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

QUARTERLY STATEMENT

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code 0704 (Current) 0704 (Prior) NAIC Company Code 89206 Employer's ID Number 31-0962495

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 06/26/1979 Commenced Business 08/22/1979

Statutory Home Office One Financial Way (Street and Number), Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Way (Street and Number)
Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100 (Area Code) (Telephone Number)

Mail Address Post Office Box 237 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Financial Way (Street and Number)
Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100-6015 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Amber Dawn Roberts (Name), 513-794-6100-6015 (Area Code) (Telephone Number)
amber_roberts@ohionational.com (E-mail Address), 513-794-4622 (FAX Number)

OFFICERS

President & Chief Operating Officer	Barbara Ann Turner	Treasurer	Doris Lee Paul
Secretary	Therese Susan McDonough	Senior Vice President & Chief Risk Officer	Scott Niel Shepherd #

OTHER

Rocky Coppola, Senior Vice President & Chief Financial Officer	Paul Gerard, Senior Vice President & Chief Investment Officer	Danielle Denise Ivory, Senior Vice President
Lori Ann Landrum, Senior Vice President	William Charles Price, Senior Vice President & General Counsel	

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.

Barbara Ann Turner	Therese Susan McDonough	Doris Lee Paul
Barbara Ann Turner President & Chief Operating Officer	Therese Susan McDonough Secretary	Doris Lee Paul Treasurer

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

Stephanie Coleman

Stephanie Coleman
Notary Public
Expires November 24, 2025

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 ....

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,978,201,174	0	1,978,201,174	1,891,729,213
2.	Stocks:				
	2.1 Preferred stocks	16,612,000	0	16,612,000	15,000,000
	2.2 Common stocks	13,384,477	0	13,384,477	21,890,610
3.	Mortgage loans on real estate:				
	3.1 First liens	442,355,640	0	442,355,640	421,427,451
	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 ($ 29,301,260), cash equivalents ($ 0) and short-term investments ($ 0)	29,301,260	0	29,301,260	48,692,495
6.	Contract loans (including $ 0 premium notes)	121,827,458	0	121,827,458	123,713,020
7.	Derivatives	889,523	0	889,523	4,401,412
8.	Other invested assets	34,328,440	0	34,328,440	34,032,954
9.	Receivables for securities	210,099	0	210,099	204,011
10.	Securities lending reinvested collateral assets	54,364,000	0	54,364,000	86,473,014
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,691,474,071	0	2,691,474,071	2,647,564,179
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	19,159,484	0	19,159,484	18,687,520
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	10,107,935	0	10,107,935	10,560,309
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	110,621,057	0	110,621,057	116,129,522
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	10,487,668	0	10,487,668	10,892,387
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	575,479	0	575,479	5,074,891
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	488,262
18.2	Net deferred tax asset	75,801,491	49,475,248	26,326,243	30,208,910
19.	Guaranty funds receivable or on deposit	1,462,030	0	1,462,030	1,540,556
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	24,344,324	0	24,344,324	9,364,380
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	1,623,075	0	1,623,075	1,808,770
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,945,656,614	49,475,248	2,896,181,366	2,852,319,686
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	234,847,409	0	234,847,409	329,060,690
28.	Total (Lines 26 and 27)	3,180,504,023	49,475,248	3,131,028,775	3,181,380,376
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	State taxes reccoverable	1,556,061	0	1,556,061	1,720,247
2502.	Fund revenue receivable	67,014	0	67,014	88,523
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,623,075	0	1,623,075	1,808,770

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,191,772,222 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	2,191,772,222	2,129,313,510
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	103,141,296	88,919,882
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	255,285,686	180,115,773
4.	Contract claims:		
	4.1 Life	17,983,667	27,861,099
	4.2 Accident and health	754,363	673,659
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 $ 379,780 accident and health premiums	1,313,201	995,497
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 $ 2,538,095 assumed and $ 5,091,720 ceded	7,629,815	16,459,080
	9.4 Interest Maintenance Reserve	15,743,047	19,581,981
10.	Commissions to agents due or accrued-life and annuity contracts $ 3,586,245 , accident and health $ 228,909 and deposit-type contract funds $ 0	3,815,155	4,623,838
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	2,320,688	1,722,664
13.	Transfers to Separate Accounts due or accrued (net) (including $ 1,575,597 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,575,597	1,640,521
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,881,572	4,877,738
15.1	Current federal and foreign income taxes, including $ 148,613 on realized capital gains (losses)	20,915	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,181,341	3,272,266
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,361,964	1,379,464
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	1,400,048	935,836
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	19,316,141	23,522,439
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 223,995) reinsurers	223,995	0
	24.04 Payable to parent, subsidiaries and affiliates	7,964,841	7,114,515
	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	1,000,000	5,000,000
	24.10 Payable for securities lending	54,364,000	86,473,014
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	1,297,281	1,025,364
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,694,346,835	2,605,508,140
27.	From Separate Accounts Statement	234,847,409	329,060,690
28.	Total liabilities (Lines 26 and 27)	2,929,194,244	2,934,568,830
29.	Common capital stock	9,600,005	9,600,005
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	87,976,286	87,976,286
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	104,258,241	149,235,254
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)	192,234,527	237,211,540
38.	Totals of Lines 29, 30 and 37	201,834,532	246,811,545
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,131,028,776	3,181,380,375
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds	1,297,281	1,025,364
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)	1,297,281	1,025,364
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.			
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)	0	0

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	115,428,071	114,466,442	153,789,846
2.	Considerations for supplementary contracts with life contingencies	0	516,316	516,316
3.	Net investment income	75,975,492	76,156,764	100,931,389
4.	Amortization of Interest Maintenance Reserve (IMR)	4,083,351	3,956,764	5,410,396
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	31,633,500	24,160,890	35,516,376
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	1,075,337	1,207,190	1,631,268
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	15,602,521	16,375,299	21,402,268
9.	Totals (Lines 1 to 8.3)	243,798,272	236,839,665	319,197,859
10.	Death benefits	64,630,579	60,023,868	89,836,459
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	1,183	6,183
12.	Annuity benefits	1,452,812	1,635,525	2,352,394
13.	Disability benefits and benefits under accident and health contracts	8,754,895	8,540,436	11,154,475
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	41,551,434	48,941,921	64,344,595
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	5,606,942	2,605,131	3,662,160
18.	Payments on supplementary contracts with life contingencies	52,994	43,990	59,393
19.	Increase in aggregate reserves for life and accident and health contracts	76,733,000	26,570,353	38,746,361
20.	Totals (Lines 10 to 19)	198,782,656	148,362,407	210,162,020
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	29,078,678	30,785,139	41,277,203
22.	Commissions and expense allowances on reinsurance assumed	8,212	9,996	13,314
23.	General insurance expenses and fraternal expenses	40,930,118	37,800,727	50,898,121
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,105,181	7,182,120	10,654,831
25.	Increase in loading on deferred and uncollected premiums	1,633,559	1,989,924	1,276,450
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,303,595)	(6,100,728)	(8,712,138)
27.	Aggregate write-ins for deductions	2,307,249	61,874	1,329,278
28.	Totals (Lines 20 to 27)	278,542,058	220,091,459	306,899,079
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(34,743,786)	16,748,206	12,298,780
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)	(34,743,786)	16,748,206	12,298,780
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(8,468,980)	195,188	(338,133)
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)	(26,274,806)	16,553,018	12,636,913
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 83,640 (excluding taxes of $ 64,973 transferred to the IMR)	(1,319,508)	1,504,271	2,032,185
35.	Net income (Line 33 plus Line 34)	(27,594,314)	18,057,289	14,669,098
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	246,811,545	232,746,262	232,746,262
37.	Net income (Line 35)	(27,594,314)	18,057,289	14,669,098
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,235,987)	(5,565,448)	(163,500)	2,740,233
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	5,039,829	(338,860)	453,502
41.	Change in nonadmitted assets	(10,158,483)	(578,727)	876,642
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	4,206,298	(3,551,942)	(5,873,992)
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	(10,904,893)	(3,057,385)	1,199,800
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(44,977,011)	10,366,875	14,065,283
55.	Capital and surplus, as of statement date (Lines 36 + 54)	201,834,534	243,113,137	246,811,545
	DETAILS OF WRITE-INS			
08.301.	COI Charges	7,680,622	7,461,889	9,865,836
08.302.	Surrender Charges	4,176,126	5,220,666	6,523,588
08.303.	Reinsurance Ceded Trails	3,497,400	3,464,500	4,628,257
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	248,373	228,244	384,587
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	15,602,521	16,375,299	21,402,268
2701.	Health Surrender Benefits	2,174,541	2,110,876	3,280,512
2702.	Miscellaneous Expense	94,977	(2,049,002)	(1,989,234)
2703.	Funds withheld miscellaneous expense	37,731	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	38,000
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,307,249	61,874	1,329,278
5301.	Prior period adjustment	0	0	1,934,912
5302.	Deferred Coinsurance Gain	(10,904,893)	(3,057,385)	(735,112)
5303.				
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)	(10,904,893)	(3,057,385)	1,199,800

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	119,042,241	116,873,135	151,719,456
2. Net investment income	76,046,670	76,193,183	100,850,144
3. Miscellaneous income	25,237,353	25,764,281	41,072,078
4. Total (Lines 1 to 3)	220,326,264	218,830,599	293,641,678
5. Benefit and loss related payments	117,018,197	109,534,264	147,003,499
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,238,671)	(6,230,527)	(8,917,794)
7. Commissions, expenses paid and aggregate write-ins for deductions	83,366,795	78,338,387	104,841,441
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ (107,965) tax on capital gains (losses)	(8,829,544)	3,123,924	3,558,759
10. Total (Lines 5 through 9)	188,316,777	184,766,048	246,485,905
11. Net cash from operations (Line 4 minus Line 10)	32,009,487	34,064,551	47,155,773
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	134,445,294	311,829,891	412,347,074
12.2 Stocks	10,225,146	906,530	938,168
12.3 Mortgage loans	31,899,313	46,092,132	58,456,950
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	(4)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	176,569,753	358,828,553	471,742,188
13. Cost of investments acquired (long-term only):			
13.1 Bonds	222,060,005	415,291,005	552,420,034
13.2 Stocks	5,072,743	23,516,389	25,157,894
13.3 Mortgage loans	52,827,500	50,669,448	81,784,448
13.4 Real estate	0	0	0
13.5 Other invested assets	1,161,182	5,921,324	6,246,268
13.6 Miscellaneous applications	4,575,105	7,153,278	6,758,657
13.7 Total investments acquired (Lines 13.1 to 13.6)	285,696,535	502,551,444	672,367,301
14. Net increase (or decrease) in contract loans and premium notes	(1,885,562)	847,325	970,626
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(107,241,220)	(144,570,216)	(201,595,739)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	70,703,599	19,820,142	70,222,971
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(14,863,100)	62,146,632	75,398,381
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	55,840,499	81,966,774	145,621,352
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(19,391,234)	(28,538,891)	(8,818,614)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	48,692,489	57,511,103	57,511,103
19.2 End of period (Line 18 plus Line 19.1)	29,301,255	28,972,212	48,692,489

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

20.0001. Change in securities lending collateral	32,109,014	(3,833,116)	447,405
20.0002. Amortization of deferred gain on reinsurance agreements	(10,904,893)	(3,057,385)	(5,244,928)
20.0003. Initial deferred gain on 2021 reinsurance agreement, net of tax	0	0	4,509,816
20.0004. Interest credited on deposit-type contracts	(4,466,314)	(1,413,374)	(2,073,126)

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	276,433,819	288,086,629	389,122,063
3.	Ordinary individual annuities	79,423	70,044	102,217
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	33,808,511	31,777,933	43,400,209
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	310,321,753	319,934,606	432,624,489
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	310,321,753	319,934,606	432,624,489
14.	Deposit-type contracts	125,337,828	41,281,958	92,615,311
15.	Total (Lines 13 and 14)	435,659,581	361,216,564	525,239,800
	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 Ohio National Life Assurance Corporation (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Ohio 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 Ohio.

At September 30, 2022 and December 31, 2021 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #		9/30/2022		12/31/2021
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$	(27,594,314)	$	14,669,098
(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	$	(27,594,314)	$	14,669,098
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	201,834,532	$	246,811,545
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	201,834,532	$	246,811,545

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 Mortgage-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 mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

(2) Securities with Recognized Other-Than-Temporary Impairment - NONE

(3) Recognized OTTI Securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
90263B-HE-1	$ 1,135,938	$ 1,057,741	$ 78,197	$ 1,057,741	$ 1,129,415	09/30/2022
Total	XXX	XXX	$ 78,197	XXX	XXX	XXX

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	$ 27,894,979
2. 12 Months or Longer	$ 568,664
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 233,663,639
2. 12 Months or Longer	$ 6,080,194

(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

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 54,368,977

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

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

R. Reporting Entity’s Share of Cash Pool by Asset Type - NONE

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(8) Total Premium Costs for Contracts - NONE

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees - NONE

(2) Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization - 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

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $250,000,000 as of September 30, 2022 and $175,000,000 December 31, 2021. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 2,545,104	$ 2,545,104	$ -
(c) Activity Stock	$ 10,825,000	$ 10,825,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 13,370,104	$ 13,370,104	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 250,002,127	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 3,032,578	$ 3,032,578	$ -
(c) Activity Stock	$ 7,450,000	$ 7,450,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 10,482,578	$ 10,482,578	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 175,000,486	XXX	XXX

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 2,545,104	$ 2,545,104	$ -	$ -	$ -	$ -

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 356,052,372	$ 349,675,343	$ 250,000,000
2. Current Year General Account Total Collateral Pledged	$ 356,052,372	$ 349,675,343	$ 250,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 351,997,671	$ 339,923,745	$ 175,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 356,052,372	$ 349,675,343	$ 250,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 356,052,372	$ 349,675,343	$ 250,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 370,334,693	$ 351,148,694	$ 175,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 250,000,000	$ 250,000,000	$ -	$ 250,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 250,000,000	$ 250,000,000	$ -	$ 250,000,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 175,000,000	$ 175,000,000	$ -	$ 175,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 175,000,000	$ 175,000,000	$ -	$ 175,000,000

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 250,000,000	$ 250,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 250,000,000	$ 250,000,000	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

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

A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost - NONE

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

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(2) Detail of other contingent commitments

The Company has committed to fund mortgage loans in the amount of $9,025,000 and bonds in the amount of $6,000,000

The Company is an investor in limited partnerships and a limited liabilty corporation. The Company has committed $40,000,000 and funded $11,181,849 to these investments.

