AC-3	CWL 2007-13 2A1 - RMBS		03/27/2023	Paydown		716	716	515	613	0	104	0	104	0	716	0	0	0	3	02/25/2036	1.A FM
12669G-YY-1	CWHL 2005-9 1A1 - CMO/RMBS		03/27/2023	Paydown		6,306	6,306	4,482	5,569	209	529	0	738	0	6,306	0	0	0	41	05/25/2035	1.A FM
14022T-AB-7	CAPITAL FUNDING MULTIFAMILY MORTGAGE TRU		02/01/2023	Pershing LLC		932,319	955,000	955,000	932,971	22,029	0	0	22,029	0	955,000	0	(22,681)	(22,681)	11,950	03/01/2025	6. *
144531-CN-8	CARR 2005-OPT2 M5 - RMBS		03/27/2023	Paydown		18,082	18,082	16,907	17,984	0	98	0	98	0	18,082	0	0	0	154	05/25/2035	1.A FM
14732K-AA-9	CMHAT 22MH1 A - CMO/RMBS		03/25/2023	Paydown		27,979	27,979	25,315	24,616	712	2,651	0	3,363	0	27,979	0	0	0	207	08/25/2054	6. *
16163G-AB-8	CHASE 06A1 1A2 - CMO/RMBS		03/01/2023	Paydown		900	1,067	715	716	0	351	0	351	0	1,067	0	(168)	(168)	11	09/25/2036	1.A FM
17307G-E2-0	CMLTI 2005-8 11A - CMO/RMBS		03/01/2023	Paydown		1,146	1,226	865	903	0	323	0	323	0	1,226	0	(80)	(80)	8	10/25/2035	1.A FM
17307G-TM-0	CMLTI 2005-3 2A4 - CMO/RMBS		03/01/2023	Paydown		24,059	17,872	15,996	15,641	0	2,231	0	2,231	0	17,872	0	6,187	6,187	163	08/25/2035	1.A FM
17307G-TM-0	CMLTI 2005-3 2A4 - CMO/RMBS		03/01/2023	Paydown		5,830	4,331	4,187	4,098	0	233	0	233	0	4,331	0	1,499	1,499	39	08/25/2035	2.A FM
17309F-AA-6	CMLTI 2006-AR5 11A - CMO/RMBS		03/01/2023	Paydown		2,336	2,364	2,019	1,922	0	443	0	443	0	2,364	0	(28)	(28)	14	07/25/2036	1.A FM
17309L-AF-2	CMLTI 2006-HE2 M1 - RMBS		03/27/2023	Paydown		46,172	46,172	44,613	46,370	0	(199)	0	(199)	0	46,172	0	0	0	255	08/25/2036	1.A FM
17309R-AH-5	CMLTI 2006-AR6 2A2 - RMBS		03/27/2023	Paydown		127,641	127,641	124,938	125,731	0	1,910	0	1,910	0	127,641	0	0	0	619	09/25/2036	1.A FM
17310E-AE-8	CRMSI 2006-2 A5 - RMBS		03/01/2023	Paydown		12,444	12,444	9,115	12,037	0	407	0	407	0	12,444	0	0	0	85	09/25/2036	1.A FM
17310V-AD-2	CMLTI 2006-HE3 A2D - RMBS		03/27/2023	Paydown		10,316	10,316	8,679	6,496	2,208	1,613	0	3,820	0	10,316	0	0	0	23	12/25/2036	1.A FM
17311Y-AA-1	CBASS 2007-CB3 A1 - RMBS		03/01/2023	Paydown		7,953	7,953	3,922	3,705	0	4,248	0	4,248	0	7,953	0	0	0	17	03/25/2037	1.A FM
17311Y-AC-7	CBASS 2007-CB3 A3 - RMBS		03/01/2023	Paydown		7,295	7,295	2,915	2,941	0	4,354	0	4,354	0	7,295	0	0	0	16	03/25/2037	1.A FM
17327F-AB-2	CGCMT 2018-B2 A2 - CMBS		03/01/2023	Paydown		548,999	548,999	568,236	550,517	0	(1,517)	0	(1,517)	0	548,999	0	0	0	2,118	03/10/2051	1.A
21873C-AC-7	CAFL 203 XA - CMBS		01/19/2023	Direct		130,101	0	229,735	280,637	0	(11,131)	0	(11,131)	0	269,507	0	(139,405)	(139,405)	8,764	08/15/2053	1.A FE
2254W0-NE-1	CSFB 2005-11 1A1 - CMO/RMBS		03/01/2023	Paydown		5,326	5,330	2,441	1,966	0	3,364	0	3,364	0	5,330	0	(3)	(3)	58	12/25/2035	1.A FM
23332Q-AC-7	DSLA 2006AR2 2AA - RMBS		03/20/2023	Paydown		6,302	6,302	4,667	5,278	0	1,024	0	1,024	0	6,302	0	0	0	48	10/19/2036	1.A FM
23332U-AA-2	DSLA 2004-AR1 A1A - CMO/RMBS		03/20/2023	Paydown		2,204	2,204	1,534	1,731	0	473	0	473	0	2,204	0	0	0	34	09/19/2044	1.A FM
23332U-DU-5	DSLA 2005-AR3 2AA - CMO/RMBS		03/20/2023	Paydown		5,409	5,409	3,718	4,200	0	1,208	0	1,208	0	5,409	0	0	0	39	07/19/2045	1.A FM
23332U-FV-1	DSLA 2005-AR6 2AA - RMBS		03/20/2023	Paydown		1,259	1,259	937	1,093	0	166	0	166	0	1,259	0	0	0	10	10/19/2045	1.A FM
23333Y-AC-9	DSLA 2007-AR1 2AA - RMBS		03/20/2023	Paydown		4,502	4,502	3,573	3,935	0	566	0	566	0	4,502	0	0	0	39	03/19/2037	1.A FM
25150P-AA-7	DBALT 2006-AR4 A1 - RMBS		03/27/2023	Paydown		2,479	2,479	1,413	1,003	0	1,477	0	1,477	0	2,479	0	0	0	11	12/25/2036	1.A FM
25150W-AB-0	DBALT 2007-OA3 A2 - RMBS		03/27/2023	Paydown		28,822	19,272	18,356	18,084	0	1,188	0	1,188	0	19,272	0	9,550	9,550	82	07/25/2047	2.A FM
25151K-AC-3	DBALT 2007-3 2A1 - RMBS		03/27/2023	Paydown		51,030	60,580	54,403	49,568	4,541	6,471	0	11,012	0	60,580	0	(9,550)	(9,550)	317	10/25/2047	1.A FM
25755T-AN-0	DPABS 2021-1 AI - RMBS		01/25/2023	Paydown		2,188	2,188	2,188	2,188	0	0	0	0	0	2,188	0	0	0	15	04/25/2051	2.A FE
26884L-AQ-2	EQT CORP		01/27/2023	RBC		116,145	115,000	114,573	114,589	0	5	0	5	0	114,595	0	1,551	1,551	2,130	04/01/2028	2.C FE
29256P-AH-7	ECR 2005-3 M4 - RMBS		03/27/2023	Paydown		122,263	122,263	120,696	124,713	0	(2,451)	0	(2,451)	0	122,263	0	0	0	878	10/25/2035	1.A FM
30247D-AD-3	FFML 2006-FF13 A2C - RMBS		03/27/2023	Paydown		13,449	13,449	9,174	10,744	0	2,705	0	2,705	0	13,449	0	0	0	70	10/25/2036	2.C FM
30303M-8B-1	META PLATFORMS INC		03/01/2023	Corporate Action		741,000	741,000	739,511	739,621	0	(2)	0	(2)	0	739,619	0	1,381	1,381	10,086	08/15/2027	1.E FE
30303M-8D-7	META PLATFORMS INC		03/01/2023	Corporate Action		450,000	450,000	449,888	449,893	0	0	0	0	0	449,893	0	107	107	6,738	08/15/2032	1.E FE
316773-CX-6	FIFTH THIRD BANCORP		03/24/2023	MORGAN SECURITIES-FIXED INC		873,747	900,000	880,290	883,086	0	3,703	0	3,703	0	886,788	0	(13,041)	(13,041)	22,174	01/25/2024	2.A FE
32029G-AD-6	FFML 2007-FF2 A2C - RMBS		03/27/2023	Paydown		7,491	7,491	3,944	3,921	0	3,570	0	3,570	0	7,491	0	0	0	34	03/25/2037	1.A FM
32051G-A8-8	FHAMS 2005-AA10 2A1 - CMO/RMBS		03/01/2023	Paydown		31,044	31,044	26,775	27,642	0	3,402	0	3,402	0	31,044	0	(1)	(1)	222	12/25/2035	1.A FM
32051G-CB-9	FHAMS 2004-AA6 A1 - CMO/RMBS		03/01/2023	Paydown		6,484	6,484	6,290	6,410	0	74	0	74	0	6,484	0	0	0	54	01/25/2035	1.A FM
32051G-LU-7	FHAMS 2005-AA3 3A1 - CMO/RMBS		03/01/2023	Paydown		29,322	29,444	29,352	29,381	0	64	0	64	0	29,444	0	(122)	(122)	305	05/25/2035	1.E FM
32051G-SM-8	FHAMS 2005-AA7 1A1 - CMO/RMBS		03/01/2023	Paydown		2,328	2,330	1,856	2,015	0	316	0	316	0	2,330	0	(2)	(2)	29	09/25/2035	1.A FM
32051G-SQ-9	FHAMS 2005-AA7 2A1 - CMO/RMBS		03/01/2023	Paydown		5,642	5,649	4,970	5,180	0	470	0	470	0	5,649	0	(7)	(7)	53	09/25/2035	1.A FM
32051G-TX-3	FHASI 2005-AR4 2A1 - CMO/RMBS		03/01/2023	Paydown		20,204	20,208	16,443	17,591	0	2,617	0	2,617	0	20,208	0	(4)	(4)	80	10/25/2035	1.A FM
32052W-AF-6	FHAMS 2007-FA4 1A6 - CMO/RMBS		03/01/2023	Paydown		23,069	24,003	12,257	10,727	834	12,442	0	13,276	0	24,003	0	(933)	(933)	324	08/25/2037	6. *
32053E-AA-6	FHASI 2007-AR1 1A1 - CMO/RMBS		03/01/2023	Paydown		390	391	245	171	128	91	0	220	0	391	0	0	0	2	05/26/2037	1.A FM
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS		03/01/2023	Paydown		6,050	6,160	4,144	2,916	0	3,244	0	3,244	0	6,160	0	(109)	(109)	40	11/25/2037	1.A FM
33767J-AA-0	FKH 2020-SFR2 A - RMBS		03/01/2023	Paydown		815	815	815	815	0	0	0	0	0	815	0	0	0	2	10/19/2037	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
362257-AA-5	GSAA 2006-17 A1 - RMBS		03/27/2023	Paydown		50,360	50,360	13,062	0	0	37,298	0	37,298	0	50,360	0	0	0	76	11/25/2036	6. FE
362290-AC-2	GSR 2007-AR1 2A1 - CMO/RMBS		03/01/2023	Paydown		418	354	187	182	0	172	0	172	0	354	0	64	64	2	03/25/2037	1.A FM
362334-MF-8	GSAA 2006-6 AF4 - RMBS		03/01/2023	Paydown		35,822	35,822	12,000	10,889	1,734	23,199	0	24,933	0	35,822	0	0	0	75	03/25/2036	5.C FE
362334-NC-4	GSAA 2006-7 AF3 - RMBS		03/01/2023	Paydown		23,118	23,118	9,189	0	0	13,928	0	13,928	0	23,118	0	0	0	56	03/25/2046	5.C FE
362334-QE-7	GSAA 2006-7 F5B - RMBS		03/01/2023	Paydown		39,407	39,407	21,304	18,464	0	20,942	0	20,942	0	39,407	0	0	0	153	03/25/2046	1.A FM
