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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 0704 (Current) 0704 (Prior) NAIC Company Code 67172 Employer's ID Number 31-0397080

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 09/09/1909 Commenced Business 10/10/1910

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 Executive Officer	Barbara Ann Turner	Treasurer	Doris Lee Paul
Secretary	Therese Susan McDonough	Senior Vice President & Chief Corporate Actuary	Scott Niel Shepherd

OTHER

Rocky Coppola, Senior Vice President & Chief Financial Officer	Paul Gerard, Senior Vice President & Chief Investment Officer	William Charles Price, Executive Vice President & General Counsel, Assistant Secretary
Michael James Slattery, Senior Vice President & Chief Information Officer		

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
President & Chief Executive Officer	Secretary	Treasurer

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

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	6,315,630,009	0	6,315,630,009	5,883,204,996
2. Stocks:				
2.1 Preferred stocks	16,733,300	0	16,733,300	7,101,234
2.2 Common stocks	563,909,676	47,967,824	515,941,852	504,380,969
3. Mortgage loans on real estate:				
3.1 First liens	1,101,568,941	0	1,101,568,941	1,058,963,361
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)	23,291,786	0	23,291,786	23,780,188
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 143,295,030), cash equivalents ($ 201,467,882) and short-term investments ($ 2)	344,762,914	0	344,762,914	382,134,405
6. Contract loans (including $ 0 premium notes)	932,587,813	138,015	932,449,798	908,561,768
7. Derivatives	112,929,866	0	112,929,866	96,517,954
8. Other invested assets	260,488,748	0	260,488,748	332,527,346
9. Receivables for securities	835,689	0	835,689	461,071
10. Securities lending reinvested collateral assets	261,596,151	0	261,596,151	287,837,554
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,934,334,893	48,105,839	9,886,229,054	9,485,470,846
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	57,620,398	0	57,620,398	54,499,794
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	330,440	0	330,440	20,803,826
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,590,945	0	1,590,945	78,187,695
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	48,366,001	0	48,366,001	39,151,131
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	19,123,694	0	19,123,694	58,435,407
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	51,301,083	0	51,301,083	2,365,751
18.2 Net deferred tax asset	93,988,606	44,524,767	49,463,839	119,975,455
19. Guaranty funds receivable or on deposit	1,331,572	0	1,331,572	1,270,916
20. Electronic data processing equipment and software	229,861	0	229,861	251,500
21. Furniture and equipment, including health care delivery assets ($ 0)	2,864,879	2,864,879	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	40,096,973	0	40,096,973	234,780,264
24. Health care ($ 0) and other amounts receivable	13,205,838	13,205,838	0	0
25. Aggregate write-ins for other than invested assets	121,240,679	8,019,565	113,221,114	124,967,376
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,385,625,862	116,720,888	10,268,904,974	10,220,159,961
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	14,567,880,657	0	14,567,880,657	18,634,096,676
28. Total (Lines 26 and 27)	24,953,506,519	116,720,888	24,836,785,631	28,854,256,637
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. Annuity rider charges receivable	95,539,158	0	95,539,158	104,815,901
2502. Keyman insurance	10,016,424	0	10,016,424	10,023,724
2503. Prepaid overfunded pension	7,684,961	7,684,961	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	8,000,136	334,604	7,665,532	10,127,751
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	121,240,679	8,019,565	113,221,114	124,967,376

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,783,094,021 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	1,783,094,021	6,638,034,047
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	21,644,551	22,914,458
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	642,996,908	574,055,072
4.	Contract claims:		
	4.1 Life	26,901,656	30,718,982
	4.2 Accident and health	158,640	167,341
5.	Policyholders' dividends/refunds to members $ 203,028 and coupons $ 0 due and unpaid	203,028	3,926,265
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)	4,186,165	87,942,768
	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 $ 76,698 accident and health premiums	189,513	2,298,203
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 $ 72,858,514 assumed and $ (2,978,703) ceded	69,879,811	157,856,853
	9.4 Interest Maintenance Reserve	13,548,492	35,200,204
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,158,152 , accident and health $ 157,930 and deposit-type contract funds $ 0	1,316,082	3,049,000
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	2,552,991	2,088,225
13.	Transfers to Separate Accounts due or accrued (net) (including $ (51,680,256) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(51,680,256)	(66,669,226)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	250,976	3,097,591
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	2,500,550	0
16.	Unearned investment income	8,921,921	8,850,132
17.	Amounts withheld or retained by reporting entity as agent or trustee	149,509,467	140,357,367
18.	Amounts held for agents' account, including $ 4,380,935 agents' credit balances	4,404,416	4,616,657
19.	Remittances and items not allocated	17,393,333	4,603,624
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	76,968,162	55,056,293
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 2,864,503,192) reinsurers	3,916,021,208	476,248,300
	24.04 Payable to parent, subsidiaries and affiliates	198,912,917	116,228,995
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	124,474,140	51,712,865
	24.08 Derivatives	0	0
	24.09 Payable for securities	28,197,392	5,000,000
	24.10 Payable for securities lending	261,596,150	287,837,554
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	991,028,203	119,434,532
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,295,170,437	8,764,626,102
27.	From Separate Accounts Statement	14,567,880,657	18,634,094,540
28.	Total liabilities (Lines 26 and 27)	22,863,051,094	27,398,720,642
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	309,965,526	309,927,380
33.	Gross paid in and contributed surplus	823,735,859	422,371,952
34.	Aggregate write-ins for special surplus funds	58,825,619	58,825,619
35.	Unassigned funds (surplus)	771,207,533	654,411,044
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 $ (135) in Separate Accounts Statement)	1,963,734,537	1,445,535,995
38.	Totals of Lines 29, 30 and 37	1,973,734,537	1,455,535,995
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	24,836,785,631	28,854,256,637
	DETAILS OF WRITE-INS		
2501.	Policy loan liability	860,853,151	0
2502.	Liability for cash collateral	104,230,000	93,050,000
2503.	Deferred liability for intercompany reinsurance	18,956,939	18,956,939
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,988,113	7,427,593
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	991,028,203	119,434,532
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.	Segregated special surplus for Sunrise Captive Re, LLC.	58,825,619	58,825,619
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)	58,825,619	58,825,619

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	3,338,236,602	256,353,353	(17,687,290,277)
2.	Considerations for supplementary contracts with life contingencies	97,343	0	(516,316)
3.	Net investment income	149,504,820	316,647,950	594,501,250
4.	Amortization of Interest Maintenance Reserve (IMR)	3,674,420	1,878,188	8,111,473
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	310,511,619	28,439,696	114,248,787
7.	Reserve adjustments on reinsurance ceded	(3,878,666,853)	89,151,843	18,020,550,087
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	104,521,222	118,936,882	239,657,301
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	33,470,043	144,128,329	173,012,713
9.	Totals (Lines 1 to 8.3)	61,349,216	955,536,241	1,462,275,018
10.	Death benefits	37,172,672	35,652,106	70,678,882
11.	Matured endowments (excluding guaranteed annual pure endowments)	320,562	109,191	314,314
12.	Annuity benefits	18,929,902	385,577,764	433,796,059
13.	Disability benefits and benefits under accident and health contracts	1,166,036	1,595,199	2,479,415
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	161,354,305	1,165,445,375	1,358,845,221
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	6,537,129	7,171,325	14,722,678
18.	Payments on supplementary contracts with life contingencies	230,650	253,417	497,614
19.	Increase in aggregate reserves for life and accident and health contracts	(74,030,205)	356,501,946	295,282,357
20.	Totals (Lines 10 to 19)	151,681,051	1,952,306,323	2,176,616,540
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	58,155,491	77,888,117	147,523,007
22.	Commissions and expense allowances on reinsurance assumed	2,075,060	2,056,915	4,445,262
23.	General insurance expenses and fraternal expenses	91,488,348	66,372,973	149,078,083
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,054,486	11,195,383	22,055,561
25.	Increase in loading on deferred and uncollected premiums	(2,446,871)	(6,106,788)	(6,263,494)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(867,942,705)	(1,389,273,337)	(2,469,808,304)
27.	Aggregate write-ins for deductions	895,532,662	17,293,752	1,011,388,489
28.	Totals (Lines 20 to 27)	338,597,522	731,733,338	1,035,035,144
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(277,248,306)	223,802,903	427,239,874
30.	Dividends to policyholders and refunds to members	22,584,512	51,638,074	91,297,197
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(299,832,818)	172,164,829	335,942,677
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	54,207,688	(8,264,768)	(55,187,738)
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)	(354,040,506)	180,429,597	391,130,415
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (371,719) (excluding taxes of $ 158,060 transferred to the IMR)	(14,767,449)	4,733,869	27,978,117
35.	Net income (Line 33 plus Line 34)	(368,807,955)	185,163,466	419,108,532
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,455,535,994	1,078,506,791	1,078,506,791
37.	Net income (Line 35)	(368,807,955)	185,163,466	419,108,532
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,154,832	22,028,679	(123,510,725)	(63,905,205)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	(325,017)	(325,017)
40.	Change in net deferred income tax	(47,310,350)	(676,722)	(54,741,662)
41.	Change in nonadmitted assets	(21,399,161)	85,370	55,866,398
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	(21,911,868)	463,937	(2,958,605)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	2,000	(1,000)	(1,000)
47.	Other changes in surplus in Separate Accounts Statement	(2,135)	952	1,135
48.	Change in surplus notes	38,146	38,146	76,291
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	401,363,907	0	139,074,798
	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	(1,731,130)	(1,731,130)
52.	Dividends to stockholders	(324,000,000)	(40,000,000)	(115,000,000)
53.	Aggregate write-ins for gains and losses in surplus	878,197,280	(7,410,421)	1,564,668
54.	Net change in capital and surplus for the year (Lines 37 through 53)	518,198,543	12,096,856	377,029,203
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,973,734,537	1,090,603,647	1,455,535,994
	DETAILS OF WRITE-INS			
08.301.	Policy charges	105,903,119	108,559,867	218,746,535
08.302.	Fee income	27,891,979	33,171,944	65,737,875
08.303.	Reinsurance ceded trails	3,296,919	3,197,688	6,450,145
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(103,621,974)	(801,170)	(117,921,842)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	33,470,043	144,128,329	173,012,713
2701.	VA base reinsurance transfer to/from SA Modco	827,887,331	0	952,229,867
2702.	Funds withheld miscellaneous expense	52,045,599	11,148,259	41,441,459
2703.	Miscellaneous expense	13,898,508	4,778,417	14,857,126
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,701,224	1,367,076	2,860,037
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	895,532,662	17,293,752	1,011,388,489
5301.	Deferred coinsurance gain	877,631,461	(10,964,106)	(15,023,490)
5302.	Benefit plan adjustment	565,819	1,822,555	20,513,104
5303.	Prior period adjustment	0	1,731,130	(3,924,946)
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)	878,197,280	(7,410,421)	1,564,668

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	111,176,033	354,635,169	322,505,808
2. Net investment income	148,976,899	265,085,041	565,576,594
3. Miscellaneous income	78,773,067	137,862,684	217,805,455
4. Total (Lines 1 to 3)	338,925,999	757,582,894	1,105,887,857
5. Benefit and loss related payments	1,032,924,902	1,454,606,846	2,491,970,759
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(882,931,675)	(1,413,073,952)	(2,513,133,482)
7. Commissions, expenses paid and aggregate write-ins for deductions	211,931,742	164,861,183	369,429,744
8. Dividends paid to policyholders	20,751,649	48,080,855	105,314,863
9. Federal and foreign income taxes paid (recovered) net of $ 50,386 tax on capital gains (losses)	100,428,811	(4,527,826)	(49,083,745)
10. Total (Lines 5 through 9)	483,105,429	249,947,106	404,498,139
11. Net cash from operations (Line 4 minus Line 10)	(144,179,430)	507,635,788	701,389,718
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	492,780,408	581,246,909	1,545,047,944
12.2 Stocks	233,370	2,221,331	2,388,989
12.3 Mortgage loans	54,261,209	66,628,885	164,796,743
12.4 Real estate	0	0	0
12.5 Other invested assets	77,898,858	1,066,784	11,028,237
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	64,263,198	23,218,700	53,932,709
12.8 Total investment proceeds (Lines 12.1 to 12.7)	689,437,043	674,382,609	1,777,194,622
13. Cost of investments acquired (long-term only):			
13.1 Bonds	927,944,951	1,072,353,155	1,986,704,500
13.2 Stocks	10,233,696	15,201,523	15,249,017
13.3 Mortgage loans	96,866,790	90,219,533	252,984,353
13.4 Real estate	0	0	0
13.5 Other invested assets	1,571,715	26,270,861	57,432,479
13.6 Miscellaneous applications	37,783,524	89,666,753	177,282,410
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,074,400,676	1,293,711,825	2,489,652,759
14. Net increase (or decrease) in contract loans and premium notes	23,976,470	40,183,319	72,532,966
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(408,940,103)	(659,512,535)	(784,991,103)
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	401,363,907	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	61,123,186	(92,031,740)	(130,523,691)
16.5 Dividends to stockholders	324,000,000	40,000,000	115,000,000
16.6 Other cash provided (applied)	377,260,947	(36,699,493)	62,733,355
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	515,748,040	(168,731,233)	(182,790,336)
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)	(37,371,493)	(320,607,980)	(266,391,722)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	382,134,407	648,526,127	648,526,129
19.2 End of period (Line 18 plus Line 19.1)	344,762,914	327,918,147	382,134,407

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

20.0001. Change in securities lending collateral	26,241,403	4,139,541	(5,861,418)
20.0002. Funds held under fixed indexed annuity reinsurance agreement, net	25,586,284	25,518,422	74,476,114
20.0003. Return of capital from Sunrise Captive Re, LLC paid Q1 2022	0	0	169,972,722
20.0004. ONFH Captial Contribution for LATAM repositioning	0	0	139,074,798
20.0005. Extraordinary dividend declared and unpaid from Sunrise Captive Re, LLC	0	50,000,000	30,027,278
20.0006. Amortization of deferred gain on reinsurance agreements	(2,839,633)	(10,964,106)	(15,023,490)
20.0007. Deferred gain on reinsurance agreements	(234,049,278)	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	314,817,466	358,566,971	749,084,410
3.	Ordinary individual annuities	49,340,215	73,476,655	122,093,313
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	24,347,400	44,777,325	70,757,597
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	4,748,324	5,117,121	10,177,057
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	393,253,405	481,938,072	952,112,377
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	393,253,405	481,938,072	952,112,377
14.	Deposit-type contracts	110,227,405	55,924,782	136,598,069
15.	Total (Lines 13 and 14)	503,480,810	537,862,854	1,088,710,446
	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 The Ohio National Life Insurance Company ("ONLIC") 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.

Sunrise Captive Re, LLC (Sunrise), a wholly owned subsidiary of ONLIC, is an Ohio domiciled special purpose financial captive insurance company started operations during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department, Sunrise has applied a prescribed practice that increased the subsidiary's valuation by $292,980,604 and $176,150,377 for June 30, 2022 and December 31, 2021, respectively.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed by the State of Ohio are shown below:

	SSAP #	F/S Page	F/S Line #	6/30/2022	12/31/2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (368,807,955)	$ 419,108,532
(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	$ (368,807,955)	$ 419,108,532
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,973,734,537	$ 1,455,535,995
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
	97	2	8	$ 292,980,604	$ 176,150,377
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,680,753,933	$ 1,279,385,618

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition cost such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to participating policyholders is determined annually by the Company's Board of Directors. The aggregate amount of participating policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

(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 - NONE

NOTE 3 Business Combinations and Goodwill - No significant changes

NOTE 4 Discontinued Operations - No significant changes

NOTES TO FINANCIAL STATEMENTS

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	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
12669G-C8-2	$ 413,653	$ 325,773	$ 87,880	$ 325,773	$ 350,997	03/31/2022
Total	XXX	XXX	$ -	XXX	XXX	XXX

(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	$ 44,285,016
2. 12 Months or Longer	$ 9,077,800

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

1. Less than 12 Months	$ 714,802,948
2. 12 Months or Longer	$ 79,019,589

(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 $ -

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

H. Repurchase Agreements Transactions Accounted for as a Sale - NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NONE

J. Real Estate - No significant changes

K. Low Income Housing tax Credits (LIHTC) - NONE

L. Restricted Assets - No significant changes

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	1	$ 1,000,000	$ 1,000,000	$ 1,000,000	$ 1,000,000
(2) LB&SS - AC	0	0	$ -	$ -	$ -	$ -
(3) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(4) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(5) Total (1+2+3+4)	1	1	$ 1,000,000	$ 1,000,000	$ 1,000,000	$ 1,000,000

AC - Amortized Cost FV - Fair Value

P. Short Sales - NONE

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	13	0
2. Aggregate Amount of Investment Income	$ 1,100,014	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type - Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies - No significant changes

NOTE 7 Investment Income - No significant changes

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(8) Total Premium Costs for Contracts - NONE

NOTES TO FINANCIAL STATEMENTS

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees

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

a. Scheduled Amortization - NONE

b. Total Deferred Balance - NONE

c. Reconciliation of Amortization - NONE

NOTE 9 Income Taxes - No significant changes

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

A. Nature of the Relationship Involved

Effective March 31, 2022, ONLI amended its existing 100% funds withheld coinsurance agreement with its affiliate, Sycamore Re, LTD (SYRE) to cede the retained inforce fixed indexed annuity (FIA) policies along with new FIA business. The Cayman Islands Monetary Authority ("CIMA") and the Ohio Department of Insurance ("ODI") approved this transaction February 14, 2022 and March 10, 2022, respectively. The initial impact of this transaction was as follows:

Premiums ceded	$	623,774,295
Reserves ceded	$	623,774,295

B. Transactions

The Company's investment income reflects a dividend from Ohio National Investments, Inc., of $5,600,000 for the period ended June 30, 2022. The Company received cash for the fourth quarter 2021 dividend and return of capital from its subsidiary, Sunrise Captive Re, for $200,000,000 in March of 2022.

The Company paid dividends of $324,000,000 to the parent, ONFS, as of June 30, 2022.

E. The Company is a party to an agreement with Ohio National Holdings, Inc. and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a cash pooling agreement. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLA). Settlement is made daily for each party's needs from or to the concentration account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2022, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	June 30, 2022
Ohio National Life Assurance Corporation	$ 229,693
Ohio National Financial Services	62,593,754
Sycamore Re, Ltd	24,393,099
Ohio National Investments, Inc.	6,440,591
Montgomery Re, Inc.	(9,905,581)
Ohio National Holdings, Inc.	2,677,844
ONFlight Inc.	162,987
Kenwood Re, Inc	(9,804,302)
Sunrise Captive Re, LLC	78,656,624
OnTech, LLC	(3,362,235)
Financial Way Realty, Inc	(47,589)
ON Foreign Holdings LLC	495,452
Camargo Re Captive, Inc.	9,078,662
Total	$ 161,608,999

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) 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 $455,000,000 as of June 30, 2022 and $350,000,000 as of 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.

NOTES TO FINANCIAL STATEMENTS

(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	$ 20,000,000	$ 20,000,000	$ -
(c) Activity Stock	$ 19,350,000	$ 19,350,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 39,350,000	$ 39,350,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 541,704,444	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 14,625,000	$ 14,625,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 39,625,000	$ 39,625,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 430,593,333	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			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 20,000,000	$ 20,000,000	$ -	$ -	$ -	$ -

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 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 670,455,359	$ 658,443,815	$ 455,000,000
2. Current Year General Account Total Collateral Pledged	$ 670,455,359	$ 658,443,815	$ 455,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 613,892,911	$ 596,689,092	$ 350,000,000

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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 670,455,359	$ 658,443,815	$ 455,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 670,455,359	$ 658,443,815	$ 455,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 681,186,051	$ 649,939,921	$ 395,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 455,000,000	$ 455,000,000	$ -	$ 455,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 455,000,000	$ 455,000,000	$ -	$ 455,000,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 350,000,000	$ 350,000,000	$ -	$ 350,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 350,000,000	$ 350,000,000	$ -	$ 350,000,000

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 455,000,000	$ 455,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 455,000,000	$ 455,000,000	$ -

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

	Pension Benefits 6/30/2022	Pension Benefits 2021	Postretirement Benefits 6/30/2022	Postretirement Benefits 2021	Special or Contractual Benefits Per SSAP No. 11 6/30/2022	Special or Contractual Benefits Per SSAP No. 11 2021
a. Service cost	$ 38,488	$ 676,000	$ 23,121	$ 47,000	$ -	$ -
b. Interest cost	$ 1,083,226	$ 2,559,000	$ 130,304	$ 234,000	$ -	$ -
c. Expected return on plan assets	$ (1,801,678)	$ (5,067,000)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 312,146	$ 2,820,000	$ 278,093	$ 644,000	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ (24,420)	$ (49,000)	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ 5,388,000	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ (367,818)	$ 6,376,000	$ 407,098	$ 876,000	$ -	$ -

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 $13,230,000 and bonds in the amount of $14,000,000. The Company is an investor in limited partnerships and a limited liabilty corporation. The Company has committed $125,000,000 and funded $28,439,982 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) Securitizations, Asset-Based Financing Arrangments and Similiar 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 - NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	$ 143,295,032	$ -	$ -	$ 201,467,882	$ 344,762,914
Securities lending collateral	$ -	$ 261,572,880	$ -	$ -	$ 261,572,880
Preferred stock	$ -	$ 6,733,300	$ -	$ -	$ 6,733,300
Bonds Industrial and Misc	$ -	$ 82,480	$ -	$ -	$ 82,480
Common Stock Industrial and Misc	$ -	$ 59,364,773	$ -	$ -	$ 59,364,773
Equity put options	$ -	$ 101,586,310	$ -	$ -	$ 101,586,310
Equity call Options	$ -	$ 6,811,881	$ -	$ -	$ 6,811,881
Swaps	$ -	$ 1,755,600	$ -	$ -	$ 1,755,600
Futures contracts	$ 2,776,075	$ -	$ -	$ -	$ 2,776,075
Other invested assets	$ -	$ -	$ 11,790,745	$ -	$ 11,790,745
Total assets at fair value/NAV	$ 146,071,107	$ 437,907,224	$ 11,790,745	$ 201,467,882	$ 797,236,958

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	$ -	$ -	$ -	$ -	$ -

(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	$ 10,629,112	$ -	$ -	$ -	$ (283,195)	$ 1,571,715	$ -	$ (126,887)	$ -	$ 11,790,745
Total Assets	$ 10,629,112	$ -	$ -	$ -	$ (283,195)	$ 1,571,715	$ -	$ (126,887)	$ -	$ 11,790,745

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

Transfers between level 2 and 3 are recognized at the beginning of the period.

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

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

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

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

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

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

(5) Fair Value Disclosures

See schedule of Fair Value Measurements for derivative assets and liabilities on a gross basis.

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

Derivatives - The Company enters into long term investments comprised of currency futures, equity index put options, equity index call options and interest rate swaptions to economically hedge liabilities embedded in certain variable annuity and fixed indexed annuity products. The currency futures are exchange traded derivatives and the fair value is based on an active market quotation. The Company has classified the fair values of the exchange traded derivatives as Level 1. The equity index put options, equity index call options, and interest rate swaptions are valued using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. These derivative assets are classified as Level 2 assets.

NOTES TO FINANCIAL STATEMENTS

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	$ 5,580,943,325	$ 6,315,630,008	$ 9,497,770	$ 5,511,027,581	$ 60,417,974	$ -	$ -
Cash & cash equivalents	$ 344,762,914	$ 344,762,914	$ 143,295,032	$ -	$ -	$ 201,467,882	$ -
Common stock non-affilate	$ 59,364,773	$ 59,364,773	$ -	$ 59,364,773	$ -	$ -	$ -
Preferred stock	$ 16,037,300	$ 16,733,300	$ -	$ 6,733,300	$ 9,304,000	$ -	$ -
Mortgage Loan	$ 1,130,940,390	$ 1,101,568,941	$ -	$ -	$ 1,130,940,390	$ -	$ -
Securities lending collateral	$ 261,572,880	$ 261,596,151	$ -	$ 261,572,880	$ -	$ -	$ -
Other inv assets -surplus notes	$ 89,370,547	$ 108,253,793	$ -	$ 89,370,547	$ -	$ -	$ -
Other invested assets -LP	$ 11,790,745	$ 11,790,745	$ -	$ -	$ 11,790,745	$ -	$ -
Derivatives- equity put option	$ 101,586,310	$ 101,586,310	$ -	$ 101,586,310	$ -	$ -	$ -
Derivatives- call options	$ 6,811,881	$ 6,811,881	$ -	$ 6,811,881	$ -	$ -	$ -
Derivatives- swaps	$ 1,755,600	$ 1,755,600	$ -	$ 1,755,600	$ -	$ -	$ -
Derivatives- futures contracts	$ 2,776,075	$ 2,776,075	$ 2,776,075	$ -	$ -	$ -	$ -
Separate account assets	$ 14,567,880,657	$ 14,567,880,657	$ 14,567,880,657	$ -	$ -	$ -	$ -
Separate account liabilities	$(14,567,880,657)	$(14,567,880,657)	$(14,567,880,657)	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items

C. Other Disclosures

Coronavirus (COVID-19)

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

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

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

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

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

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

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

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

NOTE 22 Events Subsequent - NONE

NOTE 23 Reinsurance

Effective March 31, 2022, ONLI recaptured the existing coinsurance / ModCo whole life treaty with Canada Life Assurance Company. The statutory reserves recaptured were $114,344,652, which were subsequently ceded to Hannover Life Reassurance Company of America LTD (see below).

Effective March 31, 2022, ONLI entered into a funds withheld coinsurance agreement with Hannover Life Reassurance Company of America LTD. This reinsurance treaty includes all open block whole life, net of existing external reinsurance, issued from August 1, 1998 thru December 31, 2021, including all whole life riders. The Ohio Department of Insurance approved this transaction on May 6, 2022. The initial impact of this transaction was as follows:

Premiums ceded	$4,061,720,598
Commissions and expense allowance ceded	$226,807,016
Death benefits ceded	$6,639,862
Reserves ceded	$4,766,081,827
Dividends ceded	$89,312,703
Interest maintenance reserve ceded	$18,410,648
Loading on due and deferred premiums ceded	$28,988,916

As part of this transaction, ONLI recorded a deferred gain obligation of $880,471,095, net of tax $234,049,278, which will be amortized into income as profits emerge on the block reinsured. As of June 30, 2022, $0 of the deferred gain has been amortized into income.

Refer to Note 10 for details amended reinsurance agreement with SYRE for FIA business effective March 31, 2022.

NOTES TO FINANCIAL STATEMENTS

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 $8,740,634. As of June 30, 2022, $766,552 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 $8,323,853. 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 - NONE

NOTE 27 Structured Settlements - NONE

NOTE 28 Health Care Receivables - NONE

NOTE 29 Participating Policies - No significant changes

NOTE 30 Premium Deficiency Reserves - NONE

NOTE 31 Reserves for Life Contracts and Annuity Contracts - No significant changes

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics - No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected - No significant changes

NOTE 35 Separate Accounts - No significant changes

NOTE 36 Loss/Claim Adjustment Expenses - 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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
See Schedule Y Part 1 for details

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/10/2022

6.4 By what department or departments?
The 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, Ohio	NO	NO	NO	YES
The O.N. Equity Sales Company	Cincinnati, Ohio	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: $ 22,937,411

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 [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 491,089,990	$ 504,544,905
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 135,931,628	$ 140,444,210
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 627,021,618	$ 644,989,115
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 [X] No [ ]

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 261,572,880

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 261,596,149

16.3 Total payable for securities lending reported on the liability page. $ 261,596,150

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
Northern Trust Corp	50 South La Salle St Chicago, IL 60603
Wells Fargo	550 S Tryon St Charlotte, NC 28202
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202
PNC Bank NA	116 Allegheny Ctr Pittsburgh, PA 15212

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 [X] No [ ]

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

   Has the reporting entity self-designated PLGI securities? Yes [ ] No [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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 1,101,568,941
	1.14 Total Mortgages in Good Standing	$ 1,101,568,941
	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)	$ 1,101,568,941
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	(21.100)%
	2.2 A&H cost containment percent	3.300 %
	2.3 A&H expense percent excluding cost containment expenses	44.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	CR-3191255	03/31/2022	Hannover Life Reassurance Company of America (Bermuda) Ltd.	BMU	COFW/I	OL	Certified	2	07/01/2020
00000	CR-3191255	03/31/2022	Hannover Life Reassurance Company of America (Bermuda) Ltd.	BMU	COFW/I	DIS	Certified	2	07/01/2020

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	4,494,733	101,800	80,040	584,782	5,261,355	30,535
2.	Alaska AK	L	235,253	0	2,849	0	238,102	80
3.	Arizona AZ	L	6,165,148	196,851	49,694	188,605	6,600,298	1,368
4.	Arkansas AR	L	2,376,698	220,467	31,893	264,334	2,893,392	630
5.	California CA	L	18,742,340	1,175,381	269,505	1,706,108	21,893,334	282,973
6.	Colorado CO	L	12,974,163	3,628,383	110,964	720	16,714,230	3,142
7.	Connecticut CT	L	2,012,311	815,937	52,038	69,526	2,949,812	40,431
8.	Delaware DE	L	1,242,074	9,600	16,963	350	1,268,987	59
9.	District of Columbia DC	L	365,975	0	3,492	0	369,467	2
10.	Florida FL	L	24,407,825	2,193,789	165,085	820,019	27,586,718	83,542
11.	Georgia GA	L	3,873,074	508,279	82,083	804,874	5,268,310	1,447
12.	Hawaii HI	L	76,547	1,800	1,376	0	79,723	0
13.	Idaho ID	L	977,676	192,317	40,401	193,041	1,403,435	115,451
14.	Illinois IL	L	13,365,170	953,666	293,735	862,118	15,474,689	7,106
15.	Indiana IN	L	4,406,480	144,863	58,053	1,375,525	5,984,921	124,294
16.	Iowa IA	L	2,872,320	1,186,207	36,784	324,393	4,419,704	28,342
17.	Kansas KS	L	6,488,058	1,786,682	101,459	381,220	8,757,419	1,492
18.	Kentucky KY	L	1,981,045	109,819	39,507	1,934,758	4,065,129	43,449
19.	Louisiana LA	L	7,165,127	46,775	14,639	506,655	7,733,196	413,265
20.	Maine ME	L	214,361	601,220	14,707	40,198	870,486	401,433
21.	Maryland MD	L	4,723,137	1,123,626	78,409	270,572	6,195,744	4,192
22.	Massachusetts MA	L	4,390,899	231,259	159,016	328,955	5,110,129	39,812
23.	Michigan MI	L	15,933,395	1,902,513	134,591	926,713	18,897,212	66,755
24.	Minnesota MN	L	3,546,718	380,571	61,293	377,501	4,366,083	2,432
25.	Mississippi MS	L	1,485,113	19,231	38,315	8,138	1,550,797	294
26.	Missouri MO	L	4,953,767	469,291	48,204	176,889	5,648,151	57,633
27.	Montana MT	L	642,022	8,551	9,654	0	660,227	2,996
28.	Nebraska NE	L	5,956,854	96,637	23,290	92,741	6,169,522	61,914
29.	Nevada NV	L	1,143,548	58,722	28,380	0	1,230,650	1,239
30.	New Hampshire NH	L	2,316,889	708,869	12,823	0	3,038,581	923,828
31.	New Jersey NJ	L	10,636,869	4,482,907	84,975	549,304	15,754,055	103,130
32.	New Mexico NM	L	456,759	405,757	7,132	0	869,648	39
33.	New York NY	N	1,409,418	28,500	10,049	3,803	1,451,770	21,308
34.	North Carolina NC	L	6,539,737	506,038	92,649	881,900	8,020,324	32,480
35.	North Dakota ND	L	2,321,404	0	40,266	29,088	2,390,758	134
36.	Ohio OH	L	20,136,086	2,806,630	488,522	3,968,559	27,399,797	105,378,231
37.	Oklahoma OK	L	4,477,026	197,598	30,193	359,271	5,064,088	31,782
38.	Oregon OR	L	1,877,442	249,975	68,466	185,740	2,381,623	2,665
39.	Pennsylvania PA	L	14,771,339	2,054,179	236,531	1,100,831	18,162,880	442,055
40.	Rhode Island RI	L	1,002,531	30,295	17,439	43,876	1,094,141	200,322
41.	South Carolina SC	L	2,703,824	506,210	34,961	23,706	3,268,701	21,963
42.	South Dakota SD	L	702,552	20,840	1,489	6,026	730,907	300
43.	Tennessee TN	L	8,004,973	2,150,389	121,832	733,731	11,010,925	2,130
44.	Texas TX	L	24,094,642	4,172,733	224,984	2,145,405	30,637,764	391,598
45.	Utah UT	L	3,546,215	91,498	15,541	0	3,653,254	187
46.	Vermont VT	L	133,920	33,000	3,403	28,093	198,416	158,964
47.	Virginia VA	L	4,927,941	474,218	75,761	1,149,028	6,626,948	248,180
48.	Washington WA	L	3,230,753	1,014,422	44,039	217,003	4,506,217	93,263
49.	West Virginia WV	L	1,147,038	11,165	34,226	450,597	1,643,026	287
50.	Wisconsin WI	L	6,994,289	344,541	186,374	237,705	7,762,909	357,681
51.	Wyoming WY	L	802,295	40,200	7,782	0	850,277	555
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	L	82,017	196,600	500,635	0	779,252	0
55.	U.S. Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	25,029	0	1,302	0	26,331	3
58.	Aggregate Other Aliens OT	XXX	150,980	0	6,757	(5,000)	152,737	12
59.	Subtotal	XXX	279,703,799	38,690,801	4,394,550	24,347,401	347,136,551	110,227,405
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	38,052,285	0	0	0	38,052,285	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	1,045,604	10,649,412	152,407	0	11,847,423	0
94.	Aggregate or other amounts not allocable by State	XXX	5,644,830	0	191,797	0	5,836,627	0
95.	Totals (Direct Business)	XXX	324,446,518	49,340,213	4,738,754	24,347,401	402,872,886	110,227,405
96.	Plus Reinsurance Assumed	XXX	57,410,997	1,501,407	0	0	58,912,404	0
97	Totals (All Business)	XXX	381,857,515	50,841,620	4,738,754	24,347,401	461,785,290	110,227,405
98.	Less Reinsurance Ceded	XXX	200,950,129	(3,092,268,633)	2,294,925	0	(2,889,023,579)	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	180,907,386	3,143,110,253	2,443,829	24,347,401	3,350,808,869	110,227,405
	DETAILS OF WRITE-INS							
58001.	Other alien	XXX	150,980	0	6,757	(5,000)	152,737	12
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	150,980	0	6,757	(5,000)	152,737	12
9401.	Dividends accums used to purchase paid-up additions	XXX	4,801,364	0	0	0	4,801,364	0
9402.	Dividend accum appld as prem in states that do not allow dividend deduction	XXX	838,444	0	191,797	0	1,030,241	0
9403.	Dividends accums used to shorten endow or prem pay	XXX	5,022	0	0	0	5,022	0
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	5,644,830	0	191,797	0	5,836,627	0

(a) Active Status Counts:

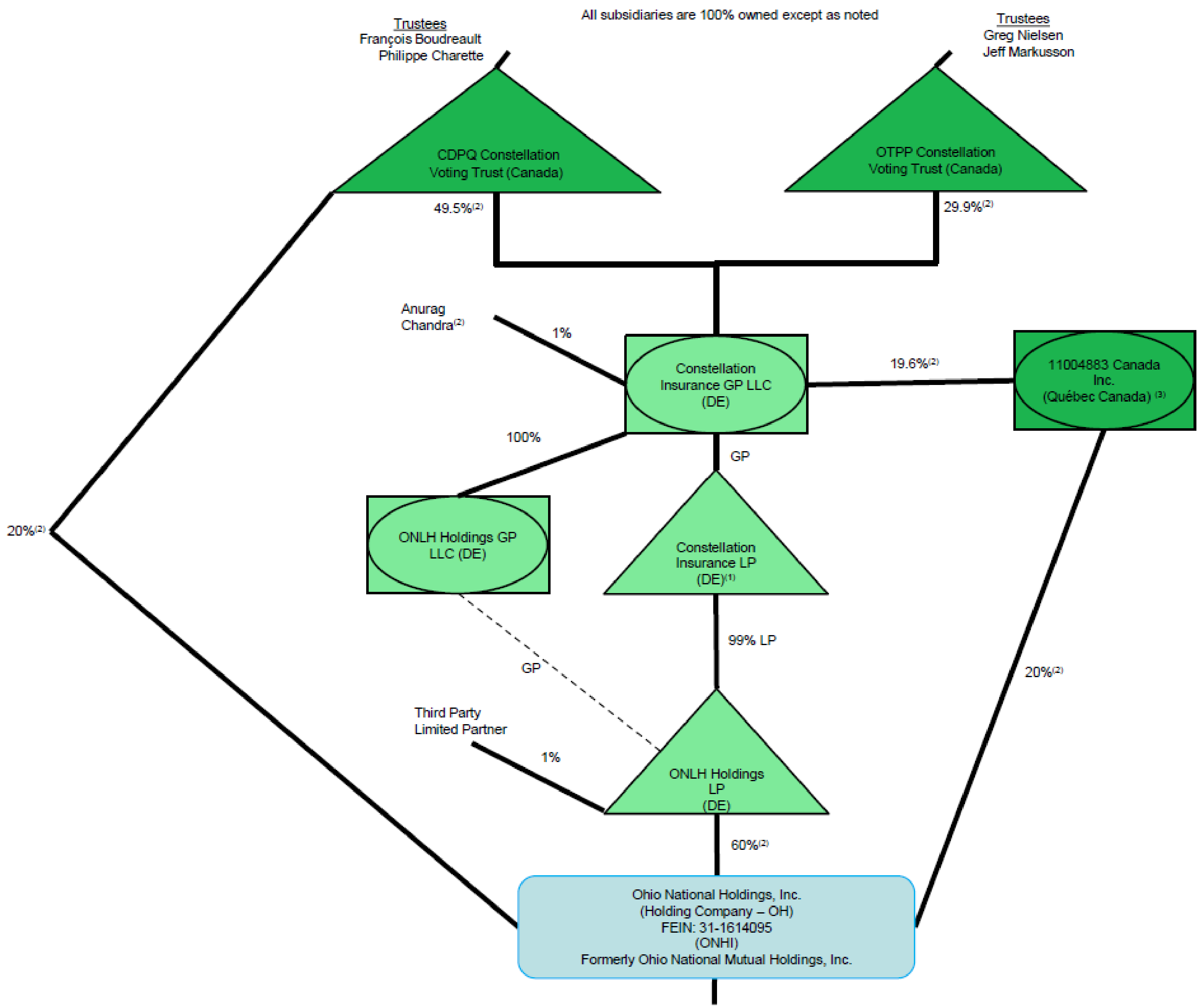
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51 | R - Registered - Non-domiciled RRGs 0

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).