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

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

No significant changes

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	$ 29,301,260	$ -	$ -	$ -	$ 29,301,260
Securities lending collateral	$ -	$ 54,368,977	$ -	$ -	$ 54,368,977
Preferred stock	$ -	$ 1,612,000	$ -	$ -	$ 1,612,000
Bonds Industrial and Misc	$ -	$ 108,924	$ -	$ -	$ 108,924
Common Stock Industrial and Misc	$ -	$ 13,384,477	$ -	$ -	$ 13,384,477
Equity call Options	$ -	$ 889,523	$ -	$ -	$ 889,523
Separate account assets	$ 234,847,409	$ -	$ -	$ -	$ 234,847,409
Other Invested Assets - limited parternships	$ -	$ -	$ 3,957,377	$ -	$ 3,957,377
Total assets at fair value/NAV	$ 264,148,669	$ 70,363,901	$ 3,957,377	$ -	$ 338,469,947

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

NOTES TO FINANCIAL STATEMENTS

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets Other Invested Assets - limited parternships	$ 3,624,766	$ -	$ -	$ -	$ (726,988)	$ 1,059,599	$ -	$ -	$ -	$ 3,957,377
Total Assets	$ 3,624,766	$ -	$ -	$ -	$ (726,988)	$ 1,059,599	$ -	$ -	$ -	$ 3,957,377

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(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 Hierarchy: 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, unaffiliated surplus notes, 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,

(5) Fair Value Disclosures - NONE

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

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 1,681,830,468	$ 1,978,201,174	$ 3,844,355	$ 1,667,090,867	$ 10,895,246	$ -	$ -
Cash & Cash equivalents	$ 29,301,260	$ 29,301,260	$ 29,301,260	$ -	$ -	$ -	$ -
Common stock non-affilate	$ 13,384,477	$ 13,384,477	$ -	$ 13,384,477	$ -	$ -	$ -
Preferred stock	$ 14,354,400	$ 16,612,000	$ -	$ 1,612,000	$ 12,742,400	$ -	$ -
Mortgage Loan	$ 458,944,132	$ 442,355,640	$ -	$ -	$ 458,944,132	$ -	$ -
Securities lending collateral	$ 54,368,977	$ 54,364,000	$ -	$ 54,368,977	$ -	$ -	$ -
Other Invested Assets - Surplus Notes	$ 26,658,971	$ 30,371,062	$ -	$ 26,658,971	$ -	$ -	$ -
Other Invested Assets - limited parternships	$ 3,957,377	$ 3,957,377	$ -	$ -	$ 3,957,377	$ -	$ -
Derivatives- call options	$ 889,523	$ 889,523	$ -	$ 889,523	$ -	$ -	$ -
Separate account assets	$ 234,847,409	$ 234,847,409	$ 234,847,409	$ -	$ -	$ -	$ -
Separate account liabilities	$ (234,847,409)	$ (234,847,409)	$ (234,847,409)	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items

A. Unusual or Infrequent Items - NONE

B. Troubled Debt Restructuring: Debtors - NONE

NOTES TO FINANCIAL STATEMENTS

C. Other Disclosures

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 million, 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 million 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

Effective November 2022, the following corporate name changes will occur. Ohio National Holdings, Inc. (ONHI) will change its name to Constellations Insurance Holdings, Inc. (CIHI) and Ohio National Financial Services, Inc. (ONFS) will change its name to Constellation Incurance, Inc. (CNII)

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - NONE

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2021 were $70,722,975. As of September 30, 2022, $8,254,257 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $64,993,874. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions - NONE

NOTE 26 Intercompany Pooling Arrangements

No signicant changes

NOTE 27 Structured Settlements

No significant changes

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

No significant changes

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

NOTES TO FINANCIAL STATEMENTS

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes

NOTE 35 Separate Accounts

No significant changes

NOTE 36 Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

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). 05/10/2022

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [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
The O.N. Equity Sales Company	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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 24,344,105

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [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. $ 54,368,977
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 54,364,001
16.3 Total payable for securities lending reported on the liability page. $ 54,364,000

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
Federal Home Loan Bank of Cincinnati	221 E 4th ST #600, 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 [X]

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
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 [X]

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - 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	$ 864,477
1.13 Commercial Mortgages	$ 441,491,163
1.14 Total Mortgages in Good Standing	$ 442,355,640
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)	$ 442,355,640
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	49.500 %
2.2 A&H cost containment percent	0.700 %
2.3 A&H expense percent excluding cost containment expenses	58.400 %

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

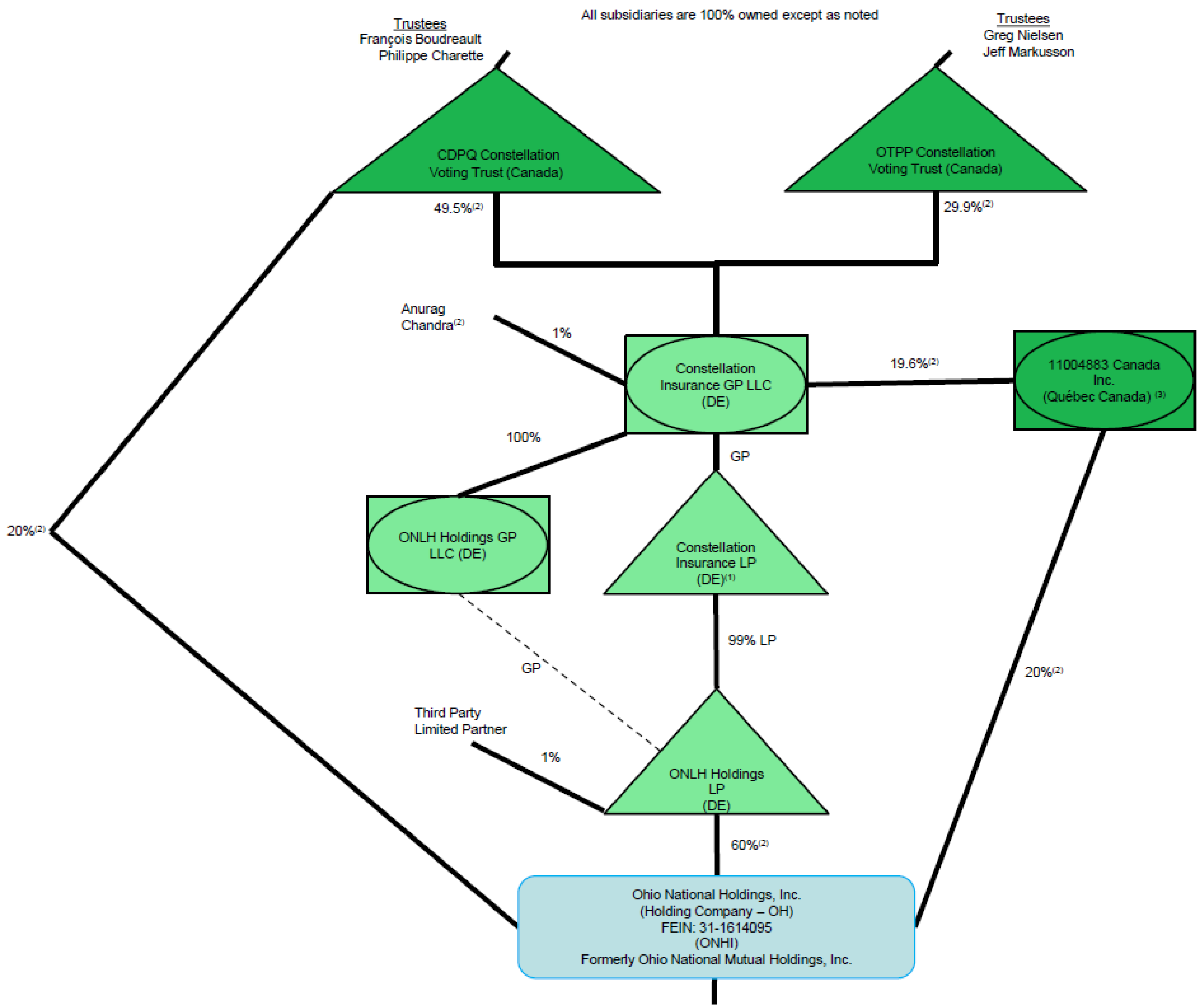
			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	3,837,775	180	678,704	0	4,516,659	0
2.	Alaska AK	L	229,689	0	67,357	0	297,046	0
3.	Arizona AZ	L	4,483,406	0	613,086	0	5,096,492	0
4.	Arkansas AR	L	2,000,514	0	200,088	0	2,200,602	0
5.	California CA	L	27,608,746	0	791,390	0	28,400,136	0
6.	Colorado CO	L	7,468,166	0	902,582	0	8,370,748	0
7.	Connecticut CT	L	3,865,726	0	256,699	0	4,122,425	0
8.	Delaware DE	L	504,553	0	62,544	0	567,097	0
9.	District of Columbia DC	L	472,664	0	118,138	0	590,802	0
10.	Florida FL	L	24,890,148	0	5,310,861	0	30,201,009	0
11.	Georgia GA	L	8,370,864	0	721,298	0	9,092,162	0
12.	Hawaii HI	L	146,305	0	53,393	0	199,698	0
13.	Idaho ID	L	2,474,277	0	224,193	0	2,698,470	0
14.	Illinois IL	L	10,685,302	0	1,023,091	0	11,708,393	0
15.	Indiana IN	L	4,858,246	0	430,978	0	5,289,224	0
16.	Iowa IA	L	3,170,473	0	194,981	0	3,365,454	0
17.	Kansas KS	L	4,302,283	4,050	558,342	0	4,864,675	0
18.	Kentucky KY	L	3,379,689	0	331,472	0	3,711,161	0
19.	Louisiana LA	L	3,109,010	0	485,365	0	3,594,375	0
20.	Maine ME	L	778,244	0	81,304	0	859,548	0
21.	Maryland MD	L	6,166,771	120	710,590	0	6,877,481	0
22.	Massachusetts MA	L	6,204,932	0	662,532	0	6,867,464	0
23.	Michigan MI	L	9,796,281	0	977,335	0	10,773,616	0
24.	Minnesota MN	L	4,855,749	0	411,220	0	5,266,969	0
25.	Mississippi MS	L	1,803,325	0	142,968	0	1,946,293	0
26.	Missouri MO	L	4,507,732	0	583,042	0	5,090,774	0
27.	Montana MT	L	1,848,875	0	124,243	0	1,973,118	0
28.	Nebraska NE	L	3,215,817	0	179,166	0	3,394,983	0
29.	Nevada NV	L	1,368,165	0	193,354	0	1,561,519	0
30.	New Hampshire NH	L	1,625,488	0	165,649	0	1,791,137	0
31.	New Jersey NJ	L	7,798,686	0	1,263,157	0	9,061,843	0
32.	New Mexico NM	L	804,930	0	94,644	0	899,574	0
33.	New York NY	N	673,949	10,000	506,592	0	1,190,541	0
34.	North Carolina NC	L	8,063,893	9,495	1,829,188	0	9,902,576	0
35.	North Dakota ND	L	720,753	0	70,906	0	791,659	70,000
36.	Ohio OH	L	19,235,089	0	1,765,407	0	21,000,496	125,210,903
37.	Oklahoma OK	L	3,561,269	0	447,858	0	4,009,127	0
38.	Oregon OR	L	3,948,706	0	397,705	0	4,346,411	0
39.	Pennsylvania PA	L	10,342,129	55,278	1,437,079	0	11,834,486	56,925
40.	Rhode Island RI	L	1,327,661	0	114,132	0	1,441,793	0
41.	South Carolina SC	L	3,360,589	0	544,574	0	3,905,163	0
42.	South Dakota SD	L	326,034	0	115,356	0	441,390	0
43.	Tennessee TN	L	10,668,848	0	1,686,677	0	12,355,525	0
44.	Texas TX	L	24,103,231	0	2,506,374	0	26,609,605	0
45.	Utah UT	L	5,380,480	0	548,665	0	5,929,145	0
46.	Vermont VT	L	487,734	0	83,193	0	570,927	0
47.	Virginia VA	L	7,193,962	300	692,333	0	7,886,595	0
48.	Washington WA	L	5,130,784	0	662,469	0	5,793,253	0
49.	West Virginia WV	L	871,610	0	190,183	0	1,061,793	0
50.	Wisconsin WI	L	3,954,899	0	582,255	0	4,537,154	0
51.	Wyoming WY	L	616,225	0	48,961	0	665,186	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	55,494	0	0	0	55,494	0
54.	Puerto Rico PR	L	3,368,901	0	968,516	0	4,337,417	0
55.	U.S. Virgin Islands VI	N	1,285	0	1,875	0	3,160	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	2,245	0	1,401	0	3,646	0
58.	Aggregate Other Aliens OT	XXX	6,987	0	6,149	0	13,136	0
59.	Subtotal	XXX	280,035,588	79,423	33,821,614	0	313,936,625	125,337,828
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	439,803	0	591,011	0	1,030,814	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	280,475,391	79,423	34,412,625	0	314,967,439	125,337,828
96.	Plus Reinsurance Assumed	XXX	0	0	119,293	0	119,293	0
97	Totals (All Business)	XXX	280,475,391	79,423	34,531,918	0	315,086,732	125,337,828
98.	Less Reinsurance Ceded	XXX	182,448,581	0	12,564,396	0	195,012,977	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	98,026,810	79,423	21,967,522	0	120,073,755	125,337,828
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	6,987	0	6,149	0	13,136	0
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	6,987	0	6,149	0	13,136	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 51
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 0
N - None of the above - Not allowed to write business in the state 6

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

Ohio National Organizational Chart



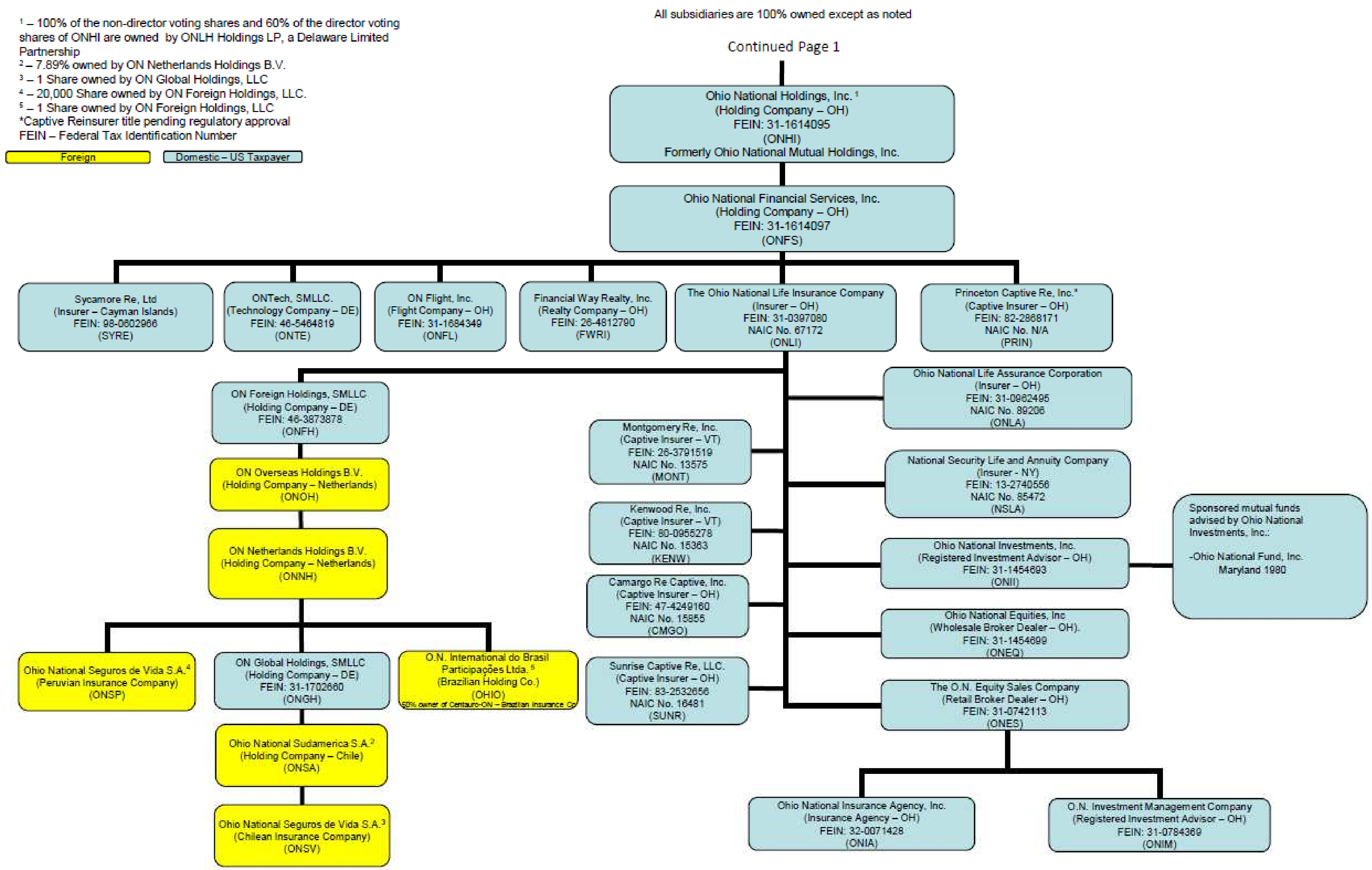
Continued Page 2

(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).