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS		03/01/2023	Paydown		9,882	9,857	4,272	8,855	0	1,002	0	1,002	0	9,857	0	25	25	58	01/25/2036	1.A FM
362341-QS-1	FFML 2005-FF8 M2 - RMBS		03/27/2023	Paydown		73,553	73,553	58,980	69,213	0	4,340	0	4,340	0	73,553	0	0	0	464	09/25/2035	1.A FM
362429-AE-2	GSAMP 2007-HSBC1 M4 - RMBS		03/27/2023	Paydown		113,431	113,431	113,501	115,394	0	(1,964)	0	(1,964)	0	113,431	0	0	0	1,292	02/25/2037	1.A FM
36297T-AB-8	GSR 2006-AR2 2A1 - CMO/RMBS		03/01/2023	Paydown		9,463	9,463	7,826	6,731	1,284	1,448	0	2,732	0	9,463	0	0	0	71	04/25/2036	1.A FM
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO LTD	C	03/31/2023	Paydown		80,003	80,003	80,003	80,003	0	0	0	0	0	80,003	0	0	0	934	03/31/2034	1.C FE
38021B-AG-5	GOAL 2006-1 B - ABS		02/27/2023	Paydown		11,775	11,775	10,332	11,171	0	604	0	604	0	11,775	0	0	0	158	08/25/2042	1.E FE
393505-QZ-8	GT 1996-9 M1 - ABS		03/15/2023	Paydown		50,235	50,235	55,132	51,174	680	(1,619)	0	(939)	0	50,235	0	0	0	639	08/15/2027	5.A FE
39538B-AE-4	GPMF 2006-AR6 A3A - RMBS		03/27/2023	Paydown		27,170	27,170	27,748	25,153	2,765	(748)	0	2,017	0	27,170	0	0	0	152	10/25/2046	1.A FM
39538W-FH-6	GPMF 2006-AR1 A1A - RMBS		03/27/2023	Paydown		62,103	62,103	57,065	57,706	0	4,397	0	4,397	0	62,103	0	0	0	512	02/25/2036	1.A FM
39538W-HF-8	GPMF 2006-AR3 4A1 - RMBS		03/27/2023	Paydown		17,785	17,785	15,696	15,958	0	1,827	0	1,827	0	17,785	0	0	0	85	04/25/2036	1.A FM
39539L-AH-4	GPMF 2007-AR2 2A1 - CMO/RMBS		03/27/2023	Paydown		34,821	34,820	33,587	34,387	0	434	0	434	0	34,820	0	1	1	266	05/25/2037	1.A FM
40431L-AB-4	HALO 2007-AR1 2A1 - CMO/RMBS		03/01/2023	Paydown		8,704	8,685	5,415	6,338	0	2,347	0	2,347	0	8,685	0	19	19	49	01/25/2037	1.A FM
40431L-AB-4	HALO 2007-AR1 2A1 - CMO/RMBS		03/01/2023	Paydown		238	235	169	186	0	50	0	50	0	235	0	3	3	12	01/25/2037	2.A FM
41161P-L2-7	HVMLT 2006-4 11A - CMO/RMBS		03/20/2023	Paydown		90,231	118,164	65,138	63,076	2,844	52,243	0	55,087	0	118,164	0	(27,933)	(27,933)	941	05/19/2046	6. *
41161P-MF-7	HVMLT 2005-3 1A1 - CMO/RMBS		03/20/2023	Paydown		30,617	30,182	18,204	17,328	585	12,270	0	12,854	0	30,182	0	435	435	246	06/19/2035	6. FE
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS		01/19/2023	Paydown		494,869	494,869	406,972	406,014	1,534	87,321	0	88,855	0	494,869	0	0	0	1,583	11/19/2035	3.A FM
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS		03/20/2023	Paydown		15,709	15,709	12,918	12,888	49	2,772	0	2,821	0	15,709	0	0	0	134	11/19/2035	1.A FM
41164Y-AA-9	HVMLT 2007-4 1A1 - RMBS		03/20/2023	Paydown		22,789	22,789	21,649	22,280	0	508	0	508	0	22,789	0	0	0	158	07/20/2037	1.A FM
41165B-AA-8	HVMLT 2007-6 1AA - RMBS		03/20/2023	Paydown		15,112	15,112	13,903	14,269	0	842	0	842	0	15,112	0	0	0	80	08/19/2037	1.A FM
44329E-AC-5	HALO 2007-AR2 2A1 - CMO/RMBS		03/01/2023	Paydown		30,779	30,779	25,938	26,274	0	4,505	0	4,505	0	30,779	0	0	0	181	09/25/2037	1.A FM
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO		03/15/2023	Paydown		40,845	40,845	42,377	42,324	0	(1,479)	0	(1,479)	0	40,845	0	0	0	110	08/17/2043	1.A FE
45254N-KR-7	IMM 2004-8 2A1 - RMBS		03/27/2023	Paydown		31,834	31,834	31,399	32,392	0	(559)	0	(559)	0	31,834	0	0	0	311	10/25/2034	1.A FM
45254N-NP-8	IMM 2005-3 A1 - RMBS		03/27/2023	Paydown		38,072	38,072	35,687	36,418	0	1,653	0	1,653	0	38,072	0	0	0	241	08/25/2035	1.A FM
45254N-QQ-3	IMM 2005-6 2A1 - RMBS		03/27/2023	Paydown		1,867	1,867	1,839	1,909	0	(43)	0	(43)	0	1,867	0	0	0	16	10/25/2035	1.A FM
452570-AA-2	IMSA 2007-2 1AA - RMBS		03/27/2023	Paydown		3,811	5,312	3,787	3,809	0	1,503	0	1,503	0	5,312	0	(1,501)	(1,501)	26	05/26/2037	1.A FM
45257E-AC-8	IMSA 2006-5 1AC - RMBS		03/27/2023	Paydown		20,662	20,663	16,892	18,259	0	2,404	0	2,404	0	20,663	0	0	0	155	02/25/2037	1.A FM
45660G-AL-4	INDX 2006-AR19 5A1 - CMO/RMBS		03/01/2023	Paydown		9,099	9,097	8,483	7,518	0	1,579	0	1,579	0	9,097	0	2	2	34	08/25/2036	1.C FM
45660L-5S-4	INDX 2006-AR3 21A - CMO/RMBS		03/01/2023	Paydown		2,667	2,097	1,675	1,527	0	571	0	571	0	2,097	0	570	570	13	03/25/2036	1.A FM
45660L-F3-8	INDX 2005-AR23 2A1 - CMO/RMBS		03/01/2023	Paydown		6,687	6,687	5,743	6,037	0	650	0	650	0	6,687	0	0	0	38	11/25/2035	2.C FM
45660L-GR-4	INDX 2005-AR5 2A1 - CMO/RMBS		03/01/2023	Paydown		3,033	2,712	2,333	2,556	0	156	0	156	0	2,712	0	321	321	9	05/25/2035	1.A FM
45660L-KE-8	RAST 2005-A5 A8 - CMO/RMBS		03/01/2023	Paydown		2,544	2,544	1,941	0	0	603	0	603	0	2,544	0	0	0	12	05/25/2035	5.A FE
45660L-QG-7	INDX 2005-AR11 A2 - CMO/RMBS		03/01/2023	Paydown		47,990	49,136	38,572	37,310	1,121	10,706	0	11,827	0	49,136	0	(1,146)	(1,146)	176	08/25/2035	5.C FE
45660L-R3-5	INDX 2005-AR25 2A1 - CMO/RMBS		03/01/2023	Paydown		6,560	5,654	4,186	4,743	0	911	0	911	0	5,654	0	906	906	39	12/25/2035	1.A FM
45660L-RX-9	INDX 2005-AR14 2AA - CMO/RMBS		03/27/2023	Paydown		18,468	18,468	17,463	15,012	2,649	806	0	3,455	0	18,468	0	0	0	152	08/27/2035	1.A FM
45660L-XA-2	INDX 2005-AR19 A1 - CMO/RMBS		03/01/2023	Paydown		5,293	5,293	4,936	4,271	476	546	0	1,022	0	5,293	0	0	0	9	10/25/2035	1.A FM
456612-AC-4	INDX 2006-AR6 2AA - RMBS		03/27/2023	Paydown		36,917	36,917	33,779	35,883	0	1,034	0	1,034	0	36,917	0	0	0	215	06/25/2046	2.C FM
456618-AF-4	INDX 2006-AR8 A3A - RMBS		03/27/2023	Paydown		7,170	7,170	3,962	6,777	0	394	0	394	0	7,170	0	0	0	29	07/25/2046	1.A FM
45661E-AA-2	INDX 2006-AR2 A1A - RMBS		03/27/2023	Paydown		35,026	35,026	32,520	32,597	0	2,429	0	2,429	0	35,026	0	0	0	251	04/25/2046	1.A FM
45661E-AV-6	INDX 2006-AR4 A1A - RMBS		03/27/2023	Paydown		24,041	24,041	21,688	23,538	0	503	0	503	0	24,041	0	0	0	186	05/25/2046	1.A FM
45661E-GG-3	INDX 2006-AR9 3A1 - CMO/RMBS		03/01/2023	Paydown		2,822	2,822	2,582	2,539	0	284	0	284	0	2,822	0	0	0	14	06/25/2036	1.A FM
45661K-AG-5	INDX 2006-AR11 3A1 - CMO/RMBS		03/01/2023	Paydown		8,072	8,072	6,267	5,520	0	2,552	0	2,552	0	8,072	0	0	0	35	06/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45661K-AG-5	INDX 2006-AR11 3A1 - CMO/RMBS		03/01/2023	Paydown		24,994	24,994	19,745	19,032	0	5,961	0	5,961	0	24,994	0	0	0	78	06/25/2036	2.A FM
45661X-AB-8	INDX 2006-AR13 A2 - CMO/RMBS		02/25/2023	Paydown		6,893	6,893	5,501	5,615	0	1,279	0	1,279	0	6,893	0	0	0	31	07/25/2036	2.C FM
45667Q-AC-5	INDX 2006-AR31 A3 - CMO/RMBS		03/01/2023	Paydown		10,651	10,636	10,561	10,400	0	236	0	236	0	10,636	0	16	16	58	11/25/2036	1.A FM
456687-AD-4	INDX 2007-FLX4 2A2 - RMBS		03/27/2023	Paydown		26,097	26,097	25,053	25,837	0	260	0	260	0	26,097	0	0	0	130	07/25/2037	1.A FM
45668R-AA-6	INDX 2007-FLX2 A1A - RMBS		03/27/2023	Paydown		20,789	20,789	19,334	19,820	0	969	0	969	0	20,789	0	0	0	94	04/25/2037	1.A FM
45668R-AC-2	INDX 2007-FLX2 A1C - RMBS		03/27/2023	Paydown		18,573	18,573	16,599	17,445	0	1,128	0	1,128	0	18,573	0	0	0	84	04/25/2037	1.A FM
45669A-AB-0	INDA 2007-AR1 1A2 - CMO/RMBS		03/01/2023	Paydown		7,063	7,063	5,577	5,432	0	1,630	0	1,630	0	7,063	0	0	0	37	03/25/2037	1.A FM
45669E-AC-0	INDX 2007-AR5 2A1 - CMO/RMBS		03/01/2023	Paydown		31,356	31,356	26,330	25,318	1,173	4,865	0	6,038	0	31,356	0	0	0	111	05/26/2037	6. *