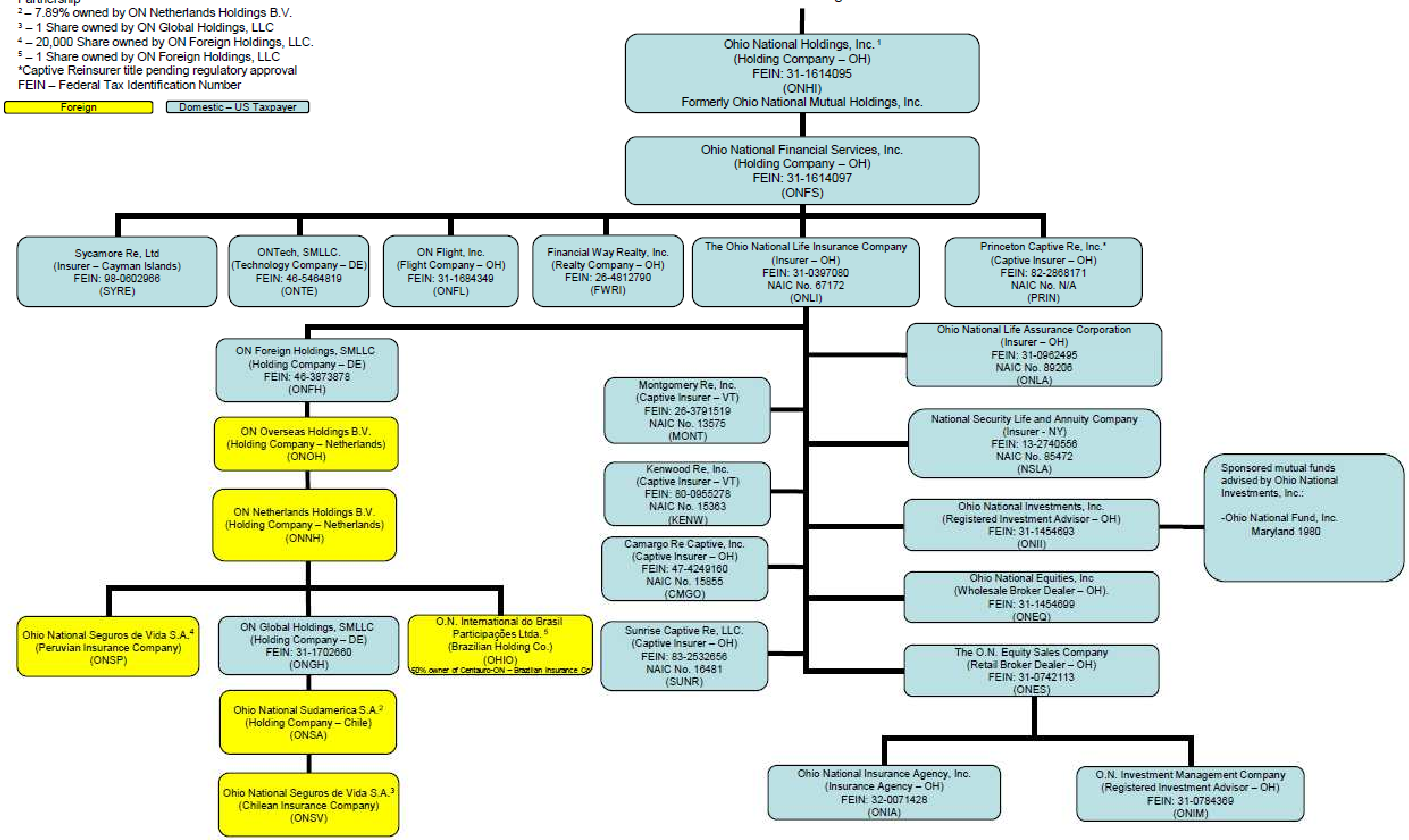
Ohio National Organizational Chart - continued

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

Foreign | Domestic – US Taxpayer

All subsidiaries are 100% owned except as noted

Continued Page 1



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		ONLH Holdings LP	OH	UIP		Ownership, Board of Directors, Management	0.000		NO	
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	
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	
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	
0704	Ohio National Holdings, Inc.	00000	31-1684349	0	0		ON Flight, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	
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	
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	
0704	Ohio National Holdings, Inc.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	RE	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
0704	Ohio National Holdings, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Corporation	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	
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	
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	
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	
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	
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	
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	

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	
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	
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	
0704	Ohio National Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	DE	UDP	Constellation Insurance LP	Ownership, Board of Directors, Management	99.000	Constellation Insurance GP, LLC	NO	
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	
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	
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	
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	
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	
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	
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	
0704	Ohio National Holdings, Inc.	00000		0	0		Anurag Chandra (Member of Constellation Insurance GP, LLC)				Management	0.000	Constellation Insurance GP, LLC	NO	
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	
0704	Ohio National Holdings, Inc.	00000		0	0		Jean Turmel (managing member of 11004883 Canada Inc.)	CAN	UIP		Management	0.000	Constellation Insurance GP, LLC	NO	
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	
0704	Ohio National Holdings, Inc.	00000		0	0		Greg Nielsen (Trustee of OTPP Voting Trust)				Management	0.000	Constellation Insurance GP, LLC	NO	
0704	Ohio National Holdings, Inc.	00000		0	0		Jeff Markusson (Trustee of OTPP Voting Trust)				Management	0.000	Constellation Insurance GP, LLC	NO	
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	
0704	Ohio National Holdings, Inc.	00000		0	0		François Boudreault (Trustee of CDPQ Voting Trust)				Management	0.000	Constellation Insurance GP, LLC	NO	
0704	Ohio National Holdings, Inc.	00000		0	0		Philippe Charette (Trustee of CDPQ Voting Trust)				Management	0.000	Constellation Insurance GP, LLC	NO	

Asterisk	Explanation

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?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1.

2.

3.

5.

6.

7.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 7 1 7 2 2 0 2 2 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 7 1 7 2 2 0 2 2 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 7 1 7 2 2 0 2 2 4 4 5 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 7 1 7 2 2 0 2 2 4 4 7 0 0 0 0 2
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 7 1 7 2 2 0 2 2 4 4 8 0 0 0 0 2
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 7 1 7 2 2 0 2 2 4 4 9 0 0 0 0 2
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 6 7 1 7 2 2 0 2 2 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Fund revenue receivable	4,219,216	0	4,219,216	5,342,571
2505. State taxes recoverable	3,433,893	0	3,433,893	4,772,757
2506. Prepaid expenses	296,515	296,515	0	0
2507. Surplus note issuance costs	38,089	38,089	0	0
2508. NSCC deposit	20,000	0	20,000	20,000
2509. Pension fee income recoverable	(7,577)	0	(7,577)	(7,577)
2597. Summary of remaining write-ins for Line 25 from overflow page	8,000,136	334,604	7,665,532	10,127,751

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability for plan benefits	4,922,834	5,242,087
2505. Unclaimed funds	2,065,279	2,185,506
2597. Summary of remaining write-ins for Line 25 from overflow page	6,988,113	7,427,593

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. Miscellaneous gains/(losses)	228,466	(801,170)	(1,587,420)
08.305. M&E Income ceded for SA Modco reinsurance	(103,850,440)	0	(116,334,422)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(103,621,974)	(801,170)	(117,921,842)

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. Health surrender benefits	1,701,224	1,367,076	2,860,037
2797. Summary of remaining write-ins for Line 27 from overflow page	1,701,224	1,367,076	2,860,037

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	23,780,188	24,756,990
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	488,401	976,802
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	23,291,787	23,780,188
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	23,291,787	23,780,188

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	1,058,963,360	970,772,716
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	95,550,000	252,984,353
	2.2 Additional investment made after acquisition	1,316,790	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	3,034
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	54,261,209	164,796,743
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)	1,101,568,941	1,058,963,360
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,101,568,941	1,058,963,360
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,101,568,941	1,058,963,360

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	332,527,346	489,175,934
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	51,501,512
	2.2 Additional investment made after acquisition	1,571,715	5,930,967
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	70,624	3,340
5.	Unrealized valuation increase (decrease)	4,229,387	(33,894,697)
6.	Total gain (loss) on disposals	1,698	1,030,165
7.	Deduct amounts received on disposals	77,898,858	181,000,959
8.	Deduct amortization of premium and depreciation	13,164	218,916
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)	260,488,748	332,527,346
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	260,488,748	332,527,346

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	6,441,798,793	5,762,055,769
2.	Cost of bonds and stocks acquired	938,178,647	2,184,690,742
3.	Accrual of discount	1,043,220	2,032,732
4.	Unrealized valuation increase (decrease)	12,096,306	(354,209)
5.	Total gain (loss) on disposals	718,657	48,411,899
6.	Deduct consideration for bonds and stocks disposed of	494,113,792	1,553,703,053
7.	Deduct amortization of premium	3,090,457	6,746,264
8.	Total foreign exchange change in book/adjusted carrying value	(660,800)	(655,200)
9.	Deduct current year's other than temporary impairment recognized	797,603	199,743
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,100,014	6,266,120
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,896,272,985	6,441,798,793
12.	Deduct total nonadmitted amounts	47,967,824	47,111,594
13.	Statement value at end of current period (Line 11 minus Line 12)	6,848,305,161	6,394,687,199

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)	3,425,036,518	384,623,021	207,558,773	35,140,163	3,425,036,518	3,637,240,929	0	3,256,825,825
2. NAIC 2 (a)	2,481,201,425	168,202,157	153,846,504	(25,527,347)	2,481,201,425	2,470,029,731	0	2,463,101,550
3. NAIC 3 (a)	214,189,682	0	9,223,207	(11,003,190)	214,189,682	193,963,285	0	212,454,730
4. NAIC 4 (a)	9,435,310	0	90,540	(3,008)	9,435,310	9,341,762	0	14,930,294
5. NAIC 5 (a)	1,742,696	0	10,029	(67)	1,742,696	1,732,600	0	4,642,700
6. NAIC 6 (a)	3,358,444	0	38,404	1,660	3,358,444	3,321,700	0	1,245,351
7. Total Bonds	6,134,964,075	552,825,178	370,767,457	(1,391,789)	6,134,964,075	6,315,630,007	0	5,953,200,450
PREFERRED STOCK								
8. NAIC 1	8,000,000	2,000,000	0	0	8,000,000	10,000,000	0	0
9. NAIC 2	7,176,900	0	0	(443,600)	7,176,900	6,733,300	0	7,101,234
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	15,176,900	2,000,000	0	(443,600)	15,176,900	16,733,300	0	7,101,234
15. Total Bonds and Preferred Stock	6,150,140,975	554,825,178	370,767,457	(1,835,389)	6,150,140,975	6,332,363,307	0	5,960,301,684

(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)	96,517,954
2.	Cost Paid/(Consideration Received) on additions	37,783,524
3.	Unrealized Valuation increase/(decrease)	79,607,679
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(63,350,361)
6.	Considerations received/(paid) on terminations	41,065,806
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	660,800
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	110,153,791
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	110,153,791

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				2,776,075
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	2,776,075			
	3.14 Section 1, Column 18, prior year	0	2,776,075	2,776,075	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	2,776,075			
	3.24 Section 1, Column 19, prior year plus	0			
	3.25 SSAP No. 108 adjustments	0	2,776,075	2,776,075	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		3,037,563		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	3,037,563			
	4.22 Amount recognized	0			
	4.23 SSAP No. 108 adjustments	0	3,037,563		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				2,776,075
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				2,776,075

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	110,153,791	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,776,075	
3.	Total (Line 1 plus Line 2)		112,929,866
4.	Part D, Section 1, Column 6	112,929,866	
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	110,153,791	
8.	Part B, Section 1, Column 13	2,776,075	
9.	Total (Line 7 plus Line 8)		112,929,866
10.	Part D, Section 1, Column 9	112,929,865	
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	69,523	
14.	Part B, Section 1, Column 20	12,075,000	
15.	Part D, Section 1, Column 12	12,144,523	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	189,165,085	109,246,866
2.	Cost of cash equivalents acquired	433,094,772	782,797,011
3.	Accrual of discount	4,545	17,353
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	420,796,520	702,896,145
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	201,467,882	189,165,085
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	201,467,882	189,165,085

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		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0126299	FAIRHOPE	AL		06/24/2022	4.131	3,400,000	0	5,320,000
0626286	WESTMINISTER	CO		05/17/2022	3.828	5,100,000	0	7,840,000
1025748	NAPLES	FL		04/14/2015	4.375	0	1,316,790	7,080,000
1026283	GREATER GAINESVILLE	FL		04/26/2022	3.780	1,000,000	0	2,370,000
1426291	EDWARDSVILLE	IL		06/03/2022	3.875	12,550,000	0	2,052,000
1526293	INDIANAPOLIS	IN		06/06/2022	4.100	9,000,000	0	23,400,000
1526294	INDIANAPOLIS	IN		06/06/2022	4.100	6,900,000	0	11,750,000
1526295	INDIANAPOLIS	IN		06/06/2022	4.100	5,600,000	0	13,800,000
2326280	ROSEVILLE	MI		04/14/2022	3.976	1,050,000	0	1,715,000
3326297	NEW YORK	NY		06/17/2022	4.464	2,800,000	0	5,300,000
3426287	DURHAM	NC		05/19/2022	3.800	1,600,000	0	6,700,000
3626288	WARRENSVILLE HEIGHTS	OH		05/19/2022	3.630	4,700,000	0	8,330,000
4426285	NEW BRAUNFELS	TX		05/16/2022	3.550	2,350,000	0	5,850,000
4826279	SPOKANE-SPOKANE VALLEY	WA		04/12/2022	3.970	4,800,000	0	10,800,000
4826282	BELLEVUE	WA		04/21/2022	3.873	1,500,000	0	22,500,000
4826300	REDMOND	WA		06/28/2022	4.060	4,000,000	0	20,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						66,350,000	1,316,790	155,407,000
0899999. Total Mortgages in good standing						66,350,000	1,316,790	155,407,000
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						66,350,000	1,316,790	155,407,000

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
0024965	CALUMET CITY	IL		12/19/2002	06/22/2022	248,581	0	0	0	0	0	0	136,130	136,130	0	0	0
0325559	PHOENIX	AZ		05/22/2012	06/15/2022	393,402	0	0	0	0	0	0	359,875	359,875	0	0	0
1026102	NAPLES	FL		09/05/2019	06/15/2022	1,346,841	0	0	0	0	0	0	1,316,790	1,316,790	0	0	0
1126188	ATLANTA	GA		04/30/2021	04/13/2022	1,957,717	0	0	0	0	0	0	1,933,205	1,933,205	0	0	0
2125601	BETHESDA	MD		01/30/2013	04/14/2022	1,996,143	0	0	0	0	0	0	1,949,906	1,949,906	0	0	0
3425579	DURHAM	NC		10/19/2012	05/19/2022	1,524,617	0	0	0	0	0	0	1,499,881	1,499,881	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015	04/29/2022	325,289	0	0	0	0	0	0	163,700	163,700	0	0	0
3625484	WESTLAKE	OH		12/27/2010	06/01/2022	252,410	0	0	0	0	0	0	72,916	72,916	0	0	0
3625566	COLUMBUS	OH		07/13/2012	04/14/2022	264,897	0	0	0	0	0	0	133,401	133,401	0	0	0
3925776	MERCER	PA		07/15/2015	05/25/2022	944,414	0	0	0	0	0	0	906,300	906,300	0	0	0
4425868	KINGSVILLE	TX		11/30/2016	06/09/2022	2,950,752	0	0	0	0	0	0	2,816,948	2,816,948	0	0	0
4726075	HAMPTON	VA		05/03/2019	05/12/2022	3,538,815	0	0	0	0	0	0	3,483,389	3,483,389	0	0	0
0199999. Mortgages closed by repayment						15,743,878	0	0	0	0	0	0	14,772,441	14,772,441	0	0	0
0024739	CHILLUM	MD		08/18/1997		325,197	0	0	0	0	0	0	0	108,523	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		155,554	0	0	0	0	0	0	0	42,236	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		181,369	0	0	0	0	0	0	0	49,539	0	0	0
0024957	BOYLSTON	MA		11/26/2002		348,081	0	0	0	0	0	0	0	86,227	0	0	0
0024958	OGDEN	UT		11/26/2002		975,853	0	0	0	0	0	0	0	34,096	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		248,581	0	0	0	0	0	0	0	56,744	0	0	0
0024966	AMARILLO	TX		12/19/2002		421,976	0	0	0	0	0	0	0	96,275	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,069,270	0	0	0	0	0	0	0	47,442	0	0	0
0125617	GREENVILLE	AL		05/02/2013		609,598	0	0	0	0	0	0	0	24,843	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,030,911	0	0	0	0	0	0	0	51,226	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
0325410	TUCSON	AZ		08/29/2008		1,185,203	0	0	0	0	0	0	0	126,833	0	0	0
0325424	TUCSON	AZ		10/30/2008		1,183,231	0	0	0	0	0	0	0	53,182	0	0	0
0325559	PHOENIX	AZ		05/22/2012		393,402	0	0	0	0	0	0	0	13,495	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,112,637	0	0	0	0	0	0	0	29,663	0	0	0
0325796	TUCSON	AZ		10/29/2015		5,223,475	0	0	0	0	0	0	0	69,950	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,081,134	0	0	0	0	0	0	0	17,771	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,573,419	0	0	0	0	0	0	0	35,697	0	0	0
0325939	TUSCON	AZ		08/30/2017		1,001,293	0	0	0	0	0	0	0	11,094	0	0	0
0325955	PHOENIX	AZ		11/09/2017		1,825,502	0	0	0	0	0	0	0	32,856	0	0	0
0325987	PHOENIX	AZ		03/29/2018		3,735,566	0	0	0	0	0	0	0	47,309	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		3,055,261	0	0	0	0	0	0	0	21,215	0	0	0
0326083	MESA	AZ		06/21/2019		2,068,611	0	0	0	0	0	0	0	13,002	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,851,257	0	0	0	0	0	0	0	17,123	0	0	0
0326122	TUCSON	AZ		12/16/2019		3,725,171	0	0	0	0	0	0	0	36,234	0	0	0
0326205	MESA	AZ		06/28/2021		6,902,166	0	0	0	0	0	0	0	60,026	0	0	0
0326227	MESA	AZ		08/18/2021		1,982,649	0	0	0	0	0	0	0	17,656	0	0	0
0326231	TUCSON	AZ		08/31/2021		8,875,312	0	0	0	0	0	0	0	76,138	0	0	0
0326266	TUCSON	AZ		01/27/2022		0	0	0	0	0	0	0	0	36,265	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		2,736,450	0	0	0	0	0	0	0	85,180	0	0	0
0426093	BENTON	AR		07/31/2019		3,877,607	0	0	0	0	0	0	0	48,316	0	0	0
0426094	JONESBORO	AR		07/31/2019		2,281,460	0	0	0	0	0	0	0	28,429	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,410,196	0	0	0	0	0	0	0	35,861	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		4,446,994	0	0	0	0	0	0	0	64,734	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,660,196	0	0	0	0	0	0	0	33,149	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		606,444	0	0	0	0	0	0	0	6,516	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,087,826	0	0	0	0	0	0	0	17,671	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		1,344,703	0	0	0	0	0	0	0	101,394	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,144,018	0	0	0	0	0	0	0	51,592	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		4,322,083	0	0	0	0	0	0	0	93,129	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		858,710	0	0	0	0	0	0	0	27,193	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,164,262	0	0	0	0	0	0	0	43,098	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		1,841,967	0	0	0	0	0	0	0	40,834	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,124,526	0	0	0	0	0	0	0	35,488	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		4,251,929	0	0	0	0	0	0	0	63,343	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		2,765,279	0	0	0	0	0	0	0	40,487	0	0	0
0525765	DOWNEY	CA		06/10/2015		3,894,544	0	0	0	0	0	0	0	52,008	0	0	0
0525790	SEASIDE	CA		09/11/2015		1,853,496	0	0	0	0	0	0	0	43,618	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,136,682	0	0	0	0	0	0	0	48,984	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		4,431,591	0	0	0	0	0	0	0	55,849	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		3,090,728	0	0	0	0	0	0	0	23,950	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		967,069	0	0	0	0	0	0	0	11,071	0	0	0
0525972	CUPERTINO	CA		01/11/2018		6,311,917	0	0	0	0	0	0	0	67,693	0	0	0
0525980	LYNWOOD	CA		03/08/2018		1,984,165	0	0	0	0	0	0	0	44,448	0	0	0
0525988	SAN DIEGO	CA		04/06/2018		6,069,096	0	0	0	0	0	0	0	102,559	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		5,196,247	0	0	0	0	0	0	0	84,282	0	0	0
0526033	OTAY MESA	CA		11/02/2018		2,558,690	0	0	0	0	0	0	0	40,190	0	0	0
0526054	NEWPORT BEACH	CA		02/25/2019		3,268,941	0	0	0	0	0	0	0	35,834	0	0	0
0526119	BEAUMONT	CA		11/26/2019		6,722,811	0	0	0	0	0	0	0	63,213	0	0	0
0526123	HAYWARD	CA		12/19/2019		15,876,730	0	0	0	0	0	0	0	154,184	0	0	0
0526141	CALEXICO	CA		05/14/2020		4,655,181	0	0	0	0	0	0	0	42,719	0	0	0
0526154	SANTA ANA	CA		09/29/2020		7,996,328	0	0	0	0	0	0	0	111,864	0	0	0
0526201	SANTA CLARITA	CA		05/28/2021		5,915,710	0	0	0	0	0	0	0	37,061	0	0	0
0526207	ONTARIO	CA		06/29/2021		8,633,209	0	0	0	0	0	0	0	71,830	0	0	0
0526208	ONTARIO	CA		06/29/2021		986,649	0	0	0	0	0	0	0	8,211	0	0	0
0526223	ANAHEIM	CA		08/09/2021		1,189,873	0	0	0	0	0	0	0	10,318	0	0	0
0526237	ANAHEIM	CA		10/14/2021		7,903,097	0	0	0	0	0	0	0	81,828	0	0	0
0526261	VISTA	CA		12/23/2021		2,294,820	0	0	0	0	0	0	0	30,084	0	0	0
0526272	SANTA ANA	CA		02/28/2022		0	0	0	0	0	0	0	0	26,585	0	0	0
0625177	AURORA	CO		09/30/2005		1,394,785	0	0	0	0	0	0	0	37,725	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		1,897,207	0	0	0	0	0	0	0	19,505	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
0626256	PEYTON	CO		12/15/2021		3,050,000	0	0	0	0	0	0	0	39,562	0	0	0
0825978	NEWARK	DE		02/15/2018		3,190,047	0	0	0	0	0	0	0	56,958	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		909,681	0	0	0	0	0	0	0	76,867	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		81,791	0	0	0	0	0	0	0	6,908	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		457,848	0	0	0	0	0	0	0	23,000	0	0	0
1025400	ODESSA	FL		06/09/2008		1,591,005	0	0	0	0	0	0	0	50,521	0	0	0
1025549	APOPKA	FL		03/28/2012		463,576	0	0	0	0	0	0	0	19,154	0	0	0
1025668	DESTIN	FL		12/16/2013		323,993	0	0	0	0	0	0	0	74,261	0	0	0
1025748	NAPLES	FL		04/14/2015		3,788,690	0	0	0	0	0	0	0	53,028	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		878,678	0	0	0	0	0	0	0	12,231	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		1,422,040	0	0	0	0	0	0	0	34,669	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		1,338,297	0	0	0	0	0	0	0	78,555	0	0	0
1025810	HALEAH	FL		01/06/2016		4,324,433	0	0	0	0	0	0	0	97,493	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		5,798,486	0	0	0	0	0	0	0	109,188	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		984,424	0	0	0	0	0	0	0	19,998	0	0	0
1025880	NAPLES	FL		01/18/2017		2,990,087	0	0	0	0	0	0	0	42,882	0	0	0
1025920	MIAMI	FL		07/06/2017		5,432,312	0	0	0	0	0	0	0	39,445	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,368,750	0	0	0	0	0	0	0	15,196	0	0	0
1025935	WHARTON	NJ		08/11/2017		861,362	0	0	0	0	0	0	0	54,195	0	0	0
1026044	CORAL GABLE	FL		12/19/2018		3,086,522	0	0	0	0	0	0	0	29,377	0	0	0
1026084	PACE	FL		06/26/2019		926,536	0	0	0	0	0	0	0	13,750	0	0	0
1026086	NAPLES	FL		06/27/2019		2,819,320	0	0	0	0	0	0	0	47,680	0	0	0
1026102	NAPLES	FL		09/05/2019		1,346,841	0	0	0	0	0	0	0	18,097	0	0	0
1026108	LARGO	FL		09/27/2019		15,020,656	0	0	0	0	0	0	0	144,505	0	0	0
1026138	JACKSONVILLE	FL		04/03/2020		2,601,059	0	0	0	0	0	0	0	65,984	0	0	0
1026149	SEBRING	FL		09/17/2020		940,734	0	0	0	0	0	0	0	13,163	0	0	0
1026166	OPA-LOCKA	FL		12/03/2020		6,214,105	0	0	0	0	0	0	0	107,902	0	0	0
1026178	MIAMI	FL		03/22/2021		8,164,835	0	0	0	0	0	0	0	90,657	0	0	0
1026209	JACKSONVILLE	FL		07/02/2021		2,966,269	0	0	0	0	0	0	0	25,819	0	0	0
1026211	JACKSONVILLE	FL		07/13/2021		1,388,246	0	0	0	0	0	0	0	8,984	0	0	0
1026241	NAPLES	FL		10/21/2021		9,930,281	0	0	0	0	0	0	0	212,227	0	0	0
1026250	OAKLAND PARK	FL		12/01/2021		6,500,000	0	0	0	0	0	0	0	41,226	0	0	0
1026275	MIAMI BEACH	FL		03/15/2022		0	0	0	0	0	0	0	0	4,955	0	0	0
1026283	GREATER GAINESVILLE	FL		04/26/2022		0	0	0	0	0	0	0	0	4,138	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,482,770	0	0	0	0	0	0	0	34,099	0	0	0
1125929	MACON	GA		07/20/2017		894,423	0	0	0	0	0	0	0	16,574	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		605,053	0	0	0	0	0	0	0	19,488	0	0	0
1126020	ROSWELL	GA		08/13/2018		3,921,530	0	0	0	0	0	0	0	61,743	0	0	0
1126127	MABLETON	GA		12/20/2019		3,738,404	0	0	0	0	0	0	0	35,955	0	0	0
1126183	OAKWOOD	GA		04/22/2021		3,426,972	0	0	0	0	0	0	0	32,056	0	0	0
1126188	ATLANTA	GA		04/30/2021		1,957,717	0	0	0	0	0	0	0	6,152	0	0	0
1126254	SOUTH BEND	IN		12/14/2021		4,520,000	0	0	0	0	0	0	0	38,906	0	0	0
1325752	MERIDIAN	ID		05/01/2015		834,704	0	0	0	0	0	0	0	11,732	0	0	0
1326091	CALDWELL	ID		07/30/2019		2,249,971	0	0	0	0	0	0	0	42,767	0	0	0
1326181	BOISE	ID		04/01/2021		4,056,633	0	0	0	0	0	0	0	26,305	0	0	0
1425518	WOODRIVER	IL		07/27/2011		348,162	0	0	0	0	0	0	0	40,265	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		2,145,824	0	0	0	0	0	0	0	84,894	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		4,709,712	0	0	0	0	0	0	0	81,057	0	0	0
1425821	CHICAGO	IL		03/30/2016		900,185	0	0	0	0	0	0	0	20,085	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		963,161	0	0	0	0	0	0	0	11,357	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,040,612	0	0	0	0	0	0	0	11,708	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,107,137	0	0	0	0	0	0	0	44,188	0	0	0
1425998	WHEELING	IL		05/14/2018		2,561,324	0	0	0	0	0	0	0	37,100	0	0	0
1426056	WHEELING	IL		03/07/2019		914,528	0	0	0	0	0	0	0	8,680	0	0	0
1426170	CHICAGO	IL		01/14/2021		1,138,939	0	0	0	0	0	0	0	18,854	0	0	0
1525500	CARMEL	IN		04/28/2011		1,266,800	0	0	0	0	0	0	0	41,572	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,060,626	0	0	0	0	0	0	0	36,810	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		880,247	0	0	0	0	0	0	0	28,388	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		971,092	0	0	0	0	0	0	0	13,073	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		702,397	0	0	0	0	0	0	0	23,494	0	0	0

STATEMENT AS OF JUNE 30, 2022 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