Ohio National Organizational Chart - continued



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0704	Ohio National Holdings, Inc.	00000	31-1614095	0	0		Ohio National Holdings, Inc.	OH	UIP	ONLH Holdings LP	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		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.	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		O.N. International do Brasil Participações Ltda.	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	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.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	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.	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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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	UIP	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		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	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

NONE

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?	YES
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.	N/A
	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.	N/A

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 8 9 2 0 6 2 0 2 2 4 9 0 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 8 9 2 0 6 2 0 2 2 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 8 9 2 0 6 2 0 2 2 4 4 5 0 0 0 0 3
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 8 9 2 0 6 2 0 2 2 4 4 6 0 0 0 0 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 8 9 2 0 6 2 0 2 2 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 8 9 2 0 6 2 0 2 2 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

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. Administrative Charges	312,364	239,157	353,298
08.305. VUL Gain (Loss)	(63,991)	(10,913)	31,289
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	248,373	228,244	384,587

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Fines and Penalties	0	0	38,000
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	38,000

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	421,427,454	398,099,956
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	52,827,500	81,780,000
	2.2 Additional investment made after acquisition	0	4,448
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	31,899,313	58,456,950
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	442,355,641	421,427,454
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	442,355,641	421,427,454
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	442,355,641	421,427,454

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	34,032,952	26,298,492
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	756,607	4,721,324
	2.2 Additional investment made after acquisition	404,575	1,524,944
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	44,562	2,471
5.	Unrealized valuation increase (decrease)	(915,784)	1,546,721
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	(5,525)	61,000
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	34,328,437	34,032,952
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	34,328,437	34,032,952

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	1,928,619,851	1,760,004,725
2.	Cost of bonds and stocks acquired	227,132,748	577,577,928
3.	Accrual of discount	688,783	566,738
4.	Unrealized valuation increase (decrease)	(1,804,745)	1,270,122
5.	Total gain (loss) on disposals	360,042	4,693,037
6.	Deduct consideration for bonds and stocks disposed of	144,604,749	415,764,118
7.	Deduct amortization of premium	1,372,937	2,039,313
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	755,644	168,144
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(65,691)	2,478,876
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,008,197,658	1,928,619,851
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	2,008,197,658	1,928,619,851

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	963,787,797	24,840,611	19,560,029	(1,058,395)	932,904,270	963,787,797	968,009,984	903,988,883
2. NAIC 2 (a)	931,275,081	14,737,311	10,912,624	2,795,250	917,561,150	931,275,081	937,895,018	899,939,588
3. NAIC 3 (a)	58,139,141	0	266,037	(1,533,305)	69,414,607	58,139,141	56,339,799	70,130,746
4. NAIC 4 (a)	12,172,052	0	105,466	(479,807)	12,319,604	12,172,052	11,586,779	12,520,458
5. NAIC 5 (a)	2,633,731	0	56,084	2,747	2,634,128	2,633,731	2,580,394	4,819,123
6. NAIC 6 (a)	1,903,941	0	6,376	(108,359)	1,914,978	1,903,941	1,789,206	330,418
7. Total Bonds	1,969,911,743	39,577,922	30,906,616	(381,869)	1,936,748,737	1,969,911,743	1,978,201,180	1,891,729,216
PREFERRED STOCK								
8. NAIC 1	15,000,000	0	0	0	14,000,000	15,000,000	15,000,000	13,000,000
9. NAIC 2	1,759,200	0	0	(147,200)	1,862,400	1,759,200	1,612,000	2,000,000
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	16,759,200	0	0	(147,200)	15,862,400	16,759,200	16,612,000	15,000,000
15. Total Bonds and Preferred Stock	1,986,670,943	39,577,922	30,906,616	(529,069)	1,952,611,137	1,986,670,943	1,994,813,180	1,906,729,216

(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

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	4,401,411
2.	Cost Paid/(Consideration Received) on additions	2,545,597
3.	Unrealized Valuation increase/(decrease)	(4,080,906)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(530,872)
6.	Considerations received/(paid) on terminations	1,445,707
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	889,523
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	889,523

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

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

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	889,523	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		889,523
4.	Part D, Section 1, Column 6	889,523	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	889,523	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		889,523
10.	Part D, Section 1, Column 9	889,523	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0326303	PLACENTIA	CA		07/13/2022	5.048	2,100,000	0	5,395,000
0326313	ORO VALLEY	AZ		09/28/2022	4.940	6,650,000	0	12,680,000
1826310	LOUISVILLE	KY		08/30/2022	4.790	1,900,000	0	3,500,000
3326302	FARMINGDALE	NY		07/01/2022	4.625	1,000,000	0	1,700,000
4426308	CEDAR PARK	TX		08/23/2022	4.852	5,900,000	0	9,350,000
0599999. Mortgages in good standing - Commercial mortgages-all other						17,550,000	0	32,625,000
0899999. Total Mortgages in good standing						17,550,000	0	32,625,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						17,550,000	0	32,625,000