45670N-AA-1	INDA 2007-AR7 1A1 - CMO/RMBS		03/01/2023	Paydown		8,885	8,885	7,108	7,786	0	1,099	0	1,099	0	8,885	0	0	0	25	11/25/2037	1.A FM
46590L-AS-1	JPMDB 2016-C2 A3A - CMBS		03/01/2023	Paydown		68,252	68,252	72,651	71,108	0	(2,856)	0	(2,856)	0	68,252	0	0	0	492	06/17/2049	1.A
46620J-AA-9	HENDR 171 A - RMBS		03/15/2023	Paydown		3,094	3,094	3,091	3,092	0	2	0	2	0	3,094	0	0	0	15	08/16/2060	1.A FE
466275-AB-0	JPALT 2007-S1 A2 - RMBS		03/25/2023	Paydown		10,079	10,079	9,683	10,073	0	6	0	6	0	10,079	0	0	0	61	06/25/2037	1.A FM
46628L-AC-2	JPMMT 2006-A4 1A3 - CMO/RMBS		03/01/2023	Paydown		5,238	5,238	4,829	4,463	0	775	0	775	0	5,238	0	0	0	30	06/25/2036	2.C FM
46628R-AF-2	JPMAC 2006-ACC1 M1 - RMBS		02/27/2023	Paydown		22,248	22,248	21,636	22,265	0	(17)	0	(17)	0	22,248	0	0	0	116	05/25/2036	1.A FM
46628T-AD-3	JPMAC 2006-WMC2 A4 - RMBS		03/27/2023	Paydown		22,008	22,008	10,866	0	0	11,142	0	11,142	0	22,008	0	0	0	65	06/25/2036	6. FE
46629C-AD-9	JPMMT 2006-A5 2A3 - CMO/RMBS		03/01/2023	Paydown		2,817	2,817	2,183	2,084	0	732	0	732	0	2,817	0	0	0	23	08/25/2036	1.A FM
46630B-AA-4	JPMAC 2006-WMC4 A1A - RMBS		03/27/2023	Paydown		30,894	30,894	23,537	22,123	0	8,771	0	8,771	0	30,894	0	0	0	113	12/25/2036	1.A FM
46630P-BB-0	JPMMT 2007-A2 4A2 - CMO/RMBS		03/01/2023	Paydown		3,415	3,415	3,095	2,830	0	585	0	585	0	3,415	0	0	0	31	04/25/2037	1.A FM
46630U-AE-4	JPMMT 2007-A3 2A3 - CMO/RMBS		03/01/2023	Paydown		404	404	315	303	0	101	0	101	0	404	0	0	0	2	05/25/2037	1.A FM
46631J-AA-6	JPMMT 2007-A4 1A1 - CDO/CMO/RMBS		03/01/2023	Paydown		2,545	2,545	1,942	2,168	0	377	0	377	0	2,545	0	0	0	16	06/25/2037	1.A FM
49326E-EJ-8	KEYCORP		03/22/2023	MORGAN SECURITIES-FIXED INC		848,753	1,060,000	1,059,152	1,059,415	0	18	0	18	0	1,059,433	0	(210,680)	(210,680)	12,989	10/01/2029	2.A FE
50188Y-AE-4	LCM 24R AR - CDO	C	01/20/2023	Paydown		26,424	26,424	26,424	26,424	0	0	0	0	0	26,424	0	0	0	353	03/20/2030	1.A FE
52520M-DR-1	LMT 2005-3 1A5 - CMO/RMBS		03/01/2023	Paydown		11,556	11,556	9,947	6,201	1,265	4,089	0	5,354	0	11,556	0	0	0	160	01/25/2036	2.C FM
52520M-FB-4	LMT 2006-1 1A5 - CMO/RMBS		01/01/2023	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	02/25/2036	2.C FM
52520M-FB-4	LMT 2006-1 1A5 - CMO/RMBS		02/01/2023	Paydown		11,540	11,824	9,667	7,250	0	4,574	0	4,574	0	11,824	0	(284)	(284)	108	02/25/2036	1.G FM
52521R-BP-5	LMT 2007-5 5A2 - CMO/RMBS		03/25/2023	Direct		0	0	5,329	(1,348)	1,348	0	0	1,348	0	0	0	0	0	0	10/25/2036	5.C FE
525221-HD-2	LXS 2006-2N 2A1 - RMBS		03/01/2023	Paydown		19,061	19,061	18,632	15,010	3,556	495	0	4,051	0	19,061	0	0	0	119	02/25/2036	1.A FM
525221-JG-3	LXS 2006-3 A1 - RMBS		03/27/2023	Paydown		17,539	17,513	16,550	16,554	0	959	0	959	0	17,513	0	25	25	124	03/25/2036	1.A FM
525221-JT-5	LXS 2006-5 A1A - RMBS		03/27/2023	Paydown		10,776	10,776	10,251	10,425	0	351	0	351	0	10,776	0	0	0	66	04/25/2036	2.B FM
525229-AE-0	LXS 2006-10N A3A - RMBS		03/27/2023	Paydown		2,329	2,320	1,533	1,806	0	514	0	514	0	2,320	0	8	8	15	07/25/2046	1.A FM
52522C-AE-3	LXS 2006-14N 2A - CMO/RMBS		03/27/2023	Paydown		22,072	22,072	20,375	19,062	1,299	1,711	0	3,009	0	22,072	0	0	0	173	09/25/2046	5.B FE
52522D-AM-3	LXS 2006-16N A4A - RMBS		03/27/2023	Paydown		43,710	43,710	40,434	39,125	4,006	579	0	4,585	0	43,710	0	0	0	379	11/25/2046	1.A FM
52523K-AQ-7	LXS 2006-17 1A3 - RMBS		03/27/2023	Paydown		63,521	60,411	51,651	0	0	8,760	0	8,760	0	126,385	0	(62,863)	(62,863)	242	08/25/2046	1.A FM
52524H-AD-2	LXS 2007-4N 1A3 - CMO/RMBS		03/27/2023	Paydown		64,658	64,642	61,733	63,637	0	1,006	0	1,006	0	64,642	0	16	16	195	03/25/2047	1.B FM
52525B-AA-0	LXS 2007-16N 1A1 - RMBS		02/27/2023	Paydown		6,729	6,729	6,300	6,001	313	416	0	729	0	6,729	0	0	0	41	09/25/2047	2.C FM
52525B-AA-0	LXS 2007-16N 1A1 - RMBS		03/27/2023	Paydown		14,863	14,863	13,915	13,253	692	918	0	1,610	0	14,863	0	0	0	131	09/25/2047	1.E FM
52525B-AD-4	LXS 2007-16N 2A2 - RMBS		03/27/2023	Paydown		60,623	60,623	57,714	57,900	0	2,723	0	2,723	0	60,623	0	0	0	363	09/25/2047	1.A FM
55027Y-AD-0	LUM 2006-6 A1 - RMBS		03/27/2023	Paydown		20,143	20,143	19,331	18,461	2,607	(924)	0	1,683	0	20,143	0	0	0	80	10/25/2046	1.A FM
55275N-AA-9	MARM 2006-OA2 1A1 - RMBS		03/01/2023	Paydown		37,775	37,775	27,245	27,295	0	10,481	0	10,481	0	37,775	0	0	0	121	12/25/2046	6. *
55275R-AD-4	MABS 2006-NC3 A4 - RMBS		03/27/2023	Paydown		23,738	23,738	15,697	13,569	0	10,168	0	10,168	0	23,738	0	0	0	86	10/25/2036	1.A FM
576429-AA-2	MARM 2007-2 A1 - RMBS		03/27/2023	Paydown		11,370	11,370	9,770	11,445	0	(75)	0	(75)	0	11,370	0	0	0	82	03/25/2047	1.A FM
576431-AA-8	MASTR ADJUSTABLE RATE MORTGAGES TRUST 20		03/27/2023	Paydown		9,384	9,384	4,164	3,984	57	5,343	0	5,400	0	9,384	0	0	0	34	01/25/2047	6. FE
576433-VT-0	MARM 2004-15 8A1 - CMO/RMBS		03/01/2023	Paydown		229	229	179	209	0	20	0	20	0	229	0	0	0	2	10/25/2034	1.A FM
576438-AH-8	MARM 2006-2 5A1 - CMO/RMBS		03/01/2023	Paydown		914	914	591	471	0	443	0	443	0	914	0	0	0	5	05/25/2036	1.A FM
57643L-MN-3	MABS 2005-NC2 A3 - RMBS		03/27/2023	Paydown		12,531	12,531	8,991	9,206	0	3,325	0	3,325	0	12,531	0	0	0	2	11/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57643L-RK-4	MABS 2006-WMC1 A3 - RMBS		03/27/2023	Paydown		31,699	31,699	16,543	13,930	0	17,770	0	17,770	0	31,699	0	0	0	89	02/25/2036	1.A FM
58403Y-BA-3	MED 2021-MDLN G - CMBS		01/15/2023	Paydown		1,777	1,777	1,749	1,614	141	22	0	163	0	1,777	0	0	0	15	11/15/2038	6. *
59020U-4L-6	MLMI 2006-WMC1 A1A - RMBS		03/27/2023	Paydown		22,827	22,827	21,350	22,470	0	357	0	357	0	22,827	0	0	0	154	01/25/2037	1.A FM
59023M-AD-2	MANA 2007-A1 A2C - RMBS		03/27/2023	Paydown		6,566	6,566	1,741	1,671	0	4,895	0	4,895	0	6,566	0	0	0	12	01/25/2037	1.A FM
59023M-AT-7	MANA 2007-A1 A3 - RMBS		03/27/2023	Paydown		18,625	18,625	8,364	6,842	0	11,784	0	11,784	0	18,625	0	0	0	33	01/25/2037	1.A FM
59023X-AC-0	MLMI 2006-HE6 A2B - RMBS		03/27/2023	Paydown		18,506	18,506	9,207	7,632	0	10,874	0	10,874	0	18,506	0	0	0	62	11/25/2037	1.A FM
59023Y-AG-9	MANA 2007-F1 2A6 - CMO/RMBS		03/01/2023	Paydown		2,345	2,345	1,330	941	206	1,197	0	1,403	0	2,345	0	0	0	35	03/25/2037	1.A FM
59024B-AB-9	MANA 2007-OAR2 A2 - RMBS		03/27/2023	Paydown		51,515	51,515	44,044	45,422	0	6,093	0	6,093	0	51,515	0	0	0	106	04/25/2037	1.A FM
59024H-AA-8	MANA 2007-A3 A1 - RMBS		03/27/2023	Paydown		24,995	24,995	7,077	6,117	0	18,878	0	18,878	0	24,995	0	0	0	30	04/25/2037	1.A FM
59024J-AA-4	MANA 2007-OAR3 A1 - RMBS		03/27/2023	Paydown		17,268	17,268	16,210	14,699	1,982	587	0	2,569	0	17,268	0	0	0	74	07/27/2037	1.A FM
59024Q-AC-4	FFMER 2007-2 A2B - RMBS		03/27/2023	Paydown		8,548	8,548	4,808	4,106	0	4,442	0	4,442	0	8,548	0	0	0	23	05/26/2037	1.A FM
59024Q-AE-0	FFMER 2007-2 A2D - RMBS		03/27/2023	Paydown		4,755	4,755	2,057	1,989	0	2,766	0	2,766	0	4,755	0	0	0	13	05/26/2037	1.A FM
59025J-AB-1	MLMBS 2007-3 2A1 - CMO/RMBS		03/01/2023	Paydown		336	336	216	250	0	86	0	86	0	336	0	0	0	3	06/25/2037	1.A FM
59980C-AA-1	MCMLT 2017-3 A1 - CMO/RMBS		03/01/2023	Paydown		6,579	6,579	6,614	6,584	0	(5)	0	(5)	0	6,579	0	0	0	28	01/25/2061	1.A