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
1525837	INDIANAPOLIS	IN		06/29/2016		2,069,842	0	0	0	0	0	0	0	56,480	0	0	0
1525856	FISHERS	IN		09/19/2016		7,760,267	0	0	0	0	0	0	0	251,488	0	0	0
1525910	CARMEL	IN		06/02/2017		638,311	0	0	0	0	0	0	0	10,384	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,095,177	0	0	0	0	0	0	0	57,632	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,146,850	0	0	0	0	0	0	0	39,238	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		2,754,311	0	0	0	0	0	0	0	29,173	0	0	0
1526163	FISHERS	IN		11/24/2020		2,277,073	0	0	0	0	0	0	0	31,712	0	0	0
1526203	LAWRENCEBURG	IN		06/03/2021		2,189,547	0	0	0	0	0	0	0	37,180	0	0	0
1726064	WITCHITA	KS		04/09/2019		4,225,366	0	0	0	0	0	0	0	37,599	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		641,561	0	0	0	0	0	0	0	31,012	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		679,010	0	0	0	0	0	0	0	102,835	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,031,258	0	0	0	0	0	0	0	22,253	0	0	0
1825624	LEXINGTON	KY		05/17/2013		594,178	0	0	0	0	0	0	0	97,366	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		974,030	0	0	0	0	0	0	0	39,032	0	0	0
1825709	LEXINGTON	KY		10/10/2014		909,447	0	0	0	0	0	0	0	51,216	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,299,457	0	0	0	0	0	0	0	17,407	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,148,710	0	0	0	0	0	0	0	49,539	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,123,118	0	0	0	0	0	0	0	39,802	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		1,825,401	0	0	0	0	0	0	0	32,860	0	0	0
1826051	HEBRON	KY		02/20/2019		1,553,822	0	0	0	0	0	0	0	9,554	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		296,542	0	0	0	0	0	0	0	29,150	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,274,919	0	0	0	0	0	0	0	22,637	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		1,481,321	0	0	0	0	0	0	0	92,705	0	0	0
2125601	BETHESDA	MD		01/30/2013		1,996,143	0	0	0	0	0	0	0	11,624	0	0	0
2125731	FULTON	MD		12/22/2014		1,002,496	0	0	0	0	0	0	0	26,329	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,259,708	0	0	0	0	0	0	0	17,573	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,153,155	0	0	0	0	0	0	0	57,543	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,718,403	0	0	0	0	0	0	0	31,482	0	0	0
2126270	DUNDALK	MD		02/18/2022		0	0	0	0	0	0	0	0	101,257	0	0	0
2325609	CLARKSTON	MI		03/28/2013		582,424	0	0	0	0	0	0	0	47,957	0	0	0
2325619	EAST LANSING	MI		05/07/2013		981,601	0	0	0	0	0	0	0	16,005	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		2,334,641	0	0	0	0	0	0	0	78,341	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,531,313	0	0	0	0	0	0	0	42,069	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,127,993	0	0	0	0	0	0	0	16,711	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		1,903,761	0	0	0	0	0	0	0	100,484	0	0	0
2325844	NOVI	MI		07/26/2016		3,563,369	0	0	0	0	0	0	0	76,184	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,605,975	0	0	0	0	0	0	0	24,293	0	0	0
2325954	LAKE ORION	MI		11/09/2017		866,312	0	0	0	0	0	0	0	9,310	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,498,172	0	0	0	0	0	0	0	60,273	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		2,205,010	0	0	0	0	0	0	0	52,952	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		2,843,842	0	0	0	0	0	0	0	46,041	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,155,264	0	0	0	0	0	0	0	26,250	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		2,372,655	0	0	0	0	0	0	0	34,186	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		944,437	0	0	0	0	0	0	0	8,758	0	0	0
2326186	KALAMAZOO	MI		04/29/2021		2,388,630	0	0	0	0	0	0	0	48,773	0	0	0
2326226	WESTLAND	MI		08/16/2021		16,785,256	0	0	0	0	0	0	0	218,638	0	0	0
2326238	NOVI	MI		10/20/2021		1,996,110	0	0	0	0	0	0	0	11,867	0	0	0
2326280	ROSEVILLE	MI		04/14/2022		0	0	0	0	0	0	0	0	2,871	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		1,524,935	0	0	0	0	0	0	0	134,365	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,309,639	0	0	0	0	0	0	0	17,775	0	0	0
2425638	MINNETONKA	MN		07/16/2013		1,257,915	0	0	0	0	0	0	0	80,699	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,661,980	0	0	0	0	0	0	0	15,193	0	0	0
2426159	BROOKLYN PARK	MN		10/29/2020		13,889,564	0	0	0	0	0	0	0	128,971	0	0	0
2426215	ST. CLOUD	MN		07/15/2021		4,164,738	0	0	0	0	0	0	0	26,952	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		1,074,557	0	0	0	0	0	0	0	20,020	0	0	0
2526189	OXFORD	MS		05/04/2021		1,171,066	0	0	0	0	0	0	0	7,144	0	0	0
2526202	JACKSON	MS		06/02/2021		1,247,837	0	0	0	0	0	0	0	7,474	0	0	0
2625625	ST LOUIS	MO		05/24/2013		1,556,427	0	0	0	0	0	0	0	52,228	0	0	0
2725476	KALISPELL	MT		11/23/2010		909,895	0	0	0	0	0	0	0	100,399	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		1,728,437	0	0	0	0	0	0	0	64,403	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
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,006,854	0	0	0	0	0	0	0	40,409	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		611,896	0	0	0	0	0	0	0	18,016	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,145,770	0	0	0	0	0	0	0	24,148	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		1,727,137	0	0	0	0	0	0	0	74,171	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018		4,007,946	0	0	0	0	0	0	0	163,822	0	0	0
3126177	RAHWAY	NJ		03/16/2021		1,450,174	0	0	0	0	0	0	0	19,204	0	0	0
3126187	WHIPPANY	NJ		04/30/2021		985,952	0	0	0	0	0	0	0	6,177	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		2,893,699	0	0	0	0	0	0	0	61,660	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		1,222,552	0	0	0	0	0	0	0	73,490	0	0	0
3326070	COMMACK	NY		04/23/2019		926,954	0	0	0	0	0	0	0	8,431	0	0	0
3326168	HEMPSTEAD	NY		12/18/2020		857,738	0	0	0	0	0	0	0	11,874	0	0	0
3326184	FARMINGDALE	NY		04/27/2021		1,970,485	0	0	0	0	0	0	0	12,947	0	0	0
3326239	BUFFALO	NY		10/21/2021		10,048,958	0	0	0	0	0	0	0	64,053	0	0	0
3326246	FARMINGDALE	NY		11/23/2021		16,000,000	0	0	0	0	0	0	0	139,254	0	0	0
3326253	HAUPPAUGE	NY		12/08/2021		2,400,000	0	0	0	0	0	0	0	15,445	0	0	0
3425105	MATTHEWS	NC		11/08/2004		250,837	0	0	0	0	0	0	0	19,482	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		258,411	0	0	0	0	0	0	0	20,012	0	0	0
3425482	CARRBORO	NC		12/20/2010		1,826,170	0	0	0	0	0	0	0	139,507	0	0	0
3425579	DURHAM	NC		10/19/2012		1,524,617	0	0	0	0	0	0	0	9,953	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		1,697,700	0	0	0	0	0	0	0	62,257	0	0	0
3425591	MONROE	NC		12/18/2012		997,681	0	0	0	0	0	0	0	26,033	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		325,289	0	0	0	0	0	0	0	40,577	0	0	0
3425754	CONCORD	NC		05/07/2015		3,049,340	0	0	0	0	0	0	0	42,508	0	0	0
3425875	RALEIGH	NC		12/22/2016		554,292	0	0	0	0	0	0	0	25,129	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		1,142,663	0	0	0	0	0	0	0	15,388	0	0	0
3426080	WILMINGTON	NC		06/13/2019		4,893,039	0	0	0	0	0	0	0	45,356	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		909,068	0	0	0	0	0	0	0	12,242	0	0	0
3426147	GREENSBORO	NC		08/14/2020		3,232,530	0	0	0	0	0	0	0	55,530	0	0	0
3426175	BOILING SPRINGS	NC		02/17/2021		958,000	0	0	0	0	0	0	0	14,374	0	0	0
3426191	DURHAM	NC		05/12/2021		1,653,736	0	0	0	0	0	0	0	21,170	0	0	0
3426198	GREENSBORO	NC		05/19/2021		1,420,490	0	0	0	0	0	0	0	15,070	0	0	0
3426199	GREENSBORO	NC		05/19/2021		3,912,193	0	0	0	0	0	0	0	44,841	0	0	0
3426243	WILMINGTON	NC		11/05/2021		1,525,000	0	0	0	0	0	0	0	9,470	0	0	0
3625445	WADSWORTH	OH		03/09/2010		694,639	0	0	0	0	0	0	0	47,748	0	0	0
3625484	WESTLAKE	OH		12/27/2010		252,410	0	0	0	0	0	0	0	72,290	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		1,767,863	0	0	0	0	0	0	0	49,123	0	0	0
3625566	COLUMBUS	OH		07/13/2012		264,897	0	0	0	0	0	0	0	33,059	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,462,727	0	0	0	0	0	0	0	41,172	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,093,167	0	0	0	0	0	0	0	36,577	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		20,835,802	0	0	0	0	0	0	0	217,315	0	0	0
3625680	HUDSON	OH		03/21/2014		1,072,484	0	0	0	0	0	0	0	20,143	0	0	0
3625688	MASON	OH		06/09/2014		1,393,471	0	0	0	0	0	0	0	38,895	0	0	0
3625764	DAYTON	OH		06/10/2015		2,511,418	0	0	0	0	0	0	0	62,253	0	0	0
3625773	MASON	OH		07/09/2015		1,498,036	0	0	0	0	0	0	0	36,524	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,483,156	0	0	0	0	0	0	0	47,641	0	0	0
3625835	DAYTON	OH		06/17/2016		813,072	0	0	0	0	0	0	0	20,159	0	0	0
3625845	WELLINGTON	OH		08/02/2016		4,283,188	0	0	0	0	0	0	0	52,422	0	0	0
3625850	MORAINE	OH		09/09/2016		1,059,198	0	0	0	0	0	0	0	13,141	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,059,198	0	0	0	0	0	0	0	13,141	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,707,290	0	0	0	0	0	0	0	34,336	0	0	0
3625886	MENTOR	OH		02/07/2017		2,797,127	0	0	0	0	0	0	0	43,444	0	0	0
3625909	COLUMBUS	OH		05/16/2017		718,956	0	0	0	0	0	0	0	29,652	0	0	0
3625922	BLUE ASH	OH		07/07/2017		19,664,655	0	0	0	0	0	0	0	152,933	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,656,975	0	0	0	0	0	0	0	17,266	0	0	0
3625992	MENTOR	OH		05/02/2018		1,773,799	0	0	0	0	0	0	0	17,885	0	0	0
3626018	ELYRIA	OH		08/07/2018		6,547,765	0	0	0	0	0	0	0	63,837	0	0	0
3626019	ELYRIA	OH		08/07/2018		726,119	0	0	0	0	0	0	0	23,175	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,608,350	0	0	0	0	0	0	0	24,451	0	0	0
3626037	VANDALIA	OH		12/06/2018		3,906,247	0	0	0	0	0	0	0	36,944	0	0	0
3626040	MIAMISBURG	OH		12/13/2018		3,950,434	0	0	0	0	0	0	0	36,784	0	0	0

SCHEDULE B - PART 3

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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
3626041	LORAIN	OH		12/14/2018		1,415,851	0	0	0	0	0	0	0	31,365	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,576,554	0	0	0	0	0	0	0	39,702	0	0	0
3626059	FAIRBORN	OH		03/21/2019		636,201	0	0	0	0	0	0	0	9,557	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,625,440	0	0	0	0	0	0	0	24,008	0	0	0
3626132	VANDALIA	OH		03/12/2020		2,146,427	0	0	0	0	0	0	0	55,520	0	0	0
3626143	NEW ALBANY	OH		06/03/2020		1,113,242	0	0	0	0	0	0	0	15,942	0	0	0
3626148	SPRINGBORO	OH		09/17/2020		6,815,548	0	0	0	0	0	0	0	63,176	0	0	0
3626155	FRANKLIN	OH		10/07/2020		3,017,827	0	0	0	0	0	0	0	27,419	0	0	0
3626173	WESTLAKE	OH		01/28/2021		950,272	0	0	0	0	0	0	0	15,397	0	0	0
3626229	CINCINNATI	OH		08/23/2021		2,379,636	0	0	0	0	0	0	0	20,743	0	0	0
3626233	WELLINGTON	OH		09/17/2021		995,960	0	0	0	0	0	0	0	6,165	0	0	0
3626234	LAGRANGE	OH		09/17/2021		5,970,632	0	0	0	0	0	0	0	44,814	0	0	0
3626260	CLEVELAND	OH		12/17/2021		3,000,000	0	0	0	0	0	0	0	63,964	0	0	0
3626265	BEDFORD HEIGHTS	OH		01/06/2022		0	0	0	0	0	0	0	0	22,321	0	0	0
3725792	TULSA	OK		09/29/2015		2,363,749	0	0	0	0	0	0	0	20,520	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		561,389	0	0	0	0	0	0	0	28,259	0	0	0
3726011	DUNCAN	OK		07/24/2018		2,619,552	0	0	0	0	0	0	0	60,891	0	0	0
3726182	OKLAHOMA CITY	OK		04/16/2021		985,497	0	0	0	0	0	0	0	6,367	0	0	0
3726245	MIDWEST CITY	OK		11/23/2021		875,000	0	0	0	0	0	0	0	7,255	0	0	0
3825692	SALEM	OR		07/25/2014		571,307	0	0	0	0	0	0	0	71,161	0	0	0
3825787	FLORENCE	OR		08/31/2015		422,386	0	0	0	0	0	0	0	26,502	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,629,703	0	0	0	0	0	0	0	32,963	0	0	0
3825869	SALEM	OR		12/02/2016		1,294,922	0	0	0	0	0	0	0	26,081	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,227,402	0	0	0	0	0	0	0	25,202	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,196,115	0	0	0	0	0	0	0	21,415	0	0	0
3826039	PORTLAND	OR		12/12/2018		1,714,519	0	0	0	0	0	0	0	26,688	0	0	0
3826142	MCMINNVILLE	OR		05/28/2020		6,394,595	0	0	0	0	0	0	0	61,671	0	0	0
3826144	OREGON CITY	OR		06/08/2020		3,241,900	0	0	0	0	0	0	0	21,701	0	0	0
3826185	TIGARD	OR		04/29/2021		1,891,573	0	0	0	0	0	0	0	25,094	0	0	0
3826273	MONMOUTH	OR		03/08/2022		0	0	0	0	0	0	0	0	8,310	0	0	0
3925776	MERCER	PA		07/15/2015		944,414	0	0	0	0	0	0	0	15,324	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,503,255	0	0	0	0	0	0	0	37,120	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,086,159	0	0	0	0	0	0	0	20,239	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		5,718,148	0	0	0	0	0	0	0	41,869	0	0	0
3926013	PITTSBURGH	PA		07/26/2018		5,097,736	0	0	0	0	0	0	0	49,957	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,401,597	0	0	0	0	0	0	0	30,466	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		2,950,622	0	0	0	0	0	0	0	44,314	0	0	0
4124976	LEXINGTON	SC		01/14/2003		138,557	0	0	0	0	0	0	0	29,247	0	0	0
4125556	ROCK HILL	SC		05/17/2012		2,974,348	0	0	0	0	0	0	0	71,567	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,427,879	0	0	0	0	0	0	0	37,829	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,131,404	0	0	0	0	0	0	0	29,019	0	0	0
4125782	FLORENCE	SC		07/30/2015		3,468,734	0	0	0	0	0	0	0	83,917	0	0	0
4125797	LEXINGTON	SC		11/10/2015		741,870	0	0	0	0	0	0	0	17,184	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		937,412	0	0	0	0	0	0	0	10,375	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018		6,103,606	0	0	0	0	0	0	0	65,796	0	0	0
4126140	GREER	SC		04/28/2020		6,502,666	0	0	0	0	0	0	0	164,957	0	0	0
4126200	SENECA	SC		05/21/2021		8,391,137	0	0	0	0	0	0	0	55,598	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,142,552	0	0	0	0	0	0	0	42,863	0	0	0
4325739	NASHVILLE	TN		02/25/2015		918,322	0	0	0	0	0	0	0	67,334	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		335,633	0	0	0	0	0	0	0	18,093	0	0	0
4326179	POWELL	TN		03/23/2021		1,928,884	0	0	0	0	0	0	0	27,240	0	0	0
4326195	CLARKSVILLE	TN		05/18/2021		1,876,536	0	0	0	0	0	0	0	12,003	0	0	0
4326228	CLARKSVILLE	TN		08/18/2021		3,420,888	0	0	0	0	0	0	0	29,662	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		650,622	0	0	0	0	0	0	0	28,172	0	0	0
4425405	HOUSTON	TX		07/10/2008		517,105	0	0	0	0	0	0	0	29,954	0	0	0
4425421	HOUSTON	TX		10/15/2008		5,271,294	0	0	0	0	0	0	0	115,024	0	0	0
4425463	EL PASO	TX		09/16/2010		731,692	0	0	0	0	0	0	0	40,458	0	0	0
4425478	EL PASO	TX		12/06/2010		1,067,872	0	0	0	0	0	0	0	55,456	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		1,955,583	0	0	0	0	0	0	0	72,630	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		891,850	0	0	0	0	0	0	0	28,950	0	0	0

SCHEDULE B - PART 3

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4425633	KATY	TX		06/26/2013		1,305,498	0	0	0	0	0	0	0	43,332	0	0	0
4425660	EL PASO	TX		10/31/2013		1,091,261	0	0	0	0	0	0	0	32,929	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		4,341,323	0	0	0	0	0	0	0	125,550	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,157,859	0	0	0	0	0	0	0	31,902	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,042,102	0	0	0	0	0	0	0	28,475	0	0	0
4425779	AUSTIN	TX		07/27/2015		808,699	0	0	0	0	0	0	0	11,056	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,356,791	0	0	0	0	0	0	0	31,174	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		1,375,774	0	0	0	0	0	0	0	65,936	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		1,583,519	0	0	0	0	0	0	0	40,175	0	0	0
4425847	LAREDO	TX		08/24/2016		3,840,922	0	0	0	0	0	0	0	45,825	0	0	0
4425857	HUMBLE	TX		09/28/2016		756,665	0	0	0	0	0	0	0	15,945	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		2,950,752	0	0	0	0	0	0	0	67,227	0	0	0
4425893	AUSTIN	TX		03/15/2017		2,964,426	0	0	0	0	0	0	0	33,851	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,479,413	0	0	0	0	0	0	0	27,613	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,220,800	0	0	0	0	0	0	0	49,185	0	0	0
4425948	LAREDO	TX		10/10/2017		5,754,586	0	0	0	0	0	0	0	99,129	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,418,924	0	0	0	0	0	0	0	14,316	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018		2,944,451	0	0	0	0	0	0	0	29,908	0	0	0
4426002	HOUSTON	TX		06/20/2018		2,636,617	0	0	0	0	0	0	0	43,446	0	0	0
4426007	PLANO	TX		07/11/2018		1,690,000	0	0	0	0	0	0	0	27,639	0	0	0
4426035	EL PASO	TX		11/29/2018		7,052,025	0	0	0	0	0	0	0	106,361	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		3,494,309	0	0	0	0	0	0	0	268,684	0	0	0
4426048	SAN ANTONIO	TX		02/14/2019		3,959,584	0	0	0	0	0	0	0	58,481	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,806,454	0	0	0	0	0	0	0	17,144	0	0	0
4426071	DALLAS	TX		04/26/2019		1,022,510	0	0	0	0	0	0	0	14,613	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,581,822	0	0	0	0	0	0	0	23,168	0	0	0
4426107	BOERNE	TX		09/24/2019		1,708,775	0	0	0	0	0	0	0	25,834	0	0	0
4426114	EL PASO	TX		11/05/2019		5,185,572	0	0	0	0	0	0	0	34,910	0	0	0
4426120	AUSTIN	TX		12/10/2019		2,033,392	0	0	0	0	0	0	0	33,230	0	0	0
4426135	SAN ANTONIO	TX		03/23/2020		1,542,041	0	0	0	0	0	0	0	16,991	0	0	0
4426137	SAN MARCOS	TX		04/02/2020		7,115,245	0	0	0	0	0	0	0	79,900	0	0	0
4426145	AUSTIN	TX		06/18/2020		4,760,512	0	0	0	0	0	0	0	44,098	0	0	0
4426157	LEAGUE CITY	TX		10/16/2020		1,146,358	0	0	0	0	0	0	0	7,736	0	0	0
4426164	BEVERLY HILLS	TX		11/25/2020		2,888,525	0	0	0	0	0	0	0	67,689	0	0	0
4426172	AUSTIN	TX		01/28/2021		1,554,873	0	0	0	0	0	0	0	13,953	0	0	0
4426212	GRAND PRAIRIE	TX		07/13/2021		1,770,593	0	0	0	0	0	0	0	22,537	0	0	0
4426224	SAN ANTONIO	TX		08/11/2021		9,873,679	0	0	0	0	0	0	0	128,612	0	0	0
4426235	AUSTIN	TX		09/21/2021		4,208,249	0	0	0	0	0	0	0	25,577	0	0	0
4426242	SAN MARCOS	TX		10/22/2021		3,985,655	0	0	0	0	0	0	0	43,671	0	0	0
4426247	CONROE	TX		11/29/2021		2,000,000	0	0	0	0	0	0	0	17,503	0	0	0
4426255	SAN ANTONIO	TX		12/14/2021		2,825,000	0	0	0	0	0	0	0	43,505	0	0	0
4426259	SAN ANTONIO	TX		12/17/2021		2,250,000	0	0	0	0	0	0	0	34,648	0	0	0
4426271	AUSTIN	TX		02/23/2022		0	0	0	0	0	0	0	0	13,013	0	0	0
4525762	MURRAY	UT		05/29/2015		603,636	0	0	0	0	0	0	0	42,814	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		1,292,696	0	0	0	0	0	0	0	120,304	0	0	0
4526113	LINDON	UT		10/28/2019		949,362	0	0	0	0	0	0	0	6,428	0	0	0
4725354	DALE CITY	VA		10/29/2007		642,277	0	0	0	0	0	0	0	21,743	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		878,907	0	0	0	0	0	0	0	24,512	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,221,999	0	0	0	0	0	0	0	31,041	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,089,622	0	0	0	0	0	0	0	19,742	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		2,540,437	0	0	0	0	0	0	0	70,396	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		3,183,988	0	0	0	0	0	0	0	47,448	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,206,002	0	0	0	0	0	0	0	32,714	0	0	0
4725705	RICHMOND	VA		09/30/2014		432,365	0	0	0	0	0	0	0	36,526	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		1,735,304	0	0	0	0	0	0	0	45,408	0	0	0
4726006	CHESTER	VA		06/28/2018		4,414,374	0	0	0	0	0	0	0	44,451	0	0	0
4726075	HAMPTON	VA		05/03/2019		3,538,815	0	0	0	0	0	0	0	22,298	0	0	0
4726176	RICHMOND	VA		03/08/2021		1,181,753	0	0	0	0	0	0	0	9,273	0	0	0
4726225	NEWPORT NEWS	VA		08/13/2021		6,346,592	0	0	0	0	0	0	0	54,444	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		1,478,169	0	0	0	0	0	0	0	98,836	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
4825710	NEWCASTLE	WA		10/21/2014		3,827,393	0	0	0	0	0	0	0	36,229	0	0	0
4825717	RENTON	WA		11/14/2014		2,169,549	0	0	0	0	0	0	0	31,034	0	0	0
4825760	SPOKANE	WA		05/21/2015		4,116,654	0	0	0	0	0	0	0	57,384	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,384,771	0	0	0	0	0	0	0	23,880	0	0	0
4825826	VANCOUVER	WA		04/28/2016		692,973	0	0	0	0	0	0	0	11,901	0	0	0
4826118	KIRKLAND	WA		11/21/2019		1,120,366	0	0	0	0	0	0	0	30,277	0	0	0
4826190	BONNEY LAKE	WA		05/05/2021		4,196,323	0	0	0	0	0	0	0	27,431	0	0	0
4826197	SPANAWAY	WA		05/19/2021		1,967,006	0	0	0	0	0	0	0	16,914	0	0	0
4826249	ARLINGTON	WA		11/30/2021		8,500,000	0	0	0	0	0	0	0	74,779	0	0	0
4826279	SPOKANE-SPOKANE VALLEY	WA		04/12/2022		0	0	0	0	0	0	0	0	9,377	0	0	0
4826282	BELLEVUE	WA		04/21/2022		0	0	0	0	0	0	0	0	6,160	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,420,727	0	0	0	0	0	0	0	42,636	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,018,575	0	0	0	0	0	0	0	41,466	0	0	0
5025947	MENOMONEE FALLS	WI		10/05/2017		7,410,082	0	0	0	0	0	0	0	226,638	0	0	0
5025994	MILWAUKEE	WI		05/10/2018		8,920,584	0	0	0	0	0	0	0	132,658	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		494,036	0	0	0	0	0	0	0	24,683	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,084,376	0	0	0	0	0	0	0	49,186	0	0	0
5325965	LUBBOCK	TX		12/19/2017		5,414,084	0	0	0	0	0	0	0	92,869	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		2,671,157	0	0	0	0	0	0	0	64,885	0	0	0
5326116	VIRGINIA BEACH	VA		11/13/2019		9,391,555	0	0	0	0	0	0	0	141,398	0	0	0
5326128	COLUMBIA	SC		12/20/2019		3,067,065	0	0	0	0	0	0	0	87,757	0	0	0
5326151	CARTERSVILLE	GA		09/21/2020		6,781,394	0	0	0	0	0	0	0	93,193	0	0	0
5326167	SALISBURY	MD		12/03/2020		23,826,715	0	0	0	0	0	0	0	329,662	0	0	0
5326192	FT. WRIGHT	KY		05/13/2021		2,923,260	0	0	0	0	0	0	0	39,217	0	0	0
0299999. Mortgages with partial repayments						1,055,630,588	0	0	0	0	0	0	0	18,349,775	0	0	0
0599999 - Totals						1,071,374,466	0	0	0	0	0	0	14,772,441	33,122,216	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
46332#-12-4	IRONWOOD MEZZANINE FUND IV-B LP	Wilmington	DE	Ironwood Mezzanine Management IV LLC	2.B	01/01/2018	2	0	1,419,341	0	0	3.540
	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Crescent Direct Lending Fund III GP LLC	.	01/29/2021		0	152,374	0	0	0.750
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,571,715	0	0	XXX
4899999. Total - Unaffiliated								0	1,571,715	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	1,571,715	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
46332#-12-4	IRONWOOD MEZZANINE FUND IV-B LP	Wilmington	DE	Capital Distribution	01/01/2018	06/07/2022	228,296	0	0	0	0	0	0	228,296	126,887	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							228,296	0	0	0	0	0	0	228,296	126,887	0	0	0	0
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE 144A 4.119% 12/15/24			Internal Transfer	12/03/2008	06/01/2022	3,249,847	0	(50)	0	0	(50)	0	3,249,797	3,251,495	0	1,698	1,698	42,758
2799999. Surplus Debentures, etc - Unaffiliated							3,249,847	0	(50)	0	0	(50)	0	3,249,797	3,251,495	0	1,698	1,698	42,758
4899999. Total - Unaffiliated							3,478,143	0	(50)	0	0	(50)	0	3,478,093	3,378,382	0	1,698	1,698	42,758
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							3,478,143	0	(50)	0	0	(50)	0	3,478,093	3,378,382	0	1,698	1,698	42,758

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
13032U-D8-8	CALIFORNIA ST HLTH FACS FING A 4.190% 06/01/37		04/19/2022	Raymond James & Associates		2,318,730	2,390,000	3,894	1.D FE
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A 4.353% 06/01/41		05/20/2022	Raymond James & Associates		2,242,613	2,370,000	13,469	1.D FE
13077D-KP-6	CALIFORNIA ST UNIV REVENUE 2.714% 11/01/35		06/02/2022	Jeffries & Co		1,763,328	2,100,000	5,541	1.D FE
199492-2E-8	COLUMBUS OH 4.342% 04/01/42		04/27/2022	Bank of America		4,029,956	4,035,000	0	1.A FE
23503C-AN-7	DALLAS-FORT WORTH TX INTERNATI 4.507% 11/01/51		04/06/2022	Citi Global Markets Inc.		2,000,000	2,000,000	0	1.E FE
23503C-AP-2	DALLAS-FORT WORTH TX INTERNATI 4.087% 11/01/51		04/22/2022	Morgan Stanley Dean Witter		1,685,658	1,760,000	999	1.E FE
345105-JG-6	FOOTHILL ESTRN TRANSPRTN CORRI 3.924% 01/15/53		06/06/2022	Wells Fargo Securities		3,395,700	3,900,000	60,789	1.E FE
38122N-B6-8	GOLDEN ST TOBACCO SECURITIZATI 3.293% 06/01/42		06/06/2022	Jeffries & Co		2,439,480	3,000,000	1,921	1.D FE
38611T-CR-6	GRAND PARKWAY TRANSPRTN CORP T 3.356% 10/01/52		06/09/2022	Wells Fargo Securities		761,090	1,000,000	6,712	1.F FE
462590-NG-1	IOWA ST STUDENT LOAN LIQUIDITY 5.080% 12/01/39		06/09/2022	RBC Capital Markets		3,000,000	3,000,000	0	1.C FE
478718-3F-4	JOHNSON COUNTY SCHOOL DISTRICT 4.586% 09/01/42		04/29/2022	Piper Jaffray Inc		5,000,000	5,000,000	0	1.C FE
495290-EE-4	KING CNTY WA SWR REVENUE 2.841% 07/01/47		06/03/2022	Piper Jaffray Inc		2,741,400	3,600,000	44,320	1.B FE
54445C-AK-9	LOS ANGELES CA DEPT OF ARPTS C 4.242% 05/15/48		06/21/2022	Raymond James & Associates		2,691,360	3,000,000	13,433	1.E FE
57419T-WD-9	MARYLAND ST CMNTY DEV ADMIN DE 4.700% 03/01/46		05/19/2022	RBC Capital Markets		5,000,000	5,000,000	0	1.C FE
60416T-RS-9	MINNESOTA ST HSG FIN AGY 4.707% 07/01/41		04/14/2022	RBC Capital Markets		2,000,000	2,000,000	0	1.B FE
60416T-ST-6	MINNESOTA ST HSG FIN AGY 4.825% 07/01/37		06/09/2022	RBC Capital Markets		1,350,000	1,350,000	0	1.B FE
60416T-SU-3	MINNESOTA ST HSG FIN AGY 4.947% 01/01/39		06/09/2022	RBC Capital Markets		1,000,000	1,000,000	0	1.B FE
60416T-SV-1	MINNESOTA ST HSG FIN AGY 4.337% 01/01/47		06/09/2022	RBC Capital Markets		2,000,000	2,000,000	0	1.B FE
647753-MP-4	NEW ORLEANS LA WTR REVENUE 2.989% 12/01/45		05/17/2022	Wells Fargo Securities		479,041	675,000	9,415	2.A FE
658909-Q3-3	NORTH DAKOTA ST HSG FIN AGY 4.920% 07/01/37		06/21/2022	Wells Fargo Securities		1,121,895	1,125,000	1,384	1.B FE
679088-MM-3	OKLAHOMA ST CAPITOL IMPT AUTH 5.394% 07/01/47		05/19/2022	RBC Capital Markets		3,250,000	3,250,000	0	1.D FE
68609T-7T-9	OREGON ST 4.721% 05/01/42		05/31/2022	Raymond James & Associates		5,508,352	5,465,000	4,783	1.B FE
802385-SY-1	SANTA MONICA CA CMNTY CLG DIST 5.000% 08/01/42		04/27/2022	RBC Capital Markets		4,421,621	4,325,000	0	1.C FE
914302-LF-9	UNIV OF HOUSTON TX UNIV REVENU 4.913% 02/15/52		06/06/2022	Jeffries & Co		7,227,670	7,210,000	0	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						67,427,894	70,555,000	166,660	XXX
3132DW-EB-5	FREDDIE MAC POOL SD8230 4.500% 06/01/52		06/08/2022	J P Morgan & Co		13,717,137	13,549,881	20,325	1.A
3132DW-EC-3	FREDDIE MAC POOL SD8231 4.500% 07/01/52		06/14/2022	BMO Capital Markets Corp		9,864,063	10,000,000	26,250	1.A
31418E-E6-3	FANNIE MAE POOL MA4656 4.500% 07/01/52		06/13/2022	Cantor Fitzgerald		14,889,844	15,000,000	37,500	1.A
31418E-F2-1	FANNIE MAE POOL MA4684 4.500% 06/01/52		06/08/2022	Bank of America		10,089,829	9,967,571	9,968	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						48,560,873	48,517,452	94,043	XXX
00206R-KJ-0	AT&T INC 3.500% 09/15/53		05/20/2022	Citi Global Markets Inc.		2,345,430	3,000,000	20,125	2.B FE
00206R-LV-2	AT&T INC 3.650% 09/15/59		05/20/2022	Various		6,200,360	8,000,000	55,967	2.B FE
010392-FB-9	ALABAMA POWER CO 6.000% 03/01/39		05/10/2022	Diawa		1,118,520	1,000,000	11,833	1.G FE
025816-CX-5	AMERICAN EXPRESS 4.989% 05/26/33		05/18/2022	Various		5,005,160	5,000,000	0	1.G FE
03065W-AF-2	AMERICREDIT AUTOMOBILE RECEIVA 2022-2 C 5.320% 04/18/28		06/14/2022	J P Morgan & Co		3,999,921	4,000,000	0	1.F FE
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1 4.000% 01/25/67		05/05/2022	Goldman Sachs & Co		90,975	91,959	398	1. FE
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1 4.000% 01/25/67		05/05/2022	Goldman Sachs & Co		7,823,389	7,908,041	34,268	1.A FE
035240-AG-5	ANHEUSER-BUSCH INBEV 4.950% 01/15/42		04/28/2022	Citi Global Markets Inc.		3,016,320	3,000,000	44,138	2.B FE
037833-AT-7	APPLE INC 4.450% 05/06/44		05/02/2022	Citi Global Markets Inc.		3,047,310	3,000,000	66,008	1.B FE
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 1.075% 07/21/30		06/13/2022	Direct		1,481,766	1,481,766	0	1.A FE
10373Q-BR-0	BP CAP MARKETS AMERICA 3.060% 06/17/41		06/14/2022	Deutsche Bank Securities		2,300,940	3,000,000	45,645	1.F FE
10568K-AB-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM2 A2 4.883% 11/25/61		05/25/2022	Bank of America		1,825,561	1,825,590	7,676	1.C FE
10568K-AB-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM2 A2 4.883% 11/25/61		05/25/2022	Bank of America		74,409	74,410	313	1.G FE
110122-DH-8	BRISTOL-MYERS SQUIBB 4.625% 05/15/44		05/23/2022	US Bancorp		3,763,824	3,740,000	4,805	1.F FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST 2022-A B 4.610% 09/28/37		04/22/2022	KeyBanc Capital Markets		3,219,212	3,220,000	0	1.G FE
125523-AJ-9	CIGNA CORP 4.800% 08/15/38		04/28/2022	Citi Global Markets Inc.		5,532,945	5,500,000	56,467	2.A FE
133434-AD-2	CAMERON LNG LLC 144A 3.701% 01/15/39		06/07/2022	Various		4,309,594	4,862,000	71,646	1.G FE
141781-BX-1	CARGILL INC 144A 4.375% 04/22/52		04/19/2022	Barclays		1,991,380	2,000,000	0	1.F FE
16412X-AL-9	CHENIERE CORP CHRISTI HD 2.742% 12/31/39		04/27/2022	Tax Free Exchange		3,026,735	3,000,000	0	2.C FE
17136M-AB-8	CHURCH & DWIGHT CO INC 5.000% 06/15/52		05/18/2022	Wells Fargo Securities		9,995,100	10,000,000	0	2.A FE
17275R-AD-4	CISCO SYSTEMS INC 5.900% 02/15/39		06/15/2022	Diawa		1,120,820	1,000,000	19,994	1.D FE
20030N-DH-1	COMCAST CORP 3.750% 04/01/40		06/14/2022	Mitsubishi UFJ Securities		1,184,447	1,376,000	10,750	1.G FE
219350-AX-3	CORNING INC 4.700% 03/15/37		05/10/2022	Mesirow Financial		3,418,625	3,500,000	26,046	2.A FE
22534L-AC-6	CREDIT ACCEPTANCE AUTO LOAN TR 2022-1A B 4.950% 08/16/32		06/08/2022	Wells Fargo Securities		3,999,808	4,000,000	0	1.C FE
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		05/26/2022	Direct		609,494	609,494	0	2.B PL
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		03/30/2022	Various		48,308	48,308	0	2.B PL