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2225506	BURLINGTON	MA		06/09/2011	08/22/2022	597,812	0	0	0	0	0	0	520,117	520,117	0	0	0
4425737	ADDISON	TX		01/20/2015	09/07/2022	701,812	0	0	0	0	0	0	648,598	648,598	0	0	0
4525711	ROY	UT		10/21/2014	07/18/2022	482,889	0	0	0	0	0	0	431,593	431,593	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015	09/12/2022	1,138,511	0	0	0	0	0	0	1,051,701	1,051,701	0	0	0
0199999. Mortgages closed by repayment						2,921,024	0	0	0	0	0	0	2,652,009	2,652,009	0	0	0
0125745	HOOVER	AL		03/26/2015		1,192,993	0	0	0	0	0	0	0	30,964	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,120,314	0	0	0	0	0	0	0	39,172	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,282,672	0	0	0	0	0	0	0	27,714	0	0	0
0325771	PHOENIX	AZ		06/30/2015		918,425	0	0	0	0	0	0	0	17,529	0	0	0
0325823	TEMPE	AZ		04/21/2016		2,884,917	0	0	0	0	0	0	0	24,723	0	0	0
0325824	PHOENIX	AZ		04/26/2016		639,959	0	0	0	0	0	0	0	8,264	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,271,237	0	0	0	0	0	0	0	27,766	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,488,771	0	0	0	0	0	0	0	37,734	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,208,909	0	0	0	0	0	0	0	10,237	0	0	0
0325904	TUCSON	AZ		05/01/2017		458,137	0	0	0	0	0	0	0	8,830	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,201,986	0	0	0	0	0	0	0	13,398	0	0	0
0325941	PHOENIX	AZ		09/12/2017		991,630	0	0	0	0	0	0	0	11,054	0	0	0
0325942	PHOENIX	AZ		09/12/2017		553,772	0	0	0	0	0	0	0	6,173	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,262,399	0	0	0	0	0	0	0	20,262	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		3,546,359	0	0	0	0	0	0	0	60,308	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,231,769	0	0	0	0	0	0	0	31,691	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2019		4,088,539	0	0	0	0	0	0	0	28,152	0	0	0
0326130	TEMPE	AZ		02/19/2020		765,865	0	0	0	0	0	0	0	11,242	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0326248	TUCSON	AZ		11/29/2021		1,195,409	0	0	0	0	0	0	0	14,073	0	0	0
0326274	SCOTTSDALE	AZ		03/08/2022		0	0	0	0	0	0	0	0	8,598	0	0	0
0326303	PLACENTIA	CA		07/13/2022		0	0	0	0	0	0	0	0	5,081	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,482,597	0	0	0	0	0	0	0	41,458	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,360,446	0	0	0	0	0	0	0	20,669	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		1,983,872	0	0	0	0	0	0	0	24,987	0	0	0
0426099	ROGERS	AR		07/31/2019		1,174,145	0	0	0	0	0	0	0	17,931	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		2,081,460	0	0	0	0	0	0	0	30,927	0	0	0
0525522	DANA POINT	CA		08/19/2011		531,614	0	0	0	0	0	0	0	25,358	0	0	0
0525849	DEL MAR	CA		08/30/2016		1,955,913	0	0	0	0	0	0	0	22,866	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,238,015	0	0	0	0	0	0	0	27,100	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		2,988,674	0	0	0	0	0	0	0	28,256	0	0	0
0526174	HAYWARD	CA		02/10/2021		4,919,507	0	0	0	0	0	0	0	25,545	0	0	0
0526244	MORENO VALLEY	CA		11/10/2021		2,600,000	0	0	0	0	0	0	0	41,666	0	0	0
0526292	MALIBU	CA		06/03/2022		0	0	0	0	0	0	0	0	28,433	0	0	0
0625761	GOLDEN	CO		05/22/2015		2,662,832	0	0	0	0	0	0	0	37,720	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		921,258	0	0	0	0	0	0	0	9,466	0	0	0
0626026	FALCON	CO		09/11/2018		3,008,013	0	0	0	0	0	0	0	49,311	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		1,904,402	0	0	0	0	0	0	0	30,437	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		545,473	0	0	0	0	0	0	0	41,574	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		660,765	0	0	0	0	0	0	0	6,131	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,251,163	0	0	0	0	0	0	0	36,696	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		607,844	0	0	0	0	0	0	0	30,747	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		487,852	0	0	0	0	0	0	0	23,646	0	0	0
1025528	ORLANDO	FL		09/29/2011		415,290	0	0	0	0	0	0	0	25,945	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		143,301	0	0	0	0	0	0	0	21,725	0	0	0
1025581	MARIANNA	FL		10/26/2012		772,595	0	0	0	0	0	0	0	29,044	0	0	0
1025647	OCOEE	FL		08/29/2013		745,551	0	0	0	0	0	0	0	24,354	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		417,734	0	0	0	0	0	0	0	49,220	0	0	0
1025691	ORLANDO	FL		07/23/2014		988,374	0	0	0	0	0	0	0	13,061	0	0	0
1025695	NICEVILLE	FL		08/08/2014		778,306	0	0	0	0	0	0	0	8,356	0	0	0
1025698	OCALA	FL		09/03/2014		1,094,571	0	0	0	0	0	0	0	28,622	0	0	0
1025703	NAPLES	FL		09/19/2014		940,624	0	0	0	0	0	0	0	25,627	0	0	0
1025740	DORAL	FL		02/26/2015		1,496,820	0	0	0	0	0	0	0	21,861	0	0	0
1025784	CLEARWATER	FL		08/18/2015		1,931,869	0	0	0	0	0	0	0	26,566	0	0	0
1025817	NAPLES	FL		02/19/2016		4,314,272	0	0	0	0	0	0	0	46,353	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		260,644	0	0	0	0	0	0	0	14,041	0	0	0
1025878	ORLANDO	FL		01/05/2017		3,496,009	0	0	0	0	0	0	0	61,617	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,192,265	0	0	0	0	0	0	0	41,130	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		1,671,779	0	0	0	0	0	0	0	31,291	0	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,576,196	0	0	0	0	0	0	0	44,192	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		925,471	0	0	0	0	0	0	0	10,432	0	0	0
1126028	SAVANNAH	GA		09/27/2018		1,783,712	0	0	0	0	0	0	0	20,531	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,410,289	0	0	0	0	0	0	0	31,231	0	0	0
1126042	MACON	GA		12/14/2018		2,318,986	0	0	0	0	0	0	0	21,994	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,683,031	0	0	0	0	0	0	0	25,505	0	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,840,837	0	0	0	0	0	0	0	19,041	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		4,505,528	0	0	0	0	0	0	0	93,114	0	0	0
1126218	BRUNSWICK	GA		07/23/2021		1,929,503	0	0	0	0	0	0	0	12,661	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		1,879,118	0	0	0	0	0	0	0	21,268	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,138,090	0	0	0	0	0	0	0	17,746	0	0	0
1425459	GURNEE	IL		07/22/2010		374,401	0	0	0	0	0	0	0	20,506	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		658,488	0	0	0	0	0	0	0	21,948	0	0	0
1425632	CHICAGO	IL		06/20/2013		658,488	0	0	0	0	0	0	0	21,948	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		676,890	0	0	0	0	0	0	0	20,585	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		895,741	0	0	0	0	0	0	0	12,959	0	0	0
1425704	CICERO	IL		09/25/2014		1,658,388	0	0	0	0	0	0	0	24,725	0	0	0
1425860	DEERFIELD	IL		09/29/2016		816,534	0	0	0	0	0	0	0	10,152	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		1,892,439	0	0	0	0	0	0	0	15,259	0	0	0
1425946	BARRINGTON	IL		09/27/2017		730,571	0	0	0	0	0	0	0	8,096	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1425953	HINSDALE	IL		10/30/2017		1,917,328	0	0	0	0	0	0	0	20,665	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,289,145	0	0	0	0	0	0	0	22,450	0	0	0
1426217	BUFFALO GROVE	IL		07/22/2021		1,977,338	0	0	0	0	0	0	0	17,501	0	0	0
1426222	FAIRVIEW HEIGHTS	IL		08/03/2021		993,930	0	0	0	0	0	0	0	6,243	0	0	0
1525573	GRIFFITH	IN		09/11/2012		958,537	0	0	0	0	0	0	0	36,514	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,122,667	0	0	0	0	0	0	0	37,689	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		480,820	0	0	0	0	0	0	0	13,305	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		356,593	0	0	0	0	0	0	0	28,685	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,311,674	0	0	0	0	0	0	0	30,971	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		608,016	0	0	0	0	0	0	0	13,619	0	0	0
1526001	FISHERS	IN		06/15/2018		1,444,007	0	0	0	0	0	0	0	19,325	0	0	0
1526076	FISHERS	IN		05/28/2019		3,798,699	0	0	0	0	0	0	0	24,244	0	0	0
1526109	FISHERS	IN		09/30/2019		1,525,803	0	0	0	0	0	0	0	19,094	0	0	0
1526296	INDIANAPOLIS	IN		06/06/2022		0	0	0	0	0	0	0	0	15,124	0	0	0
1526298	NOBLESVILLE	IN		06/23/2022		0	0	0	0	0	0	0	0	4,121	0	0	0
1825646	LEXINGTON	KY		08/22/2013		762,274	0	0	0	0	0	0	0	37,078	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		691,867	0	0	0	0	0	0	0	33,258	0	0	0
1825708	LEXINGTON	KY		10/10/2014		1,201,769	0	0	0	0	0	0	0	102,363	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,386,102	0	0	0	0	0	0	0	19,161	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,284,864	0	0	0	0	0	0	0	42,195	0	0	0
1826049	RICHMOND	KY		02/14/2019		3,267,352	0	0	0	0	0	0	0	37,316	0	0	0
1826193	BELLEVUE	KY		05/13/2021		716,928	0	0	0	0	0	0	0	6,724	0	0	0
1826210	BURLINGTON	KY		07/07/2021		1,186,250	0	0	0	0	0	0	0	10,610	0	0	0
1826213	LEXINGTON	KY		07/14/2021		1,339,348	0	0	0	0	0	0	0	8,241	0	0	0
2125621	ABERDEEN	MD		05/10/2013		379,754	0	0	0	0	0	0	0	15,657	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,399,441	0	0	0	0	0	0	0	20,043	0	0	0
2126003	ELKTON	MD		06/22/2018		1,914,373	0	0	0	0	0	0	0	23,351	0	0	0
2126046	CROFTON	MD		12/21/2018		1,362,512	0	0	0	0	0	0	0	12,801	0	0	0
2126053	SILVER SPRING	MD		02/21/2019		3,142,429	0	0	0	0	0	0	0	35,805	0	0	0
2225506	BURLINGTON	MA		06/09/2011		597,812	0	0	0	0	0	0	0	19,697	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,221,772	0	0	0	0	0	0	0	29,266	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		891,361	0	0	0	0	0	0	0	9,067	0	0	0
2325674	CLARKSTON	MI		01/28/2014		627,613	0	0	0	0	0	0	0	18,791	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		534,618	0	0	0	0	0	0	0	23,635	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		976,184	0	0	0	0	0	0	0	22,521	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,444,265	0	0	0	0	0	0	0	19,368	0	0	0
2325870	YPSILANTE	MI		12/12/2016		834,816	0	0	0	0	0	0	0	15,272	0	0	0
2325888	NOVI	MI		02/10/2017		1,030,231	0	0	0	0	0	0	0	45,377	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,392,082	0	0	0	0	0	0	0	26,741	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		5,221,734	0	0	0	0	0	0	0	87,615	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		371,466	0	0	0	0	0	0	0	17,046	0	0	0
2425812	BUFFALO	MN		01/14/2016		1,824,658	0	0	0	0	0	0	0	23,776	0	0	0
2425962	ST. PAUL	MN		12/15/2017		820,366	0	0	0	0	0	0	0	30,457	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		908,272	0	0	0	0	0	0	0	6,582	0	0	0
2525738	RIDGELAND	MS		02/05/2015		498,905	0	0	0	0	0	0	0	21,829	0	0	0
2525867	MADISON	MS		11/21/2016		819,225	0	0	0	0	0	0	0	10,223	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,442,748	0	0	0	0	0	0	0	31,728	0	0	0
2626219	SAINT CHARLES	MO		07/23/2021		5,059,265	0	0	0	0	0	0	0	81,481	0	0	0
2826284	LAS VEGAS	NV		05/11/2022		0	0	0	0	0	0	0	0	80,469	0	0	0
3126236	BERNARDSVILLE	NJ		10/06/2021		995,835	0	0	0	0	0	0	0	12,806	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		782,395	0	0	0	0	0	0	0	23,176	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,682,106	0	0	0	0	0	0	0	27,828	0	0	0
3226008	PORTALES	NM		07/11/2018		1,120,875	0	0	0	0	0	0	0	17,381	0	0	0
3325115	MORAVIA	NY		12/22/2004		269,607	0	0	0	0	0	0	0	20,482	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,139,230	0	0	0	0	0	0	0	14,351	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		1,911,560	0	0	0	0	0	0	0	41,613	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		1,536,972	0	0	0	0	0	0	0	14,752	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		601,679	0	0	0	0	0	0	0	9,347	0	0	0
3326089	FARMINGDALE	NY		07/30/2019		532,274	0	0	0	0	0	0	0	7,896	0	0	0
3326204	HUNTINGTON	NY		06/18/2021		2,089,725	0	0	0	0	0	0	0	18,723	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3326240	HAMBURG	NY		10/21/2021		5,797,859	0	0	0	0	0	0	0	37,282	0	0	0
3326252	HAUPPAUGE	NY		12/08/2021		1,500,000	0	0	0	0	0	0	0	10,244	0	0	0
3326261	FARMINGDALE	NY		12/21/2021		2,500,000	0	0	0	0	0	0	0	33,045	0	0	0
3326267	SCHUYLERVILLE	NY		01/27/2022		0	0	0	0	0	0	0	0	18,746	0	0	0
3326269	LONG ISLAND CITY	NY		02/17/2022		0	0	0	0	0	0	0	0	24,586	0	0	0
3326302	FARMINGDALE	NY		07/01/2022		0	0	0	0	0	0	0	0	7,735	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		530,126	0	0	0	0	0	0	0	34,287	0	0	0
3425582	MONROE	NC		10/26/2012		967,393	0	0	0	0	0	0	0	36,701	0	0	0
3425753	GARNER	NC		05/01/2015		946,813	0	0	0	0	0	0	0	31,195	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,624,880	0	0	0	0	0	0	0	27,412	0	0	0
3425806	DURHAM	NC		12/18/2015		984,861	0	0	0	0	0	0	0	22,821	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,534,205	0	0	0	0	0	0	0	42,734	0	0	0
3425862	MADISON	NC		09/29/2016		510,874	0	0	0	0	0	0	0	4,929	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		896,585	0	0	0	0	0	0	0	11,922	0	0	0
3425911	WAXHAW	NC		06/07/2017		1,925,316	0	0	0	0	0	0	0	14,460	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		1,884,832	0	0	0	0	0	0	0	29,281	0	0	0
3426104	CHARLOTTE	NC		09/13/2019		2,715,741	0	0	0	0	0	0	0	41,331	0	0	0
3426117	GREENSBORO	NC		11/20/2019		3,671,875	0	0	0	0	0	0	0	97,938	0	0	0
3426169	JACKSONVILLE	NC		12/23/2020		1,164,176	0	0	0	0	0	0	0	13,230	0	0	0
3426221	CHARLOTTE	NC		08/03/2021		1,739,379	0	0	0	0	0	0	0	10,923	0	0	0
3426257	MORGANTON	NC		12/16/2021		2,500,000	0	0	0	0	0	0	0	81,008	0	0	0
3625534	FOREST PARK	OH		10/27/2011		600,899	0	0	0	0	0	0	0	18,558	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		159,038	0	0	0	0	0	0	0	29,773	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,035,161	0	0	0	0	0	0	0	34,995	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,197,676	0	0	0	0	0	0	0	38,092	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		578,567	0	0	0	0	0	0	0	8,855	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		1,654,919	0	0	0	0	0	0	0	24,727	0	0	0
3625726	CINCINNATI	OH		12/18/2014		2,398,947	0	0	0	0	0	0	0	34,643	0	0	0
3625785	KETTERING	OH		08/26/2015		664,195	0	0	0	0	0	0	0	15,886	0	0	0
3625827	LORAIN	OH		04/29/2016		910,437	0	0	0	0	0	0	0	20,150	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,725,420	0	0	0	0	0	0	0	18,963	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		992,877	0	0	0	0	0	0	0	27,266	0	0	0
3625970	FAIRBORN	OH		12/21/2017		878,125	0	0	0	0	0	0	0	15,832	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		1,450,815	0	0	0	0	0	0	0	25,568	0	0	0
3625982	OTTAWA	OH		03/14/2018		739,775	0	0	0	0	0	0	0	14,468	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		811,107	0	0	0	0	0	0	0	13,424	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,400,938	0	0	0	0	0	0	0	22,403	0	0	0
3626057	CINCINNATI	OH		03/11/2019		991,232	0	0	0	0	0	0	0	11,209	0	0	0
3626065	MASON	OH		04/15/2019		2,580,749	0	0	0	0	0	0	0	298,973	0	0	0
3626072	BROOK PARK	OH		04/30/2019		1,836,710	0	0	0	0	0	0	0	27,907	0	0	0
3626074	STREETSBORO	OH		05/02/2019		2,981,680	0	0	0	0	0	0	0	32,450	0	0	0
3626206	CARROLLTON	OH		06/29/2021		2,173,874	0	0	0	0	0	0	0	39,131	0	0	0
3626216	CAMBRIDGE	OH		07/15/2021		1,466,265	0	0	0	0	0	0	0	26,011	0	0	0
3626220	CINCINNATI	OH		07/30/2021		4,736,716	0	0	0	0	0	0	0	32,618	0	0	0
3626264	CENTERVILLE	OH		12/23/2021		9,380,000	0	0	0	0	0	0	0	84,319	0	0	0
3626268	GROVE CITY	OH		01/31/2022		0	0	0	0	0	0	0	0	19,253	0	0	0
3626277	WASHINGTON TOWNSHIP	OH		03/30/2022		0	0	0	0	0	0	0	0	14,172	0	0	0
3626278	ANDERSON TOWNSHIP	OH		03/30/2022		0	0	0	0	0	0	0	0	26,480	0	0	0
3725532	TULSA	OK		10/20/2011		635,656	0	0	0	0	0	0	0	23,531	0	0	0
3725944	TULSA	OK		09/15/2017		933,793	0	0	0	0	0	0	0	36,956	0	0	0
3825553	PORTLAND	OR		05/07/2012		591,203	0	0	0	0	0	0	0	14,198	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		1,759,433	0	0	0	0	0	0	0	25,490	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		224,800	0	0	0	0	0	0	0	11,003	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		239,387	0	0	0	0	0	0	0	24,095	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		164,651	0	0	0	0	0	0	0	16,563	0	0	0
3926281	BRISTOL	PA		04/18/2022		0	0	0	0	0	0	0	0	105,190	0	0	0
4125536	FORT MILL	SC		10/31/2011		547,875	0	0	0	0	0	0	0	25,127	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,360,774	0	0	0	0	0	0	0	20,854	0	0	0
4125918	CONWAY	SC		06/28/2017		2,123,060	0	0	0	0	0	0	0	24,192	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,647,780	0	0	0	0	0	0	0	20,100	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4325727	LAKELAND	TN		12/19/2014		955,747	0	0	0	0	0	0	0	25,450	0	0	0
4325756	FRANKLIN	TN		05/11/2015		424,499	0	0	0	0	0	0	0	58,108	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017		1,349,015	0	0	0	0	0	0	0	14,817	0	0	0
4326034	CHATTANOOGA	TN		11/27/2018		1,042,008	0	0	0	0	0	0	0	10,005	0	0	0
4326055	CHATTANOOGA	TN		02/27/2019		2,251,860	0	0	0	0	0	0	0	14,782	0	0	0
4326063	CORDOVA	TN		03/29/2019		1,403,538	0	0	0	0	0	0	0	21,307	0	0	0
4425058	ABILENE	TX		02/27/2004		1,910,334	0	0	0	0	0	0	0	80,003	0	0	0
4425222	CONROE	TX		03/28/2006		951,440	0	0	0	0	0	0	0	19,704	0	0	0
4425228	TEMPLE	TX		04/06/2006		570,808	0	0	0	0	0	0	0	29,233	0	0	0
4425299	CONROE	TX		01/19/2007		392,983	0	0	0	0	0	0	0	7,114	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		614,693	0	0	0	0	0	0	0	17,619	0	0	0
4425393	TEMPLE	TX		05/12/2008		562,934	0	0	0	0	0	0	0	17,276	0	0	0
4425462	HOUSTON	TX		09/15/2010		427,447	0	0	0	0	0	0	0	25,849	0	0	0
4425554	PORTLAND	TX		05/14/2012		789,127	0	0	0	0	0	0	0	32,351	0	0	0
4425571	EL PASO	TX		08/28/2012		788,740	0	0	0	0	0	0	0	21,409	0	0	0
4425592	LYTLE	TX		12/20/2012		150,871	0	0	0	0	0	0	0	34,964	0	0	0
4425665	LAREDO	TX		11/26/2013		456,080	0	0	0	0	0	0	0	36,448	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		902,209	0	0	0	0	0	0	0	24,940	0	0	0
4425715	EL PASO	TX		10/30/2014		807,732	0	0	0	0	0	0	0	16,624	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		759,495	0	0	0	0	0	0	0	28,183	0	0	0
4425737	ADDISON	TX		01/20/2015		701,812	0	0	0	0	0	0	0	17,960	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,693,043	0	0	0	0	0	0	0	23,339	0	0	0
4425774	RED OAK	TX		07/10/2015		1,129,561	0	0	0	0	0	0	0	10,190	0	0	0
4425852	DALLAS	TX		09/13/2016		2,397,038	0	0	0	0	0	0	0	30,360	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,759,872	0	0	0	0	0	0	0	20,910	0	0	0
4425891	EL PASO	TX		03/06/2017		565,363	0	0	0	0	0	0	0	11,196	0	0	0
4425894	ROCKWALL	TX		03/21/2017		1,246,807	0	0	0	0	0	0	0	12,514	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,436,881	0	0	0	0	0	0	0	19,620	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		745,333	0	0	0	0	0	0	0	14,217	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		1,809,219	0	0	0	0	0	0	0	26,546	0	0	0
4425928	EL PASO	TX		07/18/2017		4,551,409	0	0	0	0	0	0	0	82,755	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,576,905	0	0	0	0	0	0	0	28,650	0	0	0
4425981	EL PASO	TX		03/09/2018		3,589,095	0	0	0	0	0	0	0	37,427	0	0	0
4425984	HOUSTON	TX		03/28/2018		876,275	0	0	0	0	0	0	0	9,397	0	0	0
4426060	MCALLEN	TX		03/26/2019		2,045,453	0	0	0	0	0	0	0	31,338	0	0	0
4426061	SWEETWATER	TX		03/27/2019		2,511,985	0	0	0	0	0	0	0	24,398	0	0	0
4426087	NEW BRAUNFELS	TX		07/15/2019		1,188,403	0	0	0	0	0	0	0	16,436	0	0	0
4426106	HOUSTON	TX		09/19/2019		1,577,963	0	0	0	0	0	0	0	19,086	0	0	0
4426110	FORT WORTH	TX		10/10/2019		3,308,681	0	0	0	0	0	0	0	50,176	0	0	0
4426194	VICTORIA	TX		05/14/2021		3,939,069	0	0	0	0	0	0	0	31,411	0	0	0
4426214	SAN ANTONIO	TX		07/15/2021		2,915,646	0	0	0	0	0	0	0	65,002	0	0	0
4426232	GRAND PRAIRIE	TX		09/17/2021		1,485,888	0	0	0	0	0	0	0	21,666	0	0	0
4426251	SAN ANGELO	TX		12/06/2021		2,000,000	0	0	0	0	0	0	0	17,839	0	0	0
4426262	EAGLE PASS	TX		12/22/2021		2,625,000	0	0	0	0	0	0	0	40,774	0	0	0
4426290	HOUSTON	TX		05/27/2022		0	0	0	0	0	0	0	0	10,366	0	0	0
4426301	EL PASO	TX		06/28/2022		0	0	0	0	0	0	0	0	3,748	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		658,488	0	0	0	0	0	0	0	21,948	0	0	0
4525711	ROY	UT		10/21/2014		482,889	0	0	0	0	0	0	0	7,420	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015		1,138,511	0	0	0	0	0	0	0	29,244	0	0	0
4526025	SALT LAKE CITY	UT		09/04/2018		2,027,961	0	0	0	0	0	0	0	19,605	0	0	0
4526136	OREM	UT		03/30/2020		2,108,596	0	0	0	0	0	0	0	14,478	0	0	0
4720658	GLEN ALLEN	VA		03/13/2019		2,964,655	0	0	0	0	0	0	0	19,077	0	0	0
4725546	ROANOKE	VA		02/27/2012		1,011,781	0	0	0	0	0	0	0	25,293	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		280,388	0	0	0	0	0	0	0	43,984	0	0	0
4725706	WOODBRIDGE	VA		09/30/2014		774,683	0	0	0	0	0	0	0	66,308	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		789,709	0	0	0	0	0	0	0	11,312	0	0	0
4725721	YORKTOWN	VA		12/10/2014		755,344	0	0	0	0	0	0	0	20,114	0	0	0
4725960	NORFOLK	VA		11/22/2017		2,590,505	0	0	0	0	0	0	0	28,684	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		1,744,730	0	0	0	0	0	0	0	30,682	0	0	0
4726029	FARMVILLE	VA		09/27/2018		5,625,307	0	0	0	0	0	0	0	55,006	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4726162	STERLING	VA		11/12/2020		2,558,065	0	0	0	0	0	0	0	23,938	0	0	0
4726180	WINCHESTER	VA		03/25/2021		4,391,921	0	0	0	0	0	0	0	61,181	0	0	0
4726196	PORTSMOUTH	VA		05/19/2021		3,341,614	0	0	0	0	0	0	0	30,135	0	0	0
4825759	RICHLAND	WA		05/21/2015		3,308,340	0	0	0	0	0	0	0	44,424	0	0	0
4825775	SILVERDALE	WA		07/13/2015		2,310,601	0	0	0	0	0	0	0	31,925	0	0	0
4825838	AUBURN	WA		06/29/2016		1,375,350	0	0	0	0	0	0	0	11,834	0	0	0
4825861	TACOMA	WA		10/04/2016		671,147	0	0	0	0	0	0	0	14,143	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		2,634,781	0	0	0	0	0	0	0	29,899	0	0	0
4826050	BURIEN	WA		02/15/2019		1,737,415	0	0	0	0	0	0	0	26,399	0	0	0
4826230	SEATTLE	WA		08/26/2021		3,378,622	0	0	0	0	0	0	0	21,946	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		345,240	0	0	0	0	0	0	0	112,310	0	0	0
5025890	BURLINGTON	WI		03/03/2017		540,129	0	0	0	0	0	0	0	15,928	0	0	0
5026067	ARCADIA	WI		04/17/2019		707,501	0	0	0	0	0	0	0	11,661	0	0	0
5026068	CASHTON	WI		04/17/2019		662,048	0	0	0	0	0	0	0	10,914	0	0	0
0299999. Mortgages with partial repayments						413,756,114	0	0	0	0	0	0	0	7,538,578	0	0	0
0599999 - Totals						416,677,138	0	0	0	0	0	0	2,652,009	10,190,587	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Crescent Direct Lending Fund III GP LLC	.	01/29/2021		0	283,499	0	0	0.500
	Ironwood Capital Partners V Feeder LP	Wilmington	DE	Ironwood Capital Management V LLC	.	08/31/2021		6,607	19,493	0	0	0.310
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								6,607	302,992	0	0	XXX
	HarbourVest Partners Co-Investment Fund VI L.P.	Wilmington	DE	HarbourVest Partners, LLC	.	09/13/2022		750,000	0	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								750,000	0	0	0	XXX
4899999. Total - Unaffiliated								756,607	302,992	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								756,607	302,992	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
5099999 - Totals																			