606822-BJ-2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	01/17/2023	BZW SECS		895,798	925,000	883,024	887,230	0	1,149	0	1,149	0	888,379	0	7,419	7,419	13,027	07/18/2024	1.G FE
61744C-YP-5	MSHEL 2006-2 A4 - RMBS		03/27/2023	Paydown		15,561	15,561	13,518	15,769	0	(208)	0	(208)	0	15,561	0	0	0	96	02/25/2036	1.A FM
61748B-AC-8	MSAC 2006-HE4 A3 - RMBS		03/27/2023	Paydown		10,798	10,798	5,622	0	0	5,176	0	5,176	0	10,798	0	0	0	45	06/25/2036	6. FE
61748H-GR-6	MSM 2004-11AR 1A1 - CMO/RMBS		03/25/2023	Paydown		1,211	1,211	550	835	0	377	0	377	0	1,211	0	0	0	6	01/25/2035	1.A FM
61748H-RS-2	MSM 2005-10 1A1 - CMO/RMBS		03/25/2023	Paydown		62	62	39	37	0	25	0	25	0	62	0	0	0	1	12/25/2035	1.A FM
61755A-AD-8	MSAC 2007-NC3 A2C - RMBS		03/27/2023	Paydown		24,498	24,498	19,816	13,921	0	4,841	0	4,841	0	24,498	0	0	0	65	05/26/2037	1.A FM
61913P-AP-7	MHL 2005-1 1A1 - CMO/RMBS		03/25/2023	Paydown		1,489	1,489	1,195	1,326	0	163	0	163	0	1,489	0	0	0	13	02/25/2035	1.A FM
61913P-AZ-5	MHL 2005-4 A1 - RMBS		03/25/2023	Paydown		12,218	12,218	10,251	11,079	0	1,138	0	1,138	0	12,218	0	0	0	106	10/25/2035	1.A FM
61915R-AU-0	MHL 2005-5 A1 - RMBS		03/27/2023	Paydown		10,316	10,316	7,905	8,901	0	1,415	0	1,415	0	10,316	0	0	0	105	12/25/2035	1.A FM
64352V-LM-1	NCHET 2005-3 M4 - RMBS		03/27/2023	Paydown		261,310	261,310	261,015	263,250	0	(1,940)	0	(1,940)	0	261,310	0	0	0	1,900	07/25/2035	1.A FM
64829J-AA-1	NRZT 2017-1 A - CMO/RMBS		03/01/2023	Paydown		15,312	15,312	15,762	15,665	0	(352)	0	(352)	0	15,312	0	0	0	99	02/26/2057	1.A
64829K-BV-1	NRZT 2017-2 A3 - CMO/RMBS		03/01/2023	Paydown		2,573	2,573	2,704	2,696	0	(123)	0	(123)	0	2,573	0	0	0	18	03/26/2057	1.A
64830C-AA-3	NRZT 2019-1 A1 - CMO/RMBS		03/01/2023	Paydown		19,812	19,812	19,884	19,800	0	12	0	12	0	19,812	0	0	0	124	09/25/2057	1.A
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS		03/01/2023	Paydown		10,196	10,196	10,417	10,342	0	(146)	0	(146)	0	10,196	0	0	0	64	12/26/2057	1.A
65535V-MY-1	NAA 2005-AR4 4A1 - RMBS		03/01/2023	Paydown		2,043	2,043	1,571	1,279	0	763	0	763	0	2,043	0	0	0	9	08/25/2035	1.A FM
68383N-BQ-5	OPMAC 2005-3 M2 - RMBS		02/27/2023	Paydown		36,003	36,003	28,893	35,885	0	118	0	118	0	36,003	0	0	0	182	07/25/2035	1.A FM
68383N-DX-8	OPMAC 2006-1 AC2 - RMBS		03/27/2023	Paydown		65,713	65,713	58,648	59,062	84	6,566	0	6,650	0	65,713	0	0	0	501	04/25/2036	6. FE
68403H-AC-6	OOMLT 2007-5 2A2 - RMBS		03/27/2023	Paydown		30,606	30,606	16,566	0	0	14,041	0	14,041	0	30,606	0	0	0	49	05/26/2037	6. FE
69121P-DC-4	OWNIT 2006-2 A1 - RMBS		03/27/2023	Paydown		18,458	18,458	17,218	18,383	0	76	0	76	0	18,458	0	0	0	91	01/25/2037	1.A FM
74333A-AA-8	PROG 2020-SFR3 A - RMBS		01/01/2023	Paydown		405	405	405	405	0	0	0	0	0	405	0	0	0	0	10/19/2037	1.A FE
748940-AB-9	RALI 2006-QS7 A2 - CMO/RMBS		03/01/2023	Paydown		7,033	11,233	10,587	9,089	1,147	996	0	2,143	0	11,233	0	(4,200)	(4,200)	89	06/25/2036	1.F FM
748940-AB-9	RALI 2006-QS7 A2 - CMO/RMBS		03/01/2023	Paydown		401	1,906	1,796	1,542	195	169	0	364	0	1,906	0	(1,504)	(1,504)	66	06/25/2036	2.C FM
749228-AJ-1	RALI 2006-QS4 A9 - CMO/RMBS		03/01/2023	Paydown		8,292	11,561	11,214	9,058	1,935	568	0	2,503	0	11,561	0	(3,269)	(3,269)	142	04/25/2036	1.A FM
74922A-AA-5	RALI 2007-QH6 A1 - RMBS		03/27/2023	Paydown		12,130	12,130	11,766	11,889	0	241	0	241	0	12,130	0	0	0	74	07/25/2037	1.A FM
74922K-AD-7	RALI 2007-QS1 IA4 - CMO/RMBS		03/01/2023	Paydown		25,584	30,159	29,556	23,019	6,267	872	0	7,140	0	30,159	0	(4,575)	(4,575)	357	01/25/2037	1.A FM
74922K-AG-0	RALI 2007-QS1 2A1 - CMO/RMBS		03/25/2023	Direct		0	0	5,613	(1,106)	1,106	0	0	1,106	0	0	0	0	0	0	01/25/2037	6. FE
74922K-AH-8	RALI 2007-QS1 2A2 - CMO/RMBS		03/25/2023	Paydown		47,595	56,125	41,533	41,107	0	15,018	0	15,018	0	56,125	0	(8,530)	(8,530)	462	01/25/2037	1.A FM
74922L-AA-1	RALI 2006-QS16 A1 - CMO/RMBS		03/25/2023	Paydown		29,180	50,271	37,200	37,474	0	12,797	0	12,797	0	50,271	0	(21,090)	(21,090)	357	11/25/2036	1.B FM
74922L-AD-5	RALI 2006-QS16 A4 - CMO/RMBS		01/01/2023	Paydown		11,083	15,293	13,200	11,854	1,495	1,944	0	3,440	0	15,293	0	(4,210)	(4,210)	76	11/25/2036	1.A FM
74922L-AD-5	RALI 2006-QS16 A4 - CMO/RMBS		03/01/2023	Paydown		11,376	23,397	20,195	18,135	2,288	2,975	0	5,263	0	23,397	0	(12,022)	(12,022)	264	11/25/2036	2.B FM
74922N-AB-5	RALI 2006-QA10 A2 - RMBS		03/27/2023	Paydown		9,854	9,810	6,198	7,498	0	2,312	0	2,312	0	9,810	0	45	45	50	12/25/2036	1.A FM
74923H-AL-5	RALI 2007-QS4 3A2 - CMO/RMBS		03/01/2023	Paydown		4,683	6,094	5,065	5,044	381	669	0	1,050	0	6,094	0	(1,411)	(1,411)	63	03/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
749575-AB-2	RFMSI 2006-SA3 2A1 - CMO/RMBS		03/01/2023	Paydown		365	365	228	259	0	106	0	106	0	365	0	0	0	3	09/25/2036	1.B FM
74958C-AB-6	RFMSI 2006-SA4 2A1 - CMO/RMBS		03/01/2023	Paydown		811	1,620	1,101	1,248	0	372	0	372	0	1,620	0	(808)	(808)	14	11/25/2036	1.A FM
75114G-AC-3	RALI 2006-Q04 2A1 - RMBS		03/27/2023	Paydown		6,360	6,360	6,014	6,333	0	28	0	28	0	6,360	0	0	0	40	04/25/2046	1.A FM
75114H-AD-9	RALI 2006-Q05 2A1 - RMBS		03/27/2023	Paydown		83,308	83,308	77,789	79,558	0	3,749	0	3,749	0	83,308	0	0	0	267	05/25/2046	1.F FM
75114T-AF-8	RALI 2006-QS5 A6 - CMO/RMBS		03/01/2023	Paydown		7,958	15,119	12,331	0	0	2,788	0	2,788	0	15,119	0	(7,161)	(7,161)	108	05/25/2036	5.C FE
751151-AN-1	RALI 2006-QS12 2A9 - CMO/RMBS		03/27/2023	Paydown		4,935	6,729	3,011	3,458	0	3,271	0	3,271	0	6,729	0	(1,794)	(1,794)	57	09/25/2036	1.A FM
75115C-AD-9	RALI 2006-QS9 1A4 - CMO/RMBS		03/01/2023	Paydown		18,377	26,587	20,611	19,013	2,513	5,061	0	7,574	0	26,587	0	(8,210)	(8,210)	246	07/25/2036	1.A FM
76110H-4L-0	RALI 2005-QA4 A41 - CMO/RMBS		03/01/2023	Paydown		390	390	332	343	0	47	0	47	0	390	0	0	0	2	04/25/2035	1.A FM
76110H-7A-1	RALI 2005-QA7 A1 - CMO/RMBS		03/01/2023	Paydown		1,440	1,910	1,175	1,212	0	698	0	698	0	1,910	0	(470)	(470)	12	07/25/2035	1.A FM
76110H-H2-8	RALI 2004-QA6 NB1 - CMO/RMBS		03/01/2023	Paydown		303	367	228	159	97	110	0	208	0	367	0	(64)	(64)	3	12/26/2034	1.A FM
761118-BS-6	RALI 2005-QA8 C21 - CMO/RMBS		03/01/2023	Paydown		15,164	15,803	10,729	9,648	0	6,155	0	6,155	0	15,803	0	(639)	(639)	94	07/25/2035	1.A FM
761118-CH-9	RALI 2005-QS11 A4 - CMO/RMBS		03/01/2023	Paydown		5,106	6,421	5,211	5,159	0	1,263	0	1,263	0	6,421	0	(1,315)	(1,315)	65	07/25/2035	2.B FM
761118-MG-0	RALI 2005-QS16 A7 - CMO/RMBS		03/01/2023	Paydown		12,738	16,590	16,580	14,247	1,851	493	0	2,343	0	16,590	0	(3,852)	(3,852)	138	11/25/2035	1.A FM
761118-PE-2	RALI 2005-QA13 2A1 - CMO/RMBS		03/01/2023	Paydown		4,636	7,406	6,087	6,596	0	811	0	811	0	7,406	0	(2,770)	(2,770)	56	12/25/2035	1.A FM
761118-PF-9	RALI 2005-QA13 3A1 - CMO/RMBS		03/01/2023	Paydown		2,141	2,579	1,689	2,091	0	488	0	488	0	2,579	0	(438)	(438)	23	12/25/2035	1.A FM
761118-TB-4	RALI 2006-QA1 A21 - CMO/RMBS		02/01/2023	Paydown		9,946	10,450	9,472	8,160	933	1,357	0	2,290	0	10,450	0	(505)	(505)	55	01/25/2036	2.A FM
761118-TB-4	RALI 2006-QA1 A21 - CMO/RMBS		03/01/2023	Paydown		7,164	9,514	7,742	7,201	403	1,909	0	2,313	0	9,514	0	(2,350)	(2,350)	99	01/25/2036	1.A FM