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
254687-FR-2	WALT DISNEY COMPANY (THE) 4.625% 03/23/40		04/28/2022	Citi Global Markets Inc.		5,107,400	5,000,000	25,052	1.G FE
260543-CE-1	DOW CHEMICAL CO 5.250% 11/15/41		05/17/2022	Citi Global Markets Inc.		2,233,374	2,200,000	1,283	2.B FE
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/39		06/10/2022	Citi Global Markets Inc.		2,746,175	2,500,000	25,095	2.A FE
30166Y-AE-2	EXETER AUTOMOBILE RECEIVABLES 2022-3A C 5.300% 09/15/27		06/14/2022	Citi Global Markets Inc.		5,722,586	5,750,000	0	1.F FE
30231G-BF-8	EXXON MOBIL CORP 4.227% 03/19/40		05/31/2022	Various		7,957,230	8,000,000	50,959	1.D FE
38175@-AC-1	GOLUB CAPITAL PARTNERS PRIVATE SER 2022A SR NT TRANCHE C 3.770% 02/24/27		04/21/2022	Goldman Sachs & Co		2,000,000	2,000,000	0	2.B PL
427096-B#-8	HERCULES CAPITAL INC SENIOR UNSECURED NOTES 6.000% 06/23/25		06/23/2022	Goldman Sachs & Co		3,000,000	3,000,000	0	3.A FE
43283B-AB-9	HILTON GRAND VACATIONS TRUST 2022-1D B 4.100% 06/20/34		04/12/2022	Deutsche Bank Securities		1,799,703	1,800,000	0	1.G FE
446150-AX-2	HUNTINGTON BANCSHARES INC 2.487% 08/15/36		05/05/2022	Various		11,872,082	12,000,000	0	2.B FE
45866F-AX-2	INTERCONTINENTALEXCHANGE GROUP 4.950% 06/15/52		05/12/2022	Wells Fargo Securities		4,930,500	5,000,000	0	1.G FE
459200-JH-5	IBM CORP 4.700% 02/19/46		05/26/2022	Citi Global Markets Inc.		2,010,140	2,000,000	26,633	1.G FE
482480-AM-2	KLA CORP 4.950% 07/15/52		06/21/2022	Citi Global Markets Inc.		4,954,200	5,000,000	0	1.G FE
49271V-AC-4	KEURIG DR PEPPER INC 4.985% 05/25/38		06/14/2022	Mizuho Securities		2,901,870	3,000,000	8,724	2.B FE
50212@-AF-4	LP 1A REIT INC SENIOR UNSECURED NOTES 4.370% 06/15/32		06/15/2022	Wells Fargo Securities		5,000,000	5,000,000	0	1.G Z
50540R-AS-1	LABORATORY CORP OF AMERICA HLD 4.700% 02/01/45		05/11/2022	J P Morgan & Co		9,824,280	10,000,000	112,931	2.B FE
53079E-BN-3	LIBERTY MUTUAL GROUP 144A 5.500% 06/15/52		06/01/2022	Credit Suisse		4,988,950	5,000,000	0	2.B FE
539830-BB-4	LOCKHEED MARTIN CORP 4.070% 12/15/42		05/31/2022	Barclays		1,950,980	2,000,000	37,761	1.G FE
539830-BS-7	LOCKHEED MARTIN CORP 4.150% 06/15/53		04/21/2022	Bank of America		2,482,800	2,500,000	0	1.G FE
55400U-AB-9	MVW OWNER TRUST 2022-1A B 4.400% 11/21/39		05/12/2022	Credit Suisse		4,999,443	5,000,000	0	1.F FE
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS 5.150% 10/15/43		05/11/2022	Incapital		2,904,210	3,000,000	12,017	2.A FE
573284-AU-0	MARTIN MARIETTA MATERIAL 4.250% 12/15/47		05/26/2022	Citi Global Markets Inc.		2,691,390	3,000,000	58,792	2.B FE
581557-BC-8	MCKESSON CORP 4.883% 03/15/44		06/14/2022	Mizuho Securities		1,056,522	1,095,000	13,516	2.B FE
58155Q-AE-3	MCKESSON CORP 6.000% 03/01/41		05/31/2022	Morgan Stanley Dean Witter		4,130,255	3,577,000	54,251	2.B FE
59447#-AM-5	MICHIGAN ELECTRIC TRANSMISSION FIRST MORTGAGE BOND 3.050% 05/10/52		05/10/2022	Wells Fargo Securities		1,000,000	1,000,000	0	1.F Z
61034U-AC-9	MONROE CAPITAL MML CLO X LLC 2020-1A A2R 4.650% 05/20/34		04/22/2022	Deutsche Bank Securities		3,000,000	3,000,000	0	1.A FE
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		04/18/2022	Morgan Stanley Dean Witter		2,000,000	2,000,000	0	2.A FE
665772-CV-9	NORTHERN STATES PWR-MINN 4.500% 06/01/52		05/02/2022	Mitsubishi UFJ Securities		2,978,370	3,000,000	0	1.E FE
666807-BT-8	NORTHROP GRUMMAN CORP 5.150% 05/01/40		06/09/2022	Goldman Sachs & Co		4,437,923	4,240,000	25,475	2.A FE
67021C-AS-6	NSTAR ELECTRIC CO 4.550% 06/01/52		05/12/2022	Barclays		2,980,980	3,000,000	0	1.E FE
680223-AL-8	OLD REPUBLIC INTL CORP 3.850% 06/11/51		05/16/2022	Seaport Group		5,411,712	6,800,000	114,174	2.B FE
68233J-CG-7	ONCOR ELECTRIC DELIVERY 144A 4.600% 06/01/52		05/17/2022	Wells Fargo Securities		4,954,850	5,000,000	0	1.F FE
682441-AB-6	ONEAMERICA FINL PARTNERS 144A 4.250% 10/15/50		05/27/2022	Amherst Securities		2,537,084	2,900,000	15,324	1.G FE
69121B-AC-8	Owl Rock CLO Ltd 2022-7A A2 5.000% 07/20/33		06/24/2022	Societe Generale		2,000,000	2,000,000	0	1.G Z
69121B-AG-9	Owl Rock CLO Ltd 2022-7A B2 5.710% 07/20/33		06/24/2022	Societe Generale		6,000,000	6,000,000	0	1.C FE
693342-AE-7	PG&E WILDFIRE RECOVERY 4.674% 12/01/51		05/03/2022	Citi Global Markets Inc.		9,999,656	10,000,000	0	1.A FE
693475-BE-4	PNC FINANCIAL SERVICES GROUP 4.626% 06/06/33		06/02/2022	PNC Corporate Finance		7,000,000	7,000,000	0	1.G FE
69431*-AC-8	PRESTON HOLLOW COMMUNITY CAPIT 4.870% 06/03/32		06/03/2022	Barclays		10,000,000	10,000,000	0	2.B FE
70450Y-AM-5	PAYPAL HOLDINGS INC 5.050% 06/01/52		05/16/2022	Morgan Stanley Dean Witter		4,983,850	5,000,000	0	1.G FE
717081-DK-6	PFIZER 4.400% 05/15/44		05/23/2022	BNP Paribas		2,986,560	3,000,000	3,667	1.F FE
718547-AJ-1	PHILLIPS 66 144A 3.150% 12/15/29		05/05/2022	Tax Free Exchange		3,031,924	3,000,000	0	2.A FE
74276#-AG-3	PRINCIPAL U.S. PROPERTY PORT SENIOR UNSECURED NOTES 2.860% 04/05/32		04/05/2022	J P Morgan & Co		20,000,000	20,000,000	0	1.G Z
744448-CX-7	PUBLIC SERVICE CO COLO 4.500% 06/01/52		05/10/2022	J P Morgan & Co		2,967,270	3,000,000	0	1.E FE
74834L-AY-6	QUEST DIAGNOSTICS 4.700% 03/30/45		05/11/2022	J P Morgan & Co		9,563,100	10,000,000	56,139	2.B FE
79765R-TK-5	SAN FRANCISCO CITY & CNTY CA P BUILD AMERICA BONDS 6.000% 11/01/40		04/22/2022	Raymond James & Associates		8,047,318	6,872,000	200,433	1.D FE
816851-AP-4	SEMPRA ENERGY 6.000% 10/15/39		06/13/2022	Goldman Sachs & Co		1,871,365	1,775,000	17,750	2.B FE
854502-AA-9	STANLEY BLACK & DECKER 5.200% 09/01/40		05/19/2022	Mesirow Financial		3,115,710	3,000,000	35,533	1.G FE
858119-BF-6	STEEL DYNAMICS INC 5.000% 12/15/26		06/17/2022	Seaport Group		4,925,000	5,000,000	4,861	2.C FE
873050-CJ-8	TTX CO 144A 3.900% 02/01/45		04/29/2022	US Bancorp		2,317,600	2,500,000	24,917	1.F FE
873050-CM-1	TTX CO 144A 4.200% 07/01/46		05/02/2022	Mesirow Financial		2,393,650	2,500,000	35,875	1.F FE
87612K-AC-6	TARGA RESOURCES CORP 6.250% 07/01/52		06/22/2022	Mizuho Securities		6,984,110	7,000,000	0	2.C FE
886546-AD-2	TIFFANY & CO 4.900% 10/01/44		06/06/2022	Barclays		10,298,100	10,000,000	91,194	1.E FE
88675@-AC-1	TIGER GLOBAL MANAGEMENT, LLC SENIOR SECURED NOTES 3.930% 04/13/32		04/13/2022	Various		10,000,000	10,000,000	0	1.F PL
89417E-AK-5	TRAVELERS COS INC 4.300% 08/25/45		04/26/2022	Wells Fargo Securities		495,680	500,000	3,763	1.F FE
911312-AJ-5	UNITED PARCEL SERVICE 6.200% 01/15/38		06/09/2022	KeyBanc Capital Markets		2,637,145	2,203,000	56,152	1.F FE
91324P-EK-4	UNITEDHEALTH GROUP INC 4.750% 05/15/52		05/17/2022	Bank of America		2,973,000	3,000,000	0	1.F FE
914453-AA-3	UNIVERSITY OF MIAMI 4.063% 04/01/52		06/06/2022	Morgan Stanley Dean Witter		4,044,019	4,441,000	30,574	1.G FE
924921-AA-7	VERUS SECURITIZATION TRUST 2022-5 A1 3.800% 04/25/67		05/27/2022	Credit Suisse		4,892,957	5,000,000	16,361	1.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
929160-AY-5	VULCAN MATERIALS CO 4.700% 03/01/48		05/26/2022	Citi Global Markets Inc.		4,900,850	5,000,000	58,750	2.B FE
94106L-BR-9	WASTE MANAGEMENT INC 2.950% 06/01/41		06/08/2022	Bank of America		1,051,726	1,314,000	969	2.A FE
94973V-BB-2	ANTEHM 4.650% 01/15/43		04/26/2022	Barclays		4,618,351	4,570,000	60,800	2.B FE
956708-AA-9	WEST VA HEALTH SYS OBL 4.924% 06/01/48		05/17/2022	Wells Fargo Securities		497,665	500,000	11,489	1.F FE
96042V-AF-6	WESTLAKE AUTOMOBILE RECEIVABLE 2022-2A C 4.850% 09/15/27		06/08/2022	BMO Capital Markets Corp		2,499,700	2,500,000	0	1.F FE
29250R-AT-3	ENBRIDGE INC 5.500% 09/15/40	A	06/02/2022	Goldman Sachs & Co		1,808,387	1,725,000	21,347	2.A FE
78016F-ZQ-0	ROYAL BANK OF CANADA 3.875% 05/04/32	A	04/07/2022	RBC Capital Markets		998,160	1,000,000	0	1.E FE
05523R-AC-1	BAE SYSTEMS PLC 5.800% 10/11/41	D	06/30/2022	Citi Global Markets Inc.		3,518,202	3,331,000	45,080	2.B FE
092913-AQ-5	BLACKROCK ELBERT CLO V, LLC 5A AFR 4.480% 06/15/34	D	04/22/2022	Natixis Securities		4,000,000	4,000,000	0	1.A FE
244608-AU-9	DEERPATH CAPITAL CLO LTD 2018-1A B2R 5.587% 07/15/33	D	06/06/2022	Greensledge Capital Markets		3,000,000	3,000,000	0	1.C FE
38136R-AG-2	GOLDENTREE LOAN MANAGEMENT US 2022-14A B2 5.650% 07/20/35	D	06/14/2022	Bank of America		2,300,000	2,300,000	0	1.C FE
381738-AL-7	GOLUB CAPITAL PARTNERS CLO LTD 2022-61A B2 5.240% 07/25/35	D	05/31/2022	Natixis Securities		2,000,000	2,000,000	0	1.C FE
381738-AQ-6	GOLUB CAPITAL PARTNERS CLO LTD 2022-61A C2 6.540% 07/25/35	D	05/31/2022	Natixis Securities		8,000,000	8,000,000	0	1.F FE
449282-AA-0	Ichthys LNG Pty Ltd Project 4.250% 12/15/29	D	06/13/2022	Mizuho Securities		10,000,000	10,000,000	0	1.G FE
44933E-AG-4	ICG US CLO LTD 2022-1A BF 4.991% 07/20/35	D	05/18/2022	Jeffries & Co		5,000,000	5,000,000	0	1.C FE
L7598*-AD-2	PILI 1 Portfolio SCSp (Permira 5.300% 05/05/42	D	05/05/2022	Goldman Sachs & Co		15,000,000	15,000,000	0	1.E Z
N7660#-AV-9	SHV Nederland B.V. 4.550% 06/08/32	D	06/08/2022	Mitsubishi UFJ Securities		7,000,000	7,000,000	0	2.A Z
N7660#-AW-7	SHV Nederland B.V. 4.800% 06/08/37	D	06/08/2022	Mitsubishi UFJ Securities		10,000,000	10,000,000	0	2.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						436,836,417	441,630,568	1,833,720	XXX
2509999997. Total - Bonds - Part 3						552,825,184	560,703,020	2,094,423	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						552,825,184	560,703,020	2,094,423	XXX
143106-2*-2	CARLYLE TACTICAL PVT CRDT FUND SERIES A		05/11/2022	Goldman Sachs & Co	80,000.000	2,000,000	0.00	0	1.G PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						2,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						2,000,000	XXX	0	XXX
00206R-10-2	AT&T INC		04/28/2022	Goldman Sachs & Co	4,650.000	90,301		0	
934423-10-4	WARNER BROS DISCOVERY INC		04/13/2022	Spin Off	4,775.440	143,395		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						233,696	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						233,696	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						233,696	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						2,233,696	XXX	0	XXX
6009999999 - Totals						555,058,880	XXX	2,094,423	XXX

STATEMENT AS OF JUNE 30, 2022 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
36194N-LU-1	GN AU1239 2.850% 07/01/33		06/01/2022	Paydown		78,519	78,519	78,912	78,764	0	(245)	0	(245)	0	78,519	0	0	0	933	07/01/2033	1.A
36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		06/15/2022	Paydown		46,390	46,390	47,246	46,906	0	(516)	0	(516)	0	46,390	0	0	0	306	09/15/2041	1.A
36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147 3.940% 03/15/37		06/01/2022	Paydown		49,515	49,515	51,279	50,513	0	(998)	0	(998)	0	49,515	0	0	0	426	03/15/2037	1.A
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		06/15/2022	Redemption 100.0000		65,958	65,958	65,958	65,958	0	0	0	0	0	65,958	0	0	0	1,301	06/15/2030	1.B
38373M-2F-6	GNMA 2008-80 IO 1.842% 04/16/50		06/01/2022	Paydown		0	0	1,090	1,032	0	(1,032)	0	(1,032)	0	0	0	0	0	63	04/16/2050	1.A
38373V-M3-1	GNMA 2002-87 Z 5.500% 11/20/32		05/01/2022	Paydown		2,435,990	2,435,990	2,382,015	2,418,006	0	17,984	0	17,984	0	2,435,990	0	0	0	62,253	11/20/2032	1.A
38375C-BD-1	GNMA 2012-57 DA 5.374% 04/20/42		06/01/2022	Paydown		82,677	82,677	90,480	85,453	0	(2,775)	0	(2,775)	0	82,677	0	0	0	2,002	04/20/2042	1.A
38376G-2H-2	GNMA 2011-92 C 3.739% 04/16/52		06/01/2022	Paydown		42,815	42,815	42,248	42,577	0	238	0	238	0	42,815	0	0	0	548	04/16/2052	1.A
38376G-ZC-7	GNMA 2010-161 C 4.479% 10/16/44		06/01/2022	Paydown		32,026	32,026	33,507	32,034	0	(8)	0	(8)	0	32,026	0	0	0	590	10/16/2044	1.A
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		06/01/2022	Paydown		88,996	88,996	94,003	89,650	0	(653)	0	(653)	0	88,996	0	0	0	1,476	07/20/2040	1.A
38378N-F3-2	GNMA 2014-50 C 3.400% 02/16/47		06/01/2022	Paydown		89,309	89,309	92,407	90,080	0	(771)	0	(771)	0	89,309	0	0	0	1,266	02/16/2047	1.A
38378N-KA-0	GNMA 2013-173 VB 3.500% 10/16/33		06/01/2022	Paydown		1,158,361	1,158,361	1,158,361	1,158,361	0	0	0	0	0	1,158,361	0	0	0	19,901	10/16/2033	1.A
38378X-6B-2	GNMA 2015-5 KV 3.250% 05/16/42		06/01/2022	Paydown		50,380	50,380	50,757	50,423	0	(43)	0	(43)	0	50,380	0	0	0	358	05/16/2042	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,220,936	4,220,936	4,188,263	4,209,757	0	11,181	0	11,181	0	4,220,936	0	0	0	91,423	XXX	XXX
19647P-BQ-5	COLORADO ST HSG FIN AUTH MF HS 3.400% 11/01/45		06/07/2022	Redemption 100.0000		1,360,700	1,360,700	1,360,700	1,360,700	0	0	0	0	0	1,360,700	0	0	0	26,771	11/01/2045	1.A FE
19647P-BS-1	COLORADO ST HSG FIN AUTH MF HS 3.850% 07/01/57		06/01/2022	Various		10,716	10,716	10,716	10,716	0	0	0	0	0	10,716	0	0	0	117	07/01/2057	1.A FE
207758-KL-6	CONNECTICUT ST SPL TAX OBLIG 4.576% 11/01/22		06/01/2022	ONFS Corporate		3,035,640	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	35,640	35,640	80,843	11/01/2022	1.D FE
249218-BA-5	DENVER COLORADO PUBLIC SCHOOL DISTRICT CERT OF PARTICIPATION 3.598% 12/15/27		06/01/2022	ONFS Corporate		512,209	515,000	515,000	515,000	0	0	0	0	0	515,000	0	(2,791)	(2,791)	8,647	12/15/2027	1.D FE
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		06/01/2022	Various		11,990	11,990	11,990	11,990	0	0	0	0	0	11,990	0	0	0	124	06/15/2045	1.B FE
34074H-FQ-0	FLORIDA ST HSG FIN CORP MF REV 2013 SERIES A 3.450% 04/01/29		04/01/2022	Redemption 100.0000		10,000	10,000	8,888	9,392	0	18	0	18	0	9,410	0	590	590	173	04/01/2029	1.A FE
34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1 3.125% 07/01/37		06/01/2022	Redemption 100.0000		60,501	60,501	60,501	60,501	0	0	0	0	0	60,501	0	0	0	767	07/01/2037	1.A FE
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/46		06/01/2022	Redemption 100.0000		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	8,700	06/01/2046	1.D FE
419818-HM-4	HAWAII HOUSING 2013 SERIES A 2.600% 07/01/37		06/01/2022	Redemption 100.0000		21,242	21,242	19,690	20,100	0	19	0	19	0	20,119	0	1,123	1,123	228	07/01/2037	1.A FE
452152-6J-5	ILLINOIS ST GOV OBLIGATION GENERAL OBLIGATION 5.500% 05/01/26		06/01/2022	ONFS Corporate		2,744,925	2,500,000	2,481,175	2,485,644	0	1,248	0	1,248	0	2,486,891	0	258,034	258,034	80,972	05/01/2026	2.A FE
462590-MH-0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT LOAN 2.989% 12/01/39		06/01/2022	Various		1,640,000	1,640,000	1,640,000	1,640,000	0	0	0	0	0	1,640,000	0	0	0	24,510	12/01/2039	1.C FE
49130N-EW-5	KENTUCKY ST HGR EDU STUDENT LO 3.835% 06/01/34		06/01/2022	Redemption 100.0000		985,000	985,000	985,000	985,000	0	0	0	0	0	985,000	0	0	0	18,887	06/01/2034	1.F FE
544712-2F-8	LOS ANGELES CNTY CALIF MET TRANSN AUTH SALES TAX REV 4.530% 06/01/22		06/01/2022	Maturity		2,150,000	2,150,000	2,150,000	2,150,000	0	0	0	0	0	2,150,000	0	0	0	48,698	06/01/2022	1.B FE
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DE 4.416% 09/01/37		04/18/2022	Redemption 100.0000		1,620,000	1,620,000	1,620,000	1,620,000	0	0	0	0	0	1,620,000	0	0	0	45,109	09/01/2037	1.C FE
57419R-M2-8	MARYLAND ST CMNTY DEV ADMIN DE 3.750% 03/01/59		06/01/2022	Various		8,542	8,542	8,542	8,542	0	0	0	0	0	8,542	0	0	0	70	03/01/2059	1.A FE
57420P-GS-9	MARYLAND ST ECON DEV CORP LEASE REVENUE 3.150% 06/01/26		06/01/2022	Various		3,000,000	3,000,000	2,985,930	2,994,977	0	246	0	246	0	2,995,222	0	4,778	4,778	47,250	06/01/2026	1.B FE
574218-NU-3	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH REVENUE 4.000% 08/15/28		06/27/2022	Wells Fargo Securities		2,322,817	2,285,000	2,365,638	2,299,605	0	(4,347)	0	(4,347)	0	2,295,258	0	27,559	27,559	79,721	08/15/2028	1.F FE
574300-JN-0	MARYLAND TRANS AUTHORITY BUILD AMERICA BONDS 5.164% 07/01/25		06/01/2022	ONFS Corporate		419,914	410,000	410,000	410,000	0	0	0	0	0	410,000	0	9,914	9,914	19,526	07/01/2025	1.C FE
57563R-JN-0	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 5.500% 07/01/26		06/23/2022	Various		700,000	700,000	701,750	700,000	0	0	0	0	0	700,000	0	0	0	22,382	07/01/2026	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
57586N-GX-3	MASSACHUSETTS ST HSG FIN AGY 5.100% 12/01/30		06/15/2022	Call 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,298	12/01/2030	1.C FE
57587G-DH-5	MASSACHUSETTS ST HSG FIN AGY H 3.265% 12/01/50		04/15/2022	Redemption 100.0000		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	5,590	12/01/2050	1.C FE
58506Y-AM-4	MEDSTAR HEALTH INC 3.399% 08/15/27		06/01/2022	ONFS Corporate		387,154	413,000	413,000	413,000	0	0	0	0	0	413,000	0	(25,846)	(25,846)	11,230	08/15/2027	1.F FE
594610-7A-9	MICHIGAN STATE 4.650% 04/15/22		04/15/2022	Maturity		2,500,000	2,500,000	2,495,075	2,499,838	0	162	0	162	0	2,500,000	0	0	0	58,125	04/15/2022	1.C FE
59465M-W9-2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG 3.736% 10/01/33		06/01/2022	Various		2,725,000	2,725,000	2,725,000	2,725,000	0	0	0	0	0	2,725,000	0	0	0	67,871	10/01/2033	1.C FE
60416Q-GV-0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/47		06/01/2022	Various		48,259	48,259	48,259	48,259	0	0	0	0	0	48,259	0	0	0	273	06/01/2047	1.A FE
60416Q-HR-8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		06/01/2022	Redemption 100.0000		72,015	72,015	72,015	72,015	0	0	0	0	0	72,015	0	0	0	924	08/01/2049	1.A FE
60636Y-HM-6	MISSOURI ST HSG 2012 SERIES 1 4.156% 07/01/33		04/19/2022	Various		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	3,408	07/01/2033	1.B FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		04/01/2022	Redemption 100.0000		25,000	25,000	25,302	25,288	0	(4)	0	(4)	0	25,284	0	(284)	(284)	410	10/01/2037	2.B FE
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		04/01/2022	Redemption 100.0000		35,000	35,000	35,142	35,135	0	(2)	0	(2)	0	35,133	0	(133)	(133)	556	01/01/2036	2.B FE
64469D-B5-9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		06/01/2022	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,123	01/01/2034	1.B FE
64469D-US-8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3.750% 07/01/34		04/01/2022	Redemption 100.0000		30,000	30,000	31,425	30,239	0	(39)	0	(39)	0	30,200	0	(200)	(200)	844	07/01/2034	1.B FE
646080-MY-4	NEW JERSEY ST HIGHER ED ASSIST 2011-1 5.750% 12/01/27		05/05/2022	Call 100.0000		320,000	320,000	337,478	320,000	0	0	0	0	0	320,000	0	0	0	7,871	12/01/2027	1.F FE
646080-NC-1	NEW JERSEY ST HIGHER ED ASSIST 2011-1 5.750% 12/01/29		05/05/2022	Various		655,000	655,000	646,904	650,516	0	67	0	67	0	650,584	0	4,416	4,416	16,111	12/01/2029	1.F FE
647200-5U-4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/01/38		06/01/2022	Various		56,257	56,257	56,257	56,257	0	0	0	0	0	56,257	0	0	0	422	08/01/2038	1.A FE
64971W-G2-0	NYC NY TRANSITIONAL FIN AUTH 2.960% 02/01/28		06/01/2022	ONFS Corporate		786,258	825,000	825,000	825,000	0	0	0	0	0	825,000	0	(38,742)	(38,742)	20,486	02/01/2028	1.A FE
64988R-FL-1	NEW YORK ST MTGE AGY REV 2013 48TH SERIES 2.625% 04/01/41		04/01/2022	Various		60,000	60,000	62,101	60,165	0	(45)	0	(45)	0	60,121	0	(121)	(121)	788	04/01/2041	1.A FE
650119-AP-5	NEW YORK UNIVERSITY 3.271% 07/01/27		06/01/2022	ONFS Corporate		390,570	413,000	413,000	413,000	0	0	0	0	0	413,000	0	(22,430)	(22,430)	12,459	07/01/2027	1.D FE
672319-CE-8	OAKLAND CA PENSION OBLG 4.350% 12/15/23		06/01/2022	ONFS Corporate		3,055,530	3,000,000	2,953,320	2,990,179	0	2,041	0	2,041	0	2,992,221	0	63,309	63,309	60,900	12/15/2023	1.C FE
678553-AS-7	OKLAHOMA CITY ECONOMIC DEV 2013A 3.804% 03/01/27		06/01/2022	ONFS Corporate		2,025,260	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	25,260	25,260	57,483	03/01/2027	1.C FE
735000-SX-0	PORT OF OAKLAND CA 4.500% 05/01/32		05/01/2022	Call 100.0000		25,000	25,000	23,300	23,610	0	34	0	34	0	23,644	0	1,356	1,356	563	05/01/2032	1.A FE
735000-SY-8	PORT OF OAKLAND CA 4.500% 05/01/32		05/01/2022	Various		3,475,000	3,475,000	3,238,741	3,284,608	0	1,939	0	1,939	0	3,286,547	0	188,453	188,453	78,188	05/01/2032	1.E FE
762315-RS-0	RHODE ISLAND ST STUDENT LOAN STUDENT LOAN 4.000% 12/01/38		04/01/2022	Various		535,000	535,000	533,609	533,697	0	12	0	12	0	533,709	0	1,292	1,292	7,549	12/01/2038	1.C FE
798165-KV-7	SAN JOSE CA MF HSG REVENUE 2011 A-1 4.350% 10/01/28		04/01/2022	Redemption 100.0000		25,000	25,000	25,196	25,000	0	0	0	0	0	25,000	0	0	0	544	10/01/2028	1.B FE
798186-YW-6	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION OF 2012-SER B 3.374% 08/01/26		06/27/2022	Wells Fargo Securities		2,178,386	2,205,000	1,956,629	2,097,926	0	10,487	0	10,487	0	2,108,413	0	69,973	69,973	67,784	08/01/2026	1. FE
798186-YX-4	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION OF 2012-SER B 3.924% 08/01/29		06/27/2022	Barclays		3,453,516	3,420,000	3,129,300	3,252,514	0	9,190	0	9,190	0	3,261,704	0	191,812	191,812	122,272	08/01/2029	1.B FE
799017-KX-5	SAN MATEO CA UNION HS DISTRICT 3.070% 09/01/23		06/01/2022	ONFS Corporate		881,711	875,000	875,000	875,000	0	0	0	0	0	875,000	0	6,711	6,711	20,296	09/01/2023	1.B FE
83712D-UH-7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TAXABLE 4.000% 07/01/37		04/01/2022	Redemption 100.0000		55,000	55,000	57,075	55,738	0	1	0	1	0	55,739	0	(739)	(739)	1,650	07/01/2037	1.A FE
83756C-MM-4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700% 11/01/36		06/23/2022	Call 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,566	11/01/2036	1.A FE
86768M-AQ-5	SUNRISE FL SPL ASSMNT 4.800% 05/01/25		05/01/2022	Redemption 100.0000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	4,560	05/01/2025	2.B FE