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-CB-5	US TREASURY N/B 1.625% 05/15/31		08/17/2022	Wells Fargo Securities		1,086,094	1,200,000	5,034	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,086,094	1,200,000	5,034	XXX
60416T-WX-2	MINNESOTA ST HSG FIN AGY 5.163% 07/01/40		09/14/2022	RBC Capital Markets		1,600,000	1,600,000	0	1.B FE
60416T-WY-0	MINNESOTA ST HSG FIN AGY 5.263% 07/01/45		09/14/2022	RBC Capital Markets		1,750,000	1,750,000	0	1.B FE
83756C-Y8-2	SOUTH DAKOTA HSG DEV AUTH MTGE 5.796% 05/01/38		09/28/2022	Wells Fargo Securities		1,000,000	1,000,000	0	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,350,000	4,350,000	0	XXX
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 2.753% 07/21/30		09/02/2022	Direct		645,896	645,896	0	1.A FE
10806*-AA-3	BRIDGE INVESTMENT GROUP 5.000% 07/12/32		07/12/2022	Deutsche Bank Securities		7,000,000	7,000,000	0	1.G PL
17275R-AD-4	CISCO SYSTEMS INC 5.900% 02/15/39		09/26/2022	Goldman Sachs & Co		3,183,060	3,000,000	21,142	1.D FE
18685@-AF-9	Cliffwater Corporation Senior Secured Notes 5.500% 07/19/26		09/30/2022	MUFG Securiites		3,000,000	3,000,000	0	1.C Z
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		09/16/2022	Direct		1,133,994	1,133,994	0	2.B PL
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		07/01/2022	Interest Capitalization		10,259	10,259	0	2.B PL
278865-AM-2	ECOLAB INC 5.500% 12/08/41		09/26/2022	Mesirow Financial		4,585,950	4,500,000	75,625	1.G FE
361448-BK-8	GATX CAPITAL CORPORATION 4.900% 03/15/33		08/08/2022	Citi Global Markets Inc.		1,980,980	2,000,000	0	2.B FE
369550-BQ-0	GENERAL DYNAMICS 2.850% 06/01/41		09/26/2022	Amherst Securities		989,611	1,345,000	12,458	1.G FE
446150-AX-2	HUNTINGTON BANCSHARES INC 2.487% 08/15/36		09/27/2022	J P Morgan & Co		1,066,485	1,500,000	4,560	2.A FE
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		09/22/2022	Direct		234,893	234,893	0	2.A PL
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES 4.000% 08/12/31		08/02/2022	KKR & Co		4,000,000	4,000,000	0	2.B PL
49327V-2C-7	KEY BANK NA 4.900% 08/08/32		08/03/2022	KeyBanc Capital Markets		1,995,000	2,000,000	0	2.A FE
744320-BK-7	PRUDENTIAL FINANCIAL INC 6.000% 09/01/52		08/08/2022	Wells Fargo Securities		3,000,000	3,000,000	0	2.B FE
05523R-AE-7	BAE SYSTEMS PLC 144A 3.000% 09/15/50	D	09/26/2022	Goldman Sachs & Co		1,315,700	2,000,000	2,167	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						34,141,828	35,370,042	115,952	XXX
2509999997. Total - Bonds - Part 3						39,577,922	40,920,042	120,986	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						39,577,922	40,920,042	120,986	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
640491-10-6	NEOGENE CORP		09/08/2022	Conversion	1,022.470	29,345		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						29,345	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						29,345	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						29,345	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						29,345	XXX	0	XXX
6009999999 - Totals						39,607,267	XXX	120,986	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value: 12 Current Year's (Amortization)/ Accretion	Change In Book/Adjusted Carrying Value: 13 Current Year's Other Than Temporary Impairment Recognized	Change In Book/Adjusted Carrying Value: 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Change In Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		09/15/2022	Paydown		31,185	31,185	31,760	31,538	0	(352)	0	(352)	0	31,185	0	0	0	628	09/15/2041	1.A
36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147 3.940% 03/15/37		09/01/2022	Paydown		50,035	50,035	51,818	51,061	0	(1,026)	0	(1,026)	0	50,035	0	0	0	1,315	03/15/2037	1.A
36230T-B2-7	GN 758157 4.550% 05/15/38		09/01/2022	Paydown		50,919	50,919	56,647	55,055	0	(4,136)	0	(4,136)	0	50,919	0	0	0	1,545	05/15/2038	1.A
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		09/15/2022	Redemption 100.0000		40,045	40,045	40,045	40,045	0	0	0	0	0	40,045	0	0	0	1,263	06/15/2030	1.B
38373M-2F-6	GNMA 2008-80 IO 1.856% 04/16/50		09/01/2022	Paydown		0	0	739	700	0	(700)	0	(700)	0	0	0	0	0	131	04/16/2050	1.A
38376G-2H-2	GNMA 2011-92 C 3.738% 04/16/52		09/01/2022	Paydown		10,811	10,811	10,605	10,733	0	79	0	79	0	10,811	0	0	0	270	04/16/2052	1.A
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		09/01/2022	Paydown		53,473	53,473	56,481	53,865	0	(393)	0	(393)	0	53,473	0	0	0	1,422	07/20/2040	1.A
38377T-GE-5	GNMA 2011-2 HG 4.000% 01/20/41		09/01/2022	Paydown		63,175	63,175	70,558	64,911	0	(1,737)	0	(1,737)	0	63,175	0	0	0	1,626	01/20/2041	1.A
38377T-LL-3	GNMA 2011-3 QP 4.000% 06/20/40		09/01/2022	Paydown		71,739	71,739	79,810	72,262	0	(523)	0	(523)	0	71,739	0	0	0	1,922	06/20/2040	1.A
38377T-SC-6	GNMA 2011-30 BL 4.000% 06/20/40		09/01/2022	Paydown		103,248	103,248	110,217	103,777	0	(529)	0	(529)	0	103,248	0	0	0	2,729	06/20/2040	1.A
38378N-3J-0	GNMA 2014-67 DE 3.680% 11/16/46		09/01/2022	Paydown		28,831	28,831	28,637	28,769	0	62	0	62	0	28,831	0	0	0	708	11/16/2046	1.A
38378X-SU-6	GNMA 2014-150 C 3.400% 12/16/49		09/01/2022	Paydown		376,662	376,662	389,139	377,215	0	(553)	0	(553)	0	376,662	0	0	0	8,594	12/16/2049	1.A
38378X-VL-2	GNMA 2014-155 VA 3.000% 03/16/37		09/01/2022	Paydown		54,850	54,850	56,118	55,095	0	(245)	0	(245)	0	54,850	0	0	0	1,097	03/16/2037	1.A
912810-EM-6	US TREAS BOND 7.250% 08/15/22		08/15/2022	Redemption 100.0000		1,000,000	1,000,000	1,042,017	1,002,173	0	(2,173)	0	(2,173)	0	1,000,000	0	0	0	72,500	08/15/2022	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,934,973	1,934,973	2,024,591	1,947,199	0	(12,226)	0	(12,226)	0	1,934,973	0	0	0	95,750	XXX	XXX
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		09/01/2022	Redemption 100.0000		8,079	8,079	8,079	8,079	0	0	0	0	0	8,079	0	0	0	183	06/15/2045	1.B FE
45201Y-YJ-0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2.625% 12/01/42		09/01/2022	Redemption 100.0000		17,849	17,849	17,849	17,849	0	0	0	0	0	17,849	0	0	0	312	12/01/2042	1.A FE
574300-JN-0	MARYLAND TRANS AUTHORITY BUILD AMERICA BONDS 5.164% 07/01/25		07/01/2022	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	4,906	07/01/2025	1.C FE
57563R-KE-8	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 2012 4.800% 07/01/27		07/01/2022	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	960	07/01/2027	1.F FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		07/01/2022	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	246	10/01/2037	2.B FE
64469D-WP-2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30		08/01/2022	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,506	07/01/2030	1.B FE
797669-UQ-9	SAN FRANCISCO CA BAY AREA 2012 SER B (RAPID TR DIS) 4.287% 07/01/42		07/01/2022	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	85,740	07/01/2042	1.C FE
875301-FH-1	TAMPA-HILLSBOROUGH CNTY FL EXP 3.790% 07/01/25		07/01/2022	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,900	07/01/2025	1.F FE
875301-FJ-7	TAMPA-HILLSBOROUGH CNTY FL EXP 3.840% 07/01/26		07/01/2022	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	40,427	07/01/2026	1.F FE
88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		09/01/2022	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	371	09/01/2041	1.A FE
92812U-Q4-3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 10/25/37		09/01/2022	Paydown		52,721	52,721	52,721	52,721	0	0	0	0	0	52,721	0	0	0	1,209	10/25/2037	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		09/25/2022	Redemption 100.0000		37,574	37,574	37,574	37,574	0	0	0	0	0	37,574	0	0	0	777	11/25/2039	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,316,223	4,316,223	4,316,223	4,316,223	0	0	0	0	0	4,316,223	0	0	0	177,537	XXX	XXX
31358Q-EU-5	FNMA REMIC 1992-162 D 7.000% 09/25/22		09/01/2022	Paydown		743	743	720	739	0	4	0	4	0	743	0	0	0	34	09/25/2022	1.A
3136A8-DP-2	FANNIE MAE 2012-104 V 3.500% 02/25/38		09/01/2022	Paydown		574,167	574,167	621,895	576,524	0	(1,138)	0	(1,138)	0	575,386	0	(1,219)	(1,219)	13,502	02/25/2038	1.A
3136AB-YJ-6	FANNIE MAE 2013-1 VB 3.000% 02/25/33		09/01/2022	Paydown		101,025	101,025	103,677	101,224	0	(198)	0	(198)	0	101,025	0	0	0	2,021	02/25/2033	1.A
3136AG-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		09/01/2022	Paydown		203,568	203,568	202,288	203,039	0	529	0	529	0	203,568	0	0	0	4,618	07/25/2033	1.A
3136AJ-PY-6	FANNIE MAE 2014-19 VK 4.500% 04/25/34		09/01/2022	Paydown		219,611	219,611	236,357	220,381	0	(770)	0	(770)	0	219,611	0	0	0	6,459	04/25/2034	1.A
3137AR-WS-1	FHR 4073 HC 3.500% 03/15/35		09/01/2022	Paydown		229,645	229,645	248,447	230,744	0	(1,099)	0	(1,099)	0	229,645	0	0	0	5,327	03/15/2035	1.A
3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		09/01/2022	Paydown		246,326	246,326	245,287	245,909	0	417	0	417	0	246,326	0	0	0	5,825	04/15/2033	1.A
31392D-2B-7	FNMA 2002-59 ZB 6.000% 09/25/32		09/01/2022	Paydown		42,884	42,884	41,222	42,394	0	489	0	489	0	42,884	0	0	0	1,750	09/25/2032	1.A
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2022	Paydown		14,516	14,516	13,097	14,226	0	290	0	290	0	14,516	0	0	0	510	08/15/2032	1.A
31393A-5P-8	FNMA 2003-43 PE 5.500% 05/25/33		09/01/2022	Paydown		47,644	47,644	46,788	47,283	0	361	0	361	0	47,644	0	0	0	1,688	05/25/2033	1.A
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		09/01/2022	Paydown		31,355	31,355	31,110	31,247	0	107	0	107	0	31,355	0	0	0	1,118	03/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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
31398Q-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		09/01/2022	Paydown		154,282	154,282	163,057	154,859	0	(577)	0	(577)	0	154,282	0	0	0	4,567	11/15/2039	1.A
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		09/05/2022	Redemption 100.0000		89,200	89,200	91,068	90,037	0	(56)	0	(56)	0	89,981	0	(781)	(781)	2,181	08/05/2030	1.B
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,954,966	1,954,966	2,045,013	1,958,606	0	(1,641)	0	(1,641)	0	1,956,966	0	(2,000)	(2,000)	49,600	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS LLC 3.630% 08/22/22		08/22/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	72,600	08/22/2022	1.G
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		09/30/2022	Redemption 100.0000		23,969	23,969	23,969	23,969	0	0	0	0	0	23,969	0	0	0	559	10/31/2038	1.E
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		09/30/2022	Redemption 100.0000		24,321	24,321	24,321	24,321	0	0	0	0	0	24,321	0	0	0	585	03/31/2039	1.D
00225#-AA-3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEASE BACKED NOTES 4.095% 09/30/39		09/30/2022	Redemption 100.0000		14,593	14,593	14,593	14,593	0	0	0	0	0	14,593	0	0	0	399	09/30/2039	1.E
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		09/01/2022	Paydown		7,276	7,276	6,960	7,219	0	3	0	3	0	7,222	0	54	54	158	07/25/2043	1.A
009098-A*-5	AMAZON FORT WORTH TX LEASE COL 4.494% 11/10/39		09/10/2022	Redemption 100.0000		10,471	10,471	10,471	10,471	0	0	0	0	0	10,471	0	0	0	314	11/10/2039	1.E
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.494% 10/25/34		09/01/2022	Paydown		30,379	30,379	25,178	25,178	0	5,201	0	5,201	0	30,379	0	0	0	891	10/25/2034	1.A FM
03464T-AB-5	ANGEL OAK MORTGAGE TRUST 2022-3 A2 4.178% 01/25/67		09/01/2022	Paydown		50,191	50,191	49,120	0	0	1,071	0	1,071	0	50,191	0	0	0	748	01/25/2067	1.C FE
038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		09/15/2022	Paydown		97,378	97,378	97,363	97,368	0	10	0	10	0	97,378	0	0	0	2,025	07/16/2040	1.F FE
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		09/17/2022	Paydown		82,512	82,512	82,497	82,511	0	1	0	1	0	82,512	0	0	0	1,043	07/17/2046	1.F FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		07/30/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	212	07/30/2050	2.C FE
05590#-AA-9	BPHQ 2017 CTL Pass-Through Tru CTL 3.540% 11/15/32		09/15/2022	Redemption 100.0000		25,648	25,648	25,648	25,648	0	0	0	0	0	25,648	0	0	0	606	11/15/2032	1.F
05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		09/02/2022	Paydown		35,885	35,885	35,885	35,884	0	0	0	0	0	35,884	0	1	1	701	10/04/2032	1.F FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		09/15/2022	Paydown		9,306	9,306	9,306	9,305	0	0	0	0	0	9,306	0	0	0	284	12/16/2041	1.G FE
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		07/17/2022	Paydown		16,346	16,346	16,346	16,346	0	0	0	0	0	16,346	0	0	0	310	07/21/2030	4.B FE
099738-AA-4	BORGER ENERGY ASSOCIATED LP 7.260% 12/31/22		07/11/2022	Call 102.6691		90,640	88,283	88,283	88,283	0	0	0	0	0	88,283	0	0	0	5,757	12/31/2022	4.B FE
110122-CW-6	BRISTOL-MYERS SQUIBB 3.250% 08/15/22		08/15/2022	Maturity		1,000,000	1,000,000	1,006,658	1,002,039	0	(2,039)	0	(2,039)	0	1,000,000	0	0	0	32,500	08/15/2022	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		09/15/2022	Redemption 100.0000		15,254	15,254	15,949	15,823	0	(41)	0	(41)	0	15,781	0	(528)	(528)	378	12/15/2032	1.F FE
12327A-AA-6	BUSINESS JET SECURITIES, LLC 2022-1A A 4.455% 06/15/37		09/15/2022	Paydown		204,303	204,303	198,206	0	0	6,097	0	6,097	0	204,303	0	0	0	2,275	06/15/2037	1.G FE
12502Y-AP-8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C 4.750% 07/11/22		07/11/2022	Maturity		23,810	23,810	23,810	23,810	0	0	0	0	0	23,810	0	0	0	660	07/11/2022	1.G FE
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		09/15/2022	Paydown		1,875	1,875	1,874	1,874	0	1	0	1	0	1,875	0	0	0	43	02/15/2050	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT 2022-1A A2 3.700% 03/15/52		09/15/2022	Paydown		12,500	12,500	12,498	0	0	2	0	2	0	12,500	0	0	0	190	03/15/2052	1.E FE
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47		09/18/2022	Paydown		60,000	60,000	59,986	0	0	14	0	14	0	60,000	0	0	0	1,050	01/18/2047	2.B FE
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43		09/01/2022	Paydown		6,662	6,662	6,772	6,661	0	(1)	0	(1)	0	6,660	0	2	2	130	04/25/2043	1.A
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		09/01/2022	Paydown		20,264	20,271	16,828	18,481	0	50	0	50	0	18,531	0	1,732	1,732	773	02/25/2035	1.D FM
12667F-VF-9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1 6.500% 10/25/34		09/01/2022	Paydown		63,581	63,581	56,945	61,701	0	1,880	0	1,880	0	63,581	0	0	0	2,779	10/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		09/01/2022	Paydown		11,265	11,387	10,280	10,280	0	0	0	0	0	10,280	0	985	985	409	03/25/2035	1.D FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		09/01/2022	Paydown		15,514	31,816	25,601	26,685	0	108	0	108	0	26,793	0	(11,279)	(11,279)	1,193	11/25/2035	3.B FM
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		09/01/2022	Paydown		1,287	1,065	929	997	0	1	0	1	0	998	0	289	289	54	10/25/2035	5.B FM
12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35		09/01/2022	Paydown		2,559	2,217	1,509	1,955	0	33	448	(415)	0	1,540	0	1,019	1,019	103	06/25/2035	1.D FM
16159G-AC-3	Chase Mortgage Finance Corpora 2019-ATR2 A3 3.500% 07/25/49		09/01/2022	Paydown		14,244	14,244	14,404	14,261	0	(7)	0	(7)	0	14,254	0	(10)	(10)	311	07/25/2049	1.A
16164A-AC-9	Chase Mortgage Finance Corpora 2016-2 M2 3.750% 02/25/44		09/01/2022	Paydown		46,640	46,640	47,844	46,774	0	(24)	0	(24)	0	46,750	0	(111)	(111)	1,340	02/25/2044	1.A
16165T-AJ-2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/25/35		08/01/2022	Paydown		0	852	716	836	0	0	0	0	0	837	0	(837)	(837)	31	02/25/2035	4.B FM
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		09/01/2022	Paydown		52,041	52,041	49,686	49,686	0	0	0	0	0	49,686	0	2,355	2,355	2,177	09/25/2035	1.D FM
172973-5F-2	CITICORP MORTGAGE SECURITIES 2006-1 2A1 5.000% 11/25/22		08/01/2022	Paydown		5,456	5,456	5,351	5,456	0	0	0	0	0	5,456	0	0	0	181	11/25/2022	1.A FM
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37		09/01/2022	Paydown		773	773	769	769	0	0	0	0	0	769	0	4	4	31	09/25/2037	1.A FM
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.482% 10/25/43		09/01/2022	Paydown		22,915	22,915	22,447	22,819	0	7	0	7	0	22,826	0	89	89	550	10/25/2043	1.A
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1 3.500% 06/25/44		09/01/2022	Paydown		8,042	8,042	8,074	8,034	0	0	0	0	0	8,034	0	8	8	188	06/25/2044	1.A
17323T-AC-4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A 4.250% 01/25/53		09/01/2022	Paydown		9,147	9,147	9,352	9,208	0	(3)	0	(3)	0	9,205	0	(58)	(58)	275	01/25/2053	1.A
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		07/25/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	196	04/25/2047	2.B FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		09/25/2022	Paydown		12,866	12,866	12,862	12,864	0	2	0	2	0	12,866	0	0	0	234	10/25/2040	1.A FE
22541Q-VG-4	CS FIRST BOSTON MORTGAGE 2003-23 1A4 5.500% 10/25/33		09/01/2022	Paydown		7,236	7,236	7,141	7,190	0	1	0	1	0	7,191	0	46	46	268	10/25/2033	1.A FM
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		09/01/2022	Paydown		17,705	17,705	17,402	17,402	0	0	0	0	0	17,402	0	303	303	705	02/25/2035	1.A FM
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		09/16/2022	Redemption 100.0000		63,636	63,636	63,636	36,727	0	0	0	0	0	63,636	0	0	0	892	01/29/2031	2.B PL
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		09/15/2022	Redemption 100.0000		44,549	44,549	44,549	44,549	0	0	0	0	0	44,549	0	0	0	1,209	05/15/2034	1.D PL
22970*-AB-6	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34		09/15/2022	Redemption 100.0000		21,659	21,659	21,808	21,801	0	(7)	0	(7)	0	21,794	0	(135)	(135)	462	05/15/2034	1.G
24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27		07/30/2022	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	794	07/30/2027	1.F FE
24736Y-AA-4	DELTA AIRLINES 2015-1 A 3.875% 07/30/27		07/30/2022	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	849	07/30/2027	2.A FE
252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		09/20/2022	Paydown		28,460	28,460	28,453	28,455	0	5	0	5	0	28,460	0	0	0	761	02/20/2032	2.B FE
252724-AB-5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4.190% 01/21/31		09/20/2022	Paydown		36,924	36,924	36,921	36,921	0	2	0	2	0	36,924	0	0	0	1,031	01/21/2031	1.F FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		07/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	206	10/25/2049	2.A FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		07/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	91	01/20/2051	2.C FE
278058-AM-4	EATON CORP DEBENTURES 8.100% 08/15/22		08/15/2022	Maturity		75,000	75,000	94,793	76,078	0	(1,078)	0	(1,078)	0	75,000	0	0	0	6,075	08/15/2022	2.A FE

