



LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

## NATIONAL SECURITY LIFE AND ANNUITY COMPANY

NAIC Group Code 0704 0704 NAIC Company Code 85472 Employer's ID Number 13-2740556  
(Current) (Prior)

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [ X ] Fraternal Benefit Societies [ ]

Incorporated/Organized 02/07/1973 Commenced Business 07/25/1975

Statutory Home Office 48 South Service Rd. Suite 310, Melville, NY, US 11747  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Way  
(Street and Number)  
Cincinnati, OH, US 45242, 877-446-6060  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address PO Box 5363, Cincinnati, OH, US 45201  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 48 South Service Rd. Suite 310  
(Street and Number)  
Melville, NY, US 11747, 877-446-6060 6015  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.nslac.com

Statutory Statement Contact Amber Dawn Roberts, 877-446-6060 6015  
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### OFFICERS

President Jeffery Allen Bley Jr. Vice President, Treasurer & CFO Lori Dianne Dashewich  
Secretary Therese Susan McDonough Appointed Actuary Scott Niel Shepherd

### OTHER

Robert Todd Brockman, Paul Gerard, Chief Investment Officer Doris Lee Paul, Assistant Treasurer  
Vice President, Mutual Fund Operations

### DIRECTORS OR TRUSTEES

Michael Akker # Anurag Chandra # Philippe Francois Charette #  
Julia Smoot Janson # Gregory Svend Nielsen # Chakravarthi Kiliyanagar Raghunathan #  
John Michael Schlotman # Barbara Ann Turner

State of Ohio  
County of Hamilton

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

Jeffery Allen Bley, Jr.  
President

Therese Susan McDonough  
Secretary

Lori Dianne Dashewich  
Vice President, Treasurer & CFO

Subscribed and sworn to before me this 10th day of August, 2022

- 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 .....

Stephanie Coleman  
Notary Public  
Expires November 24, 2025



STEPHANIE COLEMAN  
NOTARY PUBLIC, STATE OF OHIO  
My Commission Expires Nov. 24, 2025

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	63,406,237	0	63,406,237	60,045,047
2. Stocks:				
2.1 Preferred stocks .....	0	0	0	0
2.2 Common stocks .....	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens .....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ .....4,939,999 ), cash equivalents (\$ .....0 ) and short-term investments (\$ .....0 ) .....	4,939,999	0	4,939,999	5,594,970
6. Contract loans (including \$ .....0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	0	0	0	0
9. Receivables for securities .....	0	0	0	0
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) .....	68,346,236	0	68,346,236	65,640,017
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	486,005	0	486,005	455,645
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	0	0	0	0
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 (\$ .....0 ) and contracts subject to redetermination (\$ .....0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	159,976	0	159,976	189,213
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	28,439	0	28,439	28,349
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	364,101
18.2 Net deferred tax asset .....	3,387,942	3,041,475	346,467	348,271
19. Guaranty funds receivable or on deposit .....	598	0	598	266
20. Electronic data processing equipment and software .....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	0	0	0	0
24. Health care (\$ .....0 ) and other amounts receivable .....	8,541	8,541	0	0
25. Aggregate write-ins for other than invested assets .....	2,104,291	0	2,104,291	2,252,766
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	74,522,028	3,050,016	71,472,012	69,278,628
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	331,094,460	0	331,094,460	413,307,802
28. Total (Lines 26 and 27) .....	405,616,488	3,050,016	402,566,472	482,586,430
<b>DETAILS OF WRITE-INS</b>				
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. Annuity rider charges receivable .....	1,940,433	0	1,940,433	2,025,142
2502. Fund revenue receivable .....	112,419	0	112,419	140,825
2503. State taxes recoverable .....	51,439	0	51,439	66,799
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	20,000
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	2,104,291	0	2,104,291	2,252,766

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 32,395,700 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	32,395,700	31,873,760
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	0	0
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	151,424	184,686
4. Contract claims:		
4.1 Life	0	0
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$ 0 and coupons \$ 0 due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ 0 Modco)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ 0 Modco)	0	0
6.3 Coupons and similar benefits (including \$ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums	0	0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 192,869 ceded	192,869	338,305
9.4 Interest Maintenance Reserve	274,848	291,776
10. Commissions to agents due or accrued-life and annuity contracts \$ 14,404, accident and health \$ 0 and deposit-type contract funds \$ 0	14,404	17,005
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	157,227	119,141
13. Transfers to Separate Accounts due or accrued (net) (including \$ (800,855) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(800,855)	(1,096,089)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	97,159	188,595
15.1 Current federal and foreign income taxes, including \$ 14,462 on realized capital gains (losses)	69,645	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	0	0
17. Amounts withheld or retained by reporting entity as agent or trustee	0	0
18. Amounts held for agents' account, including \$ 0 agents' credit balances	0	0
19. Remittances and items not allocated	111,999	46,579
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ 0 and interest thereon \$ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	415,758	410,725
24.02 Reinsurance in unauthorized and certified (\$ 0 ) companies	528	528
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0 ) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	218,632	311,440
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	0
24.09 Payable for securities	0	0
24.10 Payable for securities lending	0	0
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	4,074	3,394
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	33,303,412	32,689,845
27. From Separate Accounts Statement	331,094,460	413,307,802
28. Total liabilities (Lines 26 and 27)	364,397,872	445,997,647
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	33,271,590	33,271,590
34. Aggregate write-ins for special surplus funds	(14,000,000)	(14,000,000)
35. Unassigned funds (surplus)	16,397,010	14,817,193
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0 )	0	0
36.2 0 shares preferred (value included in Line 30 \$ 0 )	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 0 in Separate Accounts Statement)	35,668,600	34,088,783
38. Totals of Lines 29, 30 and 37	38,168,600	36,588,783
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	402,566,472	482,586,430
<b>DETAILS OF WRITE-INS</b>		
2501. Unclaimed funds	4,074	3,394
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,074	3,394
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Asset adequacy reserve	(14,000,000)	(14,000,000)
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	(14,000,000)	(14,000,000)