SCHEDULE D - PART 4

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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
882722-VK-4	TEXAS TRANSPORTATION COMMISSIO 3.823% 04/01/23		06/01/2022	ONFS Corporate		4,564,890	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	64,890	64,890	115,646	04/01/2023	1.A FE
88275F-NX-3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 03/01/39		06/01/2022	Various		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,643	03/01/2039	1.B FE
92428C-JE-5	VERMONT STUDENT ASSISTANCE COR 3.750% 06/15/26		06/01/2022	ONFS Corporate		933,748	930,000	914,153	923,328	0	581	0	581	0	923,909	0	9,839	9,839	16,275	06/15/2026	1.F FE
92812U-K5-6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B 2.750% 04/25/42		06/01/2022	Redemption 100.0000		21,238	21,238	21,238	21,238	0	0	0	0	0	21,238	0	0	0	228	04/25/2042	1.A FE
92812U-Q5-0	VIRGINIA HOUSING DEV AUTH 2015 Series A Taxable 3.250% 06/25/42		06/25/2022	Various		77,513	77,513	77,513	77,513	0	0	0	0	0	77,513	0	0	0	617	06/25/2042	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		06/25/2022	Redemption 100.0000		52,223	52,223	52,223	52,223	0	0	0	0	0	52,223	0	0	0	671	11/25/2039	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						51,833,724	51,432,196	50,648,775	50,938,453	0	21,608	0	21,608	0	50,960,062	0	873,663	873,663	1,284,719	XXX	XXX
736688-FN-7	PORTLAND COMMUNITY COLLEGE DIS 4.810% 06/01/27		06/01/2022	Redemption 100.0000		300,000	300,000	325,350	309,381	0	(1,175)	0	(1,175)	0	308,206	0	(8,206)	(8,206)	7,215	06/01/2027	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						300,000	300,000	325,350	309,381	0	(1,175)	0	(1,175)	0	308,206	0	(8,206)	(8,206)	7,215	XXX	XXX
05914F-JL-5	BALTIMORE COUNTY MARYLAND 3.810% 11/01/23		06/01/2022	ONFS Corporate		7,015,230	6,900,000	6,897,792	6,899,610	0	87	0	87	0	6,899,698	0	115,532	115,532	154,813	11/01/2023	1.A FE
30293M-AJ-3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220% 08/25/35		06/01/2022	Paydown		435,189	435,189	435,186	434,442	0	747	0	747	0	435,189	0	0	0	3,058	08/25/2035	1.A
313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2022	Paydown		7,528	7,528	7,592	7,522	0	6	0	6	0	7,528	0	0	0	98	08/15/2031	1.A
31339D-7A-0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2022	Paydown		30,565	30,565	29,911	30,351	0	214	0	214	0	30,565	0	0	0	484	02/15/2032	1.A
31339G-JU-6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2022	Paydown		19,983	19,983	20,066	19,947	0	36	0	36	0	19,983	0	0	0	492	10/15/2031	1.A
31339M-FE-3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2022	Paydown		8,517	8,517	8,047	8,468	0	49	0	49	0	8,517	0	0	0	213	12/15/2031	1.A
31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2022	Paydown		5,945	5,945	5,465	5,797	0	148	0	148	0	5,945	0	0	0	72	01/15/2032	1.A
31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2022	Paydown		16,820	16,820	16,233	16,635	0	185	0	185	0	16,820	0	0	0	223	04/15/2032	1.A
3133T2-DL-1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2022	Paydown		11,269	11,269	10,197	11,174	0	95	0	95	0	11,269	0	0	0	236	11/15/2023	1.A
3133TH-TM-9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2022	Paydown		24,576	24,576	23,321	24,362	0	215	0	215	0	24,576	0	0	0	287	01/15/2029	1.A
3133TJ-HS-5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2022	Paydown		16,044	16,044	15,371	15,925	0	119	0	119	0	16,044	0	0	0	207	02/15/2029	1.A
31359F-AM-0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2022	Paydown		7,699	7,699	7,302	7,641	0	58	0	58	0	7,699	0	0	0	170	11/25/2023	1.A
31359G-B8-8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2022	Paydown		14,720	14,720	14,030	14,611	0	109	0	109	0	14,720	0	0	0	323	02/25/2024	1.A
3136A7-XG-2	FNR 2012-87 CV 3.000% 08/25/32		06/01/2022	Paydown		1,277,477	1,277,477	1,329,175	1,276,938	0	539	0	539	0	1,277,477	0	0	0	15,129	08/25/2032	1.A
3136A8-DP-2	FANNIE MAE 2012-104 V 3.500% 02/25/38		06/01/2022	Paydown		748,292	748,292	810,493	751,363	0	(696)	0	(696)	0	750,666	0	(2,375)	(2,375)	9,741	02/25/2038	1.A
3136A9-2Q-0	FNR 2012-118 VD 3.000% 10/25/32		06/01/2022	Paydown		1,528,771	1,528,771	1,594,221	1,531,156	0	(2,385)	0	(2,385)	0	1,528,771	0	0	0	18,764	10/25/2032	1.A
3136AA-MC-6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		06/01/2022	Paydown		263,874	263,874	255,897	262,838	0	1,036	0	1,036	0	263,874	0	0	0	3,243	02/25/2036	1.A
3136AB-YJ-6	FANNIE MAE 2013-1 VB 3.000% 02/25/33		06/01/2022	Paydown		5,276	5,276	5,415	5,287	0	(10)	0	(10)	0	5,276	0	0	0	79	02/25/2033	1.A
3136AF-BT-0	FANNIE MAE 2013-72 YA 3.000% 06/25/33		04/01/2022	Paydown		3,487	3,487	3,481	3,480	0	7	0	7	0	3,487	0	0	0	14	06/25/2033	1.A
3136AG-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		06/01/2022	Paydown		438,198	438,198	435,442	437,044	0	1,154	0	1,154	0	438,198	0	0	0	3,602	07/25/2033	1.A
3136AJ-PY-6	FANNIE MAE 2014-19 VK 4.500% 04/25/34		06/01/2022	Paydown		648,008	648,008	697,418	650,279	0	(2,271)	0	(2,271)	0	648,008	0	0	0	11,956	04/25/2034	1.A
3136B0-ZA-7	FANNIE MAE 2018-2 VJ 3.500% 06/25/38		06/01/2022	Paydown		1,260,858	1,260,858	1,279,770	1,260,076	0	781	0	781	0	1,260,858	0	0	0	8,789	06/25/2038	1.A
3137A2-NL-1	FHR 3756 PC 4.000% 11/15/40		06/01/2022	Paydown		13,919	13,919	14,267	14,089	0	(169)	0	(169)	0	13,919	0	0	0	119	11/15/2040	1.A
3137A8-UG-1	FHR 3837 DB 4.500% 04/15/41		06/01/2022	Paydown		3,032	3,032	3,151	3,037	0	(4)	0	(4)	0	3,032	0	0	0	30	04/15/2041	1.A
3137AR-WS-1	FHR 4073 HC 3.500% 03/15/35		06/01/2022	Paydown		415,053	415,053	449,035	417,039	0	(1,986)	0	(1,986)	0	415,053	0	0	0	5,821	03/15/2035	1.A
3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		06/01/2022	Paydown		789,084	789,084	785,755	787,749	0	1,335	0	1,335	0	789,084	0	0	0	10,673	04/15/2033	1.A
3137FH-5X-7	FHR 4825 AV 4.000% 02/15/37		06/01/2022	Paydown		1,626,959	1,626,959	1,649,329	1,626,526	0	433	0	433	0	1,626,959	0	0	0	10,080	02/15/2037	1.A
3137G1-AA-5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1A 3.500% 05/25/45		06/01/2022	Paydown		48,158	48,158	48,955	48,142	0	15	0	15	0	48,158	0	0	0	403	05/25/2045	1.A
313920-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2022	Paydown		9,946	9,946	9,617	9,841	0	105	0	105	0	9,946	0	0	0	276	08/25/2031	1.A
31392E-H6-0	FNMA 2002-69 Z 5.500% 10/25/32		06/01/2022	Paydown		13,516	13,516	12,898	13,362	0	154	0	154	0	13,516	0	0	0	339	10/25/2032	1.A
31392K-HM-1	FHLMC 2445 OZ 6.500% 05/15/32		06/01/2022	Paydown		13,699	13,699	13,438	13,606	0	92	0	92	0	13,699	0	0	0	372	05/15/2032	1.A
31392M-U4-2	FHLMC 2463 Z 6.000% 06/15/32		06/15/2022	Paydown		5,656	5,656	5,456	5,620	0	36	0	36	0	5,656	0	0	0	135	06/15/2032	1.A
31392M-U5-9	FHLMC 2463 ZB 6.500% 06/15/32		06/01/2022	Paydown		13,256	13,256	13,171	13,210	0	45	0	45	0	13,256	0	0	0	173	06/15/2032	1.A
31392P-HP-3	FHLMC 2459 LZ 6.500% 06/15/32		06/01/2022	Paydown		77,614	77,614	74,793	76,966	0	648	0	648	0	77,614	0	0	0	2,405	06/15/2032	1.A
31392P-RL-1	FHLMC 2484 Z 6.000% 07/15/32		06/01/2022	Paydown		10,853	10,853	9,977	10,616	0	237	0	237	0	10,853	0	0	0	263	07/15/2032	1.A
31392R-RJ-2	FHLMC 2468 ZA 6.000% 07/15/32		06/01/2022	Paydown		64,284	64,284	61,942	63,605	0	678	0	678	0	64,284	0	0	0	792	07/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2022	Paydown		10,325	10,325	9,316	10,120	0	206	0	206	0	10,325	0	0	0	125	08/15/2032	1.A
31392U-EE-0	FHLMC 2504 Z 6.000% 09/15/32		06/01/2022	Paydown		43,852	43,852	42,251	43,473	0	379	0	379	0	43,852	0	0	0	1,096	09/15/2032	1.A
31392U-JL-9	FHLMC 2499 VZ 6.000% 09/15/32		06/01/2022	Paydown		7,649	7,649	7,514	7,594	0	55	0	55	0	7,649	0	0	0	100	09/15/2032	1.A
31392W-JU-5	FHLMC 2509 ZQ 5.500% 10/15/32		06/01/2022	Paydown		14,766	14,766	14,103	14,585	0	181	0	181	0	14,766	0	0	0	339	10/15/2032	1.A
31393A-VK-0	FNMA 2003-30 HY 5.500% 04/25/33		06/01/2022	Paydown		13,062	13,062	12,381	12,812	0	250	0	250	0	13,062	0	0	0	206	04/25/2033	1.A
31393C-LX-9	FNMA 2003-48 GH 5.500% 06/25/33		06/01/2022	Paydown		82,567	82,567	80,658	81,836	0	732	0	732	0	82,567	0	0	0	1,885	06/25/2033	1.A
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		06/01/2022	Paydown		16,519	16,519	16,614	16,513	0	6	0	6	0	16,519	0	0	0	380	03/15/2033	1.A
31397S-SJ-4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		06/01/2022	Paydown		17,233	17,233	17,895	17,292	0	(59)	0	(59)	0	17,233	0	0	0	168	04/25/2041	1.A
31398N-Y2-4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		06/01/2022	Paydown		89,089	89,089	84,523	88,086	0	1,003	0	1,003	0	89,089	0	0	0	775	07/25/2040	1.A
31398Q-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		06/01/2022	Paydown		264,047	264,047	279,064	265,034	0	(987)	0	(987)	0	264,047	0	0	0	4,929	11/15/2039	1.A
3140J6-GP-6	FNMA P/T POOL BM2005 4.000% 12/01/47		06/01/2022	Paydown		152,475	152,475	156,835	153,552	0	(1,077)	0	(1,077)	0	152,475	0	0	0	1,235	12/01/2047	1.A
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		06/05/2022	Redemption 100.0000		128,004	128,004	130,465	129,131	0	(44)	0	(44)	0	129,087	0	(1,083)	(1,083)	1,956	08/05/2030	1.B
35563P-HF-9	Freddie Mac - SCRT 2018-4 MA 3.500% 11/25/57		06/01/2022	Paydown		145,631	145,631	142,269	144,131	0	1,500	0	1,500	0	145,631	0	0	0	2,089	11/25/2057	1.A
46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A 3.000% 01/27/38		06/01/2022	Paydown		85,051	85,051	87,101	85,750	0	(700)	0	(700)	0	85,051	0	0	0	1,117	01/27/2038	1.A FE
658203-V6-8	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWBA 3.672% 01/01/28		06/01/2022	ONFS Corporate		990,630	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(9,370)	(9,370)	33,864	01/01/2028	1.F FE
911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1 7.467% 05/01/32		06/01/2022	Various		49,245	49,245	49,245	49,245	0	0	0	0	0	49,245	0	0	0	1,535	05/01/2032	1.C
0909999999. Subtotal - Bonds - U.S. Special Revenues						19,003,500	18,897,640	19,183,843	18,897,508	0	3,287	0	3,287	0	18,900,795	0	102,704	102,704	315,673	XXX	XXX
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		06/30/2022	Various		45,092	45,092	45,092	45,092	0	0	0	0	0	45,092	0	0	0	344	10/31/2038	1.E
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		06/30/2022	Redemption 100.0000		45,739	45,739	45,739	45,739	0	0	0	0	0	45,739	0	0	0	688	03/31/2039	1.D
00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		06/30/2022	Redemption 100.0000		13,316	13,316	13,316	13,316	0	0	0	0	0	13,316	0	0	0	226	07/31/2039	1.E
00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		06/30/2022	Various		15,445	15,445	15,445	15,445	0	0	0	0	0	15,445	0	0	0	138	08/31/2039	1.E
00206R-KE-1	AT&T INC 3.300% 02/01/52		05/26/2022	Various		1,555,280	2,000,000	1,998,840	1,998,870	0	5	0	5	0	1,998,875	0	0	0	(415,697)	02/01/2052	2.B FE
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		06/01/2022	Paydown		46,812	46,812	44,779	46,447	0	7	0	7	0	46,454	0	358	358	289	07/25/2043	1.A
00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41		06/10/2022	Redemption 100.0000		13,235	13,235	13,235	13,235	0	0	0	0	0	13,235	0	0	0	250	03/10/2041	1.E
02005N-AV-2	ALLY FINANCIAL INC 5.125% 09/30/24		06/01/2022	ONFS Corporate		1,547,595	1,500,000	1,471,275	1,490,559	0	1,357	0	1,357	0	1,491,917	0	55,678	55,678	51,891	09/30/2024	2.C FE
023765-AA-8	AMERICAN AIRLINES 2016-2 AA 3.200% 06/15/28		06/15/2022	Various		22,500	22,500	22,078	22,227	0	15	0	15	0	22,242	0	258	258	360	06/15/2028	2.A FE
023770-AA-8	AMERICAN AIRLINES 2015-1 A 3.375% 05/01/27		05/01/2022	Various		151,830	151,830	152,399	152,146	0	(6)	0	(6)	0	152,141	0	(311)	(311)	2,562	05/01/2027	3.A FE
023770-AB-6	AMERICAN AIRLINES 2015-1 B 3.700% 05/01/23		05/01/2022	Various		41,504	41,504	41,504	41,504	0	0	0	0	0	41,504	0	0	0	768	05/01/2023	4.B FE
02377A-AA-6	AMERICAN AIRLINES 2014-1 A PT TRUST 3.700% 10/01/26		04/01/2022	Various		37,611	37,611	37,611	37,611	0	0	0	0	0	37,611	0	0	0	696	10/01/2026	3.B FE
02380#-AA-0	AMERICAN AIRLINES 2012-1B(R) EETC 3.530% 10/01/24		04/01/2022	Redemption 100.0000		394,444	394,444	394,444	394,444	0	0	0	0	0	394,444	0	0	0	6,962	10/01/2024	2.C PL
025676-AM-9	AMERICAN EQUITY INVESTMENT 5.000% 06/15/27		06/01/2022	ONFS Corporate		2,149,874	2,119,000	2,214,716	2,177,396	0	(4,233)	0	(4,233)	0	2,173,163	0	(23,289)	(23,289)	49,443	06/15/2027	2.C FE
025932-AK-0	AMERICAN FINANCIAL GROUP 3.500% 08/15/26		06/03/2022	Call 101.7570		4,782,579	4,700,000	4,623,098	4,652,765	0	3,914	0	3,914	0	4,656,679	0	43,321	43,321	214,179	08/15/2026	2.A FE
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.564% 10/25/34		06/01/2022	Paydown		245,351	245,351	203,347	203,347	0	42,004	0	42,004	0	245,351	0	0	0	2,225	10/25/2034	1.A FM
02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.467% 04/17/45		06/01/2022	Paydown		13,462	13,462	13,461	13,445	0	17	0	17	0	13,462	0	0	0	194	04/17/2045	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
03066T-AE-1	AMERICREDIT AUTOMOBILE RECEIVA 2022-1 C 2.980% 09/20/27		06/01/2022	ONFS Corporate		5,128,906	5,320,000	5,319,409	0	0	11	0	11	0	5,319,421	0	(190,515)	(190,515)	33,909	09/20/2027	1.F FE
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5 5.112% 01/25/34		06/01/2022	Paydown		44,760	44,760	42,039	42,894	0	61	0	61	0	42,955	0	1,805	1,805	1,030	01/25/2034	1.A FM
03076C-AF-3	AMERIPRISE FINANCIAL INC 4.000% 10/15/23		06/01/2022	ONFS Corporate		2,030,360	2,000,000	2,021,960	2,004,698	0	(1,077)	0	(1,077)	0	2,003,620	0	26,740	26,740	50,667	10/15/2023	1.G FE
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1 4.000% 01/25/67		05/25/2022	Paydown		91,959	91,959	90,975	0	0	984	0	984	0	91,959	0	0	0	307	01/25/2067	1. FE
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1 4.000% 01/25/67		06/01/2022	Paydown		120,506	120,506	119,216	0	0	1,290	0	1,290	0	120,506	0	0	0	803	01/25/2067	1.A FE
036752-AB-9	ANTHEM INC 3.650% 12/01/27		06/01/2022	ONFS Corporate		5,958,480	6,000,000	6,055,850	6,034,893	0	(2,351)	0	(2,351)	0	6,032,542	0	(74,062)	(74,062)	110,717	12/01/2027	2.B FE
038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		06/15/2022	Paydown		124,718	124,718	124,698	124,704	0	13	0	13	0	124,718	0	0	0	1,610	07/16/2040	1.F FE
03837P-AA-5	AQUA FINANCE TRUST 2017-A A 3.720% 11/15/35		06/15/2022	Paydown		256,813	256,813	256,781	256,791	0	22	0	22	0	256,813	0	0	0	3,928	11/15/2035	1.C FE
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		06/17/2022	Paydown		209,524	209,524	209,485	209,520	0	3	0	3	0	209,524	0	0	0	1,637	07/17/2046	1.F FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		04/30/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	40	07/30/2050	2.C FE
042735-BG-4	ARROW ELECTRONICS 3.250% 09/08/24		06/01/2022	ONFS Corporate		2,967,420	3,000,000	2,981,610	2,992,446	0	1,136	0	1,136	0	2,993,582	0	(26,162)	(26,162)	71,771	09/08/2024	2.C FE
05377R-CV-4	AESOP FUNDING II LLC 2017-2A B 3.330% 03/20/24		06/01/2022	ONFS Corporate		4,987,550	5,000,000	4,997,745	4,999,393	0	185	0	185	0	4,999,578	0	(12,028)	(12,028)	75,388	03/20/2024	1.F FE
05377R-CY-8	AESOP FUNDING II LLC 2018-1A A 3.700% 09/20/24		06/01/2022	ONFS Corporate		5,012,700	5,000,000	4,998,763	4,999,429	0	84	0	84	0	4,999,513	0	13,187	13,187	83,764	09/20/2024	1.A FE
05377R-DC-5	AESOP FUNDING II LLC 2018-2A A 4.000% 03/20/25		06/01/2022	ONFS Corporate		5,034,400	5,000,000	4,998,734	4,999,334	0	88	0	88	0	4,999,422	0	34,978	34,978	90,556	03/20/2025	1.A FE
05526D-BJ-3	BAT CAPITAL CORP 3.215% 09/06/26		06/01/2022	ONFS Corporate		2,846,400	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(153,600)	(153,600)	71,534	09/06/2026	2.B FE
05565E-AY-1	BMW US CAPITAL LLC 144A 3.750% 04/12/28		06/01/2022	ONFS Corporate		1,023,362	1,032,000	1,031,143	1,031,426	0	34	0	34	0	1,031,460	0	(8,098)	(8,098)	24,833	04/12/2028	1.F FE
05590#-AA-9	BPHQ 2017 CTL Pass-Through Tru CTL 3.540% 11/15/32		06/15/2022	Redemption 100.0000		50,845	50,845	50,845	50,845	0	0	0	0	0	50,845	0	0	0	750	11/15/2032	1.F
05606V-AA-6	BXG RECEIVABLES NOTE TRUST 2013-A A 3.010% 12/04/28		04/04/2022	Paydown		132,976	132,976	132,948	132,973	0	3	0	3	0	132,976	0	0	0	1,345	12/04/2028	1.F FE
05606X-AA-2	BXG RECEIVABLES NOTE TRUST 2015-A A 2.880% 05/02/30		06/02/2022	Paydown		71,800	71,800	71,794	71,799	0	0	0	0	0	71,799	0	1	1	856	05/02/2030	1.F FE
05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		06/02/2022	Paydown		33,458	33,458	33,458	33,457	0	0	0	0	0	33,457	0	1	1	413	10/04/2032	1.F FE
05607B-AB-7	BXG RECEIVABLES NOTE TRUST 2017-A B 3.590% 10/04/32		06/02/2022	Paydown		53,864	53,864	53,861	53,861	0	0	0	0	0	53,861	0	3	3	808	10/04/2032	2.C FE
05607U-AB-5	BXG RECEIVABLES NOTE TRUST 2018-A B 3.950% 02/02/34		06/02/2022	Paydown		76,576	76,576	76,563	76,567	0	9	0	9	0	76,576	0	0	0	1,268	02/02/2034	1.F FE
05607U-AC-3	BXG RECEIVABLES NOTE TRUST 2018-A C 4.440% 02/02/34		06/02/2022	Paydown		73,496	73,496	73,481	73,485	0	10	0	10	0	73,496	0	0	0	1,368	02/02/2034	2.C FE
05608T-AB-7	BXG RECEIVABLES NOTE TRUST 2020-A B 2.490% 02/28/36		06/28/2022	Paydown		232,703	232,703	232,668	232,672	0	31	0	31	0	232,703	0	0	0	2,383	02/28/2036	1.G FE
05608T-AC-5	BXG RECEIVABLES NOTE TRUST 2020-A C 4.220% 02/28/36		06/28/2022	Paydown		116,351	116,351	116,349	116,348	0	3	0	3	0	116,351	0	0	0	2,019	02/28/2036	2.B FE
06051G-GF-0	BANK OF AMERICA 3.824% 01/20/28		06/01/2022	ONFS Corporate		608,910	619,000	603,395	604,378	0	3,238	0	3,238	0	607,616	0	1,294	1,294	20,580	01/20/2028	1.G FE
06406H-CX-5	BANK OF NEW YORK MELLON 3.250% 09/11/24		06/01/2022	ONFS Corporate		3,516,800	3,500,000	3,487,855	3,496,335	0	550	0	550	0	3,496,885	0	19,915	19,915	82,785	09/11/2024	1.F FE
070101-F#-2	BASIN ELECTRIC POWER COOP 2015 SERIES B NOTES 4.100% 06/15/34		06/15/2022	Various		12,385	12,385	12,385	12,385	0	0	0	0	0	12,385	0	0	0	254	06/15/2034	1.F
07274N-AW-3	BAYER US FINANCE II LLC 144A 3.375% 07/15/24		06/01/2022	ONFS Corporate		2,480,550	2,500,000	2,457,577	2,480,942	0	3,052	0	3,052	0	2,483,993	0	(3,443)	(3,443)	74,531	07/15/2024	2.B FE
073879-ED-6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4 5.750% 08/25/34		06/01/2022	Paydown		87,997	87,997	82,964	82,964	0	0	0	0	0	82,964	0	5,032	5,032	1,920	08/25/2034	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 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
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		05/15/2022	Paydown		17,641	17,641	17,641	17,640	0	1	0	1	0	17,641	0	0	0	258	12/16/2041	1.G FE
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		04/17/2022	Paydown		49,036	49,036	49,036	49,036	0	0	0	0	0	49,036	0	0	0	620	07/21/2030	4.B FE
09748R-AA-6	BOJANGLES ISSUER, LLC 2020-1A A2 3.832% 10/20/50		04/20/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	287	10/20/2050	2.B FE
100743-AK-9	BOSTON GAS 144A 3.150% 08/01/27		06/01/2022	ONFS Corporate		3,313,695	3,500,000	3,500,375	3,500,551	0	(52)	0	(52)	0	3,500,499	0	(186,804)	(186,804)	92,488	08/01/2027	2.A FE
10240*-AA-7	BOWIE ACQUISITIONS LLC 3.920% 09/30/38		06/30/2022	Redemption 100.0000		98,262	98,262	98,262	98,262	0	0	0	0	0	98,262	0	0	0	1,926	09/30/2038	2.C PL
10568K-AB-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM2 A2 4.883% 11/25/61		06/25/2022	Paydown		74,410	74,410	74,409	0	0	1	0	1	0	74,410	0	0	0	303	11/25/2061	1.G FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1 3.626% 09/25/61		06/01/2022	Paydown		463,258	463,258	462,902	0	0	355	0	355	0	463,258	0	0	0	3,949	09/25/2061	1.A FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09/20/31		06/20/2022	Redemption 100.0000		94,285	94,285	94,285	94,285	0	0	0	0	0	94,285	0	0	0	1,791	09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		06/15/2022	Various		62,473	62,473	62,473	62,473	0	0	0	0	0	62,473	0	0	0	622	12/15/2032	1.F FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST 2022-A B 4.610% 09/28/37		06/28/2022	Paydown		151,196	151,196	151,159	0	0	37	0	37	0	151,196	0	0	0	778	09/28/2037	1.G FE
124860-CB-1	C-BASS LLC 1999-3 A 4.807% 01/01/29		06/01/2022	Paydown		2,189	7,552	7,412	7,497	0	5	0	5	0	7,502	0	(5,313)	(5,313)	159	01/01/2029	5.B FM
12489W-GE-8	C-BASS 2002-CB6 M2F 4.149% 01/25/33		06/01/2022	Paydown		12,136	12,136	7,831	7,831	0	0	0	0	0	7,831	0	4,304	4,304	125	01/25/2033	1.D FM
12502Y-AP-8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C 4.750% 07/11/22		06/10/2022	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	2,121	07/11/2022	1.G FE
12503M-AA-6	CBOE HOLDINGS INC 3.650% 01/12/27		06/01/2022	ONFS Corporate		412,525	413,000	396,707	402,487	0	801	0	801	0	403,288	0	9,237	9,237	13,441	01/12/2027	1.G FE
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		06/15/2022	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	36	02/15/2050	1.E FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT 2021-1A A4 2.760% 08/15/51		06/15/2022	Paydown		625	625	625	625	0	0	0	0	0	625	0	0	0	9	08/15/2051	1.E FE
12527G-AH-6	CF INDUSTRIES INC 144A 4.500% 12/01/26		06/01/2022	ONFS Corporate		3,556,315	3,500,000	3,501,030	3,500,789	0	(61)	0	(61)	0	3,500,728	0	55,587	55,587	79,625	12/01/2026	2.C FE
125523-CB-4	CIGNA CORP 3.400% 03/01/27		06/01/2022	ONFS Corporate		405,686	413,000	416,515	415,780	0	(219)	0	(219)	0	415,560	0	(9,875)	(9,875)	10,610	03/01/2027	2.A FE
12563L-AN-7	CLI FUNDING LLC 2020-1A A 2.080% 09/18/45		06/17/2022	Paydown		111,375	111,375	111,324	111,329	0	46	0	46	0	111,375	0	0	0	965	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A A 2.070% 10/18/45		06/18/2022	Paydown		87,500	87,500	87,482	87,484	0	16	0	16	0	87,500	0	0	0	755	10/18/2045	1.F FE
12563L-AT-4	CLI FUNDING LLC 2020-3A B 3.300% 10/18/45		06/18/2022	Paydown		52,500	52,500	52,478	52,480	0	20	0	20	0	52,500	0	0	0	722	10/18/2045	2.B FE
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47		06/18/2022	Paydown		66,000	66,000	65,984	0	0	16	0	16	0	66,000	0	0	0	740	01/18/2047	2.B FE
12591R-AY-6	COMM MORTGAGE TRUST 2014-CCRE A-SB 3.595% 02/10/47		05/01/2022	Paydown		84,758	84,758	87,297	85,003	0	(245)	0	(245)	0	84,758	0	0	0	1,148	02/10/2047	1.A
12591R-AY-6	COMM MORTGAGE TRUST 2014-CCRE A-SB 3.595% 02/10/47		06/01/2022	ONFS Corporate		1,050,833	1,046,750	1,078,108	1,049,779	0	(726)	0	(726)	0	1,049,052	0	1,780	1,780	15,889	02/10/2047	1.A
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43		06/01/2022	Paydown		28,399	28,399	28,870	28,396	0	(3)	0	(3)	0	28,394	0	5	5	313	04/25/2043	1.A
12646X-AJ-1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3 A2 3.000% 05/25/43		06/01/2022	Paydown		20,634	20,634	20,900	20,646	0	(1)	0	(1)	0	20,645	0	(11)	(11)	263	05/25/2043	1.A
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		06/01/2022	Paydown		107,606	109,866	91,205	100,167	0	148	0	148	0	100,315	0	7,291	7,291	2,535	02/25/2035	1.D FM
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		06/01/2022	Paydown		151,630	150,454	135,834	135,834	0	0	0	0	0	135,834	0	15,796	15,796	1,838	03/25/2035	1.D FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		06/01/2022	Paydown		447	446	359	374	0	1	0	1	0	375	0	72	72	11	11/25/2035	3.B FM
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		06/01/2022	Paydown		2,310	2,698	2,352	2,525	0	2	0	2	0	2,527	0	(217)	(217)	56	10/25/2035	5.B FM
12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35		06/01/2022	Paydown		12,984	13,011	8,855	11,231	0	13	2,389	(2,376)	0	8,856	0	4,129	4,129	238	06/25/2035	1.D FM
127055-AH-4	CABOT CORP 3.700% 07/15/22		06/01/2022	ONFS Corporate		1,804,320	1,800,000	1,798,056	1,799,877	0	97	0	97	0	1,799,973	0	4,347	4,347	58,830	07/15/2022	2.B FE
134429-BA-6	CAMPBELL SOUP COMPANY 3.300% 03/19/25		06/01/2022	ONFS Corporate		3,970,160	4,000,000	3,994,600	3,998,069	0	241	0	241	0	3,998,309	0	(28,149)	(28,149)	93,133	03/19/2025	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14149Y-BJ-6	CARDINAL HEALTH 3.410% 06/15/27		06/01/2022	ONFS Corporate		1,212,708	1,238,000	1,238,000	1,238,000	0	0	0	0	0	1,238,000	0	(25,292)	(25,292)	19,701	06/15/2027	2.B FE
141781-G#-5	CARGILL INC SR NOTE 7.280% 06/30/23		06/30/2022	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023	1.F
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA 2019-1A A 3.967% 04/15/39		05/15/2022	Paydown		144,973	144,973	144,973	144,970	0	4	0	4	0	144,973	0	0	0	2,308	04/15/2039	2.B FE
16159G-AC-3	Chase Mortgage Finance Corpora 2019-ATR2 A3 3.500% 07/25/49		06/01/2022	Paydown		37,400	37,400	37,821	37,444	0	(12)	0	(12)	0	37,433	0	(33)	(33)	552	07/25/2049	1.A
16164A-AC-9	Chase Mortgage Finance Corpora 2016-2 M2 3.750% 02/25/44		06/01/2022	Paydown		135,281	135,281	138,773	135,639	0	(4)	0	(4)	0	135,634	0	(353)	(353)	1,132	02/25/2044	1.A
16412X-AK-1	CHENIERE CORP CHRISTI HD 144A 2.742% 12/31/39		04/27/2022	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	26,782	12/31/2039	2.C FE
172062-AF-8	CINCINNATI FINANCIAL CORP DEBENTURES 6.920% 05/15/28		06/01/2022	ONFS Corporate		17,276,732	14,925,000	14,748,303	14,846,147	0	4,211	0	4,211	0	14,850,357	0	2,426,375	2,426,375	568,046	05/15/2028	1.G FE
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		06/01/2022	Paydown		107	107	102	102	0	0	0	0	0	102	0	5	5	1	09/25/2035	1.D FM
172973-5F-2	CITICORP MORTGAGE SECURITIES 2006-1 2A1 5.000% 11/25/22		06/01/2022	Paydown		21	21	20	21	0	0	0	0	0	21	0	0	0	0	11/25/2022	1.A FM
17308C-C5-3	CITIGROUP INC 2.976% 11/05/30		06/24/2022	Citi Global Markets Inc.		1,751,720	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(248,280)	(248,280)	38,523	11/05/2030	1.G FE
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37		06/01/2022	Paydown		17,635	17,635	17,547	17,554	0	0	0	0	0	17,555	0	81	81	467	09/25/2037	1.A FM
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.469% 10/25/43		06/01/2022	Paydown		14,670	14,670	14,371	14,609	0	2	0	2	0	14,611	0	59	59	181	10/25/2043	1.A
17328B-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1 A1 2.720% 07/25/49		04/01/2022	Paydown		164,559	164,559	164,469	164,293	0	266	0	266	0	164,559	0	0	0	1,492	07/25/2049	1.A
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		04/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	196	04/25/2047	2.B FE
194204-AB-9	COLLEGE AVE STUDENT LOANS 2017-A A2 3.750% 11/26/46		06/25/2022	Paydown		48,943	48,943	48,922	48,932	0	11	0	11	0	48,943	0	0	0	748	11/26/2046	1.B FE
19421U-AB-0	COLLEGE AVE STUDENT LOANS 2019-A A2 3.280% 12/28/48		06/25/2022	Paydown		86,945	86,945	86,913	86,920	0	25	0	25	0	86,945	0	0	0	1,147	12/28/2048	1.A FE
19423D-AB-6	COLLEGE AVE STUDENT LOANS 2018-A A2 4.130% 12/26/47		06/25/2022	Paydown		103,682	103,682	103,636	103,641	0	41	0	41	0	103,682	0	0	0	1,017	12/26/2047	1.D FE
20030N-BN-0	COMCAST CORP 3.375% 08/15/25		06/01/2022	ONFS Corporate		3,013,110	3,000,000	2,996,250	2,998,480	0	167	0	167	0	2,998,648	0	14,462	14,462	81,000	08/15/2025	1.G FE
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST 2016-A A1 3.320% 05/25/40		06/25/2022	Paydown		45,300	45,300	45,298	45,295	0	5	0	5	0	45,300	0	0	0	308	05/25/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		06/25/2022	Paydown		37,409	37,409	37,398	37,404	0	5	0	5	0	37,409	0	0	0	401	10/25/2040	1.A FE
20267V-AC-1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B 3.470% 05/25/41		06/25/2022	Paydown		89,681	89,681	89,677	89,677	0	4	0	4	0	89,681	0	0	0	1,261	05/25/2041	1.B FE
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A1 3.560% 09/25/45		06/25/2022	Paydown		69,380	69,380	68,903	69,068	0	27	0	27	0	69,095	0	285	285	977	09/25/2045	1.A FE
20269D-AC-9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B 3.580% 02/25/44		06/25/2022	Paydown		111,605	111,605	111,557	111,572	0	33	0	33	0	111,605	0	0	0	771	02/25/2044	1.B FE
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9 1.469% 03/15/27		06/01/2022	Paydown		3,146	3,146	1,298	1,298	0	0	0	0	0	1,298	0	1,847	1,847	21	03/15/2027	1.D FM
21075W-CJ-2	CONTI MTGE HOME EQUITY 1996-1 A7 6.576% 03/15/27		06/01/2022	Paydown		101	101	41	41	0	0	0	0	0	41	0	60	60	2	03/15/2027	1.D FM
210795-QB-9	CONTINENTAL AIRLINES 2012-2 A EETC 4.000% 04/29/26		04/29/2022	Redemption 100.0000		124,594	124,594	126,463	125,270	0	(80)	0	(80)	0	125,190	0	(595)	(595)	2,492	04/29/2026	2.C FE
224044-CG-0	COX COMMUNICATIONS INC 144A 3.350% 09/15/26		06/01/2022	ONFS Corporate		2,918,490	3,000,000	2,994,930	2,997,409	0	215	0	215	0	2,997,624	0	(79,134)	(79,134)	72,025	09/15/2026	2.B FE
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		06/01/2022	Paydown		34,073	34,073	33,491	33,491	0	0	0	0	0	33,491	0	582	582	634	02/25/2035	1.A FM