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		09/25/2022	Paydown		40,595	40,595	40,583	40,591	0	4	0	4	0	40,595	0	0	0	800	03/25/2030	1.F FE
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		09/01/2022	Paydown		4,744	4,744	4,772	4,743	0	1	0	1	0	4,744	0	0	0	82	03/25/2043	1.A
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		09/01/2022	Paydown		9,416	9,416	9,275	9,358	0	58	0	58	0	9,416	0	0	0	178	06/25/2043	1.A
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38		09/30/2022	Redemption 100.0000		21,100	21,100	21,100	21,100	0	0	0	0	0	21,100	0	0	0	958	03/31/2038	2.B FE
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56		09/01/2022	Paydown		37,784	37,784	38,835	38,807	0	(1,023)	0	(1,023)	0	37,784	0	0	0	886	08/01/2056	1.A
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45		09/01/2022	Paydown		6,547	6,547	6,673	6,568	0	0	0	0	0	6,568	0	(22)	(22)	142	03/25/2045	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		09/01/2022	Paydown		8,820	8,820	9,068	8,902	0	(82)	0	(82)	0	8,820	0	0	0	175	08/25/2050	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38		09/30/2022	Redemption 100.0000		96,000	96,000	96,000	96,000	0	0	0	0	0	96,000	0	0	0	3,960	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		08/15/2022	Redemption 100.0000		167,581	167,581	167,581	167,581	0	0	0	0	0	167,581	0	0	0	5,301	08/15/2038	2.B PL
35040U-AA-9	Foundation Finance Trust 2017-1A A 3.300% 07/15/33		09/15/2022	Paydown		20,914	20,914	20,911	20,914	0	0	0	0	0	20,914	0	0	0	440	07/15/2033	1.A FE
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		09/01/2022	Paydown		6,564	6,779	5,770	6,137	195	44	0	239	0	6,376	0	188	188	284	04/25/2029	6. FM
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		09/17/2022	Paydown		28,734	28,734	28,724	28,725	0	10	0	10	0	28,734	0	0	0	431	11/19/2040	1.F FE
39121J-AE-0	GREAT RIVER ENERGY 144A 6.254% 07/01/38		07/01/2022	Redemption 100.0000		64,944	64,944	58,820	61,902	0	211	0	211	0	62,112	0	2,831	2,831	4,062	07/01/2038	1.G FE
411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A A2 2.865% 06/20/51		09/20/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	269	06/20/2051	2.B FE
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40		09/20/2022	Paydown		56,750	56,750	56,711	56,723	0	27	0	27	0	56,750	0	0	0	2,264	09/21/2040	1.A FE
42771T-AA-3	HERO FUNDING TRUST 2015-3A A 4.280% 09/20/41		09/20/2022	Paydown		89,839	89,839	89,833	89,833	0	0	0	0	0	89,834	0	6	6	4,539	09/20/2041	1.A FE
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		09/15/2022	Paydown		23,007	23,007	23,007	23,007	0	1	0	1	0	23,007	0	0	0	553	11/15/2039	2.A FE
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.921% 08/25/34		09/01/2022	Paydown		36	36	35	36	0	0	0	0	0	36	0	0	0	1	08/25/2034	1.A FM
45660N-QF-5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7 5.500% 06/25/33		07/01/2022	Paydown		59	59	58	58	0	0	0	0	0	58	0	0	0	2	06/25/2033	1.A FM
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		09/15/2022	Paydown		11,691	11,691	11,685	11,686	0	5	0	5	0	11,691	0	0	0	180	02/15/2054	1.F FE
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		09/01/2022	Paydown		13,797	13,797	14,357	14,287	0	(490)	0	(490)	0	13,797	0	0	0	234	06/25/2051	1.A
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		09/15/2022	Paydown		14,353	14,353	14,264	14,306	0	47	0	47	0	14,353	0	0	0	358	12/15/2048	1.A FE
46641C-AA-9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.775% 01/25/44		09/01/2022	Paydown		1,976	1,976	2,025	1,976	0	0	0	0	0	1,976	0	0	0	49	01/25/2044	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		09/01/2022	Paydown		2,629	2,629	2,670	2,633	0	(2)	0	(2)	0	2,631	0	(2)	(2)	56	12/25/2049	1.A
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		09/15/2022	Paydown		48,558	48,558	48,558	48,556	0	1	0	1	0	48,558	0	0	0	1,296	04/15/2044	2.A FE
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50		09/01/2022	Paydown		53,565	53,565	55,042	53,805	0	(240)	0	(240)	0	53,565	0	0	0	1,155	05/25/2050	1.A
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41		09/15/2022	Redemption 100.0000		129	129	129	129	0	0	0	0	0	129	0	0	0	3	01/15/2041	2.B
46673*-AA-7	JRD HOLDINGS SECURED TRUST 2021-2 3.214% 12/15/41		09/15/2022	Redemption 100.0000		19,050	19,050	19,050	19,050	0	0	0	0	0	19,050	0	0	0	408	12/15/2041	2.B Z

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
47715*-AA-5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.420% 03/05/23		09/05/2022	Redemption 100.0000		132,131	132,131	132,131	132,131	0	0	0	0	0	132,131	0	0	0	5,840	03/05/2023	1.E FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		09/15/2022	Paydown		16,318	16,318	16,002	16,135	0	183	0	183	0	16,318	0	0	0	474	01/15/2042	3.A FE
543190-AA-0	LONGTRAIN LEASING III LLC 2015-1A A1 2.980% 01/15/45		09/15/2022	Paydown		4,000	4,000	3,899	3,966	0	34	0	34	0	4,000	0	0	0	84	01/15/2045	1.F FE
553896-AC-5	MVW OWNER TRUST 2017-1A C 2.990% 12/20/34		09/20/2022	Paydown		16,880	16,880	16,875	16,877	0	2	0	2	0	16,880	0	0	0	336	12/20/2034	2.B FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25		07/05/2022	Redemption 100.0000		37,550	37,550	37,550	37,550	0	0	0	0	0	37,550	0	0	0	1,712	09/30/2025	3.A PL
59048@-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		07/15/2022	Redemption 100.0000		117,648	117,648	117,648	117,648	0	0	0	0	0	117,648	0	0	0	5,588	07/15/2029	1.G PL
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		09/15/2022	Paydown		30,705	30,705	29,093	30,612	0	93	0	93	0	30,705	0	0	0	994	07/15/2038	1.G FE
59980T-AB-2	MILL CITY MORTGAGE TRUST 2016-1 M1 3.150% 04/25/57		09/01/2022	Paydown		292,750	292,750	293,701	292,331	0	419	0	419	0	292,750	0	0	0	6,058	04/25/2057	1.A
629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		09/28/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	56	12/28/2049	1.F FE
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52		07/30/2022	Paydown		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	98	01/30/2052	2.C FE
64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 4.750% 12/25/57		09/01/2022	Paydown		65,554	65,554	66,577	65,761	0	(207)	0	(207)	0	65,554	0	0	0	2,005	12/25/2057	1.A
654740-G*-4	NISSAN MOTOR ACCEPTANCE SENIOR NOTE SERIES A 2.670% 09/16/22		09/16/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	53,400	09/16/2022	2.C
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		09/09/2022	Paydown		34,484	34,484	34,479	34,480	0	4	0	4	0	34,484	0	0	0	770	04/09/2038	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27		09/15/2022	Paydown		131,600	131,600	131,600	131,600	0	0	0	0	0	131,600	0	0	0	3,852	02/15/2027	1.F FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		09/05/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	145	12/05/2049	2.C FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51		09/05/2022	Paydown		7,500	7,500	7,500	0	0	0	0	0	0	7,500	0	0	0	171	12/05/2051	2.C FE
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 6.465% 01/25/36		09/01/2022	Paydown		53,453	53,453	50,467	52,527	0	217	0	217	0	52,744	0	709	709	1,345	01/25/2036	1.A FM
74160M-BP-6	PRIME MORTGAGE TRUST 2003-2 1A10 5.000% 10/25/33		09/01/2022	Paydown		6,800	6,800	6,501	6,661	0	5	0	5	0	6,666	0	134	134	227	10/25/2033	1.A FM
74251V-AE-2	PRINCIPAL FINANCIAL GROUP 3.300% 09/15/22		09/15/2022	Maturity		1,000,000	1,000,000	996,360	999,704	0	296	0	296	0	1,000,000	0	0	0	33,000	09/15/2022	1.G FE
76112B-EN-6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3 A14 5.740% 09/25/34		09/01/2022	Paydown		50,348	50,348	50,348	50,155	0	(3)	0	(3)	0	50,151	0	197	197	1,908	09/25/2034	1.A FM
76169#-AG-8	REYES HOLDINGS LLC SERIES 2012A 5.130% 07/31/22		07/31/2022	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	20,520	07/31/2022	1.G PL
78449G-AB-5	SMB PRIVATE EDUCATION LOAN TRU 2016-B A2A 2.430% 02/17/32		09/15/2022	Paydown		52,141	52,141	52,139	52,139	0	2	0	2	0	52,141	0	0	0	846	02/17/2032	1.A FE
80285G-AG-7	SANTANDER DRIVE AUTO REC 2018-3 D 4.070% 08/15/24		09/15/2022	Paydown		2,058,290	2,058,290	2,057,788	2,058,036	0	255	0	255	0	2,058,290	0	0	0	58,588	08/15/2024	1.A FE
80286A-AG-9	SANTANDER DRIVE AUTO REC 2018-5 D 4.190% 12/16/24		09/15/2022	Paydown		363,404	363,404	363,332	363,361	0	43	0	43	0	363,404	0	0	0	10,110	12/16/2024	1.A FE
805564-PA-3	SAXON ASSET SECURITIES TRUST 2003-3 AF5 4.202% 12/25/33		09/01/2022	Paydown		20,713	20,713	20,713	20,713	0	0	0	0	0	20,713	0	0	0	597	12/25/2033	1.A FM
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		09/01/2022	Paydown		9,958	9,958	10,131	10,121	0	(163)	0	(163)	0	9,958	0	0	0	199	05/25/2043	1.A
817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49		07/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	218	10/25/2049	2.C FE
81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44		07/25/2022	Paydown		66,160	66,160	66,160	66,160	0	0	0	0	0	66,160	0	0	0	1,975	01/25/2044	1.F FE