761118-UG-1	RALI 2006-QS2 1A1 - CMO/RMBS		03/01/2023	Paydown		31,857	36,826	35,905	29,013	6,308	1,505	0	7,813	0	36,826	0	(4,968)	(4,968)	416	02/25/2036	1.A FM
761118-UR-7	RALI 2006-QS2 110 - CMO/RMBS		03/25/2023	Paydown		34,574	39,966	29,026	28,839	0	11,127	0	11,127	0	39,966	0	(5,392)	(5,392)	410	02/25/2036	6. FE
76111X-ZA-4	RFMSI 2005-SA5 1A - CMO/RMBS		03/01/2023	Paydown		276	440	299	265	76	99	0	176	0	440	0	(164)	(164)	3	11/25/2035	1.A FM
76111X-ZB-2	RFMSI 2005-SA5 2A - CMO/RMBS		03/01/2023	Paydown		2,161	2,490	2,179	2,282	0	208	0	208	0	2,490	0	(328)	(328)	19	11/25/2035	1.A FM
76112B-KN-9	GMACM 2005-AR1 3A - CMO/RMBS		03/01/2023	Paydown		128	128	21	72	0	56	0	56	0	128	0	0	0	1	03/18/2035	1.A FM
784423-AH-8	SLCLT 2004-1 B - ABS		02/15/2023	Paydown		3,395	3,395	3,055	3,105	60	231	0	290	0	3,395	0	0	0	43	08/15/2031	4.B FE
78442G-LB-0	SLMA 2004-2 B - ABS		01/25/2023	Paydown		13,115	13,115	11,765	12,643	0	472	0	472	0	13,115	0	0	0	162	07/25/2039	2.B FE
78442G-RA-6	SLMA 2005-9 A7A - ABS		01/25/2023	Paydown		107,007	107,007	105,034	105,187	0	1,820	0	1,820	0	107,007	0	0	0	1,356	01/25/2041	1.A FE
78445A-AD-8	SLMA 2008-4 A4 - ABS		01/25/2023	Paydown		132,720	132,720	134,773	130,816	3,252	(1,347)	0	1,904	0	132,720	0	0	0	2,038	07/25/2030	6. FE
78445C-AD-4	SLMA 2008-6 A4 - ABS		01/25/2023	Paydown		35,936	35,936	36,273	34,593	1,384	(40)	0	1,343	0	35,936	0	0	0	501	07/25/2023	4.B FE
78445J-AA-5	SLMA 2008-9 A - ABS		03/16/2023	Various		399,303	401,586	408,111	394,457	11,457	(3,083)	0	8,374	0	402,831	0	(3,529)	(3,529)	9,474	04/25/2023	5.B FE
78446W-AC-1	SLMA 2012-1 A3 - ABS		03/27/2023	Paydown		24,834	24,834	25,067	23,267	1,690	(124)	0	1,567	0	24,834	0	0	0	173	09/25/2028	4.B FE
78449A-AA-0	SLAM 2021-1 A - ABS	C	03/15/2023	Paydown		20,904	20,904	20,903	20,903	0	1	0	1	0	20,904	0	0	0	85	06/15/2046	1.F FE
78514R-AF-2	CARR 2005-NC4 M3 - RMBS		03/27/2023	Paydown		110,684	110,684	71,944	95,827	0	14,857	0	14,857	0	110,684	0	0	0	693	09/25/2035	1.A FM
80286X-AE-4	SDART 2021-2 C - ABS		03/15/2023	Paydown		77,724	77,724	75,684	76,246	0	1,478	0	1,478	0	77,724	0	0	0	175	06/15/2026	1.C FE
80556A-AC-1	SAST 2006-3 A3 - RMBS		03/27/2023	Paydown		16,328	16,328	7,072	13,194	0	3,134	0	3,134	0	16,328	0	0	0	81	11/25/2036	1.A FM
80556B-AE-5	SAST 2007-1 A2D - RMBS		03/27/2023	Paydown		27,761	27,761	11,521	22,887	0	4,874	0	4,874	0	27,761	0	0	0	112	02/25/2037	1.A FM
80556Y-AC-9	SAST 2007-2 A2B - RMBS		03/27/2023	Paydown		8,263	8,263	6,698	5,538	0	2,725	0	2,725	0	8,263	0	0	0	33	05/25/2037	1.A FM
81378G-AC-2	SABR 2007-NC2 A2B - RMBS		03/27/2023	Paydown		12,297	12,297	7,305	9,835	0	2,463	0	2,463	0	12,297	0	0	0	59	01/25/2037	1.A FM
81379E-AC-6	SABR 2007-BR5 A2C - RMBS		03/27/2023	Paydown		12,875	12,875	5,198	6,863	0	6,012	0	6,012	0	12,875	0	0	0	53	05/26/2037	1.A FM
81879M-AE-9	SGMS 2005-OPT1 M2 - RMBS		03/27/2023	Paydown		37,605	37,605	36,941	38,413	0	(807)	0	(807)	0	37,605	0	0	0	194	10/25/2035	1.A FM
81879M-AV-1	SGMS 2006-FRE1 A2B - RMBS		03/27/2023	Paydown		14,442	14,442	7,104	7,568	0	6,874	0	6,874	0	14,442	0	0	0	100	02/25/2036	1.A FM
830867-AA-5	SKYMILES IP LTD		01/11/2023	Call @ 100.00		55,998	55,998	54,639	54,715	0	22	0	22	0	54,737	0	1,261	1,261	60	10/20/2025	2.B FE
83546D-AN-8	SONIC 2021-1 A21 - RMBS		03/20/2023	Paydown		1,375	1,375	1,375	1,375	0	0	0	0	0	1,375	0	0	0	8	08/21/2051	2.B FE
83611M-LZ-9	SVHE 2006-OPT1 2A4 - RMBS		03/27/2023	Paydown		30,466	30,466	26,220	30,445	0	21	0	21	0	30,466	0	0	0	171	03/25/2036	1.A FM
83612L-AU-3	SVHE 2006-WF1 A4 - RMBS		03/27/2023	Paydown		42,811	42,811	41,982	42,936	0	(125)	0	(125)	0	42,811	0	0	0	304	10/25/2036	1.A FM
85573R-AA-6	STAR 216 A1 - CMO/RMBS		03/25/2023	Paydown		14,071	14,071	11,596	0	0	2,476	0	2,476	0	14,071	0	0	0	0	11/26/2066	1.A FE
863579-AN-8	SARM 2004-12 2A - CMO/RMBS		03/01/2023	Paydown		5,150	5,150	4,994	4,999	0	151	0	151	0	5,150	0	0	0	42	09/25/2034	1.A FM
863579-B3-1	SARM 2005-21 2A - CMO/RMBS		03/01/2023	Paydown		8,862	9,657	7,114	6,783	0	2,874	0	2,874	0	9,657	0	(795)	(795)	55	11/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
863579-FW-3	SARM 2004-18 4A1 - CMO/RMBS		03/01/2023	Paydown		861	861	595	702	0	158	0	158	0	861	0	0	0	6	12/25/2034	1.A FM
863579-GY-8	SARM 2004-20 1A1 - CMO/RMBS		03/01/2023	Paydown		9,856	9,856	9,024	9,455	0	401	0	401	0	9,856	0	0	0	74	01/25/2035	1.A FM
863579-GZ-5	SARM 2004-20 1A2 - CMO/RMBS		03/01/2023	Paydown		10,133	10,133	8,035	8,704	0	1,428	0	1,428	0	10,133	0	0	0	76	01/25/2035	1.A FM
863579-HB-7	SARM 2004-20 2A1 - CMO/RMBS		03/01/2023	Paydown		11,644	11,644	10,989	11,188	0	456	0	456	0	11,644	0	0	0	69	01/25/2035	1.A FM
863579-PD-4	SARM 2005-7 1A1 - CMO/RMBS		03/01/2023	Paydown		11,095	11,095	10,901	11,053	0	42	0	42	0	11,095	0	0	0	55	04/25/2035	1.B FM
863579-PF-9	SARM 2005-7 1A3 - CMO/RMBS		03/01/2023	Paydown		7,470	7,470	7,114	7,176	0	295	0	295	0	7,470	0	0	0	37	04/25/2035	1.A FM
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		03/01/2023	Paydown		6,502	4,917	3,261	2,755	0	2,162	0	2,162	0	4,917	0	1,584	1,584	18	07/25/2035	1.A FM
863579-V4-7	SARM 2006-2 5A1 - CMO/RMBS		03/01/2023	Paydown		6,061	8,890	7,223	7,198	0	1,692	0	1,692	0	8,890	0	(2,829)	(2,829)	95	03/25/2036	1.A FM
86358H-NX-3	SAMI 2002-AR3 A1 - CMO/RMBS		03/19/2023	Paydown		22,251	22,251	20,165	21,499	0	752	0	752	0	22,251	0	0	0	299	09/19/2032	1.A FM
86359A-5M-1	SASC 2003-34A 5A4 - CMO/RMBS		03/01/2023	Paydown		2,073	2,073	2,024	2,046	0	27	0	27	0	2,073	0	0	0	18	11/25/2033	1.A FM
86359B-4Y-4	SASC 2005-4XS 21A - RMBS		03/01/2023	Paydown		2,599	2,599	2,506	2,539	0	60	0	60	0	2,599	0	0	0	23	03/25/2035	1.A FM
86359L-MW-6	SAMI 2005-AR6 1A1 - CMO/RMBS		03/27/2023	Paydown		2,260	2,260	1,300	1,547	0	713	0	713	0	2,260	0	0	0	20	09/25/2045	1.A FM
86359L-NA-3	SAMI 2005-AR6 2A1 - CMO/RMBS		03/27/2023	Paydown		28,719	28,719	27,648	25,106	2,707	906	0	3,613	0	28,719	0	0	0	248	09/25/2045	1.A FM
86359L-QS-1	SAMI 2005-AR7 5A1 - CMO/RMBS		03/01/2023	Paydown		4,056	4,055	2,655	2,823	300	932	0	1,232	0	4,055	0	1	1	25	03/25/2046	1.A FM
86359L-RW-1	SAMI 2005-AR8 A1A - RMBS		03/27/2023	Paydown		14,659	14,659	12,460	11,343	1,129	2,187	0	3,316	0	14,659	0	0	0	74	02/25/2036	5.C FE
86359L-RX-9	SAMI 2005-AR8 A1B - RMBS		03/27/2023	Paydown		14,023	14,023	11,499	0	0	2,524	0	2,524	0	14,023	0	0	0	79	02/25/2036	5.C FE
86359L-RY-7	SAMI 2005-AR8 A2 - RMBS		03/01/2023	Paydown		5,131	5,131	4,704	4,748	0	383	0	383	0	5,131	0	0	0	25	02/25/2036	1.A FM
86359L-TG-4	SAMI 2006-AR1 3A1 - RMBS		03/27/2023	Paydown		16,619	16,619	14,667	15,343	0	1,276	0	1,276	0	16,619	0	0	0	72	02/25/2036	1.A FM
86360K-AX-6	SAMI 2006-AR3 221 - CMO/RMBS		03/01/2023	Paydown		4,841	4,841	1,829	2,253	0	2,588	0	2,588	0	4,841	0	0	0	26	05/25/2036	1.A FM
86360N-AG-7	SARM 2006-5 1A1 - CMO/RMBS		03/01/2023	Paydown		1,479	1,481	1,037	1,151	0	330	0	330	0	1,481	0	(2)	(2)	9	06/25/2036	1.A FM
86360Q-AM-7	SAMI 2006-AR4 5A1 - RMBS		03/27/2023	Paydown		4,289	4,289	3,899	4,092	0	197	0	197	0	4,289	0	0	0	18	06/25/2036	1.A FM