SCHEDULE D - PART 4

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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
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		05/30/2022	Various		29,172	29,172	29,172	23,723	0	0	0	0	0	29,172	0	0	0	649	01/29/2031	2.B PL
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		06/15/2022	Various		18,232	18,232	18,232	18,232	0	0	0	0	0	18,232	0	0	0	163	05/15/2034	1.D PL
23204G-AC-4	CUSTOMERS BANCORP INC 3.950% 06/30/22		06/01/2022	ONFS Corporate		2,999,520	3,000,000	2,993,250	2,999,271	0	619	0	619	0	2,999,891	0	(371)	(371)	50,363	06/30/2022	2.B FE
23338V-AC-0	DTE ELECTRIC CO 3.375% 03/01/25		06/01/2022	ONFS Corporate		4,003,520	4,000,000	3,994,440	3,998,220	0	225	0	225	0	3,998,445	0	5,075	5,075	102,000	03/01/2025	1.E FE
23389@-AA-9	DAIRYLAND POWER COOPERATIVE 3.420% 03/30/43		06/30/2022	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	428	03/30/2043	1.G
24736@-AA-7	DELTA AIRLINES 2020-1B EETC 8.000% 06/10/27		06/10/2022	Redemption 100.0000		177,742	177,742	177,742	177,742	0	0	0	0	0	177,742	0	0	0	7,110	06/10/2027	2.C PL
24737*-AA-8	DELTA AIRLINES 2019-1B EETC 8.000% 04/25/23		04/25/2022	Redemption 100.0000		426,667	426,667	426,667	426,667	0	0	0	0	0	426,667	0	0	0	17,067	04/25/2023	2.B PL
252722-AB-9	DIAMOND RESORTS OWNER TRUST 2019-1A B 3.530% 02/20/32		06/20/2022	Paydown		18,450	18,450	18,446	18,447	0	2	0	2	0	18,450	0	0	0	263	02/20/2032	1.F FE
252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		06/20/2022	Paydown		55,349	55,349	55,336	55,339	0	9	0	9	0	55,349	0	0	0	899	02/20/2032	2.B FE
252724-AB-5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4.190% 01/21/31		06/20/2022	Paydown		124,573	124,573	124,565	124,565	0	8	0	8	0	124,573	0	0	0	2,139	01/21/2031	1.F FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C 2.700% 11/21/33		06/20/2022	Paydown		201,939	201,939	201,935	201,934	0	5	0	5	0	201,939	0	0	0	2,176	11/21/2033	2.B FE
25466A-AJ-0	DISCOVER BANK 3.450% 07/27/26		06/01/2022	ONFS Corporate		602,330	619,000	618,325	618,663	0	29	0	29	0	618,692	0	(16,361)	(16,361)	18,152	07/27/2026	2.B FE
256677-AG-0	DOLLAR GENERAL CORP 3.500% 04/03/30		06/24/2022	BNP Paribas		1,827,920	2,000,000	1,998,660	1,998,862	0	59	0	59	0	1,998,921	0	(171,001)	(171,001)	51,528	04/03/2030	2.B FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II 4.328% 07/25/48		04/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	271	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		04/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	229	10/25/2049	2.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2 3.981% 10/20/49		04/20/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	105	10/20/2049	2.C FE
26208M-AF-3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C 3.990% 01/15/25		04/15/2022	Paydown		125,698	125,698	125,670	125,676	0	22	0	22	0	125,698	0	0	0	1,672	01/15/2025	1.A FE
26209X-AA-9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2 3.786% 07/20/50		04/20/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	47	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		04/20/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	121	01/20/2051	2.C FE
26209X-AD-3	DRIVEN BRANDS FUNDING, LLC 2021-1A A2 2.791% 10/20/51		04/20/2022	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	227	10/20/2051	2.C FE
263534-CP-2	E I DU PONT DE NEMOURS 2.300% 07/15/30		06/24/2022	KeyBanc Capital Markets		2,577,990	3,000,000	2,989,110	2,990,762	0	483	0	483	0	2,991,245	0	(413,255)	(413,255)	65,742	07/15/2030	1.G FE
26875P-AM-3	EOG RESOURCES INC 3.150% 04/01/25		06/01/2022	ONFS Corporate		1,992,880	2,000,000	1,999,980	2,000,000	0	0	0	0	0	2,000,000	0	(7,120)	(7,120)	42,350	04/01/2025	1.G FE
26884T-AR-3	ERAC USA FINANCE COMPANY 144A 3.300% 12/01/26		06/01/2022	ONFS Corporate		300,092	310,000	313,429	311,771	0	(148)	0	(148)	0	311,623	0	(11,530)	(11,530)	5,172	12/01/2026	2.A FE
26986*-AA-1	EAGLE SOLAR LLC SENIOR SECURED NOTE 4.820% 12/31/42		06/30/2022	Various		60,051	60,051	60,051	60,051	0	0	0	0	0	60,051	0	0	0	1,447	12/31/2042	3.A
277432-AN-0	EASTMAN CHEMICAL CO 3.600% 08/15/22		05/19/2022	Call 100.0000		2,940,000	2,940,000	2,923,493	2,938,827	0	713	0	713	0	2,939,540	0	460	460	80,556	08/15/2022	2.C FE
278058-AM-4	EATON CORP DEBENTURES 8.100% 08/15/22		06/01/2022	ONFS Corporate		7,014,887	6,925,000	7,471,729	6,955,956	0	(20,854)	0	(20,854)	0	6,935,102	0	79,784	79,784	448,740	08/15/2022	2.A FE
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		06/25/2022	Paydown		97,175	97,175	97,146	97,164	0	11	0	11	0	97,175	0	0	0	1,159	03/25/2030	1.F FE
29365T-AF-1	ENTERGY TEXAS INC 3.450% 12/01/27		06/01/2022	ONFS Corporate		1,580,166	1,625,000	1,707,193	1,690,292	0	(4,506)	0	(4,506)	0	1,685,786	0	(105,619)	(105,619)	28,343	12/01/2027	1.G FE
294751-EV-0	EQUITY ONE ABS INC 2004-3 AF5 4.086% 07/25/34		06/01/2022	Paydown		176,003	176,003	168,722	175,223	0	176	0	176	0	175,399	0	604	604	3,585	07/25/2034	1.A FM
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		06/01/2022	Paydown		31,470	31,470	31,657	31,464	0	7	0	7	0	31,470	0	0	0	143	03/25/2043	1.A
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		06/01/2022	Paydown		22,441	22,441	22,220	22,341	0	100	0	100	0	22,441	0	0	0	300	06/25/2043	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
29978C-AA-8	EverBank Mortgage Loan Trust 2018-1 A1 3.500% 02/25/48		06/01/2022	Paydown		26,754	26,754	26,453	26,647	0	108	0	108	0	26,754	0	0	0	407	02/25/2048	1.A
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES 3.080% 06/30/39		06/30/2022	Redemption 100.0000		68,400	68,400	68,400	68,400	0	0	0	0	0	68,400	0	0	0	1,053	06/30/2039	2.C FE
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56		06/01/2022	Paydown		145,340	145,340	149,382	149,273	0	(3,933)	0	(3,933)	0	145,340	0	0	0	2,030	08/01/2056	1.A
319383-AB-1	FIRST BUSEY CORPORATION 3.750% 05/25/22		05/25/2022	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	37,500	05/25/2022	2.A FE
31953*-AL-6	BNSF RAILWAY COMPANY SERIES A 5.960% 10/15/27		05/15/2022	Various		13,807	13,807	13,807	13,807	0	0	0	0	0	13,807	0	0	0	411	10/15/2027	1.C
31953*-AM-4	BNSF RAILWAY COMPANY SERIES B 5.960% 10/15/27		05/15/2022	Various		1,369	1,369	1,369	1,369	0	0	0	0	0	1,369	0	0	0	41	10/15/2027	1.C
31953*-AN-2	BNSF RAILWAY COMPANY SERIES C 5.960% 10/15/27		05/15/2022	Various		9,203	9,203	9,203	9,203	0	0	0	0	0	9,203	0	0	0	275	10/15/2027	1.C
31953*-AP-7	BNSF RAILWAY COMPANY SERIES D 5.960% 10/15/27		05/15/2022	Various		3,518	3,518	3,518	3,518	0	0	0	0	0	3,518	0	0	0	105	10/15/2027	1.C
31953*-AQ-5	BNSF RAILWAY COMPANY SERIES E 5.960% 10/15/27		05/15/2022	Various		4,682	4,682	4,682	4,682	0	0	0	0	0	4,682	0	0	0	140	10/15/2027	1.C
31953*-AR-3	BNSF RAILWAY COMPANY SERIES F 5.960% 12/13/27		05/15/2022	Redemption 100.0000		17,504	17,504	17,504	17,504	0	0	0	0	0	17,504	0	0	0	519	12/13/2027	1.C
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45		06/01/2022	Paydown		10,407	10,407	10,609	10,442	0	0	0	0	0	10,442	0	(34)	(34)	149	03/25/2045	1.A
33850T-AC-2	FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.500% 03/25/48		06/01/2022	Paydown		55,102	55,102	54,611	54,922	0	180	0	180	0	55,102	0	0	0	528	03/25/2048	1.A
33851F-AA-5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4.000% 10/25/48		06/01/2022	Paydown		44,611	44,611	44,182	44,383	0	228	0	228	0	44,611	0	0	0	402	10/25/2048	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		06/01/2022	Paydown		44,528	44,528	45,781	44,940	0	(412)	0	(412)	0	44,528	0	0	0	512	08/25/2050	1.A
345397-WW-9	FORD MOTOR CREDIT 3.664% 09/08/24		06/01/2022	ONFS Corporate		704,080	722,000	722,000	722,000	0	0	0	0	0	722,000	0	(17,920)	(17,920)	19,473	09/08/2024	3.A FE
345397-YT-4	FORD MOTOR CREDIT 3.815% 11/02/27		06/01/2022	ONFS Corporate		3,923,260	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	(326,740)	(326,740)	95,031	11/02/2027	3.A FE
35040U-AA-9	Foundation Finance Trust 2017-1A A 3.300% 07/15/33		06/15/2022	Paydown		212,587	212,587	212,557	212,587	0	0	0	0	0	212,587	0	0	0	2,899	07/15/2033	1.A FE
35105M-AF-8	FOURSIGHT CAPTIAL AUTOMOBILE R 2018-2 D 4.330% 07/15/24		05/15/2022	Paydown		863,423	863,423	863,399	863,342	0	81	0	81	0	863,423	0	0	0	14,233	07/15/2024	1.A FE
35105M-AF-8	FOURSIGHT CAPTIAL AUTOMOBILE R 2018-2 D 4.330% 07/15/24		06/01/2022	ONFS Corporate		2,138,201	2,136,577	2,136,518	2,136,376	0	104	0	104	0	2,136,481	0	1,720	1,720	43,173	07/15/2024	1.A FE
35105R-AE-0	Foursight Capital Automobile R 2019-1 C 3.070% 04/15/25		06/15/2022	Paydown		137,832	137,832	137,799	137,824	0	8	0	8	0	137,832	0	0	0	2,116	04/15/2025	1.A FE
35671D-CE-3	FREEPORT-MCMORAN COPPER & GOLD 4.125% 03/01/28		06/01/2022	ONFS Corporate		2,876,850	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(123,150)	(123,150)	93,500	03/01/2028	2.C FE
36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/25/29		06/01/2022	Paydown		28,630	28,630	28,845	28,605	0	2	0	2	0	28,608	0	23	23	417	04/25/2029	1.A FM
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		06/01/2022	Paydown		6,491	6,765	6,399	6,124	464	9	0	473	0	6,597	0	(105)	(105)	183	04/25/2029	6. FM
36198F-AD-4	GS MORTGAGE SECURITIES TRUST 2013-GC14 A4 3.955% 08/10/46		05/01/2022	Paydown		163,686	163,686	165,316	163,695	0	(9)	0	(9)	0	163,686	0	0	0	2,637	08/10/2046	1.A
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500% 11/25/22		06/01/2022	Paydown		230	230	237	230	0	0	0	0	0	230	0	0	0	2	11/25/2022	2.B FM
36256B-AC-4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1 A1A 3.750% 10/25/57		06/01/2022	Paydown		262,781	262,781	259,107	261,090	0	1,691	0	1,691	0	262,781	0	0	0	4,172	10/25/2057	1.A
36257N-AB-9	GLS AUTO RECEIVABLES TRUST 2019-2A B 3.320% 03/15/24		06/15/2022	Paydown		753,623	753,623	753,476	753,517	0	106	0	106	0	753,623	0	0	0	10,006	03/15/2024	1.A FE
36258F-AA-7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A1 3.500% 05/01/50		06/01/2022	Paydown		69,839	69,839	71,203	70,299	0	(461)	0	(461)	0	69,839	0	0	0	940	05/01/2050	1.A
36258F-AH-2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A8 3.500% 05/01/50		06/01/2022	Paydown		209,526	209,526	216,361	211,694	0	(2,168)	0	(2,168)	0	209,526	0	0	0	1,367	05/01/2050	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 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
36259V-AB-9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A2 3.000% 01/25/51		06/01/2022	Paydown		52,983	52,983	54,597	53,674	0	(691)	0	(691)	0	52,983	0	0	0	613	01/25/2051	1.A
37045X-BK-1	GENERAL MOTORS FINL CO 3.700% 05/09/23		06/01/2022	ONFS Corporate		2,010,360	2,000,000	1,994,860	1,998,900	0	337	0	337	0	1,999,237	0	11,123	11,123	41,933	05/09/2023	2.C FE
37959P-AA-5	GLOBAL SC FINANCE SRL 2020-1A A 2.170% 10/17/40		06/01/2022	Paydown		208,243	208,243	208,233	208,205	0	38	0	38	0	208,243	0	0	0	1,885	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		06/17/2022	Paydown		111,087	111,087	111,045	111,050	0	37	0	37	0	111,087	0	0	0	1,045	11/19/2040	1.F FE
37959P-AD-9	GLOBAL SC FINANCE SRL 2020-2A B 3.320% 11/19/40		06/17/2022	Paydown		37,031	37,031	37,021	37,022	0	9	0	9	0	37,031	0	0	0	512	11/19/2040	2.A FE
38061L-AA-7	GOLD KEY RESORTS 2014-A A 3.220% 03/17/31		06/15/2022	Paydown		68,058	68,058	68,044	68,057	0	2	0	2	0	68,058	0	0	0	914	03/17/2031	1.F FE
38217K-AA-2	Goodgreen Trust 2016-1A A 3.230% 10/15/52		06/15/2022	Paydown		189,521	189,521	189,427	189,441	0	17	0	17	0	189,458	0	64	64	3,162	10/15/2052	1.A FE
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 144A 4.047% 05/17/28		06/01/2022	ONFS Corporate		3,232,236	3,238,000	3,231,181	3,233,083	0	285	0	285	0	3,233,368	0	(1,132)	(1,132)	71,345	05/17/2028	1.F FE
40439H-AB-5	HIN TIMESHARE TRUST 2020-A B 2.230% 10/09/39		06/09/2022	Paydown		262,886	262,886	262,818	262,833	0	54	0	54	0	262,886	0	0	0	2,442	10/09/2039	1.F FE
40439H-AC-3	HIN TIMESHARE TRUST 2020-A C 3.420% 10/09/39		06/09/2022	Paydown		140,206	140,206	140,188	140,190	0	16	0	16	0	140,206	0	0	0	1,998	10/09/2039	2.B FE
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2 3.981% 12/20/50		06/20/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	199	12/20/2050	2.B FE
42770L-AA-1	HERO FUNDING TRUST 2015-1A A 3.840% 09/20/40		06/20/2022	Paydown		35,507	35,507	35,491	35,493	0	2	0	2	0	35,496	0	12	12	149	09/20/2040	1.A FE
42806M-BC-2	HERTZ VEHICLE FINANCING LLC 2022-4A B 4.120% 09/25/26		06/01/2022	ONFS Corporate		5,919,180	6,000,000	5,999,197	0	0	14	0	14	0	5,999,211	0	(80,031)	(80,031)	43,260	09/25/2026	1.F FE
431282-AP-7	HIGHWOODS REALTY LP 3.875% 03/01/27		06/01/2022	ONFS Corporate		403,096	413,000	407,495	409,893	0	229	0	229	0	410,121	0	(7,025)	(7,025)	12,092	03/01/2027	2.B FE
43283B-AB-9	HILTON GRAND VACATIONS TRUST 2022-1D B 4.100% 06/20/34		06/20/2022	Paydown		164,496	164,496	164,469	0	0	27	0	27	0	164,496	0	0	0	775	06/20/2034	1.G FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST 2018-AA B 3.700% 02/25/32		06/25/2022	Paydown		86,156	86,156	86,136	86,144	0	12	0	12	0	86,156	0	0	0	1,327	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST 2018-AA C 4.000% 02/25/32		06/25/2022	Paydown		86,156	86,156	86,147	86,150	0	6	0	6	0	86,156	0	0	0	1,435	02/25/2032	2.B FE
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A 3.721% 07/15/39		05/15/2022	Paydown		106,173	106,173	106,172	106,162	0	9	0	9	0	106,171	0	2	2	742	07/15/2039	2.A FE
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A 3.721% 07/15/39		06/15/2022	Paydown		5,358	5,358	5,358	5,358	0	0	0	0	0	5,358	0	0	0	60	07/15/2039	2.B FE
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		06/15/2022	Paydown		3,339	3,339	3,339	3,339	0	0	0	0	0	3,339	0	0	0	57	11/15/2039	2.A FE
446150-AW-4	HUNTINGTON BANCSHARES INC 144A 2.487% 08/15/36		05/05/2022	Various		11,805,762	12,000,000	11,786,670	11,791,643	0	14,119	0	14,119	0	11,805,762	0	0	0	185,268	08/15/2036	2.A FE
44891A-BG-1	HYUNDAI CAPITAL SERVICES 144A 3.000% 02/10/27		06/01/2022	ONFS Corporate		387,824	413,000	411,757	412,067	0	72	0	72	0	412,139	0	(24,315)	(24,315)	10,084	02/10/2027	2.A FE
44919*-AC-2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2031 3.310% 12/31/31		06/30/2022	Various		54,468	54,468	54,468	54,468	0	0	0	0	0	54,468	0	0	0	544	12/31/2031	1.F PL
449670-CP-1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6 7.520% 08/20/28		06/01/2022	Paydown		3,540	3,540	3,539	3,530	0	0	0	0	0	3,529	0	11	11	65	08/20/2028	1.A FM
45254N-FL-6	IMPAC CMB TRUST 2003-9F A1 2.624% 07/25/33		06/27/2022	Paydown		6,393	6,393	5,498	6,324	0	15	0	15	0	6,339	0	54	54	35	07/25/2033	1.A FM
45254T-PL-2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5 5.093% 08/25/34		06/01/2022	Paydown		300,313	300,313	277,189	277,189	0	0	0	0	0	277,189	0	23,124	23,124	3,974	08/25/2034	1.A FM
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 5.093% 08/25/34		06/01/2022	Paydown		233	233	229	232	0	0	0	0	0	232	0	1	1	5	08/25/2034	1.A FM
457187-AC-6	INGREDION INC 2.900% 06/01/30		06/23/2022	US Bancorp		2,596,020	3,000,000	2,994,240	2,995,096	0	252	0	252	0	2,995,348	0	(399,328)	(399,328)	49,783	06/01/2030	2.B FE
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		06/15/2022	Paydown		34,291	34,291	34,272	34,275	0	16	0	16	0	34,291	0	0	0	333	02/15/2054	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46591D-AC-3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3 4.000% 10/25/49		06/01/2022	Paydown		15,746	15,746	16,069	15,779	0	(11)	0	(11)	0	15,767	0	(21)	(21)	247	10/25/2049	1.A
46591X-AC-9	JP MORGAN MORTGAGE TRUST 2020-7 A3 3.000% 01/25/51		06/01/2022	Paydown		52,420	52,420	54,009	52,968	0	(548)	0	(548)	0	52,420	0	0	0	575	01/25/2051	1.A
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		06/01/2022	Paydown		51,735	51,735	53,837	53,573	0	(1,838)	0	(1,838)	0	51,735	0	0	0	520	06/25/2051	1.A
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		06/15/2022	Paydown		22,520	22,520	22,515	22,517	0	2	0	2	0	22,520	0	0	0	366	12/15/2048	1.A FE
46618L-AA-8	HENDERSON RECEIVABLES LLC 2015-1A A 3.260% 09/15/72		06/15/2022	Paydown		36,593	36,593	36,569	36,571	0	22	0	22	0	36,593	0	0	0	274	09/15/2072	1.A FE
46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.000% 08/26/36		06/01/2022	Paydown		27,092	27,092	27,498	27,158	0	(1)	0	(1)	0	27,157	0	(65)	(65)	460	08/26/2036	1.A FE
46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.000% 11/27/38		06/01/2022	Paydown		18,322	18,322	19,100	18,555	0	(233)	0	(233)	0	18,322	0	0	0	320	11/27/2038	1.A FE
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.500% 06/25/29		06/01/2022	Paydown		64,898	64,898	67,393	65,317	0	(25)	0	(25)	0	65,291	0	(393)	(393)	924	06/25/2029	1.A
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SEC. 2014-C23 A4 3.670% 09/15/47		06/01/2022	ONFS Corporate		3,419,823	3,431,042	3,465,342	3,437,913	0	(1,806)	0	(1,806)	0	3,436,107	0	(16,284)	(16,284)	63,652	09/15/2047	1.A
46647S-AE-0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3.500% 08/25/47		06/01/2022	Paydown		28,154	28,154	28,742	28,183	0	(10)	0	(10)	0	28,173	0	(19)	(19)	387	08/25/2047	1.A
46648H-AN-3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3.500% 05/25/47		06/01/2022	Paydown		42,346	42,346	42,653	42,358	0	(2)	0	(2)	0	42,356	0	(11)	(11)	550	05/25/2047	1.A
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48		06/01/2022	Paydown		21,896	21,896	21,968	21,858	0	(4)	0	(4)	0	21,853	0	43	43	315	06/25/2048	1.A
46649Y-AC-9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.000% 02/25/49		06/01/2022	Paydown		11,162	11,162	11,079	11,126	0	2	0	2	0	11,127	0	35	35	109	02/25/2049	1.A
46650P-AC-4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3 4.000% 06/25/49		04/01/2022	Paydown		3,105	3,105	3,116	3,097	0	7	0	7	0	3,105	0	0	0	41	06/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		06/01/2022	Paydown		42,378	42,378	43,041	42,439	0	(19)	0	(19)	0	42,420	0	(42)	(42)	550	12/25/2049	1.A
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		06/15/2022	Paydown		121,077	121,077	121,077	121,069	0	8	0	8	0	121,077	0	0	0	1,682	04/15/2044	2.A FE
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50		06/01/2022	Paydown		263,175	263,175	270,430	264,230	0	(1,055)	0	(1,055)	0	263,175	0	0	0	2,536	05/25/2050	1.A
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41		06/15/2022	Various		299	299	299	299	0	0	0	0	0	299	0	0	0	2	01/15/2041	2.B
476556-DC-6	JERSEY CENT PWR & LT CO 144A 4.300% 01/15/26		06/01/2022	ONFS Corporate		2,004,800	2,000,000	2,029,420	2,017,695	0	(1,834)	0	(1,834)	0	2,015,861	0	(11,061)	(11,061)	75,967	01/15/2026	2.B FE
477164-AA-5	JETBLUE AIRWAYS CORP SER 1A 4.000% 11/15/32		05/15/2022	Redemption 100.0000		98,155	98,155	98,728	98,665	0	(23)	0	(23)	0	98,642	0	(486)	(486)	1,963	11/15/2032	1.F FE
48305Q-AA-1	KAISER FOUNDATION HOSPITALS 3.500% 04/01/22		04/01/2022	Maturity		1,000,000	1,000,000	991,940	999,764	0	236	0	236	0	1,000,000	0	0	0	17,500	04/01/2022	1.D FE
487312-AA-8	KEENAN FT DETRICK ENERGY 144A 6.093% 05/15/33		05/15/2022	Redemption 100.0000		23,593	23,593	26,073	31,444	0	(437)	0	(437)	0	31,007	0	(7,414)	(7,414)	719	05/15/2033	1.F FE
487836-BU-1	KELLOGG CO 3.400% 11/15/27		06/01/2022	ONFS Corporate		4,838,701	4,972,000	4,920,482	4,936,152	0	2,304	0	2,304	0	4,938,455	0	(99,754)	(99,754)	92,976	11/15/2027	2.B FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		06/15/2022	Paydown		54,339	54,339	53,284	53,741	0	598	0	598	0	54,339	0	0	0	502	01/15/2042	3.A FE
521615-AA-2	LEA POWER PARTNERS LLC 144A 6.595% 06/15/33		06/15/2022	Various		685,606	585,047	585,047	585,047	0	0	0	0	0	585,047	0	0	0	112,231	06/15/2033	3.A FE
53688T-AA-2	LITIGATION FEE RESIDUAL FUND 2015-1 A 4.000% 10/30/27		04/29/2022	Redemption 100.0000		52,205	52,205	52,205	52,205	0	0	0	0	0	52,205	0	0	0	(978)	10/30/2027	1.G PL
543190-AA-0	LONGTRAIN LEASING III LLC 2015-1A A1 2.980% 01/15/45		06/15/2022	Paydown		39,829	39,829	39,827	39,827	0	2	0	2	0	39,829	0	0	0	538	01/15/2045	1.F FE
548661-EH-6	LOWES COMPANIES INC 3.750% 04/01/32		06/23/2022	Bank of America		1,847,600	2,000,000	1,999,660	0	0	13	0	13	0	1,999,673	0	(152,073)	(152,073)	19,375	04/01/2032	2.A FE
553894-AA-4	MVW OWNER TRUST 2016-1A A 2.250% 12/20/33		06/20/2022	Paydown		38,204	38,204	38,200	38,202	0	2	0	2	0	38,204	0	0	0	353	12/20/2033	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
553896-AB-7	MVW OWNER TRUST 2017-1A B 2.750% 12/20/34		06/20/2022	Paydown		34,435	34,435	34,433	34,433	0	1	0	1	0	34,435	0	0	0	394	12/20/2034	1.F FE
553896-AC-5	MVW OWNER TRUST 2017-1A C 2.990% 12/20/34		06/20/2022	Paydown		68,869	68,869	68,851	68,860	0	9	0	9	0	68,869	0	0	0	858	12/20/2034	2.B FE
55400E-AB-5	MVWOT 2020-1A B 2.730% 10/20/37		06/20/2022	Paydown		87,274	87,274	87,261	87,264	0	10	0	10	0	87,274	0	0	0	981	10/20/2037	1.F FE
55400E-AC-3	MVWOT 2020-1A C 4.210% 10/20/37		06/20/2022	Paydown		84,079	84,079	84,071	84,072	0	7	0	7	0	84,079	0	0	0	1,457	10/20/2037	2.B FE
55400U-AB-9	MVW OWNER TRUST 2022-1A B 4.400% 11/21/39		06/20/2022	Paydown		100,532	100,532	100,520	0	0	11	0	11	0	100,532	0	0	0	405	11/21/2039	1.F FE
59523U-AN-7	MID-AMERICA APARTMENTS 3.600% 06/01/27		06/01/2022	ONFS Corporate		402,861	413,000	411,265	411,994	0	71	0	71	0	412,065	0	(9,204)	(9,204)	7,517	06/01/2027	2.A FE
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		06/15/2022	Paydown		51,160	51,160	49,817	51,103	0	58	0	58	0	51,160	0	0	0	998	07/15/2038	1.G FE
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		05/15/2022	Paydown		102,412	102,412	99,722	102,296	0	116	0	116	0	102,412	0	0	0	1,350	07/15/2038	2.A FE
59980C-AF-0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.250% 02/25/58		06/01/2022	Paydown		2,077	2,077	2,026	2,061	0	16	0	16	0	2,077	0	0	0	31	02/25/2058	1.A
59980T-AB-2	MILL CITY MORTGAGE TRUST 2016-1 M1 3.150% 04/25/57		06/01/2022	Paydown		644,133	644,133	646,226	643,212	0	921	0	921	0	644,133	0	0	0	8,149	04/25/2057	1.A
60040#-AA-0	MILLENNIUM PIPELINE LLC SENIOR SECURED NOTES 5.330% 06/30/27		06/30/2022	Redemption 100.0000		34,813	34,813	34,813	34,813	0	0	0	0	0	34,813	0	0	0	928	06/30/2027	1.G PL
61690G-AE-1	MORGAN STANLEY BAML TRUST 2014-C14 A4 3.787% 01/15/47		04/01/2022	Paydown		640,611	617,734	623,881	618,381	0	(647)	0	(647)	0	617,734	0	0	0	28,726	01/15/2047	1.A
61762M-BV-2	MORGAN STANLEY BAML TRUST 2013-C10 A3 4.094% 07/15/46		06/01/2022	ONFS Corporate		2,470,073	2,468,863	2,562,121	2,479,605	0	(5,140)	0	(5,140)	0	2,474,465	0	(4,392)	(4,392)	49,993	07/15/2046	1.A
62848B-AB-7	MVW OWNER TRUST 2018-1A B 3.600% 01/21/36		06/20/2022	Paydown		74,730	74,730	74,718	74,722	0	7	0	7	0	74,730	0	0	0	1,101	01/21/2036	1.F FE
62878Y-AA-2	NOTHING BUNDT CAKES 2021-1 A2 2.989% 07/30/51		04/30/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	75	07/30/2051	2.C FE
62946A-AA-2	NP SPE II LLC 2016-1A A1 4.164% 04/20/46		05/20/2022	Paydown		98,008	98,008	98,008	98,008	0	0	0	0	0	98,008	0	0	0	673	04/20/2046	1.F FE
62946A-AA-2	NP SPE II LLC 2016-1A A1 4.164% 04/20/46		06/20/2022	Paydown		34,639	34,639	34,639	34,639	0	0	0	0	0	34,639	0	0	0	435	04/20/2046	1.G FE
629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		06/28/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	53	12/28/2049	1.F FE
63730*-AB-1	NATIONAL RAILROAD PASSENGER SENIOR SECURED NOTES 3.600% 11/15/33		05/15/2022	Redemption 100.0000		34,247	34,247	34,247	34,247	0	0	0	0	0	34,247	0	0	0	616	11/15/2033	1.C FE
63939N-AB-9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A 3.910% 12/15/45		06/15/2022	Paydown		51,953	51,953	51,929	51,938	0	15	0	15	0	51,953	0	0	0	428	12/15/2045	1.A FE
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52		04/30/2022	Paydown		17,500	17,500	17,500	0	0	0	0	0	0	17,500	0	0	0	181	01/30/2052	2.C FE
64352V-ED-9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6 4.853% 11/25/33		06/01/2022	Paydown		97,376	97,376	91,422	96,635	0	(966)	0	(966)	0	95,669	0	1,707	1,707	1,957	11/25/2033	1.A FM
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH HEALTH CARE INC 4.200% 05/01/30		05/01/2022	Redemption 100.0000		209,640	209,640	209,640	209,640	0	0	0	0	0	209,640	0	0	0	4,402	05/01/2030	1.G
670346-AL-9	NUCOR CORP 4.125% 09/15/22		06/01/2022	Various		3,209,847	3,206,000	3,201,838	3,205,714	0	170	0	170	0	3,205,884	0	3,963	3,963	94,777	09/15/2022	1.G FE
670346-AP-0	NUCOR CORP 3.950% 05/01/28		06/23/2022	Bank of America		1,930,460	2,000,000	1,997,040	1,998,004	0	136	0	136	0	1,998,140	0	(67,680)	(67,680)	51,789	05/01/2028	1.G FE
67400A-AC-6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 10/25/45		06/01/2022	Paydown		12,188	12,188	12,243	12,171	0	(2)	0	(2)	0	12,169	0	19	19	202	10/25/2045	1.A
68389X-AU-9	ORACLE CORP 3.400% 07/08/24		06/01/2022	ONFS Corporate		4,991,800	5,000,000	4,988,650	4,996,768	0	523	0	523	0	4,997,292	0	(5,492)	(5,492)	153,472	07/08/2024	2.A FE
68504T-AA-2	ORANGE LAKE TIMESHARE TRUST 2015-AA A 2.880% 09/08/27		06/02/2022	Paydown		289,891	289,891	289,844	289,873	0	2	0	2	0	289,875	0	16	16	3,923	09/08/2027	1.F FE
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		06/09/2022	Paydown		81,341	81,341	81,330	81,332	0	9	0	9	0	81,341	0	0	0	1,150	04/09/2038	1.F FE
68504W-AB-3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3.350% 07/08/30		06/08/2022	Paydown		105,940	105,940	105,939	105,929	0	11	0	11	0	105,940	0	0	0	854	07/08/2030	1.F FE
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3.740% 07/08/30		06/08/2022	Paydown		90,805	90,805	90,792	90,796	0	9	0	9	0	90,805	0	0	0	1,427	07/08/2030	2.C FE
68784A-AE-6	OSCAR US FUNDING TRUST 2017-2A A4 2.760% 12/10/24		06/10/2022	Paydown		188,865	188,865	188,816	188,855	0	10	0	10	0	188,865	0	0	0	2,155	12/10/2024	1.A FE
690742-AF-8	OWENS CORNING 3.400% 08/15/26		06/01/2022	ONFS Corporate		1,955,380	2,000,000	1,991,740	1,995,844	0	352	0	352	0	1,996,195	0	(40,815)	(40,815)	54,400	08/15/2026	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
69144A-AA-7	OXFORD FINANCE FUNDING TRUST 2020-1A A2 3.101% 02/15/28		06/15/2022	Paydown		887,708	887,708	887,708	887,708	0	0	0	0	0	887,708	0	0	0	11,114	02/15/2028	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27		06/15/2022	Paydown		172,678	172,678	172,678	172,678	0	0	0	0	0	172,678	0	0	0	3,786	02/15/2027	1.F FE
69352P-AL-7	PPL CORPORATION 3.100% 05/15/26		06/01/2022	ONFS Corporate		969,360	1,000,000	1,014,479	1,006,688	0	(653)	0	(653)	0	1,006,035	0	(36,675)	(36,675)	17,050	05/15/2026	2.B FE
693652-AB-5	PSMC 2020-2 A2 3.000% 05/25/50		06/01/2022	Paydown		68,584	68,584	70,449	68,895	0	(311)	0	(311)	0	68,584	0	0	0	836	05/25/2050	1.A
693684-AM-4	PSMC 2020-1 A12 3.500% 01/25/50		06/01/2022	Paydown		940,490	940,490	980,962	957,047	0	(16,557)	0	(16,557)	0	940,490	0	0	0	12,762	01/25/2050	1.A
69371V-AA-5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		06/01/2022	Paydown		64,999	64,999	64,176	64,795	0	204	0	204	0	64,999	0	0	0	877	02/25/2048	1.A
69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49		06/01/2022	Paydown		9,292	9,292	9,478	9,304	0	(11)	0	(11)	0	9,292	0	0	0	126	10/25/2049	1.A
69375B-AM-9	PSMC 2019-3 A12 3.500% 11/25/49		06/01/2022	Paydown		135,123	135,123	138,165	135,348	0	(225)	0	(225)	0	135,123	0	0	0	1,178	11/25/2049	1.A
70109H-AL-9	PARKER-HANNIFIN CORP 3.300% 11/21/24		06/01/2022	ONFS Corporate		1,998,380	2,000,000	1,995,600	1,998,578	0	199	0	199	0	1,998,777	0	(397)	(397)	35,200	11/21/2024	2.A FE
709599-AH-7	PENSKE TRUCK LEASING 144A 4.875% 07/11/22		06/01/2022	ONFS Corporate		5,014,350	5,000,000	4,966,050	4,997,764	0	1,790	0	1,790	0	4,999,554	0	14,796	14,796	218,021	07/11/2022	2.B FE
709599-AW-4	PENSKE TRUCK LEASING 144A 3.400% 11/15/26		06/01/2022	ONFS Corporate		402,179	413,000	411,740	412,338	0	53	0	53	0	412,391	0	(10,211)	(10,211)	7,723	11/15/2026	2.B FE
718549-AH-1	PHILLIPS 66 PARTNERS LP 3.150% 12/15/29		05/05/2022	Tax Free Exchange		2,998,174	3,000,000	2,993,430	2,994,984	0	190	0	190	0	2,995,174	0	3,000	3,000	36,750	12/15/2029	2.C FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		06/05/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	169	12/05/2049	2.C FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER 2022-1A A2I 3.251% 12/05/51		06/05/2022	Paydown		16,250	16,250	16,250	0	0	0	0	0	0	16,250	0	0	0	169	12/05/2051	2.C FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51		06/05/2022	Paydown		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	64	12/05/2051	2.C FE
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 6.465% 01/25/36		06/01/2022	Paydown		7,875	7,875	7,423	7,786	0	8	0	8	0	7,794	0	81	81	106	01/25/2036	1.A FM
737679-DD-9	POTOMAC ELEC PWR CO 3.050% 04/01/22		04/01/2022	Maturity		1,500,000	1,500,000	1,495,650	1,499,876	0	124	0	124	0	1,500,000	0	0	0	22,875	04/01/2022	1.F FE
74114N-AJ-6	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A C 3.750% 10/15/24		06/15/2022	Paydown		1,182,803	1,182,803	1,182,653	1,182,626	0	177	0	177	0	1,182,803	0	0	0	18,438	10/15/2024	1.A FE
74256L-AU-3	PRINCIPAL LFE GLB FND II 144A 3.000% 04/18/26		06/01/2022	ONFS Corporate		1,547,536	1,600,000	1,642,096	1,620,117	0	(1,865)	0	(1,865)	0	1,618,252	0	(70,716)	(70,716)	30,000	04/18/2026	1.E FE
744542-AC-5	PUBLIC SERVICE CO OF NEW MEX 3.850% 08/01/25		06/01/2022	ONFS Corporate		4,947,150	5,000,000	5,306,200	5,128,764	0	(15,558)	0	(15,558)	0	5,113,206	0	(166,056)	(166,056)	161,486	08/01/2025	2.B FE
750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS 3.744% 02/10/49		06/10/2022	Various		14,127	14,127	14,127	14,127	0	0	0	0	0	14,127	0	0	0	116	02/10/2049	2.A
759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 6.558% 07/25/34		06/01/2022	Paydown		122,672	122,672	108,094	110,317	0	162	0	162	0	110,480	0	12,193	12,193	1,359	07/25/2034	1.A FM
80286A-AG-9	SANTANDER DRIVE AUTO REC 2018-5 D 4.190% 12/16/24		06/15/2022	Paydown		346,618	346,618	346,549	346,577	0	41	0	41	0	346,618	0	0	0	5,973	12/16/2024	1.A FE
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		06/01/2022	Paydown		71,116	71,116	72,352	72,282	0	(1,166)	0	(1,166)	0	71,116	0	0	0	815	05/25/2043	1.A
81745C-AB-9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000% 06/25/43		06/01/2022	Paydown		18,565	18,565	18,687	18,558	0	(1)	0	(1)	0	18,558	0	8	8	217	06/25/2043	1.A
81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47		06/01/2022	Paydown		5,870	5,870	6,003	5,883	0	(1)	0	(1)	0	5,882	0	(13)	(13)	85	07/25/2047	1.A
81746H-AB-7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.500% 10/25/47		06/01/2022	Paydown		41,493	41,493	42,094	41,511	0	(12)	0	(12)	0	41,500	0	(6)	(6)	535	10/25/2047	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48		06/01/2022	Paydown		62,852	62,852	63,294	62,824	0	(7)	0	(7)	0	62,817	0	35	35	888	02/25/2048	1.A
81746R-AU-3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.500% 08/25/46		06/01/2022	Paydown		59,032	59,032	60,240	59,154	0	(10)	0	(10)	0	59,145	0	(113)	(113)	803	08/25/2046	1.A
81746Y-AA-2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000% 05/25/49		06/01/2022	Paydown		17,685	17,685	18,022	17,714	0	(13)	0	(13)	0	17,701	0	(15)	(15)	293	05/25/2049	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.500% 08/25/49		06/01/2022	Paydown		101,555	101,555	104,499	101,690	0	(147)	0	(147)	0	101,543	0	12	12	1,912	08/25/2049	1.A
81747D-AA-7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.000% 02/25/48		06/01/2022	Paydown		40,982	40,982	41,648	40,974	0	(19)	0	(19)	0	40,955	0	27	27	634	02/25/2048	1.A