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	(1,325,380)	(1,399,841)	(2,818,318)
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	1,130,414	1,125,249	2,339,283
4. Amortization of Interest Maintenance Reserve (IMR)	24,587	23,463	50,073
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	11,839	9,561	16,653
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,509,842	2,745,875	5,572,304
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	2,475,675	2,650,508	5,279,357
9. Totals (Lines 1 to 8.3)	4,826,977	5,154,815	10,439,352
10. Death benefits	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12. Annuity benefits	5,167,844	6,903,798	11,913,446
13. Disability benefits and benefits under accident and health contracts	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	10,596,798	11,700,458	24,868,547
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	3,150	4,352	8,109
18. Payments on supplementary contracts with life contingencies	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	664,544	(1,255,817)	(1,715,285)
20. Totals (Lines 10 to 19)	16,432,336	17,352,791	35,074,817
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,107,686	1,127,000	2,288,195
22. Commissions and expense allowances on reinsurance assumed	9,049	5,778	10,021
23. General insurance expenses and fraternal expenses	464,877	438,264	785,428
24. Insurance taxes, licenses and fees, excluding federal income taxes	67,832	66,375	(148,117)
25. Increase in loading on deferred and uncollected premiums	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(14,968,538)	(17,277,863)	(33,297,823)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	3,113,242	1,712,345	4,712,521
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,713,735	3,442,470	5,726,832
30. Dividends to policyholders and refunds to members	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,713,735	3,442,470	5,726,832
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	117,851	110,555	(484,466)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,595,884	3,331,915	6,211,298
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 14,461 (excluding taxes of \$ 0 transferred to the IMR)	(9,230)	(18,201)	(66,251)
35. Net income (Line 33 plus Line 34)	1,586,654	3,313,714	6,145,047
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	36,588,783	30,366,951	30,366,951
37. Net income (Line 35)	1,586,654	3,313,714	6,145,047
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	0	0	0
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	157,306	(453,570)	(1,369,873)
41. Change in nonadmitted assets	(159,110)	143,769	355,433
42. Change in liability for reinsurance in unauthorized and certified companies	0	13,594	13,595
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(5,033)	(23,304)	(6,563)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	0	0	1,084,193
54. Net change in capital and surplus for the year (Lines 37 through 53)	1,579,817	2,994,203	6,221,832
55. Capital and surplus, as of statement date (Lines 36 + 54)	38,168,600	33,361,154	36,588,783
<b>DETAILS OF WRITE-INS</b>			
08.301. Policy charges	2,089,124	0	4,143,198
08.302. Fee income	421,261	556,214	1,041,550
08.303. Administration fees	50,000	50,624	104,083
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(84,710)	2,043,670	(9,474)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,475,675	2,650,508	5,279,357
2701. Adjustment to separate account variable annuity reserves	0	0	0
2702. Regulatory fines and penalties	0	0	0
2703. Adjustment for VM-21 implementation	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	0	0
5301. Prior period adjustment	0	0	1,084,193
5302. Change in separate account variable annuity reserve valuation	0	0	0
5303. Adjustment for VM-21 implementation	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	1,084,193

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	(1,325,380)	(1,399,841)	(2,818,318)
2. Net investment income .....	1,129,310	1,127,114	2,365,614
3. Miscellaneous income .....	2,521,681	2,755,436	5,588,957
4. Total (Lines 1 to 3) .....	2,325,611	2,482,709	5,136,253
5. Benefit and loss related payments .....	13,547,770	15,958,618	31,674,182
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(15,263,772)	(18,000,054)	(34,468,339)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,704,927	1,465,469	2,976,477
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... (5,026) tax on capital gains (losses) .....	(301,434)	886,330	750,026
10. Total (Lines 5 through 9) .....	(312,509)	310,363	932,346
11. Net cash from operations (Line 4 minus Line 10) .....	2,638,120	2,172,347	4,203,907
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	3,627,619	4,486,003	11,464,839
12.2 Stocks .....	0	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	3,627,619	4,486,003	11,464,839
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	7,007,486	8,778,308	14,407,081
13.2 Stocks .....	0	0	0
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	7,007,486	8,778,308	14,407,081
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) .....	(3,379,867)	(4,292,305)	(2,942,242)
<b>Cash from Financing and Miscellaneous Sources</b>			
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 .....	(36,412)	(36,412)	(72,824)
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	123,188	145,052	117,112
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	86,776	108,640	44,288
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(654,971)	(2,011,318)	1,305,953
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	5,594,970	4,289,016	4,289,017
19.2 End of period (Line 18 plus Line 19.1) .....	4,939,999	2,277,698	5,594,970

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

20.0001. Non-cash acquisition of bonds .....	0	485,000	0
20.0002. Non-cash consideration on disposals of bonds .....	0	(1,710,000)	0

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....	0	0	0
2. Ordinary life insurance .....	3,000	3,000	6,000
3. Ordinary individual annuities .....	173,027	90,530	164,765
4. Credit life (group and individual) .....	0	0	0
5. Group life insurance .....	0	0	0
6. Group annuities .....	0	0	0
7. A & H - group .....	0	0	0
8. A & H - credit (group and individual) .....	0	0	0
9. A & H - other .....	0	0	0
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	176,027	93,530	170,765
12. Fraternal (Fraternal Benefit Societies Only) .....	0	0	0
13. Subtotal (Lines 11 through 12) .....	176,027	93,530	170,765
14. Deposit-type contracts .....	0	0	0
15. Total (Lines 13 and 14)	176,027	93,530	170,765
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

## NOTES TO FINANCIAL STATEMENTS

**NOTE 1 Summary of Significant Accounting Policies and Going Concern**
**A. Accounting Practices**

The financial statements of National Security Life and Annuity Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the New York Department of Financial Services.

The New York Department of Financial Services recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the New York Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, (NAIC SAP), has been adopted as a component of prescribed or permitted practices by the state of New York. The state has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, specifically, the methodology used within the Company's asset adequacy reserve calculation. The asset adequacy reserve as determined by management was in accordance with VM21 (Valuation Manual 21 - Requirements for Principle-Based Reserves for Variable Annuities), NAIC SAP No. 51R (Life Contracts), and A-820 (Appendix A-820 Minimum Life and Annuity Reserve Standards) and was considered sufficient by management. Management acknowledges that under A-822 (Asset Adequacy Analysis Requirements), management may establish an additional reserve (above the VM21/NYreg213 aggregate reserve) if management determines that such a reserve is needed as a result of the asset adequacy analysis. No additional reserve was considered necessary per management's calculations. The additional asset adequacy reserve held by the Company, beginning with the June 30, 2017 financial statements, was made to comply with the Department's request for the Company to be held to a higher threshold under New York's Insurance Regulation No. 126, which resulted in the Company refining its methodology used to determine gross reserves, the reinsurance reserve credit, and associated reinsurance collateral for the variable annuities with living benefits so that the calculation would be acceptable to the Department under the higher threshold. This prescribed accounting practice resulted in recording an additional net asset adequacy reserve of \$14,000,000 and is a decrease to surplus.

	SSAP #	F/S Page	F/S Line #	6/30/2022	12/31/2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,586,654	\$ 6,145,047
(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	\$ 1,586,654	\$ 6,145,047
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 38,168,600	\$ 36,588,783
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Asset Adequacy Reserve	51R	3	1	\$ (14,000,000)	\$ (14,000,000)
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 52,168,600	\$ 50,588,783

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

**C. Accounting Policy**

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method Bonds not backed by other loans are stated at amortized cost using the modified scientific method.

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

Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgaged-backed securities.

**D. Going Concern**

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

**NOTE 2 Accounting Changes and Corrections of Errors - No significant changes**
**NOTE 3 Business Combinations and Goodwill - No significant changes**
**NOTE 4 Discontinued Operations - No significant changes**
**NOTE 5 Investments**
**D. Loan-Backed Securities**

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

(2) Securities with Recognized Other-Than-Temporary Impairment

The Company had no other-than-temporary impairments on loan-backed securities due to the intent to sell security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) Recognized OTTI Securities - NONE

## NOTES TO FINANCIAL STATEMENTS

(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	\$	272,744
2. 12 Months or Longer	\$	-

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

1. Less than 12 Months	\$	5,863,298
2. 12 Months or Longer	\$	-

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

Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other than temporary.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - NONE
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE
- H. Repurchase Agreements Transactions Accounted for as a Sale - NONE
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NONE
- J. Real Estate - NONE
- K. Low Income Housing tax Credits (LIHTC) - NONE
- L. Restricted Assets - No significant changes
- M. Working Capital Finance Investments - NONE
- N. Offsetting and Netting of Assets and Liabilities - NONE
- O. 5GI Securities - NONE
- P. Short Sales - No significant changes
- Q. Prepayment Penalty and Acceleration Fees

	<u>General Account</u>	<u>Separate Account</u>
1. Number of CUSIPs	6	0
2. Aggregate Amount of Investment Income	\$ 50,130	\$ -

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 - NONE**

**NOTE 9 Income Taxes - No significant changes**

**NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - No significant changes**

**NOTE 11 Debt - No significant changes**

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

The Company uses the personnel of its parent and has no deferred compensation or retirement plans.

**NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No significant changes**

**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**

No significant changes

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

B. (2) Servicing Assets and Servicing Liabilities - NONE

(4) (b) Securitizations, Asset-based Financing Arrangements and Similar Transfers Accounted for as Sales - NONE

C. Wash Sales - NONE

**NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - No significant changes**



## NOTES TO FINANCIAL STATEMENTS

**NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - No significant changes**
**NOTE 20 Fair Value Measurements**

A.

## (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
<b>a. Assets at fair value</b>					
Cash	\$ 4,939,999	\$ -	\$ -	\$ -	\$ 4,939,999
Separate account assets	\$ 331,094,460	\$ -	\$ -	\$ -	\$ 331,094,460
<b>Total assets at fair value/NAV</b>	<b>\$ 336,034,459</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 336,034,459</b>

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
<b>b. Liabilities at fair value</b>					
<b>Total liabilities at fair value</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>

## (2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy - NONE

## (3) Policies when Transfers Between Levels are Recognized - NONE

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

Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company uses various methods including market, income and cost approaches. The market approach utilizes prices and other relevant information generated by market transactions involving identical or comparable assets and liabilities. The income approach uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information available in circumstances.

The Company is required to categorize its assets and liabilities that are carried at estimated fair value on the statutory statements of admitted assets, liabilities, and capital and surplus into a three level hierarchy based on the priority of the inputs to the valuation technique in accordance with SSAP No. 100, Fair Value Measurements. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure estimated fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

- Level 1 – Fair value is based on unadjusted quoted prices for identical assets and liabilities in an active market at the measurement date. The types of assets and liabilities utilizing Level 1 valuations generally include cash and short-term investments, separate account assets and exchange traded derivatives.

- Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1 that are observable in active markets or that are derived principally from or corroborated by observable market data through correlation or other means for identical or similar assets and liabilities. The types of assets and liabilities utilizing Level 2 valuations generally include U.S. government agency securities, municipal bonds, foreign government debt, certain corporate debt, asset-backed, mortgage-backed, and private placement securities, derivatives, common stocks, securities lending reinvested collateral and cash equivalent securities.

- Level 3 – Fair value is based on unobservable inputs for the asset or liability for which there is little or no market activity at the measurement date. Unobservable inputs used in the valuation reflect management's best estimate about the assumptions market participants would use to price the asset or liability. The types of assets and liabilities utilizing Level 3 valuations generally include certain corporate debt, asset-backed or mortgage-backed securities, and derivative securities.

## (5) Fair Value Disclosures - NONE

## B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - NONE

## C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 57,437,737	\$ 63,406,237	\$ 1,528,313	\$ 55,909,424	\$ -	\$ -	\$ -
Cash	\$ 4,939,999	\$ 4,939,999	\$ 4,939,999	\$ -	\$ -	\$ -	\$ -
Separate account assets	\$ 331,094,460	\$ 331,094,460	\$ 331,094,460	\$ -	\$ -	\$ -	\$ -
Separate account liabilities	\$ (331,094,460)	\$ (331,094,460)	\$ (331,094,460)	\$ -	\$ -	\$ -	\$ -

## D. Not Practicable to Estimate Fair Value - NONE

## E. NAV Practical Expedient Investments - NONE

## NOTES TO FINANCIAL STATEMENTS

**NOTE 21 Other Items**

C. Other Disclosures - NONE

*Coronavirus (COVID-19)*

Coronavirus ("COVID-19") Risk is the potential risk the Company continues to be exposed to associated with the ongoing COVID-19 pandemic. The worldwide health and economic impact of COVID-19 continues to evolve, influenced by the scope, severity and duration of the crisis as well as the actions of governments, judiciaries, legislative bodies, regulators and other third parties in response, all of which are subject to continuing uncertainty. While the global economic outlook continues to improve, the ultimate impact of COVID-19 on our business will depend upon the speed at which government-mandated safety precautions can be fully lifted and the manner and speed with which economic activity sustainably rebounds.

Significant legislative and regulatory activity has occurred at both the U.S. federal and state levels, as well as globally, in response to COVID-19 and its impact on insurance consumers. While some of these legislative and regulatory initiatives have expired, resurgence of the COVID-19 virus may lead to a renewal of these initiatives. We cannot predict what form any further legal and regulatory responses to concerns about COVID-19 and related public health issues will take, how long they will last or how such responses will impact our business. We continue to actively monitor these developments and to cooperate fully with all government and regulatory authorities as they develop their responses.

The Company has implemented risk management and business continuity plans and taken preventive measures and other precautions, such as employee business travel restrictions and remote work arrangements which, to date, have enabled the Company to maintain its critical business processes; customer service levels; relationships with key vendors and distribution partners; financial reporting systems; internal controls over financial reporting; and disclosure controls and procedures. The Company is continuing to evaluate the potential long-term impact of the crisis to its operations and financial condition.

*Acquisition of Ohio National Mutual Holdings, Inc. ("ONMH")*

On March 22, 2021, the Board of ONMH unanimously approved an agreement to enter into a strategic transaction ("Transaction") with Constellation Insurance LP via ONLH Holdings LP ("Constellation") whereby Constellation will acquire ONMH. The agreement was signed on March 22, 2021. Constellation, an insurance holding company, is back by Caisse de dépôt et placement du Québec ("CDPQ") and Ontario Teachers' Pension Plan Board ("Ontario Teachers"), two of the world's largest, premier, long-term institutional investors.

ONMH entered into the Transaction to strengthen its financial position, enhance its market position, and enable it to become a stronger, more responsive and innovative financial services company. Constellation will build off ONMH's strengths and infrastructure to grow its insurance business going forward.

The Transaction will be structured as a sponsored demutualization, which means ONMH will convert to a stock company and will be indirectly owned by Constellation upon closing of the transaction. The conversion required a vote by eligible members as well as regulatory review and approval. Eligible members will be compensated, in the aggregate of \$500,000,000, for the extinguishment of their membership interests with additional policy benefits, or cash, as applicable. In addition to member compensation, Constellation and its investors are providing a commitment to infuse an additional \$500,000,000 of capital evenly over a four-year period beginning one year after the closing of the Transaction, further strengthening Ohio National's capital position and its ability to fulfill its obligations, as well as to invest in the future of the business.

On March 11, 2022, the Members of ONMH voted to approve the Transaction. The Ohio Department of Insurance conducted a public hearing on March 18, 2022. ONMH received an order approving the Transaction and all other regulatory approvals necessary to close the Transaction. ONMH closed the Transaction on March 31, 2022 and is now a stock company wholly owned by Constellation. In connection with the Transaction, ONMH changed its name and is now Ohio National Holdings, Inc.