86360U-AF-3	SAMI 2006-AR6 2A1 - RMBS		03/27/2023	Paydown		35,929	35,929	31,713	32,150	0	3,780	0	3,780	0	35,929	0	0	0	121	07/25/2036	1.A FM
86361H-AA-2	SAMI 2006-AR7 A1A - RMBS		03/27/2023	Paydown		44,836	44,836	41,067	36,184	0	3,896	0	3,896	0	44,836	0	0	0	228	08/25/2036	1.A FM
86361H-AP-9	SAMI 2006-AR7 A11 - RMBS		03/27/2023	Paydown		0	1,378	1,156	1,200	0	178	0	178	0	1,378	0	(1,378)	(1,378)	11	08/25/2036	1.A FM
86361P-AF-3	SARM 2006-9 2A2 - CMO/RMBS		03/01/2023	Paydown		676	676	321	290	0	385	0	385	0	676	0	0	0	5	10/25/2036	1.A FM
86361W-AA-9	SAMI 2006-AR8 A1A - RMBS		03/27/2023	Paydown		11,713	11,713	10,936	11,347	0	367	0	367	0	11,713	0	0	0	65	10/25/2036	1.A FM
86361W-AC-5	SAMI 2006-AR8 A2 - RMBS		03/27/2023	Paydown		4,695	4,330	3,670	0	0	660	0	660	0	4,330	0	365	365	13	10/25/2036	5.C FE
86362N-AE-0	SARM 2007-8 2A1 - CMO/RMBS		03/01/2023	Paydown		1,062	1,062	807	842	0	220	0	220	0	1,062	0	0	0	8	09/25/2037	1.A FM
86362X-AP-3	SAMI 2007-AR1 2A1 - RMBS		03/27/2023	Paydown		21,566	21,566	18,496	19,128	0	2,438	0	2,438	0	21,566	0	0	0	167	01/25/2037	1.A FM
86363N-AY-5	SAMI 2007-AR3 2A1 - CMO/RMBS		03/27/2023	Paydown		6,369	6,369	6,043	6,295	0	74	0	74	0	6,369	0	0	0	44	06/25/2037	1.A FM
86364J-AD-9	SARM 2007-9 2A1 - CMO/RMBS		03/01/2023	Paydown		926	938	520	493	0	445	0	445	0	938	0	(12)	(12)	6	10/25/2037	1.A FM
86364N-AA-6	SAMI 2007-AR4 A4G - RMBS		03/27/2023	Paydown		35,847	38,261	35,420	35,558	0	2,703	0	2,703	0	38,261	0	(2,414)	(2,414)	215	09/25/2047	1.A FM
86364R-AA-7	SAMI 2007-AR6 A1 - RMBS		03/01/2023	Paydown		19,954	19,954	17,771	18,730	0	1,223	0	1,223	0	19,954	0	0	0	60	08/25/2047	1.A FM
86365F-AC-8	SFS 2010-A B - RMBS		03/15/2023	Paydown		7,248	7,248	6,826	6,850	0	398	0	398	0	7,248	0	0	0	67	01/16/2046	1.D FE
86365L-AB-7	SFS 2010-B B - RMBS		03/15/2023	Paydown		3,573	3,573	3,400	3,424	0	149	0	149	0	3,573	0	0	0	30	08/15/2036	1.B FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		02/25/2023	Paydown		3,213	3,213	3,213	3,213	0	0	0	0	0	3,213	0	0	0	16	08/25/2051	2.B FE
88576X-AA-4	HENDR 2010-1 A - RMBS		03/15/2023	Paydown		5,267	5,267	5,840	5,589	0	(323)	0	(323)	0	5,267	0	0	0	44	07/15/2059	1.A FE
90276X-AR-6	UBSCMT-18C11-A2 - CMBS		03/01/2023	Paydown		156,599	156,599	165,163	149,749	0	6,850	0	6,850	0	156,599	0	0	0	1,072	06/16/2051	1.A
90353D-AV-7	UBSCM 2018-C12 A2 - CMBS		03/01/2023	Paydown		36,149	36,149	38,517	36,586	0	(437)	0	(437)	0	36,149	0	0	0	261	08/17/2051	1.A
92916Q-AA-0	VOYA 2017-4 A1 - CDO	C	01/17/2023	Paydown		28,085	28,085	28,085	28,085	0	0	0	0	0	28,085	0	0	0	374	10/15/2030	1.A FE
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS		03/01/2023	Paydown		4,999	4,999	4,867	4,926	0	72	0	72	0	4,999	0	0	0	36	10/25/2035	1.A FM
92922F-4D-7	WAMU 2005-AR14 1A4 - CMO/RMBS		03/01/2023	Paydown		51,493	51,493	50,626	50,926	0	567	0	567	0	51,493	0	0	0	297	12/25/2035	1.A FM
92922F-7P-7	WAMU 2005-AR17 1A1 - CMO/RMBS		03/25/2023	Paydown		4,662	4,662	4,208	4,312	0	351	0	351	0	4,662	0	0	0	24	12/25/2045	1.A FM
92922F-G7-7	WAMU 2005-AR4 A5 - CMO/RMBS		03/01/2023	Paydown		6,368	6,368	(517)	2,923	0	3,445	0	3,445	0	6,368	0	0	0	45	04/25/2035	1.A FM
92925C-CC-4	WAMU 2006-AR1 1AA - CMO/RMBS		03/01/2023	Paydown		6,041	6,041	3,265	3,925	0	2,117	0	2,117	0	6,041	0	0	0	35	01/25/2046	1.A FM
92925C-DQ-2	WAMU 2006-AR2 1A1 - CMO/RMBS		03/01/2023	Paydown		964	964	686	732	0	233	0	233	0	964	0	0	0	6	03/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92925D-AB-6	WAMU 2006-AR17 A1A - CMO/RMBS		03/01/2023	Paydown		30,167	30,167	27,603	27,984	0	2,184	0	2,184	0	30,167	0	0	0	177	12/25/2046	1.A FM
92925V-AM-2	WAMU 2007-HY1 4A1 - CDO/CMO/RMBS		03/01/2023	Paydown		1,667	693	542	573	0	121	0	121	0	693	0	974	974	2	02/25/2037	1.A FM
92926S-AC-0	WMHE 2007-HE2 2A2 - RMBS		03/27/2023	Paydown		22,880	22,880	11,213	10,410	0	12,470	0	12,470	0	22,880	0	0	0	47	04/25/2037	1.A FM
92926S-AE-6	WMHE 2007-HE2 2A4 - RMBS		03/27/2023	Paydown		13,919	13,919	7,282	6,678	0	7,241	0	7,241	0	13,919	0	0	0	20	04/25/2037	1.A FM
92926U-AA-9	WAMU 2007-HY2 1A1 - CMO/RMBS		03/01/2023	Paydown		3,479	3,309	2,980	3,064	0	245	0	245	0	3,309	0	170	170	15	12/25/2036	1.A FM
92926W-AA-5	WAMU 2007-OA1 A1A - CMO/RMBS		03/01/2023	Paydown		5,559	9,892	7,789	8,551	0	1,342	0	1,342	0	9,892	0	(4,333)	(4,333)	65	02/25/2047	1.A FM
933631-AC-7	WMHE 2007-HE1 2A2 - RMBS		03/27/2023	Paydown		28,818	28,818	16,061	16,061	0	12,757	0	12,757	0	28,818	0	0	0	81	01/25/2037	1.A FM
933631-AD-5	WMHE 2007-HE1 2A3 - RMBS		03/27/2023	Paydown		15,232	15,232	5,921	7,025	0	8,207	0	8,207	0	15,232	0	0	0	43	01/25/2037	1.A FM
933631-AD-5	WMHE 2007-HE1 2A3 - RMBS		03/27/2023	Paydown		10,396	10,396	5,692	6,278	0	4,117	0	4,117	0	10,396	0	0	0	29	01/25/2037	2.C FM
93363C-AB-5	WAMU 2006-AR7 2A - CMO/RMBS		03/01/2023	Paydown		1,759	1,759	1,281	1,435	0	324	0	324	0	1,759	0	0	0	9	07/25/2046	1.A FM
93363T-AA-0	WAMU 2006-AR11 1A - CMO/RMBS		03/01/2023	Paydown		5,910	6,187	4,652	4,916	0	1,271	0	1,271	0	6,187	0	(277)	(277)	32	09/25/2046	1.A FM
93934F-MN-9	WMALT 2006-AR2 A1A - CMO/RMBS		03/01/2023	Paydown		32,635	38,837	32,650	33,493	0	5,344	0	5,344	0	38,837	0	(6,202)	(6,202)	197	04/25/2046	1.A FM
93934T-AB-8	WMABS 2007-HE2 2A1 - RMBS		03/27/2023	Paydown		2,516	2,516	1,019	887	0	1,629	0	1,629	0	2,516	0	0	0	2	02/25/2037	1.A FM
93934X-AD-5	WMABS 2006-HE5 2A3 - RMBS		03/27/2023	Paydown		3,514	3,514	1,845	1,717	0	1,797	0	1,797	0	3,514	0	0	0	10	10/25/2036	1.A FM
939355-AE-3	WMALT 2007-OA3 5A - CMO/RMBS		03/01/2023	Paydown		1,515	1,527	887	1,091	0	436	0	436	0	1,527	0	(12)	(12)	8	04/25/2047	1.A FM
93936L-AC-1	WMALT 2007-OC2 A3 - RMBS		03/27/2023	Paydown		2,868	2,868	1,635	2,076	0	792	0	792	0	2,868	0	0	0	17	06/25/2037	1.A FM
93936M-AA-3	WMALT 2007-OA4 A1A - CMO/RMBS		03/01/2023	Paydown		15,321	13,420	12,541	12,791	0	628	0	628	0	13,420	0	1,901	1,901	91	04/25/2047	1.A FM
94983U-AB-3	WFMBS 2007-AR3 A2 - CMO/RMBS		02/01/2023	Paydown		8,846	9,395	9,035	9,189	0	206	0	206	0	9,395	0	(549)	(549)	20	04/27/2037	2.C FM
94983U-AB-3	WFMBS 2007-AR3 A2 - CMO/RMBS		03/01/2023	Paydown		809	881	848	862	0	19	0	19	0	881	0	(72)	(72)	27	04/27/2037	1.A FM
94984C-AA-4	WFMBS 2006-AR11 A1 - CMO/RMBS		03/01/2023	Paydown		4,803	4,914	4,711	4,401	591	(78)	0	513	0	4,914	0	(111)	(111)	23	08/25/2036	1.A FM
94984G-AA-5	WFMBS 2006-AR12 1A1 - CMO/RMBS		03/01/2023	Paydown		7,405	7,618	7,183	7,375	0	243	0	243	0	7,618	0	(213)	(213)	72	09/25/2036	1.A FM
94984G-AA-5	WFMBS 2006-AR12 1A1 - CMO/RMBS		03/01/2023	Paydown		2,169	2,232	2,198	2,216	0	15	0	15	0	2,232	0	(62)	(62)	21	09/25/2036	2.C FM
95001J-AT-4	WFCM 2018-C44 A2 - CMBS		03/01/2023	Paydown		75,457	75,457	78,128	76,868	0	(1,411)	0	(1,411)	0	75,457	0	0	0	548	05/17/2051	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,569,102	18,059,225	17,092,295	16,958,210	131,879	905,870	0	1,037,749	0	18,454,554	0	(885,452)	(885,452)	222,724	XXX	XXX
05350N-AL-8	Avantor, Inc.		03/31/2023	Redemption @ 100.00		125,149	125,149	125,149	124,384	765	0	0	765	0	125,149	0	0	0	2,144	11/08/2027	3.A FE
11823L-AK-1	Buckeye Partners, L.P.		03/31/2023	Redemption @ 100.00		757	757	753	753	1	0	0	1	0	755	0	2	2	13	11/01/2026	2.C FE