STATEMENT AS OF JUNE 30, 2022 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
81747M-AA-7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.500% 03/25/49		05/01/2022	Paydown		8,963	8,963	9,134	8,953	0	10	0	10	0	8,963	0	0	0	156	03/25/2049	1.A
81748B-AB-8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500% 09/25/49		06/01/2022	Paydown		93,579	93,579	95,231	94,013	0	(434)	0	(434)	0	93,579	0	0	0	1,175	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49		06/01/2022	Paydown		5,223	5,223	5,333	5,237	0	(13)	0	(13)	0	5,223	0	0	0	67	11/25/2049	1.A
81761T-AA-3	SERVICEMASTER BRANDS 2020-1 A2I 2.841% 01/30/51		04/30/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	107	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS 2020-1 A2II 3.337% 01/30/51		04/30/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	125	01/30/2051	2.C FE
81761T-AG-0	SERVICEMASTER BRANDS 2021-1 A2II 3.113% 07/30/51		04/30/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	136	07/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49		04/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	243	10/25/2049	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49		06/01/2022	ONFS Corporate		4,596,589	4,875,000	4,875,000	4,875,000	0	0	0	0	0	4,875,000	0	(278,411)	(278,411)	114,600	10/25/2049	2.C FE
81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44		04/25/2022	Paydown		65,499	65,499	65,499	65,499	0	0	0	0	0	65,499	0	0	0	787	01/25/2044	1.F FE
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		06/20/2022	Paydown		160,432	160,432	160,390	160,400	0	32	0	32	0	160,432	0	0	0	1,523	07/20/2037	1.F FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37		06/20/2022	Paydown		106,955	106,955	106,941	106,944	0	11	0	11	0	106,955	0	0	0	1,536	07/20/2037	2.B FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING CO 2019-2A C 3.120% 05/20/36		06/20/2022	Paydown		46,295	46,295	46,292	46,292	0	3	0	3	0	46,295	0	0	0	591	05/20/2036	2.B FE
82652T-AB-1	SIERRA RECEIVABLES FUNDING CO 2022-1A B 3.550% 10/20/38		05/20/2022	Paydown		596,605	596,605	596,576	0	0	28	0	28	0	596,605	0	0	0	2,376	10/20/2038	1.F FE
82652T-AB-1	SIERRA RECEIVABLES FUNDING CO 2022-1A B 3.550% 10/20/38		06/01/2022	ONFS Corporate		4,756,391	4,903,395	4,903,162	0	0	(15)	0	(15)	0	4,903,148	0	(146,756)	(146,756)	34,331	10/20/2038	1.F FE
82653D-AB-5	SIERRA RECEIVABLES FUNDING CO 2018-2A B 3.650% 06/20/35		06/20/2022	Paydown		39,487	39,487	39,482	39,483	0	3	0	3	0	39,487	0	0	0	602	06/20/2035	1.F FE
82653D-AC-3	SIERRA RECEIVABLES FUNDING CO 2018-2A C 3.940% 06/20/35		06/20/2022	Paydown		39,487	39,487	39,476	39,480	0	6	0	6	0	39,487	0	0	0	650	06/20/2035	2.B FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING CO 2018-3A B 3.870% 09/20/35		06/20/2022	Paydown		34,455	34,455	34,450	34,452	0	4	0	4	0	34,455	0	0	0	553	09/20/2035	1.F FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO 2018-3A C 4.170% 09/20/35		06/20/2022	Paydown		44,747	44,747	44,746	44,746	0	2	0	2	0	44,747	0	0	0	773	09/20/2035	2.B FE
832248-AZ-1	SMITHFIELD FOODS INC 144A 4.250% 02/01/27		06/01/2022	ONFS Corporate		898,510	929,000	940,411	935,600	0	(534)	0	(534)	0	935,066	0	(36,556)	(36,556)	33,121	02/01/2027	2.C FE
83416W-AB-9	SOLAR STAR FUNDING LLC 144A 3.950% 06/30/35		06/30/2022	Various		33,261	33,261	33,261	33,261	0	0	0	0	0	33,261	0	0	0	657	06/30/2035	2.B FE
83546D-AG-3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 01/20/50		05/20/2022	Paydown		3,333	3,333	3,333	3,333	0	0	0	0	0	3,333	0	0	0	48	01/20/2050	2.B FE
83546D-AG-3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 01/20/50		06/01/2022	ONFS Corporate		1,885,182	1,965,000	1,965,000	1,965,000	0	0	0	0	0	1,965,000	0	(79,818)	(79,818)	34,209	01/20/2050	2.B FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.750% 06/15/40		06/15/2022	Various		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040	2.B
84314#-AC-5	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.000% 06/15/25		06/15/2022	Redemption 100.0000		115,385	115,385	115,385	115,385	0	0	0	0	0	115,385	0	0	0	2,885	06/15/2025	2.B FE
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO FIRST MORTGAGE BONDS 4.000% 04/16/48		04/16/2022	Redemption 100.0000		70,501	70,501	70,501	70,501	0	0	0	0	0	70,501	0	0	0	1,410	04/16/2048	2.A
84858D-AA-6	SPIRIT AIRLINES 2015-1 A 4.100% 04/01/28		04/01/2022	Various		123,394	123,394	124,347	124,094	0	(30)	0	(30)	0	124,064	0	(670)	(670)	2,530	04/01/2028	2.B FE
84858E-AA-4	SPIRIT AIRLINES 2015-1 B 4.450% 04/01/24		04/01/2022	Various		33,069	33,069	33,069	33,069	0	0	0	0	0	33,069	0	0	0	736	04/01/2024	3.B FE
857473-AE-2	STATE STREET BOSTON 7.350% 06/15/26		06/01/2022	ONFS Corporate		12,412,002	10,925,000	14,002,136	11,834,962	0	(77,211)	0	(77,211)	0	11,757,752	0	654,250	654,250	374,728	06/15/2026	1.F FE
859245-AA-0	STERLING BANK TRUST FSB 2004-1 2.180% 04/26/26		05/26/2022	Paydown		0	0	11,867	6,971	0	(6,971)	0	(6,971)	0	0	0	0	0	1,596	04/26/2026	1.C

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SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86190B-AD-6	STORE MASTER FUNDING LLC 2021-1A A4 3.700% 06/20/51		06/20/2022	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	39	06/20/2051	1.E FE
86212V-AF-1	STORE MASTER FUNDING LLC 2018-1A A3 4.400% 10/20/48		06/20/2022	Paydown		5,000	5,000	4,998	4,998	0	2	0	2	0	5,000	0	0	0	48	10/20/2048	1.E FE
86212X-AB-6	STORE MASTER FUNDING LLC 2019-1 A2 3.650% 10/20/49		06/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	30	10/20/2049	1.A FE
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.500% 03/25/32		06/01/2022	Paydown		70,424	70,424	70,391	70,244	0	(3)	0	(3)	0	70,241	0	184	184	1,764	03/25/2032	1.A FM
86359A-K3-6	STRUCTURED ASSET SECURITIES 2003-25XS A5 6.120% 08/25/33		06/01/2022	Paydown		41,365	41,365	28,120	28,120	0	0	0	0	0	28,120	0	13,245	13,245	788	08/25/2033	1.A FM
86787E-BB-2	SUNTRUST BANK 4.050% 11/03/25		06/01/2022	ONFS Corporate		1,022,420	1,000,000	999,390	999,650	0	36	0	36	0	999,686	0	22,734	22,734	23,625	11/03/2025	1.F FE
87165B-AD-5	SYNCHRONY FINANCIAL 4.250% 08/15/24		06/01/2022	ONFS Corporate		2,003,680	2,000,000	2,107,720	2,035,999	0	(6,162)	0	(6,162)	0	2,029,838	0	(26,158)	(26,158)	68,000	08/15/2024	2.C FE
872480-AF-5	TIF FUNDING II LLC 2021-1A B 2.540% 02/20/46		06/20/2022	Paydown		35,844	35,844	35,835	35,836	0	8	0	8	0	35,844	0	0	0	379	02/20/2046	2.B FE
87342R-AJ-3	TACO BELL FUNDING, LLC 2021-1A A23 2.542% 08/25/51		05/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	159	08/25/2051	2.B FE
87407R-AC-0	TAL ADVANTAGE VII LLC 2020-1A B 3.290% 09/20/45		06/20/2022	Paydown		72,188	72,188	72,171	72,173	0	14	0	14	0	72,188	0	0	0	990	09/20/2045	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		06/01/2022	Paydown		50,868	50,868	50,860	50,849	0	19	0	19	0	50,868	0	0	0	579	08/21/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS 2021-2A A 2.230% 04/20/46		06/20/2022	Paydown		80,000	80,000	79,986	79,986	0	1	0	1	0	79,987	0	13	13	743	04/20/2046	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		06/20/2022	Paydown		50,000	50,000	49,982	49,983	0	17	0	17	0	50,000	0	0	0	588	04/20/2046	2.B FE
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		06/16/2022	Paydown		44,071	44,071	44,071	44,071	0	0	0	0	0	44,071	0	0	0	519	10/16/2040	1.F FE
89657B-AA-2	TRINITY RAIL LEASING L.P. 2019-1A A 3.820% 04/17/49		06/17/2022	Paydown		20,908	20,908	20,898	20,900	0	8	0	8	0	20,908	0	0	0	332	04/17/2049	1.F FE
902635-AA-9	UNITED CAPITAL MARKETS 2003-A 2.300% 11/08/27		06/25/2022	Paydown		0	0	1,827	1,698	0	321	0	321	0	2,019	0	(2,019)	(2,019)	963	11/08/2027	1.A FE
90352W-AD-6	USQ RAIL I LLC 2021-1A A 2.250% 02/28/51		06/29/2022	Paydown		17,881	17,881	17,880	17,882	0	(2)	0	(2)	0	17,881	0	0	0	201	02/28/2051	1.F FE
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		05/01/2022	Various		76,581	76,581	76,613	76,607	0	(1)	0	(1)	0	76,606	0	(25)	(25)	1,034	05/01/2032	1.F FE
90933J-AA-9	UNITED AIRLINES 2016-2 B 3.650% 10/07/25		04/07/2022	Various		85,648	85,648	85,648	85,648	0	0	0	0	0	85,648	0	0	0	1,563	10/07/2025	3.A FE
918290-AA-5	VSE VOI Mortgage LLC 2016-A A 2.540% 07/20/33		05/01/2022	Paydown		321,590	321,590	321,557	321,214	0	376	0	376	0	321,590	0	0	0	3,756	07/20/2033	1.F FE
91830C-AG-3	VNO MORTGAGE TRUST 2012-6AVE B 3.298% 11/15/22		06/01/2022	ONFS Corporate		1,030,608	1,030,000	1,048,025	1,031,568	0	(1,329)	0	(1,329)	0	1,030,239	0	369	369	15,851	11/15/2022	1.A FM
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31		04/20/2022	Paydown		92,767	92,767	92,767	92,767	0	0	0	0	0	92,767	0	0	0	1,835	10/20/2031	2.B FE
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A 3.590% 04/25/48		06/01/2022	Paydown		92,313	92,313	92,281	92,129	0	184	0	184	0	92,313	0	0	0	1,363	04/25/2048	1.A FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		06/01/2022	Paydown		228,104	228,104	228,082	227,835	0	269	0	269	0	228,104	0	0	0	3,000	07/25/2049	1.A FE
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		06/30/2022	Redemption 100.0000		18,232	18,232	18,232	18,232	0	0	0	0	0	18,232	0	0	0	234	10/14/2049	1.F PL
92922F-JJ-8	WASHINGTON MUTUAL 2003-AR11 B1 2.519% 10/25/33		06/01/2022	Paydown		28,320	28,320	14,480	19,255	0	38	0	38	0	19,293	0	9,027	9,027	257	10/25/2033	1.D FM
92922F-KX-5	WASHINGTON MUTUAL 2003-AR12 B1 2.523% 02/25/34		05/01/2022	Paydown		38,657	38,657	26,144	31,756	0	51	0	51	0	31,808	0	6,849	6,849	207	02/25/2034	6. FM
92942A-AA-3	WRG 2020-1 A 5.071% 07/15/28		06/15/2022	Paydown		286,744	286,744	286,743	286,730	0	13	0	13	0	286,744	0	0	0	5,185	07/15/2028	1.F PL
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		06/15/2022	Paydown		66,019	66,019	66,016	66,016	0	3	0	3	0	66,019	0	0	0	1,003	09/15/2044	2.A FE
94945P-AA-3	WELK RESORTS LLC 2017-AA A 2.820% 06/15/33		06/15/2022	Paydown		44,093	44,093	44,089	44,090	0	3	0	3	0	44,093	0	0	0	516	06/15/2033	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
94945P-AB-1	WELK RESORTS LLC 2017-AA B 3.410% 06/15/33		06/15/2022	Paydown		44,099	44,099	44,092	44,095	0	4	0	4	0	44,099	0	0	0	625	06/15/2033	2.C FE
94978#-AH-0	CVS HEALTH CORP CTL - PASS THROUGH CERT 7.530% 01/10/24		06/10/2022	Redemption 100.0000		91,393	91,393	91,393	91,389	0	4	0	4	0	91,393	0	0	0	2,672	01/10/2024	2.B
94978#-JE-8	ZC AVIATION 2014 CLASS A-1 3.620% 09/15/24		06/15/2022	Redemption 100.0000		68,825	68,825	68,825	68,825	0	0	0	0	0	68,825	0	0	0	1,039	09/15/2024	3.A PL
94978#-JG-3	ZC AVIATION 2014 CLASS A-1 3.620% 10/11/24		06/11/2022	Redemption 100.0000		69,101	69,101	69,101	69,101	0	0	0	0	0	69,101	0	0	0	1,043	10/11/2024	3.A PL
949831-AA-9	WELLS FARGO MRTG BACKED SEC 2019-3 A1 3.500% 07/25/49		06/01/2022	Paydown		44,292	44,292	44,915	44,421	0	(128)	0	(128)	0	44,292	0	0	0	629	07/25/2049	1.A
94989U-AS-0	WELLS FARGO MORTGAGE BACKED 2018-1 A17 3.500% 07/25/47		06/01/2022	Paydown		96,351	96,351	91,940	95,160	0	1,191	0	1,191	0	96,351	0	0	0	1,377	07/25/2047	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49		06/01/2022	Paydown		641,459	641,459	657,851	644,556	0	(3,097)	0	(3,097)	0	641,459	0	0	0	6,711	09/25/2049	1.A
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		06/01/2022	Paydown		24,629	24,629	25,068	24,629	0	0	0	0	0	24,629	0	0	0	415	04/25/2049	1.A
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1 3.000% 06/25/50		06/01/2022	Paydown		54,219	54,219	55,998	55,011	0	(792)	0	(792)	0	54,219	0	0	0	657	06/25/2050	1.A
95058X-AH-1	WENDYS FUNDING LLC 2019-1A A2II 4.080% 06/15/49		06/15/2022	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	138	06/15/2049	2.B FE
96041L-AF-9	WESTLAKE AUTOMOBILE RECEIVABLE 2019-2A D 3.200% 11/15/24		06/15/2022	Paydown		37,793	37,793	37,790	37,791	0	2	0	2	0	37,793	0	0	0	605	11/15/2024	1.B FE
97064E-AA-6	WILLIS ENGINE SECURITIZATION T 2018-A A 4.750% 09/15/43		06/15/2022	Paydown		22,193	22,193	22,191	22,189	0	3	0	3	0	22,193	0	0	0	261	09/15/2043	2.A FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		06/15/2022	Paydown		32,623	32,623	32,622	32,622	0	1	0	1	0	32,623	0	0	0	439	03/15/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		06/15/2022	Paydown		32,751	32,751	32,749	32,749	0	2	0	2	0	32,751	0	0	0	383	05/15/2046	1.F FE
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.908% 06/27/44		06/01/2022	Paydown		7,057	7,057	7,296	7,077	0	(1)	0	(1)	0	7,076	0	(19)	(19)	64	06/27/2044	1.A
97652T-AD-5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4 3.500% 01/20/45		06/01/2022	Paydown		31,249	31,249	31,937	31,305	0	(56)	0	(56)	0	31,249	0	0	0	166	01/20/2045	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		04/30/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	121	07/30/2051	2.B FE
009088-AA-3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	06/15/2022	Various		168,776	168,776	168,438	168,537	0	22	0	22	0	168,559	0	216	216	3,165	12/15/2027	1.G FE
009088-AB-1	AIR CANADA 2015-2A 4.125% 12/15/27	A	06/15/2022	Various		48,221	48,221	48,221	48,221	0	0	0	0	0	48,221	0	0	0	995	12/15/2027	2.B FE
22576C-D@-7	CRESCENT POINT ENERGY CORP SENIOR NOTES SERIES K 4.000% 05/22/22	A	05/22/2022	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	60,000	05/22/2022	3.B
496902-AQ-0	KINROSS GOLD CORP 4.500% 07/15/27	A	06/01/2022	ONFS Corporate		1,040,235	1,032,000	1,013,069	1,019,422	0	849	0	849	0	1,020,270	0	19,965	19,965	41,022	07/15/2027	2.C FE
780082-AD-5	ROYAL BANK OF CANADA GMTN 4.650% 01/27/26	A	06/01/2022	Various		844,816	826,000	833,083	829,324	0	(318)	0	(318)	0	829,006	0	15,811	15,811	32,648	01/27/2026	1.G FE
952845-AE-5	WEST FRASER TIMBER CO 144A 4.350% 10/15/24	A	06/03/2022	Various		1,834,691	1,825,000	1,865,146	1,846,454	0	(3,409)	0	(3,409)	0	1,843,045	0	(8,354)	(8,354)	50,279	10/15/2024	2.C FE
00913R-AD-8	AIR LIQUIDE FINANCE 144A 2.500% 09/27/26	D	06/01/2022	ONFS Corporate		989,667	1,032,000	989,554	1,007,950	0	1,996	0	1,996	0	1,009,946	0	(20,279)	(20,279)	17,630	09/27/2026	1.G FE
034863-AT-7	ANGLO AMERICAN CAPITAL 144A 4.000% 09/11/27	D	06/01/2022	ONFS Corporate		1,955,960	2,000,000	1,852,920	1,901,062	0	6,374	0	6,374	0	1,907,437	0	48,523	48,523	58,222	09/11/2027	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	06/30/2022	Various		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,426	06/30/2035	2.C FE
05565Q-CP-1	BP CAPITAL MARKETS PLC 3.814% 02/10/24	D	06/01/2022	ONFS Corporate		1,015,960	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	15,960	15,960	31,042	02/10/2024	1.G FE
05565Q-DF-2	BP CAPITAL MARKETS PLC 3.017% 01/16/27	D	06/30/2022	Call 100.0000		2,381,000	2,381,000	2,363,452	2,369,420	0	564	0	564	0	2,369,984	0	11,016	11,016	32,725	01/16/2027	1.G FE
05565Q-DF-2	BP CAPITAL MARKETS PLC 3.017% 01/16/27	D	06/01/2022	ONFS Corporate		601,903	619,000	614,438	615,847	0	246	0	246	0	616,093	0	(14,189)	(14,189)	16,445	01/16/2027	1.G FE
12807C-AA-1	CAL FUNDING IV LTD 2020-1A A 2.220% 09/25/45	D	06/25/2022	Paydown		85,000	85,000	84,981	84,985	0	15	0	15	0	85,000	0	0	0	786	09/25/2045	1.F FE
200447-A@-9	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 5.460% 06/26/38	D	06/26/2022	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,460	06/26/2038	2.B