**NOTE 22 Events Subsequent - None****NOTE 23 Reinsurance - No significant changes****NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination - NONE****NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses - NONE****NOTE 26 Intercompany Pooling Arrangements - No significant changes****NOTE 27 Structured Settlements - NONE****NOTE 28 Health Care Receivables - NONE****NOTE 29 Participating Policies - NONE****NOTE 30 Premium Deficiency Reserves - No significant changes****NOTE 31 Reserves for Life Contracts and Annuity Contracts - No significant changes****NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics - No significant changes****NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No significant changes****NOTE 34 Premium & Annuity Considerations Deferred and Uncollected - No significant changes****NOTE 35 Separate Accounts - No significant changes****NOTE 36 Loss/Claim Adjustment Expenses - None**

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ X ] No [ ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
See Schedule Y Part 1 for details
- 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. .... 12/31/2020
- 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. .... 12/31/2020
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 06/24/2022
- 6.4 By what department or departments?  
New York Department of Financial Services
- 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 [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Ohio National Equities, Inc. ....	Cincinnati, OH .....	NO	NO	NO	YES

**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 [ ] No [ X ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ .....0

**INVESTMENT**

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

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY  
**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 [  ] 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
US Bank NA .....	425 Walnut Street, Cincinnati, OH 45202 .....

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 [  ]

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
Paul Gerard .....	I.....
Tim Biggs .....	I.....
Gary Rodmaker .....	I.....
Brenda Kalb .....	I.....
Jeffrey Weisman .....	I.....
Cristian Donoso .....	I.....
William Block .....	I.....

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 [  ] No [  ]

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [  ] 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 [  ]

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 [  ]

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 [  ]

# GENERAL INTERROGATORIES

## PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1  
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages ..... \$ ..... 0
- 1.12 Residential Mortgages ..... \$ ..... 0
- 1.13 Commercial Mortgages ..... \$ ..... 0
- 1.14 Total Mortgages in Good Standing ..... \$ ..... 0
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms ..... \$ ..... 0
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages ..... \$ ..... 0
- 1.32 Residential Mortgages ..... \$ ..... 0
- 1.33 Commercial Mortgages ..... \$ ..... 0
- 1.34 Total Mortgages with Interest Overdue more than Three Months ..... \$ ..... 0
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages ..... \$ ..... 0
- 1.42 Residential Mortgages ..... \$ ..... 0
- 1.43 Commercial Mortgages ..... \$ ..... 0
- 1.44 Total Mortgages in Process of Foreclosure ..... \$ ..... 0
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) ..... \$ ..... 0
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages ..... \$ ..... 0
- 1.62 Residential Mortgages ..... \$ ..... 0
- 1.63 Commercial Mortgages ..... \$ ..... 0
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate ..... \$ ..... 0
2. Operating Percentages:
- 2.1 A&H loss percent ..... 0.000 %
- 2.2 A&H cost containment percent ..... 0.000 %
- 2.3 A&H expense percent excluding cost containment expenses ..... 0.000 %
- 3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... \$ ..... 0
- 3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date ..... \$ ..... 0
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 4.1 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 [ ]

**Fraternal Benefit Societies Only:**

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [ ]
- 5.2 If no, explain:  
.....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7	
		2	3	4	5	6		
								Life Insurance Premiums
1. Alabama	AL	N	.0	.0	.0	.0	.0	.0
2. Alaska	AK	N	.0	.0	.0	.0	.0	.0
3. Arizona	AZ	L	.0	.0	.0	.0	.0	.0
4. Arkansas	AR	L	.0	.0	.0	.0	.0	.0
5. California	CA	N	.0	.0	.0	.0	.0	.0
6. Colorado	CO	N	.0	.0	.0	.0	.0	.0
7. Connecticut	CT	N	.0	.0	.0	.0	.0	.0
8. Delaware	DE	N	.0	.0	.0	.0	.0	.0
9. District of Columbia	DC	L	.0	.0	.0	.0	.0	.0
10. Florida	FL	N	.0	.0	.0	.0	.0	.0
11. Georgia	GA	N	.0	.0	.0	.0	.0	.0
12. Hawaii	HI	N	.0	.0	.0	.0	.0	.0
13. Idaho	ID	N	.0	.0	.0	.0	.0	.0
14. Illinois	IL	L	.0	.0	.0	.0	.0	.0
15. Indiana	IN	L	.0	.0	.0	.0	.0	.0
16. Iowa	IA	L	.0	.0	.0	.0	.0	.0
17. Kansas	KS	Q	.0	.0	.0	.0	.0	.0
18. Kentucky	KY	N	.0	.0	.0	.0	.0	.0
19. Louisiana	LA	L	.0	.0	.0	.0	.0	.0
20. Maine	ME	N	.0	.0	.0	.0	.0	.0
21. Maryland	MD	N	.0	.0	.0	.0	.0	.0
22. Massachusetts	MA	N	.0	.0	.0	.0	.0	.0
23. Michigan	MI	N	.0	.0	.0	.0	.0	.0
24. Minnesota	MN	N	.0	.0	.0	.0	.0	.0
25. Mississippi	MS	N	.0	.0	.0	.0	.0	.0
26. Missouri	MO	N	.0	.0	.0	.0	.0	.0
27. Montana	MT	N	.0	.0	.0	.0	.0	.0
28. Nebraska	NE	L	.0	.0	.0	.0	.0	.0
29. Nevada	NV	N	.0	.0	.0	.0	.0	.0
30. New Hampshire	NH	L	.0	.0	.0	.0	.0	.0
31. New Jersey	NJ	L	.0	.0	.0	.0	.0	.0
32. New Mexico	NM	N	.0	.0	.0	.0	.0	.0
33. New York	NY	L	3,000	173,027	.0	.0	176,027	.0
34. North Carolina	NC	N	.0	.0	.0	.0	.0	.0
35. North Dakota	ND	N	.0	.0	.0	.0	.0	.0
36. Ohio	OH	L	.0	.0	.0	.0	.0	.0
37. Oklahoma	OK	L	.0	.0	.0	.0	.0	.0
38. Oregon	OR	L	.0	.0	.0	.0	.0	.0
39. Pennsylvania	PA	L	.0	.0	.0	.0	.0	.0
40. Rhode Island	RI	N	.0	.0	.0	.0	.0	.0
41. South Carolina	SC	Q	.0	.0	.0	.0	.0	.0
42. South Dakota	SD	L	.0	.0	.0	.0	.0	.0
43. Tennessee	TN	N	.0	.0	.0	.0	.0	.0
44. Texas	TX	L	.0	.0	.0	.0	.0	.0
45. Utah	UT	L	.0	.0	.0	.0	.0	.0
46. Vermont	VT	N	.0	.0	.0	.0	.0	.0
47. Virginia	VA	N	.0	.0	.0	.0	.0	.0
48. Washington	WA	N	.0	.0	.0	.0	.0	.0
49. West Virginia	WV	N	.0	.0	.0	.0	.0	.0
50. Wisconsin	WI	N	.0	.0	.0	.0	.0	.0
51. Wyoming	WY	N	.0	.0	.0	.0	.0	.0
52. American Samoa	AS	N	.0	.0	.0	.0	.0	.0
53. Guam	GU	N	.0	.0	.0	.0	.0	.0
54. Puerto Rico	PR	N	.0	.0	.0	.0	.0	.0
55. U.S. Virgin Islands	VI	N	.0	.0	.0	.0	.0	.0
56. Northern Mariana Islands	MP	N	.0	.0	.0	.0	.0	.0
57. Canada	CAN	N	.0	.0	.0	.0	.0	.0
58. Aggregate Other Aliens	OT	XXX	.0	.0	.0	.0	.0	.0
59. Subtotal	XXX		3,000	173,027	.0	.0	176,027	.0
90. Reporting entity contributions for employee benefits plans	XXX		.0	.0	.0	.0	.0	.0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		.0	.0	.0	.0	.0	.0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		.0	.0	.0	.0	.0	.0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		.0	.0	.0	.0	.0	.0
94. Aggregate or other amounts not allocable by State	XXX		.0	.0	.0	.0	.0	.0
95. Totals (Direct Business)	XXX		3,000	173,027	.0	.0	176,027	.0
96. Plus Reinsurance Assumed	XXX		321,624	.0	.0	.0	321,624	.0
97. Totals (All Business)	XXX		324,624	173,027	.0	.0	497,651	.0
98. Less Reinsurance Ceded	XXX		321,624	1,501,407	.0	.0	1,823,031	.0
99. Totals (All Business) less Reinsurance Ceded	XXX		3,000	(1,328,380)	.0	.0	(1,325,380)	.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
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		.0	.0	.0	.0	.0	.0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