12685L-AG-5	Cable One Inc. Incremental Term B-4 Loan		03/31/2023	Redemption @ 100.00		2,325	2,325	2,313	2,265	52	0	0	52	0	2,317	0	8	8	43	04/30/2028	3.B FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS, INC.		03/31/2023	Redemption @ 100.00		401	401	399	394	6	0	0	6	0	399	0	2	2	7	02/22/2028	3.A FE
16117L-BX-6	CHARTER COMMUNICATIONS OPERATING, LLC		03/31/2023	Redemption @ 100.00		726	726	725	726	0	0	0	0	0	726	0	0	0	12	04/30/2025	2.C FE
17148P-AD-3	Churchill Downs Incorporated		03/31/2023	Redemption @ 100.00		500	500	500	499	1	0	0	1	0	500	0	0	0	12	12/27/2024	3.A FE
17178H-AM-4	Ciena Corporation		01/30/2023	Redemption @ 100.00		1,349	1,349	1,347	1,340	8	0	0	8	0	1,348	0	1	1	7	09/19/2025	3.A FE
18449E-AE-0	Clean Harbors, Inc. Initial Term Loan		01/24/2023	Redemption @ 100.00		910,592	910,592	906,445	906,185	3,383	43	0	3,426	0	909,610	0	982	982	3,879	06/30/2024	3.A FE
24736C-BS-2	TERM LOAN B : DELTA AIR		01/20/2023	Redemption @ 100.00		12,000	12,000	12,000	12,000	0	0	0	0	0	12,000	0	0	0	245	10/20/2027	2.B FE
28414B-AF-3	ELANCO ANIMAL HEALTH 2/20 TLB		03/31/2023	Redemption @ 100.00		3,525	3,525	3,506	3,379	135	1	0	135	0	3,514	0	11	11	35	02/04/2027	3.B FE
29267Y-AS-1	Energizer Holdings, Inc.		02/07/2023	Redemption @ 100.00		20,825	20,825	20,721	20,382	368	1	0	369	0	20,752	0	73	73	115	12/22/2027	3.B FE
33903R-AY-5	Fleetcor Technologies T/L (4/21)		03/31/2023	Redemption @ 100.00		2,025	2,025	2,010	2,001	12	1	0	12	0	2,014	0	11	11	36	04/21/2028	3.A FE
38017B-AQ-9	Go Daddy Operating Company, LLC		03/31/2023	Redemption @ 100.00		1,463	1,463	1,455	1,447	11	0	0	11	0	1,458	0	5	5	27	08/07/2027	3.B FE
44055U-AD-7	Horizon Therapeutics USA, Inc.		03/31/2023	Redemption @ 100.00		1,025	1,025	1,022	1,023	0	0	0	0	0	1,023	0	2	2	15	03/15/2028	3.A FE
45173J-AQ-7	II-VI Incorporated		03/31/2023	Redemption @ 100.00		7,777	7,777	7,605	7,629	0	3	0	3	0	7,632	0	145	145	99	07/02/2029	3.B FE
55316H-AB-1	Genesee & Wyoming Inc.		03/31/2023	Redemption @ 100.00		2,732	2,732	2,719	2,714	10	0	0	11	0	2,725	0	7	7	46	12/30/2026	3.B FE
63108E-AB-4	Nascar Holdings, INC.		03/31/2023	Redemption @ 100.00		11,598	11,598	11,029	11,302	0	14	0	14	0	11,316	0	282	282	104	10/19/2026	3.B FE
66877A-AD-0	Nortonlifelock Inc.		03/31/2023	Redemption @ 100.00		52,688	52,688	51,980	52,071	0	6	0	6	0	52,076	0	612	612	44	09/12/2029	2.C FE
68218E-AH-7	ON Semiconductor Corporation		03/02/2023	Redemption @ 100.00		150,043	150,043	148,050	149,343	0	31	0	31	0	149,374	0	669	669	1,706	09/19/2026	2.C FE
68371Y-AN-3	Open Text Corporation,Term Loan B	C	01/01/2023	Adjustment		0	0	0	138	0	(138)	0	(138)	0	0	0	0	0	0	01/31/2030	2.C FE
68621X-AE-3	Organon & Co.		03/30/2023	Redemption @ 100.00		52,083	52,083	51,769	51,497	349	11	0	360	0	51,857	0	226	226	1,033	06/02/2028	3.B FE
72165N-BH-1	Pilot Travel Centers LLC		01/10/2023	Redemption @ 100.00		3,750	3,750	3,731	3,702	33	0	0	33	0	3,735	0	15	15	0	08/04/2028	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72584D-AF-1	KFC Holding Co. (aka Yum! Brands)		03/31/2023	Redemption @ 1.00		26	2,561	2,555	2,556	0	0	0	0	0	2,556	0	(2,531)	(2,531)	40	03/10/2028	2.C FE
72766T-AD-1	Element Solutions, Inc.		03/31/2023	Redemption @ 100.00		1,722	1,722	1,726	1,718	6	1	0	7	0	1,725	0	(3)	(3)	20	01/31/2026	3.A FE
72814C-AF-5	Playtika Holding Corp.	C	03/31/2023	Redemption @ 100.00		1,725	1,725	1,716	1,643	75	0	0	75	0	1,719	0	6	6	16	03/13/2028	3.B FE
73179Y-AL-1	Avient Corporation		01/31/2023	Adjustment		70,643	70,379	68,268	68,369	0	25	0	25	0	68,394	0	2,249	2,249	1,321	08/29/2029	3.A FE
74112C-AW-3	Prestige Brands, Inc.		03/31/2023	Redemption @ 100.00		44,667	44,667	44,443	44,429	63	7	0	70	0	44,500	0	167	167	597	07/03/2028	3.A FE
76171J-AB-7	Reynolds Consumer Products, Inc.		03/31/2023	Redemption @ 100.00		675	675	674	675	0	0	0	0	0	675	0	0	0	11	02/04/2027	3.A FE
85350E-AB-2	Standard Industries Inc		03/22/2023	Redemption @ 100.00		1,025	1,025	1,015	1,017	0	0	0	0	0	1,017	0	8	8	20	09/22/2028	2.C FE
87159J-AH-7	Synaptics Incorporated		03/31/2023	Redemption @ 100.00		300	300	299	293	6	0	0	6	0	299	0	0	0	6	12/02/2028	3.A FE
89334G-AX-2	Trans Union LLC		03/31/2023	Redemption @ 100.00		950	950	948	936	14	0	0	14	0	950	0	1	1	15	06/12/2025	3.B FE
89364M-BR-4	Transdigm Inc.		02/24/2023	Redemption @ 100.00		107,779	107,779	107,240	106,332	1,455	(3)	0	1,452	0	107,784	0	(6)	(6)	1,686	06/09/2023	4.A FE
91136E-AJ-4	United Rentals, Inc.		03/31/2023	Redemption @ 100.00		2,313	2,313	2,313	2,313	0	0	0	0	0	2,313	0	0	0	37	10/31/2025	2.C FE
91335P-AJ-8	Univar Solutions USA Inc		03/31/2023	Redemption @ 100.00		2,125	2,125	2,114	2,117	0	0	0	0	0	2,117	0	8	8	34	06/03/2028	2.C FE
L5000D-AC-1	ICON Luxembourg S.A.R.L.	C	03/31/2023	Redemption @ 100.00		8,890	8,891	8,837	8,848	0	2	0	2	0	8,850	0	41	41	159	07/03/2028	3.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,606,170	1,608,443	1,597,376	1,596,421	6,751	6	0	6,758	0	1,603,179	0	2,992	2,992	13,582	XXX	XXX
2509999997. Total - Bonds - Part 4						164,670,159	187,506,308	163,784,533	53,243,715	138,630	895,682	0	1,034,312	0	165,153,923	0	(483,764)	(483,764)	391,685	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						164,670,159	187,506,308	163,784,533	53,243,715	138,630	895,682	0	1,034,312	0	165,153,923	0	(483,764)	(483,764)	391,685	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
032654-10-5	ANALOG DEVICES ORD		03/14/2023	Jefferies	2,400.000	447,776		398,532	393,672	4,860	0	0	4,860	0	398,532	0	49,244	49,244	2,064		
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C	02/07/2023	Various	5,342.000	415,804		433,201	398,460	34,742	0	0	34,742	0	433,201	0	(17,397)	(17,397)	646		
25787G-10-0	DONNELLEY FINANCIAL SOLTN ORD		03/14/2023	Jefferies	10,650.000	391,970		63,582	411,623	(348,041)	0	0	(348,041)	0	63,582	0	328,389	328,389	0		
28414H-10-3	ELANCO ANIMAL HEALTH ORD		03/14/2023	Jefferies	8,000.000	75,159		160,559	97,760	62,799	0	0	62,799	0	160,559	0	(85,399)	(85,399)	0		
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	CORPORATE ACTION	11,337.500	886,412		886,412	949,969	(63,557)	0	0	(63,557)	0	886,412	0	0	0	907		
548661-10-7	LOWE'S COMPANIES ORD		03/14/2023	Jefferies	2,000.000	393,647		219,190	398,480	(179,290)	0	0	(179,290)	0	219,190	0	174,456	174,456	2,100		
589584-10-1	MERIDIAN BIOSCIENCE ORD		02/01/2023	Corporate Action	12,200.000	414,800		132,553	405,162	(272,609)	0	0	(272,609)	0	132,553	0	282,247	282,247	0		
695263-10-3	PACWEST BANCORP ORD		03/14/2023	Jefferies	300.000	3,913		11,600	6,885	4,715	0	0	4,715	0	11,600	0	(7,686)	(7,686)	75		
891160-50-9	TORONTO DOMINION ORD		03/14/2023	RBC DOMINION SECS INC	6,903.000	410,687		552,645	446,648	71,705	0	0	71,705	34,292	552,645	(39,358)	(102,600)	(141,958)	4,221		
909907-10-7	UNITED BANKSHARES ORD		03/14/2023	Jefferies	9,000.000	327,372		354,110	364,410	(10,301)	0	0	(10,301)	0	354,110	0	(26,737)	(26,737)	3,240		
918204-10-8	VF ORD		03/14/2023	Jefferies	8,500.000	176,246		341,408	234,685	106,723	0	0	106,723	0	341,408	0	(165,161)	(165,161)	2,550		