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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 11	12	13	14	15	16	17	18	19	20	21	22
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
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 3.750% 07/25/43		09/01/2022	Paydown		2,085	2,085	2,039	2,076	0	9	0	9	0	2,085	0	0	0	52	07/25/2043	1.A
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		09/20/2022	Paydown		45,286	45,286	45,274	45,277	0	9	0	9	0	45,286	0	0	0	697	07/20/2037	1.F FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37		09/20/2022	Paydown		45,286	45,286	45,280	45,281	0	5	0	5	0	45,286	0	0	0	1,054	07/20/2037	2.B FE
83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 2021-1 A 2.636% 10/15/46		09/15/2022	Paydown		34,353	34,353	34,352	34,352	0	1	0	1	0	34,353	0	0	0	604	10/15/2046	1.E FE
83546D-AG-3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 01/20/50		09/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	128	01/20/2050	2.B FE
852891-AC-4	STANCORP FINANCIAL GROUP 5.000% 08/15/22		08/15/2022	Maturity		1,000,000	1,000,000	1,001,870	1,000,142	0	(142)	0	(142)	0	1,000,000	0	0	0	50,000	08/15/2022	2.A FE
86365L-AB-7	STRUCTURED RECEIVABLES FINANCE 2010-B B 7.970% 08/15/36		09/15/2022	Paydown		31,867	31,867	32,883	32,192	0	(325)	0	(325)	0	31,867	0	0	0	1,729	08/15/2036	1.B FE
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30		08/01/2022	Redemption 100.0000		178,762	178,762	187,689	182,129	0	(205)	0	(205)	0	181,924	0	(3,162)	(3,162)	16,982	02/01/2030	2.C FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 144A 6.119% 03/30/24		09/30/2022	Redemption 100.0000		109,096	109,096	109,096	109,096	0	0	0	0	0	109,096	0	0	0	5,007	03/30/2024	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		09/01/2022	Paydown		37,437	37,437	37,431	37,423	0	14	0	14	0	37,437	0	0	0	683	08/21/2045	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		09/20/2022	Paydown		40,000	40,000	39,986	39,986	0	14	0	14	0	40,000	0	0	0	752	04/20/2046	2.B FE
88642M-AE-0	TIDEWATER AUTO RECEIVABLES TR 2018-AA D 4.300% 11/15/24		09/15/2022	Paydown		473,606	473,606	473,515	473,555	0	51	0	51	0	473,606	0	0	0	13,530	11/15/2024	1.A FE
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		09/16/2022	Paydown		29,887	29,887	29,887	29,887	0	0	0	0	0	29,887	0	0	0	1,067	10/16/2040	1.F FE
90263B-HE-1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750% 04/15/30		09/01/2022	Paydown		50,578	50,720	47,423	47,423	0	0	0	0	0	47,423	0	3,155	3,155	2,623	04/15/2030	1.D FM
90932Q-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26		09/03/2022	Redemption 100.0000		191,994	191,994	192,302	192,134	0	(12)	0	(12)	0	192,122	0	(128)	(128)	7,200	09/03/2026	2.A FE
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31		07/20/2022	Paydown		139,648	139,648	139,648	139,648	0	0	0	0	0	139,648	0	0	0	3,756	10/20/2031	2.B FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		09/01/2022	Paydown		65,957	65,957	65,951	65,880	0	78	0	78	0	65,957	0	0	0	1,369	07/25/2049	1.A FE
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		09/30/2022	Redemption 100.0000		18,759	18,759	18,759	18,759	0	0	0	0	0	18,759	0	0	0	362	10/14/2049	1.F Z
92942A-AA-3	WRG 2020-1 A 5.071% 07/15/28		09/29/2022	Paydown		878,828	878,828	878,826	878,787	0	41	0	41	0	878,828	0	0	0	31,402	07/15/2028	1.F PL
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		09/15/2022	Paydown		22,633	22,633	22,632	22,632	0	1	0	1	0	22,633	0	0	0	564	09/15/2044	2.A FE
94978#-JF-5	ZC AVIATION 2014 CLASS A-1 3.620% 09/20/24		09/20/2022	Redemption 100.0000		69,939	69,939	69,939	69,939	0	0	0	0	0	69,939	0	0	0	1,688	09/20/2024	3.A PL
94978#-JH-1	ZC AVIATION 2014 CLASS A-1 3.620% 09/16/24		09/16/2022	Redemption 100.0000		70,437	70,437	70,437	70,437	0	0	0	0	0	70,437	0	0	0	1,700	09/16/2024	3.A PL
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.490% 09/25/49		09/01/2022	Paydown		91,779	91,779	94,124	92,255	0	(476)	0	(476)	0	91,779	0	0	0	2,238	09/25/2049	1.A
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		09/01/2022	Paydown		5,004	5,004	5,093	5,004	0	0	0	0	0	5,004	0	0	0	125	04/25/2049	1.A
95058X-AL-2	WENDYS FUNDING LLC 2021-1A A2II 2.775% 06/15/51		09/15/2022	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	234	06/15/2051	2.B FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		09/15/2022	Paydown		29,036	29,036	29,036	29,035	0	1	0	1	0	29,036	0	0	0	644	03/15/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		09/15/2022	Paydown		14,557	14,557	14,556	14,556	0	1	0	1	0	14,557	0	0	0	300	05/15/2046	1.F FE
974153-AB-4	WINGSTOP FUNDING LLC 2020-1A A2 2.841% 12/05/50		09/05/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	53	12/05/2050	2.B FE

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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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.926% 06/27/44		09/01/2022	Paydown		14,308	14,308	14,791	14,353	0	(13)	0	(13)	0	14,340	0	(33)	(33)	396	06/27/2044	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		07/30/2022	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	273	07/30/2051	2.B FE
009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2022	Redemption 100.0000		72,374	72,374	73,459	73,063	0	(84)	0	(84)	0	72,979	0	(606)	(606)	2,605	03/15/2027	1.F FE
009090-AB-7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2022	Redemption 100.0000		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	1,489	03/15/2023	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	09/30/2022	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,519	06/30/2035	2.C FE
200447-A*-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 4.390% 09/29/36	D	09/29/2022	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	13,170	09/29/2036	2.B
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	07/15/2022	Redemption 100.0000		69,664	69,664	69,664	69,664	0	0	0	0	0	69,664	0	0	0	2,734	04/15/2026	2.B FE
89382P-AA-3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/25	D	08/01/2022	Redemption 100.0000		55,000	55,000	55,206	55,103	0	(18)	0	(18)	0	55,086	0	(86)	(86)	3,369	08/01/2025	5.A FE
A2002*-AD-5	BOREALIS AG SERIES B 4.460% 07/10/22	D	07/10/2022	Maturity		2,000,000	2,000,000	1,960,356	1,993,711	0	6,289	0	6,289	0	2,000,000	0	0	0	89,448	07/10/2022	2.A
D6574*-AB-5	CLAAS KGAA MBH SENIOR UNSECURED NOTES 3.980% 08/15/22	D	08/15/2022	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,800	08/15/2022	2.C
N4282*-AE-6	KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE SER B 4.010% 08/30/22	D	08/30/2022	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	120,968	08/30/2022	2.B
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	09/30/2022	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	2,363	11/30/2033	3.C PL
Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A 4.320% 01/12/34	D	07/12/2022	Redemption 100.0000		22,352	22,352	22,352	22,352	0	0	0	0	0	22,352	0	0	0	966	01/12/2034	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						22,697,929	22,712,648	22,669,145	22,323,210	195	16,280	448	16,027	0	22,698,456	0	(2,890)	(2,890)	814,411	XXX	XXX
2509999997. Total - Bonds - Part 4						30,904,091	30,918,810	31,054,972	30,545,238	195	2,413	448	2,160	0	30,906,618	0	(4,890)	(4,890)	1,137,298	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						30,904,091	30,918,810	31,054,972	30,545,238	195	2,413	448	2,160	0	30,906,618	0	(4,890)	(4,890)	1,137,298	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00206R-10-2	AT&T INC		09/23/2022	Instinet	16,260.000	259,175		365,387	246,517	58,669	0	0	58,669	0	365,387	0	(106,212)	(106,212)	15,007		
00287Y-10-9	ABBVIE INC		09/23/2022	Instinet	3,808.000	543,687		398,510	515,603	(117,094)	0	0	(117,094)	0	398,510	0	145,177	145,177	16,108		
025537-10-1	AMERICAN ELECTRIC POWER CO		09/23/2022	Instinet	4,728.000	462,343		400,694	420,650	(19,956)	0	0	(19,956)	0	400,694	0	61,648	61,648	11,064		
11135F-10-1	BROADCOM INC		09/23/2022	Instinet	880.000	414,112		412,109	585,561	(173,452)	0	0	(173,452)	0	412,109	0	2,003	2,003	10,824		
166764-10-0	CHEVRON CORP		09/23/2022	Instinet	3,784.000	556,021		401,484	444,052	(42,568)	0	0	(42,568)	0	401,484	0	154,537	154,537	16,120		
17275R-10-2	CISCO SYSTEMS INC		09/23/2022	Instinet	7,680.000	313,866		400,465	486,682	(86,216)	0	0	(86,216)	0	400,465	0	(86,599)	(86,599)	8,678		
191216-10-0	COCA-COLA CO		09/23/2022	Bloomberg Tradebook	7,616.000	447,419		400,264	450,943	(50,679)	0	0	(50,679)	0	400,264	0	47,155	47,155	6,702		
209115-10-4	CONSOLIDATED EDISON INC		09/23/2022	Instinet	5,384.000	514,156		400,544	459,363	(58,819)	0	0	(58,819)	0	400,544	0	113,612	113,612	12,760		
25746U-10-9	DOMINION ENERGY INC		09/23/2022	Instinet	5,324.000	412,270		400,525	418,253	(17,729)	0	0	(17,729)	0	400,525	0	11,745	11,745	10,661		
26441C-20-4	DUKE ENERGY CORP		09/23/2022	Instinet	4,164.000	432,501		400,787	436,804	(36,017)	0	0	(36,017)	0	400,787	0	31,714	31,714	12,388		
29476L-10-7	EQUITY RESIDENTIAL REIT		09/23/2022	Instinet	5,520.000	383,371		400,574	499,560	(98,986)	0	0	(98,986)	0	400,574	0	(17,203)	(17,203)	10,226		
437076-10-2	HOME DEPOT INC		09/23/2022	Instinet	1,316.000	353,598		401,086	546,153	(145,068)	0	0	(145,068)	0	401,086	0	(47,487)	(47,487)	7,501		
438516-10-6	HONEYWELL INTL		09/23/2022	Bloomberg Tradebook	1,872.000	324,386		401,442	390,331	11,111	0	0	11,111	0	401,442	0	(77,056)	(77,056)	5,504		
459200-10-1	IBM CORP		09/23/2022	Bloomberg Tradebook	3,093.000	382,851		394,703	413,410	(18,707)	0	0	(18,707)	0	394,703	0	(11,853)	(11,853)	15,279		
46625H-10-0	JP MORGAN CHASE & CO		09/23/2022	Bloomberg Tradebook	2,608.000	281,156		400,424	412,977	(12,553)	0	0	(12,553)	0	400,424	0	(119,267)	(119,267)	7,824		
58933Y-10-5	MERCK & COMPANY		09/23/2022	Bloomberg Tradebook	5,456.000	476,587		399,245	418,148	(18,902)	0	0	(18,902)	0	399,245	0	77,342	77,342	11,294		
640491-10-6	NEOGENE CORP		09/08/2022	Direct	0.000	8		13	0	0	0	0	0	0	13	0	(6)	(6)	0		
717081-10-3	PFIZER		09/23/2022	Bloomberg Tradebook	11,200.000	493,812		400,877	661,360	(260,483)	0	0	(260,483)	0	400,877	0	92,935	92,935	13,440		
718172-10-9	PHILIP MORRIS INTERNATIONAL		09/23/2022	Instinet	4,440.000	418,289		400,571	421,800	(21,229)	0	0	(21,229)	0	400,571	0	17,718	17,718	16,650		
744320-10-2	PRUDENTIAL FINANCIAL INC		09/23/2022	Bloomberg Tradebook	4,356.000	385,008		400,361	471,493	(71,132)	0	0	(71,132)	0	400,361	0	(15,353)	(15,353)	15,682		