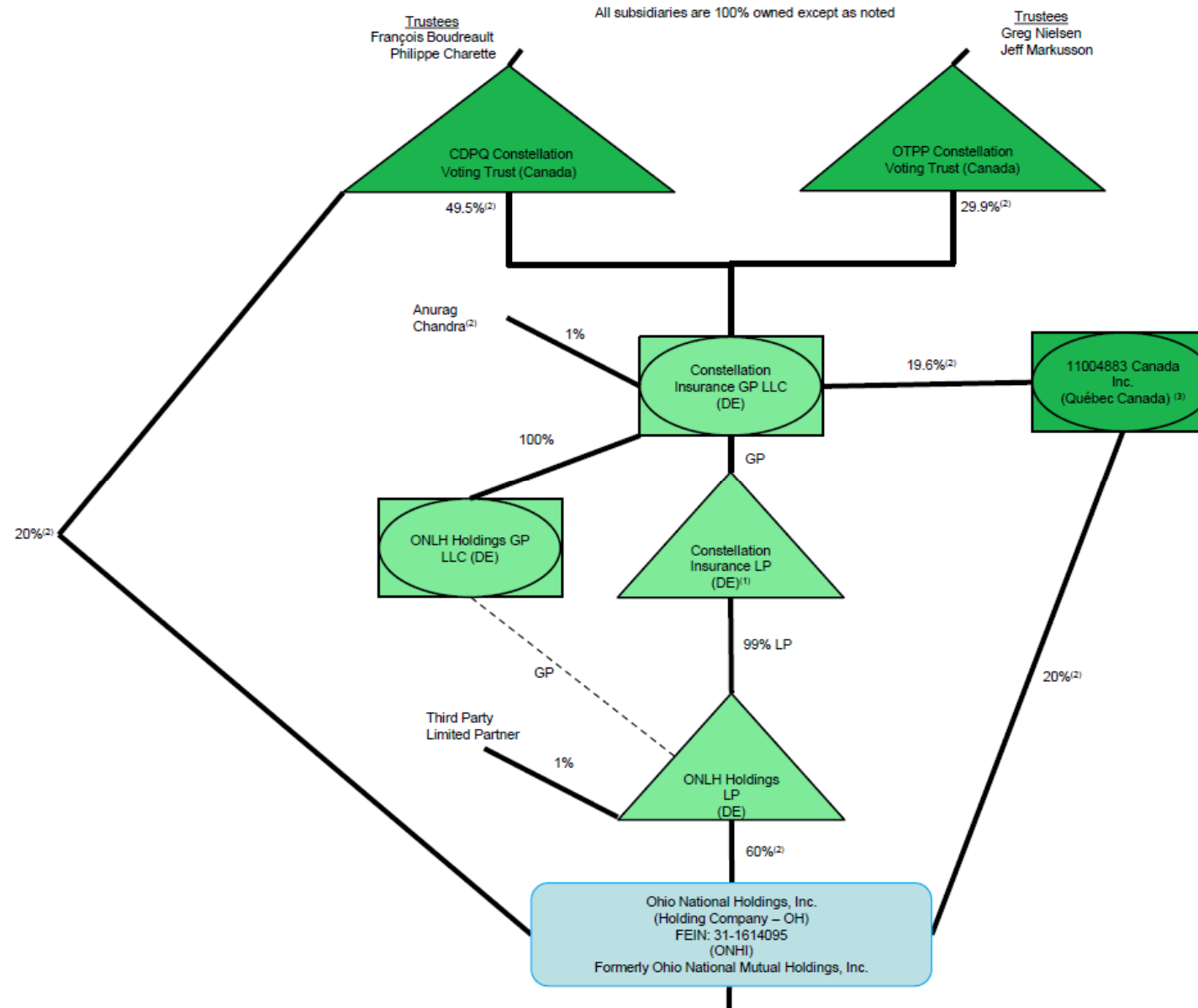
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....18      R - Registered - Non-domiciled RRGs.....0  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0      Q - Qualified - Qualified or accredited reinsurer.....2  
N - None of the above - Not allowed to write business in the state.....37



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

## PART 1 - ORGANIZATIONAL CHART

Ohio National Organizational Chart



(1) The limited partnership interests in Constellation Insurance, LP are (i) 1% owned by Anurag Chandra, (ii) 49.5% owned by an affiliate of Caisse de dépôt et placement du Québec (CDPQ) and (iii) 49.5% owned by an affiliate of Ontario Teachers' Pension Plan (OTPP).

(2) These figures reflect ownership of director voting shares of Ohio National Holdings Inc. ("ONHI"), or director voting units of Constellation Insurance GP, LLC, which is a class of common stock/units that carries the right to vote for the election and removal of directors. All non-director voting shares of ONHI, which carry ordinary economic and voting rights, other than the right to vote for the election and removal of directors, are owned by ONLH Holdings, LP.

(3) OTPP Constellation Voting Trust is party to shareholders agreements with 11004883 Canada Inc. ("Nominee Holder"), pursuant to which Nominee Holder agrees to vote and transfer the director voting shares/units that it holds as (and only as) directed by OTPP Constellation Voting Trust (and OTPP Constellation Voting Trust has a power of attorney to effect the same).