92556D-10-6	VIA RENEWABLES CL A ORD		03/22/2023	Corporate Action	12,780.000	1,413		127,471	65,306	62,166	0	0	62,166	0	127,471	0	(126,059)	(126,059)	2,316		
98888T-10-7	ZIMVIE ORD		03/14/2023	Jefferies	1,150.000	6,388		27,732	10,741	16,991	0	0	16,991	0	27,732	0	(21,344)	(21,344)	0		
B5337G-16-2	KBC ORD	B	03/22/2023	Various	20,162.000	1,352,722		1,386,647	1,292,795	111,362	0	0	111,362	(17,510)	1,386,647	21,870	(55,794)	(33,924)	0		
D6349P-10-7	RATIONAL ORD	B	01/06/2023	PAREL, PARIS	130.000	76,596		104,508	77,002	21,257	0	0	21,257	6,248	104,508	(7,217)	(20,695)	(27,912)	0		
E04648-11-4	AMADEUS IT GROUP ORD	B	02/07/2023	PERSHING SECURITIES LIMITED	5,505.000	357,268		362,586	285,242	57,988	0	0	57,988	19,356	362,586	(18,713)	13,395	(5,317)	0		
F5879X-10-8	VINCI ORD	B	02/07/2023	JEFFERIES INTERNATIONAL LTD	2,575.000	286,402		273,213	256,377	4,319	0	0	4,319	12,517	273,213	(12,029)	25,217	13,188	0		
G0593M-10-7	ASTRAZENECA ORD	B	02/07/2023	BARCLAYS CAPITAL SECURITIES LIMITED	4,162.000	529,253		494,095	561,626	(118,540)	0	0	(118,540)	51,010	494,095	(51,710)	86,867	35,158	0		
G23296-20-8	COMPASS GROUP ORD	B	02/07/2023	Various	18,725.000	428,537		369,671	431,904	(93,013)	0	0	(93,013)	30,780	369,671	(31,315)	90,182	58,866	4,947		
G4705A-10-0	ICON ORD	C	02/07/2023	INSTINET	1,160.000	276,111		242,591	225,330	17,261	0	0	17,261	0	242,591	0	33,519	33,519	0		
G5494J-10-3	LINDE ORD	C	03/01/2023	CORPORATE ACTION	9,880.000	2,807,307		2,807,307	3,222,658	(415,351)	0	0	(415,351)	0	2,807,307	0	0	0	0		
H6120A-10-1	PARTNERS GROUP HOLDING ORD	B	03/15/2023	UBS AG London	290.000	245,520		267,241	256,022	23,798	0	0	23,798	(12,579)	267,241	15,158	(36,879)	(21,721)	0		
H9870Y-10-5	ZURICH INSURANCE GROUP ORD	B	03/15/2023	Various	2,442.000	1,146,879		1,068,115	1,167,420	(48,465)	0	0	(48,465)	(50,839)	1,068,115	53,169	25,595	78,764	0		
K16018-19-2	COLOPLAST ORD	B	02/13/2023	Various	6,564.000	770,796		867,537	764,937	59,710	0	0	59,710	42,890	867,537	(40,545)	(56,197)	(96,741)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
K72807-13-2	NOVO NORDISK ORD	B	02/07/2023	Various	3,196.000	430,962		160,159	430,240	(273,379)	0	0	(273,379)	3,298	160,159	(2,202)	273,004	270,803	0		
L90272-10-2	TENARIS ORD	B	03/29/2023	JP MORGAN SECURITIES PLC	41,889.000	617,641		647,520	728,038	(72,277)	0	0	(72,277)	(8,240)	647,520	14,620	(44,500)	(29,879)	0		
Q0521T-10-8	ARISTOCRAT LEISURE ORD	B	01/10/2023	Various	28,291.000	601,844		662,226	585,543	48,765	0	0	48,765	27,919	662,226	(27,215)	(33,167)	(60,382)	0		
R91733-15-5	TOMRA SYSTEMS ORD	B	01/03/2023	Various	2,220.000	36,780		57,142	37,319	13,969	0	0	13,969	5,854	57,142	(6,733)	(13,628)	(20,360)	0		
W4R431-11-2	HEXAGON ORD	B	01/19/2023	Various	42,239.000	486,621		339,782	441,869	(135,067)	0	0	(135,067)	32,980	339,782	(31,986)	178,825	146,839	0		
X5688A-10-9	NESTE ORD	B	01/26/2023	Various	25,853.000	1,249,058		1,179,511	1,186,991	(100,741)	0	0	(100,741)	93,261	1,179,511	(76,703)	146,250	69,547	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						15,651,887	XXX	14,998,847	16,135,113	(1,407,504)	0	0	(1,407,504)	271,237	14,998,847	(240,906)	893,946	653,041	23,067	XXX	XXX
H7631K-27-3	SIKA ORD	B	02/10/2023	Various	2,848.000	808,784		627,621	682,449	(36,076)	0	0	(36,076)	(18,751)	627,621	21,333	159,831	181,163	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						808,784	XXX	627,621	682,449	(36,076)	0	0	(36,076)	(18,751)	627,621	21,333	159,831	181,163	0	XXX	XXX
000000-00-0	Wellmark Synergy Health, Inc.		01/06/2023	Internal	110,000.000	11,000,000		11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	0		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						11,000,000	XXX	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						27,460,671	XXX	26,626,468	27,817,561	(1,443,580)	0	0	(1,443,580)	252,486	26,626,468	(219,573)	1,053,777	834,204	23,067	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						27,460,671	XXX	26,626,468	27,817,561	(1,443,580)	0	0	(1,443,580)	252,486	26,626,468	(219,573)	1,053,777	834,204	23,067	XXX	XXX
5999999999. Total - Preferred and Common Stocks						27,460,671	XXX	26,626,468	27,817,561	(1,443,580)	0	0	(1,443,580)	252,486	26,626,468	(219,573)	1,053,777	834,204	23,067	XXX	XXX
6009999999 - Totals						192,130,830	XXX	190,411,001	81,061,277	(1,304,950)	895,682	0	(409,268)	252,486	191,780,391	(219,573)	570,013	350,440	414,752	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bankers Trust - Savings Des Moines, IA		4.882	3,537,483	0	351,500,547	310,477,990	263,230,378	XXX
Bankers Trust - Operating Des Moines, IA		0.000	0	0	13,908,002	6,547,817	8,612,582	XXX
Bankers Trust - Controlled Disbursement Des Moines, IA		0.000	0	0	(13,038,661)	(11,283,002)	(15,856,398)	XXX
Bankers Trust - FEP Letter of Credit Des Moines, IA		0.000	0	0	125,209	88,891	68,800	XXX
Bank of New York Mellon - Custodial Pittsburgh, PA		0.000	0	0	3,081,981	691,803	1,255,073	XXX
Federal Home Loan Bank - Checking Des Moines, IA		0.000	987	0	97,697	129,975	60,669	XXX
PNC Bank - Operating Pittsburgh, PA		0.000	0	0	14,698	14,659	14,658	XXX
US Bank - Checking Des Moines, IA		0.000	0	0	19,099	19,076	19,053	XXX
West Bank - Savings West Des Moines, IA		3.850	240,588	0	20,567,910	30,657,107	30,758,863	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	3,779,058	0	376,276,482	337,344,316	288,163,678	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	3,779,058	0	376,276,482	337,344,316	288,163,678	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	3,779,058	0	376,276,482	337,344,316	288,163,678	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
	Bankers Trust Sweep		03/31/2023	1.050	04/03/2023	6,622,908	0	40,796
8109999999. Subtotal - Sweep Accounts						6,622,908	0	40,796
09248U-71-8	BLKRK LQ:T-FUND INSTL		03/31/2023	4.680		25,710,465	98,364	59,413
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,710,465	98,364	59,413
922906-30-0	Vanguard Federal Money Market Investor Fund		03/31/2023	4.760		57,012	0	1,328
8309999999. Subtotal - All Other Money Market Mutual Funds						57,012	0	1,328
8609999999 - Total Cash Equivalents						32,390,385	98,364	101,537

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2023 OF THE Wellmark, Inc.

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0770 NAIC Company Code 88848

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected	13,785,402	XXX	1,516,401	XXX	15,301,803
2. Earned Premiums	9,366,083	XXX	1,263,757	XXX	XXX
3. Claims Paid	6,236,851	XXX	1,914,543	XXX	8,151,394
4. Claims Incurred	6,512,301	XXX	2,369,185	XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX	9,883,178	XXX	0	9,883,178
6. Aggregate Policy Reserves - Change	0	XXX	0	XXX	XXX
7. Expenses Paid	1,879,656	XXX	859,662	XXX	2,739,318
8. Expenses Incurred	2,244,457	XXX	890,159	XXX	XXX
9. Underwriting Gain or Loss	609,325	XXX	(1,995,587)	XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	(5,472,087)

(a) Uninsured Receivable/Payable with CMS at End of Quarter: $ 0 due from CMS or $ 12,593,509 due to CMS