STATEMENT AS OF SEPTEMBER 30, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74460D-10-9	PUBLIC STORAGE REIT		09/23/2022	Bloomberg Tradebook	1,640.000	485,153		400,903	614,278	(213,375)	0	0	(213,375)	0	400,903	0	84,250	84,250	31,406		
75513E-10-1	RAYTHEON TECH CORP		09/23/2022	Bloomberg Tradebook	5,104.000	417,522		400,097	439,250	(39,154)	0	0	(39,154)	0	400,097	0	17,425	17,425	8,217		
842587-10-7	SOUTHERN CO		09/23/2022	Bloomberg Tradebook	6,524.000	489,027		400,437	447,416	(46,979)	0	0	(46,979)	0	400,437	0	88,591	88,591	13,178		
88579Y-10-1	3M COMPANY		09/23/2022	Instinet	1,909.000	215,584		371,126	339,096	32,030	0	0	32,030	0	371,126	0	(155,542)	(155,542)	8,533		
88579Y-10-1	3M COMPANY		09/08/2022	Conversion	151.000	29,345		29,345	26,822	2,523	0	0	2,523	0	29,345	0	0	0	675		
902973-30-4	US BANCORP		09/23/2022	Bloomberg Tradebook	7,168.000	301,811		400,107	402,627	(2,520)	0	0	(2,520)	0	400,107	0	(98,296)	(98,296)	9,892		
92343V-10-4	VERIZON COMMUNICATIONS		09/23/2022	Bloomberg Tradebook	6,960.000	276,507		400,040	361,642	38,399	0	0	38,399	0	400,040	0	(123,533)	(123,533)	13,363		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						10,069,565	XXX	9,982,120	11,330,791	(1,408,886)	0	0	(1,408,886)	0	9,982,120	0	87,445	87,445	308,976	XXX	XXX
5989999997. Total - Common Stocks - Part 4						10,069,565	XXX	9,982,120	11,330,791	(1,408,886)	0	0	(1,408,886)	0	9,982,120	0	87,445	87,445	308,976	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						10,069,565	XXX	9,982,120	11,330,791	(1,408,886)	0	0	(1,408,886)	0	9,982,120	0	87,445	87,445	308,976	XXX	XXX
5999999999. Total - Preferred and Common Stocks						10,069,565	XXX	9,982,120	11,330,791	(1,408,886)	0	0	(1,408,886)	0	9,982,120	0	87,445	87,445	308,976	XXX	XXX
6009999999 - Totals						40,973,656	XXX	41,037,092	41,876,029	(1,408,691)	2,413	448	(1,406,726)	0	40,888,738	0	82,555	82,555	1,446,274	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 10/14/2022 Strike @ 4471.37 7846L$196	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/18/2021	10/14/2022	1,550	6,928,746	4471.37	506,325	0	0	40		40	(791,732)	0	0	0	0		0/0
S&P 500 11/15/2022 Strike @ 4682.8 7846L$198	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/16/2021	11/15/2022	1,268	5,938,821	4682.8	451,335	0	0	176		176	(488,321)	0	0	0	0		0/0
S&P 500 12/15/2022 Strike @ 4709.85 7846L$200	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2021	12/15/2022	1,525	7,181,485	4709.85	564,397	0	0	1,082		1,082	(583,429)	0	0	0	0		0/0
S&P 500 1/13/2023 Strike @ 4662.85 7846L$202	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2022	01/13/2023	2,016	9,398,301	4662.85	0	640,064	0	3,503		3,503	(636,561)	0	0	0	0		0/0
S&P 500 2/15/2023 Strike @ 4471.07 7846L$204	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2022	02/15/2023	1,077	4,814,046	4471.07	0	387,616	0	9,451		9,451	(378,165)	0	0	0	0		0/0
S&P 500 3/15/2023 Strike @ 4262.45 7846L$206	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/16/2022	03/15/2023	1,112	4,738,736	4262.45	0	473,302	0	36,927		36,927	(436,375)	0	0	0	0		0/0
S&P 500 4/14/2023 Strike @ 4392.59 7846L$208	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/19/2022	04/14/2023	1,603	7,041,058	4392.59	0	697,269	0	44,861		44,861	(652,408)	0	0	0	0		0/0
S&P 500 5/15/2023 Strike @ 4023.89 7846L$210	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2022	05/15/2023	1,204	4,843,597	4023.89	0	520,051	0	145,378		145,378	(374,673)	0	0	0	0		0/0
S&P 500 6/15/2023 Strike @ 3789.99 7846L$212	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/16/2022	06/15/2023	1,605	6,082,479	3789.99	0	537,635	0	379,061		379,061	(158,574)	0	0	0	0		0/0
S&P 500 7/14/2023 Strike @ 3863.16 7846L$214	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/18/2022	07/14/2023	1,812	7,000,355	3863.16	0	753,354	0	401,279		401,279	(352,076)	0	0	0	0		0/0
S&P 500 8/15/2023 Strike @ 4297.14 7846L$216	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2022	08/15/2023	1,489	6,399,000	4297.14	0	628,413	0	135,070		135,070	(493,343)	0	0	0	0		0/0
S&P 500 9/15/2023 Strike @ 3901.35 7846L$218	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/16/2022	09/15/2023	1,817	7,089,377	3901.35	0	726,479	0	440,666		440,666	(285,813)	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,522,057	5,364,183	0	1,597,493	XXX	1,597,493	(5,631,470)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,522,057	5,364,183	0	1,597,493	XXX	1,597,493	(5,631,470)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,522,057	5,364,183	0	1,597,493	XXX	1,597,493	(5,631,470)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,522,057	5,364,183	0	1,597,493	XXX	1,597,493	(5,631,470)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 10/14/2022 Strike @ 4870.71 7846S$196	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/18/2021	10/14/2022	1,550	7,547,555	4870.71	(191,218)	0	0	(5)		(5)	379,689	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 11/15/2022 Strike @ 5100.91 7846S$198	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/16/2021	11/15/2022	1,268	6,469,076	5100.91	(173,849)	0	0	(10)		(10)	192,346	0	0	0	0		0/0
S&P 500 12/15/2022 Strike @ 5131.69 7846S$200	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2021	12/15/2022	1,525	7,824,698	5131.69	(230,562)	0	0	(221)		(221)	236,667	0	0	0	0		0/0
S&P 500 1/13/2023 Strike @ 5059.93 7846S$202	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2022	01/13/2023	2,016	10,198,643	5059.93	0	(251,110)	0	(663)		(663)	250,447	0	0	0	0		0/0
S&P 500 2/15/2023 Strike @ 4855.27 7846S$204	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2022	02/15/2023	1,077	5,227,718	4855.27	0	(172,274)	0	(1,587)		(1,587)	170,687	0	0	0	0		0/0
S&P 500 3/15/2023 Strike @ 4630.95 7846S$206	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/16/2022	03/15/2023	1,112	5,148,412	4630.95	0	(247,219)	0	(7,385)		(7,385)	239,833	0	0	0	0		0/0
S&P 500 4/14/2023 Strike @ 4768.41 7846S$208	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/19/2022	04/14/2023	1,603	7,643,475	4768.41	0	(352,060)	0	(9,612)		(9,612)	342,448	0	0	0	0		0/0
S&P 500 5/15/2023 Strike @ 4374.29 7846S$210	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2022	05/15/2023	1,204	5,265,377	4374.29	0	(288,890)	0	(48,478)		(48,478)	240,412	0	0	0	0		0/0
S&P 500 6/15/2023 Strike @ 4113.06 7846S$212	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/16/2022	06/15/2023	1,605	6,600,968	4113.06	0	(297,561)	0	(177,239)		(177,239)	120,322	0	0	0	0		0/0
S&P 500 7/14/2023 Strike @ 4183.13 7846S$214	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/18/2022	07/14/2023	1,812	7,580,166	4183.13	0	(440,385)	0	(190,323)		(190,323)	250,062	0	0	0	0		0/0
S&P 500 8/15/2023 Strike @ 4657.27 7846S$216	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2022	08/15/2023	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)		(48,647)	292,538	0	0	0	0		0/0
S&P 500 9/15/2023 Strike @ 4227 7846S$218	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/16/2022	09/15/2023	1,817	7,681,135	4227	0	(427,903)	0	(223,800)		(223,800)	204,103	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(595,629)	(2,818,586)	0	(707,969)	XXX	(707,969)	2,919,555	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(595,629)	(2,818,586)	0	(707,969)	XXX	(707,969)	2,919,555	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(595,629)	(2,818,586)	0	(707,969)	XXX	(707,969)	2,919,555	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(595,629)	(2,818,586)	0	(707,969)	XXX	(707,969)	2,919,555	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										926,428	2,545,597	0	889,523	XXX	889,523	(2,711,915)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										926,428	2,545,597	0	889,523	XXX	889,523	(2,711,915)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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 as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	0	0	396,745	0	396,745	396,745	0	396,745	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Y	Y	0	0	492,778	0	492,778	492,778	0	492,778	0	0
0299999999. Total NAIC 1 Designation				0	0	889,523	0	889,523	889,523	0	889,523	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				0	0	889,523	0	889,523	889,523	0	889,523	0	0
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						889,523	0						

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
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
06417M-RJ-6	BANK OF NOVA SCOTIA HOUS	C	1.E FE	800,007	800,000	10/20/2022
CR1727-13-8	BNP PARIBAS SA REOENT	C	1.D FE	1,000,000	1,000,000	11/04/2022
CR4033-83-1	HSBC SECURITIES (USA) INC REOENT 61 DAY	C	1.E FE	1,000,000	1,000,000	11/30/2022
CR5741-72-1	BOFA SECURITIES INC. REOENT	C	1.E FE	1,000,000	1,000,000	11/04/2022
CR5744-22-0	JP MORGAN SECURITIES LLC REOENT 0.4359%	C	1.E FE	500,000	500,000	11/04/2022
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				4,300,007	4,300,000	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				4,300,007	4,300,000	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				4,300,007	4,300,000	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				4,300,007	4,300,000	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	AUST & NZ BANKING GROUP	C	1.D FE	1,000,215	1,000,000	12/01/2022
000000-00-0	BOFA SECURITIES INC	C	1.E FE	500,311	500,000	03/20/2023
000000-00-0	BANK OF MONTREAL	C	1.E FE	500,000	500,000	01/03/2023
000000-00-0	BANK OF NOVA SCOTIA HOUS	C	1.E FE	1,000,626	1,000,000	01/20/2023
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	500,000	500,000	06/28/2023
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	500,194	500,000	12/06/2022
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	500,050	500,000	02/08/2023
000000-00-0	COOPERAT RABOBANK UA/NY	C	1.E FE	500,233	500,000	01/27/2023
000000-00-0	CREDIT INDUST ET COMM NY	C	1.E FE	1,001,043	1,000,000	03/03/2023
000000-00-0	MACQUARIE BANK LIMITED	C	1.E FE	800,440	800,000	12/29/2022
000000-00-0	MIZUHO BANK LTD/NY	C	1.F FE	1,000,836	1,000,000	01/26/2023
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	1,000,251	1,000,000	12/05/2022
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.F FE	599,999	600,000	01/18/2023
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.F FE	1,000,217	1,000,000	11/08/2022
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.F FE	500,018	500,000	02/01/2023
000000-00-0	TORONTO DOMINION BANK NY	C	1.D FE	750,001	750,000	10/07/2022
000000-00-0	TORONTO DOMINION BANK NY	C	1.D FE	750,752	750,000	02/27/2023
000000-00-0	UBS AG LONDON	C	1.E FE	500,010	500,000	01/06/2023
000000-00-0	WESTPAC BANKING CORP	C	1.D FE	1,000,474	1,000,000	12/19/2022
000000-00-0	WESTPAC BANKING CORP NY	C	1.D FE	1,000,160	1,000,000	11/14/2022
000000-00-0	WESTPAC BANKING CORP NY	C	1.D FE	750,683	750,000	03/03/2023
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				15,656,513	15,650,000	XXX
000000-00-0	Cash	C		1,892	1,892	
9609999999. Total - Cash (Schedule E Part 1 type)				1,892	1,892	XXX
02314Q-L2-3	AMAZON.COM INC	C	1.D FE	997,175	997,289	11/02/2022
03209M-KL-7	AMPHENOL CORP	C	2.A FE	499,053	499,076	10/20/2022
0527M1-KB-0	AUTOBAHN FUNDING CO LLC	C	1.E FE	499,528	499,572	10/11/2022
05333U-K3-3	AUTOZONE INC	C	2.A FE	499,862	499,909	10/03/2022
06675F-AS-6	BANQUE FED CRED MUTUEL	C	1.E FE	618,180	618,259	11/21/2022
06744G-LH-3	BARCLAYS US CCP	C	1.E FE	599,278	599,350	10/14/2022
1725E3-KB-4	CINTAS CORPORATION NO 2	C	2.A FE	499,514	499,528	10/11/2022
21687B-KM-2	COOPERATIEVE RABOBANK UA	C	1.E FE	698,746	698,822	10/21/2022
30601Y-K9-5	FAIRWAY FINANCE CO LLC	C	1.E FE	750,119	750,168	11/01/2022
45685R-KX-4	ING (US) FUNDING LLC	C	1.E FE	498,657	498,729	10/31/2022
54316U-K4-0	LONGSHIP FUNDING LLC	C	1.D FE	499,827	499,872	10/04/2022
57174W-K4-0	MARSH & MCLENNAN CO INC	C	2.A FE	499,815	499,863	10/04/2022
60920W-KB-5	MONDELEZ INTERNATIONAL	C	2.A FE	499,488	499,535	10/11/2022
62939M-K5-5	NRW.BANK	C	1.D FE	1,199,496	1,199,599	10/05/2022
62939M-KD-8	NRW.BANK	C	1.D FE	998,896	998,993	10/13/2022
63873K-L1-3	NATIXIS NY BRANCH	C	1.E FE	328,085	328,122	11/01/2022
86564M-PN-2	SUMITOMO MITSUI TRUST NY	C	1.E FE	999,962	1,000,000	10/04/2022
8672E3-K4-7	SUNCORP METWAY LTD	C	1.E FE	999,630	999,798	10/04/2022
86959R-ZE-3	SVENSKA HANDELSBANKEN NY	C	1.D FE	750,114	750,187	11/04/2022
89153Q-KK-5	TOTALENERGIES CAP CANADA	C	1.E FE	998,315	998,435	10/19/2022
8AMMF0-8Q-7	GOLDMAN SACHS FINANCIAL SQUARE FUNDS -	C	1.A FE	1,138,560	1,138,560	
8AMMF0-91-1	DWS GOVERNMENT MONEY MARKET SERIES INST	C	1.A FE	1,342,581	1,342,581	
91820N-K4-7	VF CORPORATION	C	2.A FE	499,825	499,879	10/04/2022
93114F-KX-1	WALMART INC	C	1.D FE	498,680	498,721	10/31/2022
93114F-L2-8	WALMART INC	C	1.D FE	997,179	997,262	11/02/2022
CR0484-69-9	TD SECURITIES USA LLC REPONT 3.14% 10/3	C	1.C FE	1,000,000	1,000,000	10/03/2022
CR3514-93-0	BNP PARIBAS SA REPO 3.03% 10/3/2022	C	1.E FE	3,000,000	3,000,000	10/03/2022
CR4131-19-7	HSBC SECURITIES (USA) INC REPO 3.05% 10	C	1.E FE	4,000,000	4,000,000	10/03/2022
CR4518-41-9	BOFA SECURITIES INC REPO 3.05% 10/3/202	C	1.E FE	4,000,000	4,000,000	10/03/2022
CR4824-18-9	BNP PARIBAS SA REPONT 3.22% 10/3/2022	C	1.E FE	1,000,000	1,000,000	10/03/2022
CR4926-89-3	HSBC SECURITIES (USA) INC REPONT 3.17%	C	1.E FE	1,000,000	1,000,000	10/03/2022
CR5037-25-2	ING FINANCIAL MARKETS LLC REPONT 3.15%	C	1.E FE	1,000,000	1,000,000	10/03/2022
CR5310-32-9	CREDIT AGRICOLE CORPORATE & INVESTMENT	C	1.E FE	1,000,000	1,000,000	10/07/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				34,410,565	34,412,109	XXX
9999999999 - Totals				54,368,977	54,364,001	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (32,100,880) Book/Adjusted Carrying Value $ (32,109,009)
2. Average balance for the year Fair Value $ 71,133,734 Book/Adjusted Carrying Value $ 71,140,188
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 51,364,319 NAIC 2 $ 2,997,790 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
NONE						
9999999999 - Totals						XXX

General Interrogatories:
1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
US Bank Cincinnati, OH		0.000	0	0	(5,983,542)	4,301,156	8,374,123	XXX
Key Bank Cincinnati, OH		0.000	0	0	14,575,953	10,103,033	10,084,529	XXX
Fifth Third Bank Cincinnati, OH		0.000	0	0	6,904,777	3,837,042	10,842,109	XXX
BMO Harris Bank NA Chicago, IL		0.000	0	0	0	0	0	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	500	500	500	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	15,497,688	18,241,731	29,301,261	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	15,497,688	18,241,731	29,301,261	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	15,497,688	18,241,731	29,301,261	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
8609999999 - Total Cash Equivalents								

NONE