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STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

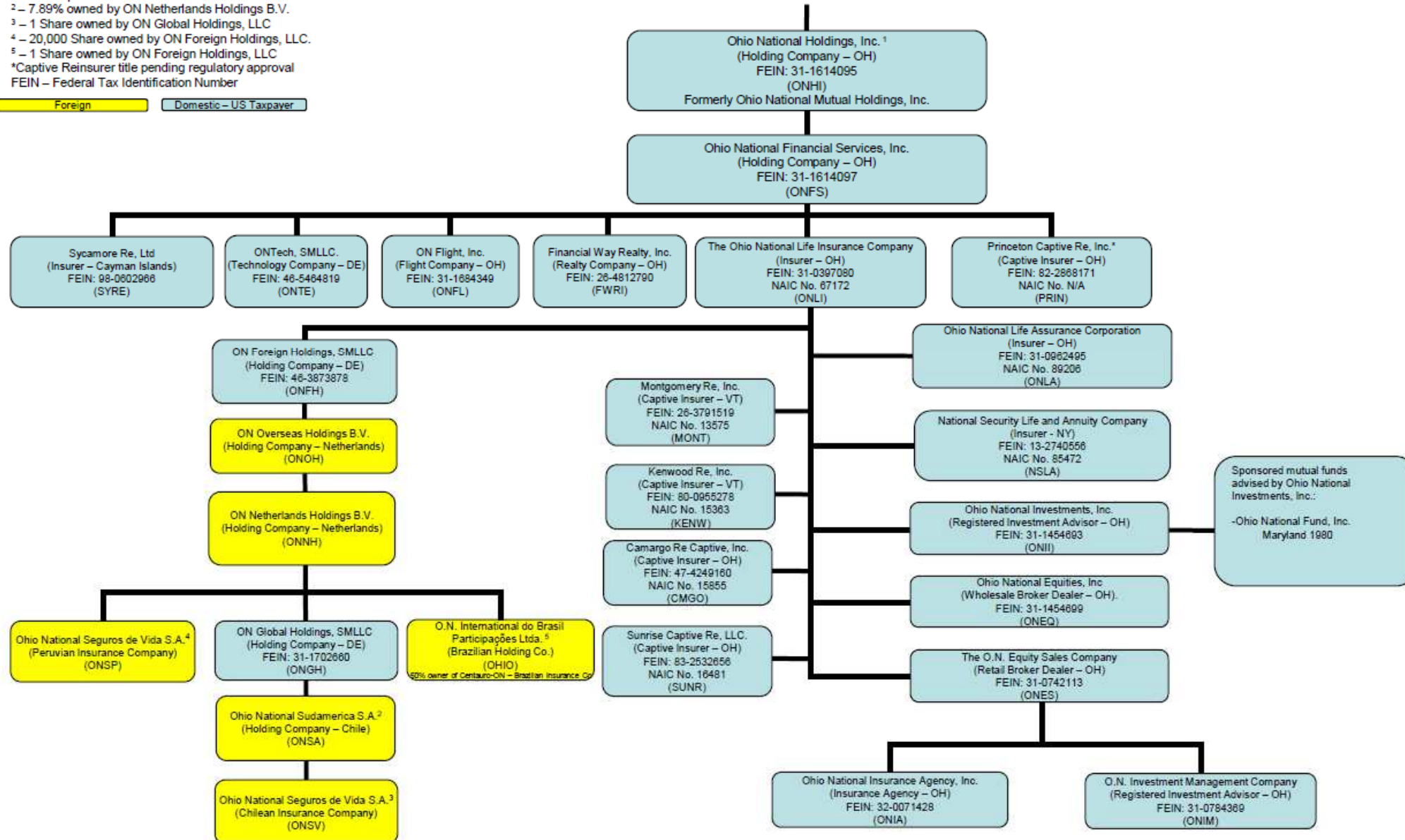
Ohio National Organizational Chart - continued

- <sup>1</sup> – 100% of the non-director voting shares and 60% of the director voting shares of ONHI are owned by ONLH Holdings LP, a Delaware Limited Partnership
- <sup>2</sup> – 7.89% owned by ON Netherlands Holdings B.V.
- <sup>3</sup> – 1 Share owned by ON Global Holdings, LLC
- <sup>4</sup> – 20,000 Share owned by ON Foreign Holdings, LLC.
- <sup>5</sup> – 1 Share owned by ON Foreign Holdings, LLC
- \*Captive Reinsurer title pending regulatory approval
- FEIN – Federal Tax Identification Number

Foreign Domestic – US Taxpayer

All subsidiaries are 100% owned except as noted

Continued Page 1



12.1

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0704	Ohio National Holdings, Inc.	.00000	31-1614095	0	0		ONLH Holdings LP	OH	UIP		Ownership, Board of Directors, Management	0.000		NO	0
.0704	Ohio National Holdings, Inc.	.00000	31-1614097	0	0		Ohio National Financial Services, Inc.	OH	UIP	Ohio National Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000	AA-0056843	0	0		Sycamore Re, Ltd.	CYM	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000	46-5464819	0	0		ON Tech, SMLLC	DE	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000	31-1684349	0	0		ON Flight, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000	26-4812790	0	0		Financial Way Realty, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000	82-2868171	0	0		Princeton Captive Re, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	UDP	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000	46-3873878	0	0		Ohio National Foreign Holdings, SMLLC	DE	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		ON Overseas Holding B.V.	NLD	NIA	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		ON Netherlands Holdings B.V.	NLD	NIA	ON Overseas Holding B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000	31-1702660	0	0		ON Global Holdings, SMLLC	DE	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Ohio National Seguros de Vida S.A. O.N. Internacional do Brasil Participações Ltda.	CHL	NIA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0			BRA	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.15363	80-0955278	0	0		Kenwood Re, Inc	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.15855	47-4249160	0	0		Camargo Re Captive, Inc.	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.16481	83-2532656	0	0		Sunrise Captive Re, LLC	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.89206	31-0962495	0	0		Ohio National Life Assurance Corporation	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.85472	13-2740556	0	0		National Security Life and Annuity Company	NY	RE	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000	31-1454693	0	0		Ohio National Investments, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	YES	0
.0704	Ohio National Holdings, Inc.	.00000	31-1454699	0	0		Ohio National Equities, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	YES	0
.0704	Ohio National Holdings, Inc.	.00000	31-0742113	0	0		The O.N. Equity Sales Company	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	YES	0
.0704	Ohio National Holdings, Inc.	.00000	32-0071428	0	0		Ohio National Insurance Agency, Inc.	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
.0704	Ohio National Holdings, Inc.	.00000	31-0784369	0	0		O.N. Investment Management Company	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0704	Ohio National Holdings, Inc.	.00000	31-1614095	0	0		Ohio National Holdings, Inc.	OH	UIP	ONLH Holdings LP	Ownership, Board of Directors, Management	60.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000	31-1614095	0	0		Ohio National Holdings, Inc.	OH	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000	31-1614095	0	0		Ohio National Holdings, Inc.	OH	UIP	Caisse de dépôt et placement du Québec (CDPQ) Constellation Voting Trust	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000	86-3415002	0	0		ONLH Holdings LP	DE	UDP	Constellation Insurance LP	Ownership, Board of Directors, Management	99.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000	86-3415002	0	0		ONLH Holdings LP	DE	UIP	Third Party Limited Partner	Ownership, Board of Directors, Management	1.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000	86-3415002	0	0		ONLH Holdings GP, LLC	DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000	84-3482603	0	0		Constellation Insurance LP	DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Anurag Chandra (Member of Constellation Insurance GP, LLC)	Ownership, Board of Directors, Management	1.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	19.600	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Ontario Teachers' Pension Plan (OTPP) Constellation Voting Trust	Ownership, Board of Directors, Management	29.900	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Caisse de dépôt et placement du Québec (CDPQ) Constellation Voting Trust	Ownership, Board of Directors, Management	49.500	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Anurag Chandra (Member of Constellation Insurance GP, LLC)				Management	0.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		11004883 Canada Inc.	CAN	UIP		Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Jean Turmel (managing member of 11004883 Canada Inc.)	CAN	UIP		Management	0.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Ontario Teachers' Pension Plan (OTPP) Constellation Voting Trust	CAN	UIP	Greg Nielsen and Jeff Markusson	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Greg Nielsen (Trustee of OTPP Voting Trust)				Management	0.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Jeff Markusson (Trustee of OTPP Voting Trust)				Management	0.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Caisse de dépôt et placement du Québec (CDPQ) Constellation Voting Trust				Management	0.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Constellation Voting Trust	CAN	UIP	François Boudreault and Philippe Charette	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		François Boudreault (Trustee of CDPQ Voting Trust)				Management	0.000	Constellation Insurance GP, LLC	NO	0
.0704	Ohio National Holdings, Inc.	.00000		0	0		Philippe Charette (Trustee of CDPQ Voting Trust)				Management	0.000	Constellation Insurance GP, LLC	NO	0

Asterisk	Explanation
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**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 Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) 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. ....	NO

**AUGUST FILING**

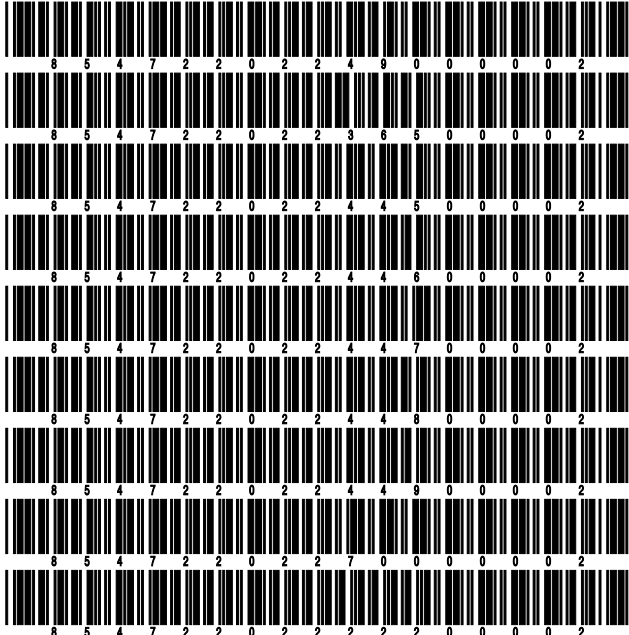
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.
- 9.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]
9. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]



**OVERFLOW PAGE FOR WRITE-INS**

## Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. NSCC deposit .....	0	0	0	20,000
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	20,000

## Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Rider fees .....	(84,710)	(81,430)	(9,474)
08.305. Policy Charges .....	0	2,124,826	0
08.306. Miscellaneous gains/(losses) .....	0	274	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(84,710)	2,043,670	(9,474)

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**NONE**

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**NONE**

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	60,045,034	57,131,301
2. Cost of bonds and stocks acquired	7,007,486	14,407,081
3. Accrual of discount	12,765	31,321
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	10,579	20,766
6. Deduct consideration for bonds and stocks disposed of	3,677,749	11,704,897
7. Deduct amortization of premium	42,021	80,596
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. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	50,130	240,058
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	63,406,224	60,045,034
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	63,406,224	60,045,034

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**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
<b>BONDS</b>								
1. NAIC 1 (a) .....	37,971,711	4,361,961	1,358,731	(90,564)	37,971,711	40,884,377	0	36,527,790
2. NAIC 2 (a) .....	21,701,930	0	933,701	76,544	21,701,930	20,844,773	0	21,833,521
3. NAIC 3 (a) .....	1,636,440	0	25	(25,861)	1,636,440	1,610,554	0	1,637,306
4. NAIC 4 (a) .....	44,423	0	3,270	25,377	44,423	66,530	0	46,428
5. NAIC 5 (a) .....	0	0	0	0	0	0	0	0
6. NAIC 6 (a) .....	0	0	0	0	0	0	0	0
7. Total Bonds	61,354,504	4,361,961	2,295,727	(14,504)	61,354,504	63,406,234	0	60,045,045
<b>PREFERRED STOCK</b>								
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 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	61,354,504	4,361,961	2,295,727	(14,504)	61,354,504	63,406,234	0	60,045,045

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

NAIC 1 \$ .....0 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0



Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
13032U-D8-8	CALIFORNIA ST HLTH FACS FING A 4.190% 06/01/37		.04/19/2022	Raymond James & Associates		485,090	500,000	815	1.D FE
59334D-LS-1	MIAMI DADE CNTY FL WTR & SNR 3.490% 10/01/42		.04/19/2022	Wells Fargo Securities		442,490	500,000	969	1.D FE
647753-MP-4	NEW ORLEANS LA WTR REVENUE 2.989% 12/01/45		.05/17/2022	Wells Fargo Securities		479,041	675,000	9,415	2.A FE
679088-MM-3	OKLAHOMA ST CAPITOL IMPT AUTH 5.394% 07/01/47		.05/19/2022	RBC Capital Markets		500,000	500,000	0	1.D FE
68609T-7T-9	OREGON ST 4.721% 05/01/42		.05/17/2022	Raymond James & Associates		501,915	500,000	131	1.B FE
<b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						<b>2,408,536</b>	<b>2,675,000</b>	<b>11,330</b>	<b>XXX</b>
539830-BS-7	LOCKHEED MARTIN CORP 4.150% 06/15/53		.04/21/2022	Bank of America		496,560	500,000	0	1.G FE
873050-CJ-8	TTX CO 144A 3.900% 02/01/45		.04/29/2022	US Bancorp		463,520	500,000	4,983	1.F FE
89417E-AK-5	TRAVELERS COS INC 4.300% 08/25/45		.04/26/2022	Wells Fargo Securities		495,680	500,000	3,763	1.F FE
956708-AA-9	WEST VA HEALTH SYS OBL 4.924% 06/01/48		.05/17/2022	Wells Fargo Securities		497,665	500,000	11,489	1.F FE
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>1,953,425</b>	<b>2,000,000</b>	<b>20,235</b>	<b>XXX</b>
<b>2509999997. Total - Bonds - Part 3</b>						<b>4,361,961</b>	<b>4,675,000</b>	<b>31,565</b>	<b>XXX</b>
<b>2509999998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>2509999999. Total - Bonds</b>						<b>4,361,961</b>	<b>4,675,000</b>	<b>31,565</b>	<b>XXX</b>
<b>4509999997. Total - Preferred Stocks - Part 3</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>4509999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>4509999999. Total - Preferred Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>5989999997. Total - Common Stocks - Part 3</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>5989999998. Total - Common Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>5989999999. Total - Common Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>5999999999. Total - Preferred and Common Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>6009999999 - Totals</b>						<b>4,361,961</b>	<b>XXX</b>	<b>31,565</b>	<b>XXX</b>

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38378N-KA-0	GNMA 2013-173 VB 3.500% 10/16/33		06/01/2022	Paydown		145,797	145,797	145,797	145,797	0	0	0	0	0	145,797	0	0	0	2,505	10/16/2033	1.A
0109999999. Subtotal - Bonds - U.S. Governments																					
60535Q-LZ-1	MISSISSIPPI HOUSING 2015A TAXABLE 3.050%		06/01/2022	Redemption 100.0000		7,966	7,966	7,966	7,966	0	0	0	0	0	7,966	0	0	0	279	12/01/2034	1.A FE
88275F-NU-9	TX DEPT OF HSG & COMM AFFAIRS 2015 SERIES A TAXABLE 3.200% 09/01/39		06/01/2022	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	120	09/01/2039	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions																					
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		06/05/2022	Redemption 100.0000		4,414	4,414	4,591	4,490	0	(3)	0	(3)	0	4,487	0	(73)	(73)	67	08/05/2030	1.B
0909999999. Subtotal - Bonds - U.S. Special Revenues																					
00846U-AJ-0	AGILENT TECHNOLOGIES INC 3.875% 07/15/23		05/04/2022	Call 101.4460		329,700	325,000	316,082	323,381	0	349	0	349	0	323,730	0	1,270	1,270	14,809	07/15/2023	2.A FE
025932-AK-0	AMERICAN FINANCIAL GROUP 3.500% 08/15/26		06/03/2022	Call 101.7570		305,271	300,000	302,697	301,328	0	(119)	0	(119)	0	301,209	0	(1,209)	(1,209)	13,671	08/15/2026	2.A FE
09247X-AJ-0	BLACKROCK INC 3.375% 06/01/22		06/01/2022	Maturity		300,000	300,000	298,407	299,923	0	77	0	77	0	300,000	0	0	0	5,063	06/01/2022	1.0 FE
12591V-AC-5	COMM MORTGAGE TRUST 2014-CR16 ASB 3.653% 04/10/47		06/01/2022	Paydown		20,902	20,902	21,528	20,969	0	(67)	0	(67)	0	20,902	0	0	0	333	04/10/2047	1.A
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN 2005-30CB 1A4 5.500% 08/25/35		06/01/2022	Paydown		2,427	2,412	2,104	2,295	0	2	0	2	0	2,297	0	130	130	54	08/25/2035	4.B FM
126694-EK-0	COUNTRYWIDE HOME LOANS 2005-18 A3 5.500% 10/25/35		04/25/2022	Paydown		32	32	22	25	0	0	0	0	0	25	0	7	7	1	10/25/2035	3.B FM
126694-EK-0	COUNTRYWIDE HOME LOANS 2005-18 A3 5.500% 10/25/35		06/25/2022	Paydown		1,299	1,255	881	967	0	6	0	6	0	973	0	326	326	31	10/25/2035	4.B FM
127055-AH-4	CABOT CORP 3.700% 07/15/22		06/28/2022	Call 100.0000		200,000	200,000	199,784	199,966	0	13	0	13	0	199,999	0	1	1	7,051	07/15/2022	2.B FE
16164A-AC-9	Chase Mortgage Finance Corpora 2016-2 M2 3.750% 02/25/44		06/01/2022	Paydown		10,823	10,823	11,102	10,854	0	(3)	0	(3)	0	10,851	0	(28)	(28)	205	02/25/2044	1.A
166764-AH-3	CHEVRON CORP 3.191% 06/24/23		05/11/2022	Call 101.0594		353,708	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	7,958	06/24/2023	1.0 FE
210795-OB-9	CONTINENTAL AIRLINES 2012-2 A EETC 4.000% 04/29/26		04/29/2022	Redemption 100.0000		8,722	8,722	8,852	8,769	0	(6)	0	(6)	0	8,763	0	(42)	(42)	174	04/29/2026	2.C FE
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		06/01/2022	Paydown		2,493	2,493	2,472	2,483	0	10	0	10	0	2,493	0	0	0	33	06/25/2043	1.A
45866F-AA-2	INTERCONTINENTALEXCHANGE GROUP 4.000% 10/15/23		06/12/2022	Call 101.5968		406,387	400,000	396,900	399,353	0	157	0	157	0	399,509	0	491	491	16,921	10/15/2023	1.G FE
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48		06/01/2022	Paydown		5,474	5,474	5,492	5,464	0	(1)	0	(1)	0	5,463	0	11	11	79	06/25/2048	1.A
46648U-AN-4	JP MORGAN MORTGAGE TRUST 2017-4 A13 3.500% 11/25/47		06/01/2022	Paydown		2,753	2,753	2,734	2,744	0	0	0	0	0	2,744	0	8	8	40	11/25/2047	1.A
576434-YR-9	MASTR ALT LOANS TRUST 2004-12 6A3 5.500% 12/25/34		06/01/2022	Paydown		4,211	4,211	4,202	4,198	0	0	0	0	0	4,198	0	13	13	79	12/25/2034	1.A FM
61690G-AE-1	MORGAN STANLEY BAML TRUST 2014-C14 A4 3.787% 01/15/47		04/01/2022	Paydown		63,866	61,773	62,388	61,838	0	(65)	0	(65)	0	61,773	0	0	0	2,873	01/15/2047	1.A
69371V-AA-5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		06/01/2022	Paydown		4,643	4,643	4,584	4,628	0	15	0	15	0	4,643	0	0	0	63	02/25/2048	1.A
69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49		06/01/2022	Paydown		2,323	2,323	2,370	2,326	0	(3)	0	(3)	0	2,323	0	0	0	31	10/25/2049	1.A
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		04/01/2022	Maturity		100,000	100,000	99,782	99,993	0	7	0	7	0	100,000	0	0	0	2,150	04/01/2022	2.A FE
81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47		06/01/2022	Paydown		1,174	1,174	1,201	1,177	0	0	0	0	0	1,176	0	(3)	(3)	17	07/25/2047	1.A
81746D-AA-8	SEQUOIA MORTGAGE TRUST 2017-5 A1 3.500% 08/25/47		06/01/2022	Paydown		5,620	5,620	5,706	5,628	0	(8)	0	(8)	0	5,620	0	0	0	80	08/25/2047	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48		06/01/2022	Paydown		4,835	4,835	4,869	4,833	0	(1)	0	(1)	0	4,832	0	3	3	68	02/25/2048	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49		06/01/2022	Paydown		3,482	3,482	3,555	3,491	0	(9)	0	(9)	0	3,482	0	0	0	44	11/25/2049	1.A
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 3.750% 07/25/43		06/01/2022	Paydown		2,788	2,788	2,727	2,776	0	12	0	12	0	2,788	0	0	0	42	07/25/2043	1.A

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STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
82280R-AA-7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1 3.500% 04/25/44		06/01/2022	Paydown		7,723	7,723	7,721	7,709	0	14	0	14	0	7,723	0	0	0	113	04/25/2044	1.A	
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		06/16/2022	Paydown		4,958	4,958	5,223	5,095	0	(137)	0	(137)	0	4,958	0	0	0	109	10/16/2040	1.F FE	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,155,614	2,133,396	2,123,385	2,132,233	0	243	0	243	0	2,132,474	0	978	978	72,092	XXX	XXX	
2509999997. Total - Bonds - Part 4						2,318,791	2,296,573	2,286,739	2,295,486	0	240	0	240	0	2,295,724	0	905	905	75,063	XXX	XXX	
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,318,791	2,296,573	2,286,739	2,295,486	0	240	0	240	0	2,295,724	0	905	905	75,063	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	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	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						2,318,791	XXX	2,286,739	2,295,486	0	240	0	240	0	2,295,724	0	905	905	75,063	XXX	XXX	

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
US Bank NA ..... Cincinnati, OH		0.000	0	0	1,126,778	885,685	2,227,323	XXX
Key Bank NA ..... Cincinnati, OH		0.000	0	0	4,586,246	2,734,395	2,712,676	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	5,713,024	3,620,080	4,939,999	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	5,713,024	3,620,080	4,939,999	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	5,713,024	3,620,080	4,939,999	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
<b>NONE</b>								
8609999999 - Total Cash Equivalents								