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
21987B-AW-8	CODELCO INC 144A 3.625% 08/01/27	D	06/01/2022	ONFS Corporate		2,316,866	2,413,000	2,369,930	2,386,742	0	1,794	0	1,794	0	2,388,536	0	(71,670)	(71,670)	73,379	08/01/2027	1.G FE
45262B-AB-9	IMPERIAL BRANDS FIN PLC 144A 3.500% 07/26/26	D	06/01/2022	ONFS Corporate		789,730	826,000	818,508	820,900	0	437	0	437	0	821,336	0	(31,606)	(31,606)	24,654	07/26/2026	2.B FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	04/15/2022	Various		171,910	171,910	171,910	171,910	0	0	0	0	0	171,910	0	0	0	2,651	04/15/2026	2.B FE
705011-AA-2	PEARSON FUNDING FOUR PLC 144A 3.750% 05/08/22	D	05/08/2022	Maturity		2,000,000	2,000,000	1,987,300	1,999,470	0	530	0	530	0	2,000,000	0	0	0	37,500	05/08/2022	2.C FE
784309-AA-4	S-JETS Limited 2017-1 A 3.967% 08/15/42	D	06/15/2022	Paydown		336,571	336,571	336,570	336,556	0	15	0	15	0	336,571	0	0	0	5,298	08/15/2042	2.B FE
78467K-A#-4	SSE PLC SENIOR NOTES 3.890% 04/16/22	D	04/16/2022	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	77,800	04/16/2022	2.A
83363R-AA-5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENIOR SECURED BOND 6.223% 12/15/26	C	06/15/2022	Redemption 100.0000		5,313	5,313	5,463	5,350	0	(5)	0	(5)	0	5,344	0	(32)	(32)	165	12/15/2026	2.A FE
86709L-AA-4	PROJECT SUNBIRD 2020-1A A 3.671% 02/15/45	D	06/15/2022	Paydown		66,955	66,955	66,952	66,950	0	5	0	5	0	66,955	0	0	0	843	02/15/2045	1.G FE
89989F-AA-2	TURBINE ENGINE SEC LTD 2013-1A A 5.125% 12/13/48	C	06/15/2022	Paydown		514	514	506	511	0	3	0	3	0	514	0	0	0	8	12/13/2048	2.A FE
90351D-AF-4	UBS AG STAMFORD CT 144A 4.125% 04/15/26	D	06/01/2022	ONFS Corporate		1,031,143	1,032,000	1,085,623	1,061,101	0	(2,666)	0	(2,666)	0	1,058,436	0	(27,292)	(27,292)	26,961	04/15/2026	1.G FE
G7332#-AF-0	RRPF ENGINE LEASING LIMITED SENIOR SECURED NOTES 2.770% 04/13/22	D	04/13/2022	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	30,522	04/13/2022	2.C FE
K2162@-AA-4	DANISH CROWN A/S SERIES A 4.940% 06/13/22	D	06/13/2022	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	98,800	06/13/2022	2.C
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	06/30/2022	Various		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,217	11/30/2033	3.C PL
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD 3.110% 12/31/34	D	04/29/2022	Redemption 100.0000		11,154	11,154	11,154	11,154	0	0	0	0	0	11,154	0	0	0	87	12/31/2034	2.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						295,641,043	295,849,908	299,336,580	276,374,507	464	(86,962)	2,389	(88,887)	0	296,377,469	0	(498,834)	(498,834)	6,610,521	XXX	XXX
2509999997. Total - Bonds - Part 4						370,999,203	370,700,680	373,682,811	350,729,606	464	(52,061)	2,389	(53,986)	0	370,767,468	0	469,327	469,327	8,309,551	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						370,999,203	370,700,680	373,682,811	350,729,606	464	(52,061)	2,389	(53,986)	0	370,767,468	0	469,327	469,327	8,309,551	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		04/13/2022	Various	0.000	143,395		143,395	137,706	5,689	0	0	5,689	0	143,395	0	0	0	0		
934423-10-4	WARNER BROS DISCOVERY INC		04/27/2022	Various	4,775.000	89,975		143,395	0	0	0	0	0	0	143,395	0	(53,420)	(53,420)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						233,370	XXX	286,790	137,706	5,689	0	0	5,689	0	286,790	0	(53,420)	(53,420)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						233,370	XXX	286,790	137,706	5,689	0	0	5,689	0	286,790	0	(53,420)	(53,420)	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						233,370	XXX	286,790	137,706	5,689	0	0	5,689	0	286,790	0	(53,420)	(53,420)	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						233,370	XXX	286,790	137,706	5,689	0	0	5,689	0	286,790	0	(53,420)	(53,420)	0	XXX	XXX
6009999999 - Totals						371,232,573	XXX	373,969,601	350,867,312	6,153	(52,061)	2,389	(48,297)	0	371,054,258	0	415,907	415,907	8,309,551	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)
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
BARCLAYS CUSTOM 11/14/2022 Strike @ 189.9725 BXIIG$042	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2019	11/14/2022	3,054	580,210	189.9725	27,854	0	0	217		217	(22,771)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2022 Strike @ 191.6586 BXIIG$044	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/16/2019	12/14/2022	1,910	366,108	191.6586	17,536	0	0	131		131	(12,531)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/13/2023 Strike @ 193.5362 BXIIG$046	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2020	01/13/2023	5,713	1,105,630	193.5362	53,072	0	0	339		339	(32,407)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2023 Strike @ 197.192 BXIIG$048	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2020	02/14/2023	5,714	1,126,796	197.1920	54,285	0	0	172		172	(23,628)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2023 Strike @ 184.111 BXIIG$050	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/16/2020	03/14/2023	2,279	419,504	184.1110	20,735	0	0	2,294		2,294	(25,652)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2023 Strike @ 184.9172 BXIIG$052	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/15/2020	04/14/2023	8,399	1,553,134	184.9172	77,020	0	0	8,386		8,386	(90,329)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/12/2023 Strike @ 185.042 BXIIG$054	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/14/2020	05/12/2023	4,306	796,761	185.0420	39,614	0	0	4,712		4,712	(45,938)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2023 Strike @ 185.5466 BXIIG$056	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/12/2020	06/14/2023	7,773	1,442,180	185.5466	71,663	0	0	8,730		8,730	(80,613)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2023 Strike @ 187.178 BXIIG$058	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2020	07/14/2023	6,441	1,205,623	187.1780	59,902	0	0	6,140		6,140	(61,201)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2023 Strike @ 187.8526 BXIIG$060	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2020	08/14/2023	3,564	669,554	187.8526	33,219	0	0	3,404		3,404	(32,681)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXIIG$062	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2020	09/14/2023	12,786	2,415,444	188.9070	120,064	0	0	11,541		11,541	(110,731)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXIIG$063	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2020	09/14/2023	1,772	334,787	188.9070	16,677	0	0	1,600		1,600	(15,348)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/13/2023 Strike @ 188.96 BXIIG$065	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2020	10/13/2023	11,275	2,130,537	188.9600	105,647	0	0	11,081		11,081	(97,735)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2023 Strike @ 189.9306 BXIIG$067	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/13/2020	11/14/2023	6,523	1,238,832	189.9306	61,573	0	0	6,002		6,002	(53,761)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2023 Strike @ 191.5716 BXIIG$068	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/15/2020	12/14/2023	14,051	2,691,788	191.5716	133,485	0	0	11,401		11,401	(105,853)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/12/2024 Strike @ 191.9166 BXIIG$071	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2021	01/12/2024	31,493	6,043,997	191.9166	299,812	0	0	26,387		26,387	(233,895)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2024 Strike @ 192.9936 BXIIG$073	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/16/2021	02/14/2024	145,723	28,123,668	192.9936	1,394,572	0	0	114,729		114,729	(1,023,093)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2024 Strike @ 188.859 BXIIG$075	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2021	03/14/2024	143,459	27,093,470	188.8590	1,339,904	0	0	204,263		204,263	(1,265,615)	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)
BARCLAYS CUSTOM 4/12/2024 Strike @ 190.5616 BXIIG$076	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2021	04/12/2024	60,623	11,552,473	190.5616	569,859	0	0	74,571		74,571	(491,493)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 190.5596 BXIIG$079	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/13/2021	05/14/2024	16,021	3,052,993	190.5596	150,759	0	0	20,949		20,949	(130,402)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 193.785 BXIIG$081	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/11/2021	06/14/2024	4,948	958,813	193.7850	47,549	0	0	4,684		4,684	(34,086)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2022 Strike @ 194.913 BXIIG$082	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2021	07/14/2022	16,540	3,223,766	194.9130	87,329	0	0	0		0	(63,457)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/12/2024 Strike @ 194.913 BXIIG$083	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2021	07/12/2024	9,612	1,873,578	194.9130	92,183	0	0	8,425		8,425	(62,534)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/12/2022 Strike @ 196.4111 BXIIG$084	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/12/2021	08/12/2022	16,316	3,204,600	196.4111	86,474	0	0	0		0	(55,069)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2024 Strike @ 196.4111 BXIIG$085	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/12/2021	08/14/2024	7,141	1,402,487	196.4111	69,121	0	0	5,625		5,625	(43,081)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2022 Strike @ 199.7541 BXIIG$086	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2021	09/14/2022	26,486	5,290,635	199.7541	143,553	0	0	0		0	(66,537)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/13/2024 Strike @ 199.7541 BXIIG$087	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2021	09/13/2024	9,163	1,830,339	199.7541	90,164	0	0	5,506		5,506	(47,396)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2022 Strike @ 193.9449 BXIIG$088	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2021	10/14/2022	12,561	2,436,138	193.9449	66,071	0	0	57		57	(62,666)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2024 Strike @ 193.9449 BXIIG$089	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2021	10/11/2024	5,176	1,003,944	193.9449	48,969	0	0	6,081		6,081	(36,179)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2022 Strike @ 195.7109 BXIIG$090	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/11/2021	11/14/2022	5,283	1,034,001	195.7109	28,002	0	0	35		35	(22,735)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2024 Strike @ 195.7109 BXIIG$091	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/11/2021	11/14/2024	1,349	263,963	195.7109	12,853	0	0	1,392		1,392	(8,661)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2022 Strike @ 194.492 BXIIG$092	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2021	12/14/2022	6,491	1,262,512	194.4920	34,079	0	0	166		166	(32,781)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/13/2024 Strike @ 194.492 BXIIG$093	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2021	12/13/2024	846	164,513	194.4920	7,993	0	0	1,040		1,040	(5,821)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/13/2023 Strike @ 191.4278 BXIIG$094	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2022	01/13/2023	11,271	2,157,516	191.4278	0	58,269	0	1,273		1,273	(56,996)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2025 Strike @ 191.4278 BXIIG$095	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2022	01/14/2025	2,584	494,554	191.4278	0	23,846	0	4,510		4,510	(19,336)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2023 Strike @ 185.76 BXIIG$096	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/11/2022	02/14/2023	29,241	5,431,741	185.7600	0	145,618	0	18,211		18,211	(127,408)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2025 Strike @ 185.76 BXIIG$097	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/11/2022	02/14/2025	2,823	524,464	185.7600	0	24,958	0	8,516		8,516	(16,442)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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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)
BARCLAYS CUSTOM 3/14/2023 Strike @ 183.9189 BXIIG$098	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2022	03/14/2023	23,673	4,353,894	183.9189	0	116,707	0	24,719		24,719	(91,989)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2025 Strike @ 183.9189 BXIIG$099	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2022	03/14/2025	3,326	611,677	183.9189	0	29,001	0	11,956		11,956	(17,045)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2023 Strike @ 182.1254 BXIIG$100	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2022	04/14/2023	9,755	1,776,560	182.1254	0	47,212	0	15,095		15,095	(32,117)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2025 Strike @ 182.1254 BXIIG$101	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2022	04/14/2025	1,335	243,066	182.1254	0	11,331	0	5,533		5,533	(5,798)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/12/2023 Strike @ 180.3543 BXIIG$102	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2022	05/12/2023	9,021	1,626,886	180.3543	0	43,118	0	20,585		20,585	(22,533)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2025 Strike @ 180.3543 BXIIG$103	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2022	05/14/2025	3,215	579,913	180.3543	0	26,913	0	15,815		15,815	(11,098)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2023 Strike @ 174.8713 BXIIG$104	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2022	06/14/2023	18,096	3,164,497	174.8713	0	83,785	0	86,729		86,729	2,944	0	0	0	0		0/0
BARCLAYS CUSTOM 6/13/2025 Strike @ 174.8713 BXIIG$105	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2022	06/13/2025	909	158,881	174.8713	0	7,259	0	6,611		6,611	(648)	0	0	0	0		0/0
RUSSELL 2000 7/14/2022 Strike @ 2202.358 4642L$134	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2021	07/14/2022	3,732	8,218,231	2,202.3580	685,070	0	0	0		0	(294,918)	0	0	0	0		0/0
RUSSELL 2000 8/12/2022 Strike @ 2223.108 4642L$135	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/12/2022	3,086	6,860,178	2,223.1080	357,415	0	0	0		0	(237,228)	0	0	0	0		0/0
RUSSELL 2000 9/14/2022 Strike @ 2209.985 4642L$136	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2022	4,299	9,500,527	2,209.9850	547,230	0	0	0		0	(425,008)	0	0	0	0		0/0
RUSSELL 2000 10/14/2022 Strike @ 2274.18 4642L$137	Fixed Index Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	10/14/2021	10/14/2022	3,056	6,950,986	2,274.1800	596,990	0	0	0		0	(203,436)	0	0	0	0		0/0
RUSSELL 2000 11/14/2022 Strike @ 2202.358 4642L$138	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/12/2021	11/14/2022	2,889	6,362,943	2,202.3580	623,982	0	0	0		0	(83,440)	0	0	0	0		0/0
RUSSELL 2000 12/14/2022 Strike @ 2159.65 4642L$139	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2021	12/14/2022	2,756	5,952,773	2,159.6500	372,049	0	0	152		152	(454,096)	0	0	0	0		0/0
RUSSELL 2000 1/13/2023 Strike @ 2162.46 4642L$140	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	4,931	10,663,955	2,162.4600	0	975,701	0	1,373		1,373	(974,329)	0	0	0	0		0/0
RUSSELL 2000 2/14/2023 Strike @ 2020.787 4642L$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	14,094	28,481,154	2,020.7870	0	2,932,697	0	27,989		27,989	(2,904,708)	0	0	0	0		0/0
RUSSELL 2000 3/14/2023 Strike @ 1941.72 4642L$142	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2022	03/14/2023	12,439	24,152,706	1,941.7200	0	1,804,206	0	126,915		126,915	(1,677,291)	0	0	0	0		0/0
RUSSELL 2000 4/14/2023 Strike @ 2004.98 4642L$143	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/14/2022	04/14/2023	9,321	18,689,100	2,004.9800	0	1,168,069	0	61,669		61,669	(1,106,400)	0	0	0	0		0/0
RUSSELL 2000 5/12/2023 Strike @ 1792.67 4642L$144	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/13/2022	05/12/2023	3,052	5,470,781	1,792.6700	0	353,959	0	189,859		189,859	(164,100)	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)
RUSSELL 2000 6/14/2023 Strike @ 1707.829 4642L$145	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2022	06/14/2023	5,063	8,646,670	1,707.8290	0	583,004	0	433,223		433,223	(149,781)	0	0	0	0		0/0
S&P 500 7/14/2022 Strike @ 4374.3 7846L$188	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	07/14/2021	07/14/2022	7,735	33,835,123	4,374.3000	2,266,631	0	0	999		999	(4,064,908)	0	0	0	0		0/0
S&P 500 8/12/2022 Strike @ 4468 7846L$192	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/13/2021	08/12/2022	8,431	37,667,519	4,468.0000	2,519,958	0	0	11,386		11,386	(3,978,263)	0	0	0	0		0/0
S&P 500 9/14/2022 Strike @ 4443.05 7846L$193	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	09/14/2021	09/14/2022	11,477	50,993,240	4,443.0500	3,773,500	0	0	67,334		67,334	(5,808,480)	0	0	0	0		0/0
S&P 500 10/14/2022 Strike @ 4438.26 7846L$195	Fixed Index Annuities	Exhibit 5	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/14/2021	10/14/2022	5,900	26,185,778	4,438.2600	1,863,737	0	0	76,734		76,734	(3,092,069)	0	0	0	0		0/0
S&P 500 11/14/2022 Strike @ 4682.85 7846L$197	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/12/2021	11/14/2022	5,580	26,130,818	4,682.8500	1,862,140	0	0	41,694		41,694	(2,100,016)	0	0	0	0		0/0
S&P 500 12/14/2022 Strike @ 4634.09 7846L$199	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/14/2021	12/14/2022	5,103	23,646,695	4,634.0900	1,891,736	0	0	73,799		73,799	(2,133,020)	0	0	0	0		0/0
S&P 500 1/13/2023 Strike @ 4662.85 7846L$201	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	8,019	37,391,114	4,662.8500	0	2,624,938	0	147,855		147,855	(2,477,084)	0	0	0	0		0/0
S&P 500 2/14/2023 Strike @ 4401.67 7846L$203	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	22,106	97,303,757	4,401.6700	0	8,528,553	0	1,416,924		1,416,924	(7,111,629)	0	0	0	0		0/0
S&P 500 3/14/2023 Strike @ 4173.11 7846L$205	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	03/14/2022	03/14/2023	29,435	122,834,742	4,173.1100	0	12,246,624	0	4,202,183		4,202,183	(8,044,441)	0	0	0	0		0/0
S&P 500 4/14/2023 Strike @ 4392.59 7846L$207	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	04/14/2022	04/14/2023	25,002	109,825,248	4,392.5900	0	10,038,047	0	2,294,610		2,294,610	(7,743,437)	0	0	0	0		0/0
S&P 500 5/12/2023 Strike @ 4023.89 7846L$209	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	05/13/2022	05/12/2023	10,059	40,475,263	4,023.8900	0	4,074,737	0	2,439,541		2,439,541	(1,635,196)	0	0	0	0		0/0
S&P 500 6/14/2023 Strike @ 3735.48 7846L$211	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2022	06/14/2023	9,355	34,944,220	3,735.4800	0	2,864,750	0	3,888,250		3,888,250	1,023,500	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											22,822,030	48,813,303	0	16,272,103	XXX	16,272,103	(60,734,921)	0	0	0	0	XXX	XXX
RUSSELL 2000 8/15/2023 Strike @ 2398.9 46428$094	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/15/2021	08/15/2023	3,344	8,021,226	2,398.9000	997,839	0	0	2,174,931		2,174,931	1,035,762	0	0	0	0		0/0
RUSSELL 2000 9/14/2023 Strike @ 2158 46428$095	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2021	09/14/2023	5,820	12,559,646	2,158.0000	1,650,337	0	0	2,601,028		2,601,028	1,243,849	0	0	0	0		0/0
RUSSELL 2000 10/18/2023 Strike @ 2118.8 46428$096	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/18/2022	10/18/2023	2,798	5,929,292	2,118.8000	0	734,639	0	1,166,165		1,166,165	431,526	0	0	0	0		0/0
S&P 500 7/14/2022 Strike @ 3502.14 78462$132	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2021	07/14/2022	50,400	176,507,401	3,502.1400	6,186,584	0	0	590,060		590,060	(1,764,788)	0	0	0	0		0/0
S&P 500 7/14/2023 Strike @ 3502.14 78462$133	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2021	07/14/2023	9,806	34,340,304	3,502.1400	2,188,788	0	0	2,360,688		2,360,688	836,995	0	0	0	0		0/0
S&P 500 8/12/2022 Strike @ 3572.08 78462$134	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/13/2021	08/12/2022	43,339	154,810,482	3,572.0800	5,308,064	0	0	2,757,079		2,757,079	38,240	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 8/11/2023 Strike @ 3572.08 78462$135	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/11/2023	7,764	27,733,022	3,572.0800	1,733,313	0	0	2,102,803		2,102,803	738,188	0	0	0	0		0/0
S&P 500 9/13/2022 Strike @ 4448.18 78462$136	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2021	09/13/2022	16,723	74,386,247	4,448.1800	6,151,739	0	0	11,085,643		11,085,643	7,607,075	0	0	0	0		0/0
S&P 500 9/13/2023 Strike @ 3558.54 78462$137	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2021	09/13/2023	6,968	24,795,409	3,558.5400	1,763,573	0	0	1,930,507		1,930,507	689,080	0	0	0	0		0/0
S&P 500 10/12/2022 Strike @ 4355.85 78462$138	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2021	10/12/2022	14,166	61,706,278	4,355.8500	5,177,155	0	0	8,202,034		8,202,034	5,246,391	0	0	0	0		0/0
S&P 500 10/12/2023 Strike @ 3484.68 78462$139	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2021	10/12/2023	8,722	30,394,982	3,484.6800	2,123,849	0	0	2,290,286		2,290,286	747,926	0	0	0	0		0/0
S&P 500 10/28/2022 Strike @ 3679.96 78462$140	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	10/29/2021	10/28/2022	19,056	70,125,539	3,679.9600	2,498,223	0	0	3,284,911		3,284,911	1,347,112	0	0	0	0		0/0
S&P 500 8/15/2023 Strike @ 4679.75 78462$141	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	11/15/2021	08/15/2023	12,539	58,679,760	4,679.7500	6,225,921	0	0	10,903,202		10,903,202	5,132,227	0	0	0	0		0/0
S&P 500 11/15/2023 Strike @ 3743.8 78462$142	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	11/15/2021	11/15/2023	8,851	33,135,999	3,743.8000	2,186,975	0	0	3,190,882		3,190,882	1,146,188	0	0	0	0		0/0
S&P 500 9/14/2023 Strike @ 4631.2 78462$143	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2021	09/14/2023	12,222	56,601,322	4,631.2000	6,446,892	0	0	10,191,804		10,191,804	4,626,312	0	0	0	0		0/0
S&P 500 12/14/2023 Strike @ 3704.96 78462$144	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2021	12/14/2023	7,967	29,516,083	3,704.9600	2,195,260	0	0	2,809,272		2,809,272	953,828	0	0	0	0		0/0
S&P 500 10/18/2023 Strike @ 4595.65 78462$145	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/18/2022	10/18/2023	10,550	48,483,786	4,595.6500	0	5,430,184	0	8,557,564		8,557,564	3,127,380	0	0	0	0		0/0
S&P 500 12/18/2023 Strike @ 3676.52 78462$146	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/18/2022	12/18/2023	8,822	32,433,304	3,676.5200	0	2,177,085	0	3,027,845		3,027,845	850,760	0	0	0	0		0/0
S&P 500 2/22/2023 Strike @ 4330.5 78462$147	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/22/2022	02/22/2023	20,084	86,973,589	4,330.5000	0	7,679,768	0	11,703,620		11,703,620	4,023,852	0	0	0	0		0/0
S&P 500 3/16/2023 Strike @ 4316.67 78462$148	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/16/2022	03/16/2023	18,384	79,359,647	4,316.6700	0	7,086,020	0	10,655,984		10,655,984	3,569,964	0	0	0	0		0/0
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										52,834,512	23,107,697	0	101,586,310	XXX	101,586,310	41,627,867	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										75,656,542	71,921,000	0	117,858,412	XXX	117,858,412	(19,107,054)	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										22,822,030	48,813,303	0	16,272,103	XXX	16,272,103	(60,734,921)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										52,834,512	23,107,697	0	101,586,310	XXX	101,586,310	41,627,867	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										75,656,542	71,921,000	0	117,858,412	XXX	117,858,412	(19,107,054)	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

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)
RUSSELL 2000 7/14/2022 Strike @ 2314.678258 4642S$134	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2021	07/14/2022	3,732	8,637,361	2,314.6783	(482,819)	0	0	0		0	73,716	0	0	0	0		0/0
RUSSELL 2000 8/12/2022 Strike @ 2336.041886 4642S$135	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/12/2022	3,086	7,208,675	2,336.0419	(192,771)	0	0	0		0	73,738	0	0	0	0		0/0
RUSSELL 2000 9/14/2022 Strike @ 2325.346217 4642S$136	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2022	4,299	9,996,454	2,325.3462	(309,717)	0	0	0		0	167,994	0	0	0	0		0/0
RUSSELL 2000 10/14/2022 Strike @ 2386.52 4642S$137	Fixed Index Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	10/14/2021	10/14/2022	3,056	7,294,351	2,386.5200	(431,557)	0	0	0		0	74,683	0	0	0	0		0/0
RUSSELL 2000 11/14/2022 Strike @ 2311.815 4642S$138	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/12/2021	11/14/2022	2,889	6,679,180	2,311.8150	(460,513)	0	0	0		0	30,303	0	0	0	0		0/0
RUSSELL 2000 12/14/2022 Strike @ 2262.44934 4642S$139	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2021	12/14/2022	2,756	6,236,125	2,262.4493	(231,563)	0	0	(42)		(42)	285,650	0	0	0	0		0/0
RUSSELL 2000 1/13/2023 Strike @ 2259.33 4642S$140	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	4,931	11,141,660	2,259.3300	0	(735,763)	0	(749)		(749)	735,014	0	0	0	0		0/0
RUSSELL 2000 2/14/2023 Strike @ 2107.680841 4642S$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	14,094	29,705,843	2,107.6808	0	(2,297,567)	0	(7,551)		(7,551)	2,290,016	0	0	0	0		0/0
RUSSELL 2000 3/14/2023 Strike @ 2027.35 4642S$142	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2022	03/14/2023	12,439	25,217,842	2,027.3500	0	(1,253,525)	0	(42,234)		(42,234)	1,211,291	0	0	0	0		0/0
RUSSELL 2000 4/14/2023 Strike @ 2096.41 4642S$143	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/14/2022	04/14/2023	9,321	19,541,350	2,096.4100	0	(734,482)	0	(23,011)		(23,011)	711,471	0	0	0	0		0/0
RUSSELL 2000 5/12/2023 Strike @ 1873.87 4642S$144	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/13/2022	05/12/2023	3,052	5,718,583	1,873.8700	0	(229,499)	0	(105,118)		(105,118)	124,381	0	0	0	0		0/0
RUSSELL 2000 6/14/2023 Strike @ 1785.53522 4642S$145	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2022	06/14/2023	5,063	9,040,093	1,785.5352	0	(377,213)	0	(236,303)		(236,303)	140,910	0	0	0	0		0/0
S&P 500 7/14/2022 Strike @ 4630.19655 7846S$188	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2021	07/14/2022	7,735	35,814,478	4,630.1966	(1,189,659)	0	0	(118)		(118)	2,577,208	0	0	0	0		0/0
S&P 500 8/12/2022 Strike @ 4724.0164 7846S$192	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/12/2022	8,431	39,825,868	4,724.0164	(1,344,731)	0	0	(2,464)		(2,464)	2,451,332	0	0	0	0		0/0
S&P 500 9/14/2022 Strike @ 4694.53 7846S$193	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2022	11,477	53,879,496	4,694.5300	(2,141,716)	0	0	(16,959)		(16,959)	3,802,938	0	0	0	0		0/0
S&P 500 10/14/2022 Strike @ 4664.17 7846S$195	Fixed Index Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	10/14/2021	10/14/2022	5,900	27,518,650	4,664.1700	(1,114,824)	0	0	(22,260)		(22,260)	2,193,809	0	0	0	0		0/0
S&P 500 11/14/2022 Strike @ 4922.61192 7846S$197	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/12/2021	11/14/2022	5,580	27,468,716	4,922.6119	(1,121,331)	0	0	(15,221)		(15,221)	1,320,081	0	0	0	0		0/0
S&P 500 12/14/2022 Strike @ 4877.38 7846S$199	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2021	12/14/2022	5,103	24,888,148	4,877.3800	(1,182,335)	0	0	(28,698)		(28,698)	1,398,474	0	0	0	0		0/0
S&P 500 1/13/2023 Strike @ 4883.87 7846S$201	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	8,019	39,163,460	4,883.8700	0	(1,603,787)	0	(68,710)		(68,710)	1,535,078	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 2/14/2023 Strike @ 4593.582812 7846S$203	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	22,106	101,546,201	4,593.5828	0	(6,057,037)	0	(730,834)		(730,834)	5,326,203	0	0	0	0		0/0
S&P 500 3/14/2023 Strike @ 4362.57 7846S$205	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2022	03/14/2023	29,435	128,411,463	4,362.5700	0	(9,089,771)	0	(2,485,538)		(2,485,538)	6,604,233	0	0	0	0		0/0
S&P 500 4/14/2023 Strike @ 4601.24 7846S$207	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/14/2022	04/14/2023	25,002	115,041,997	4,601.2400	0	(6,984,917)	0	(1,257,018)		(1,257,018)	5,727,900	0	0	0	0		0/0
S&P 500 5/12/2023 Strike @ 4234.74 7846S$209	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/13/2022	05/12/2023	10,059	42,596,149	4,234.7400	0	(2,902,978)	0	(1,550,772)		(1,550,772)	1,352,206	0	0	0	0		0/0
S&P 500 6/14/2023 Strike @ 3931.59 7846S$211	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2022	06/14/2023	9,355	36,778,766	3,931.5900	0	(1,870,936)	0	(2,866,623)		(2,866,623)	(995,687)	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(10,203,536)	(34,137,476)	0	(9,460,222)	XXX	(9,460,222)	39,212,940	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(10,203,536)	(34,137,476)	0	(9,460,222)	XXX	(9,460,222)	39,212,940	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										(10,203,536)	(34,137,476)	0	(9,460,222)	XXX	(9,460,222)	39,212,940	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										(10,203,536)	(34,137,476)	0	(9,460,222)	XXX	(9,460,222)	39,212,940	0	0	0	0	XXX	XXX
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB USA EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.780000 /(1.930000)	0	0	101,467	1,755,600		1,755,600	0	660,800	0	0	69,523		0/0
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	101,467	1,755,600	XXX	1,755,600	0	660,800	0	0	69,523	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	101,467	1,755,600	XXX	1,755,600	0	660,800	0	0	69,523	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	101,467	1,755,600	XXX	1,755,600	0	660,800	0	0	69,523	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	101,467	1,755,600	XXX	1,755,600	0	660,800	0	0	69,523	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	101,467	1,755,600	XXX	1,755,600	0	660,800	0	0	69,523	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										65,453,006	37,783,524	0	108,398,191	XXX	108,398,191	20,105,887	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										65,453,006	37,783,524	101,467	110,153,791	XXX	110,153,791	20,105,887	660,800	0	0	69,523	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 as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
ESU2	(77)	(14,775,451)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/13/2022	3,762.5000	3,789.5000	(103,950)	(103,950)	0	0	0	(103,950)	(103,950)	808,500	0/0	50
ESU2	(96)	(18,421,342)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/13/2022	3,762.7500	3,789.5000	(128,400)	(128,400)	0	0	0	(128,400)	(128,400)	1,008,000	0/0	50
ESU2	(66)	(12,664,673)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/13/2022	3,763.2500	3,789.5000	(86,625)	(86,625)	0	0	0	(86,625)	(86,625)	693,000	0/0	50
ESU2	(37)	(7,099,892)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/13/2022	3,764.7500	3,789.5000	(45,788)	(45,788)	0	0	0	(45,788)	(45,788)	388,500	0/0	50
ESU2	(91)	(17,461,897)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/13/2022	3,765.0000	3,789.5000	(111,475)	(111,475)	0	0	0	(111,475)	(111,475)	955,500	0/0	50
ESU2	(67)	(12,856,562)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/13/2022	3,765.2500	3,789.5000	(81,238)	(81,238)	0	0	0	(81,238)	(81,238)	703,500	0/0	50
ESU2	(96)	(18,421,342)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/13/2022	3,765.5000	3,789.5000	(115,200)	(115,200)	0	0	0	(115,200)	(115,200)	1,008,000	0/0	50
ESU2	(620)	(118,971,168)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/13/2022	3,900.7500	3,789.5000	3,448,751	3,448,751	0	0	0	3,448,751	3,448,751	6,510,000	0/0	50
1609999999. Subtotal - Short Futures - Hedging Other												2,776,075	2,776,075	0	0	0	2,776,075	2,776,075	12,075,000	XXX	XXX
1649999999. Subtotal - Short Futures												2,776,075	2,776,075	0	0	0	2,776,075	2,776,075	12,075,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												2,776,075	2,776,075	0	0	0	2,776,075	2,776,075	12,075,000	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												2,776,075	2,776,075	0	0	0	2,776,075	2,776,075	12,075,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO	0	2,776,075	2,776,075
Total Net Cash Deposits	0	2,776,075	2,776,075

(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 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	2,776,075	0	2,776,075	2,776,075	0	2,776,075	12,075,000	12,075,000
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	24,350,000	0	25,489,384	0	1,139,384	25,489,384	0	1,139,384	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	11,370,000	0	12,778,929	0	1,408,929	12,778,929	0	1,408,929	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	20,600,000	0	21,363,994	0	763,994	21,363,994	0	763,994	69,523	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	24,730,000	0	26,112,697	0	1,382,697	26,112,697	0	1,382,697	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	3,240,000	0	3,851,087	0	611,087	3,851,087	0	611,087	0	0
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	19,110,000	0	19,851,171	0	741,171	19,851,171	0	741,171	0	0
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	830,000	0	706,528	0	0	706,528	0	0	0	0
0299999999. Total NAIC 1 Designation			104,230,000	0	110,153,791	0	6,047,263	110,153,790	0	6,047,262	69,523	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			104,230,000	0	112,929,866	0	8,823,338	112,929,865	0	8,823,337	12,144,523	12,075,000
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					112,929,866	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	24,350,000	24,350,000	XXX		IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	11,370,000	11,370,000	XXX		IV
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	20,600,000	20,600,000	XXX		IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	24,730,000	24,730,000	XXX		IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	3,240,000	3,240,000	XXX		IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	19,110,000	19,110,000	XXX		IV
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	830,000	830,000	XXX		IV
0299999999 - Total					104,230,000	104,230,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

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	2,797,922	2,800,000	10/20/2022
CR1727-13-8	BNP PARIBAS SA REOENT	C	1.D FE	2,000,000	2,000,000	08/04/2022
CR5741-72-1	BOFA SECURITIES INC. REOENT	C	1.E FE	2,000,000	2,000,000	08/04/2022
CR5744-22-0	JP MORGAN SECURITIES LLC REOENT 0.4359%	C	1.E FE	1,000,000	1,000,000	08/04/2022
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				7,797,922	7,800,000	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				7,797,922	7,800,000	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				7,797,922	7,800,000	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				7,797,922	7,800,000	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	ASB BANK LTD	C	1.D FE	2,500,168	2,500,000	08/29/2022
000000-00-0	AUST & NZ BANKING GROUP	C	1.D FE	2,999,466	3,000,000	12/01/2022
000000-00-0	BOFA SECURITIES INC	C	1.E FE	2,999,313	3,000,000	09/01/2022
000000-00-0	BOFA SECURITIES INC	C	1.E FE	2,500,027	2,500,000	03/20/2023
000000-00-0	BANK OF MONTREAL	C	1.E FE	2,500,000	2,500,000	01/03/2023
000000-00-0	BANK OF MONTREAL	C	1.E FE	2,499,243	2,500,000	09/09/2022
000000-00-0	BANK OF NOVA SCOTIA	C	1.E FE	2,799,129	2,800,000	09/09/2022
000000-00-0	BANQUE FED CRED MUTUEL	C	1.E FE	1,569,083	1,570,132	07/20/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	2,500,293	2,500,000	08/03/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	2,499,820	2,500,000	08/08/2022
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	2,999,982	3,000,000	07/21/2022
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	2,499,305	2,500,000	09/08/2022
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	2,499,340	2,500,000	12/06/2022
000000-00-0	COMMONWEALTH BK AUSTRALI	C	1.D FE	2,999,445	3,000,000	08/25/2022
000000-00-0	COOPERAT RABOBANK UA/NY	C	1.E FE	2,499,258	2,500,000	01/27/2023
000000-00-0	CREDIT INDUST ET COMM NY	C	1.E FE	1,999,900	2,000,000	08/08/2022
000000-00-0	GOLDMAN SACHS INTERNATIO	C	1.E FE	2,992,854	2,994,375	08/15/2022
000000-00-0	MUFG BANK LTD/NY	C	1.F FE	2,499,918	2,500,000	08/24/2022
000000-00-0	MACQUARIE BANK LIMITED	C	1.E FE	2,499,958	2,500,000	08/08/2022
000000-00-0	MACQUARIE BANK LIMITED	C	1.E FE	2,699,708	2,700,000	12/29/2022
000000-00-0	MASSMUTUAL GLOBAL FUNDIN	C	1.D FE	3,000,000	3,000,000	07/01/2022
000000-00-0	MIZUHO BANK LTD/NY	C	1.F FE	2,999,688	3,000,000	09/21/2022
000000-00-0	MIZUHO BANK LTD/NY	C	1.E FE	2,999,040	3,000,000	07/25/2022
000000-00-0	MIZUHO BANK LTD/NY	C	1.F FE	3,000,237	3,000,000	07/26/2022
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	2,999,673	2,999,963	08/15/2022
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	2,999,979	2,999,541	07/25/2022
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	2,999,514	3,000,000	12/05/2022
000000-00-0	NORDEA BANK ABP NEW YORK	C	1.D FE	2,499,700	2,500,000	08/23/2022
000000-00-0	NORDEA BANK ABP NEW YORK	C	1.D FE	3,000,276	3,000,000	08/26/2022
000000-00-0	OLD LINE FUNDING LLC	C	1.D FE	2,000,000	2,000,000	11/08/2022
000000-00-0	SKANDINAV ENSKILDA BANK	C	1.E FE	2,499,243	2,500,000	09/09/2022
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.E FE	1,499,568	1,500,000	07/18/2022
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.E FE	2,498,063	2,500,000	08/24/2022
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.F FE	1,499,652	1,500,000	09/02/2022
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.F FE	1,500,189	1,500,000	08/02/2022
000000-00-0	THUNDER BAY FUNDING LLC	C	1.D FE	1,499,928	1,500,000	08/04/2022
000000-00-0	TORONTO DOMINION BANK NY	C	1.D FE	2,498,890	2,500,000	10/07/2022
000000-00-0	TOYOTA FINANCE AUSTRALIA	C	1.D FE	1,499,265	1,499,562	07/11/2022
000000-00-0	WESTPAC BANKING CORP	C	1.D FE	3,000,351	3,000,000	07/18/2022
000000-00-0	WESTPAC BANKING CORP	C	1.D FE	2,999,985	3,000,000	12/19/2022
000000-00-0	WESTPAC BANKING CORP NY	C	1.D FE	2,999,361	3,000,000	11/14/2022
000000-00-0	HSBC SECURITIES (USA) INC REOENT 61 DAY	C	1.E FE	4,000,000	4,000,000	08/30/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				108,048,812	108,063,573	XXX
000000-00-0	Cash	C		153	153	
9609999999. Total - Cash (Schedule E Part 1 type)				153	153	XXX
0020P3-H8-0	ASB FINANCE LTD LONDON	C	1.D FE	2,295,586	2,295,630	08/08/2022
03675M-G1-1	ANTHEM INC	C	2.A FE	2,699,876	2,700,000	07/01/2022
CR3153-56-4	AUTOBAHN FUNDING CO LLC	C	1.E FE	2,698,191	2,698,320	07/15/2022
CR4416-41-6	AUTOZONE INC	C	2.A FE	2,698,890	2,699,039	07/08/2022
06744G-AB-8	BARCLAYS US CCP	C	1.E FE	3,498,925	3,499,232	07/06/2022
12509T-G5-0	CDP FINANCIAL INC	C	1.D FE	3,999,132	3,999,302	07/05/2022
1725E3-GL-7	CINTAS CORPORATION NO 2	C	2.A FE	2,397,670	2,397,467	07/20/2022
2332K1-GJ-3	DNB BANK ASA	C	1.D FE	999,206	999,433	07/18/2022
24422M-GN-5	JOHN DEERE CAPITAL CORP	C	1.E FE	1,098,956	1,099,217	07/22/2022
26821J-G1-2	DZ BANK AG NY	C	1.E FE	3,999,828	4,000,000	07/01/2022
3703E1-GB-8	GENERAL MILLS INC	C	2.A FE	2,698,445	2,698,612	07/11/2022
38346M-H5-6	GOTHAM FUNDING CORP	C	1.E FE	2,994,666	2,996,150	08/05/2022
53943S-GT-8	LLOYDS BANK PLC	C	1.E FE	3,795,201	3,795,691	07/27/2022
54316U-GB-9	LONGSHIP FUNDING LLC	C	1.D FE	2,498,740	2,499,174	07/11/2022
59157U-GT-1	METLIFE SHORT TERM FUND	C	1.D FE	4,993,905	4,994,222	07/27/2022
62939M-GB-7	NRW.BANK	C	1.D FE	6,197,142	6,197,365	07/11/2022
6698M5-G5-2	NOVARTIS FINANCE CORP	C	1.D FE	2,699,430	2,699,529	07/05/2022
6698M5-GB-9	NOVARTIS FINANCE CORP	C	1.D FE	2,698,715	2,698,823	07/11/2022
69370B-GT-3	PSP CAPITAL INC	C	1.D FE	2,996,235	2,997,400	07/27/2022
69372B-GM-6	PACCAR FINANCIAL CORP	C	1.E FE	249,759	249,778	07/21/2022
75611N-GN-6	REALTY INCOME CORP	C	2.A FE	1,797,820	1,797,900	07/22/2022
86564M-MR-6	SUMITOMO MITSUI TRUST NY	C	1.E FE	3,999,992	4,000,000	07/06/2022
86959R-VC-1	SVENSKA HANDELSBANKEN NY	C	1.D FE	2,999,604	2,999,736	08/23/2022
88355M-G1-9	THERMO FISHER SCIENTIFIC	C	2.A FE	2,899,852	2,900,000	07/01/2022
89153Q-G1-2	TOTALENERGIES CAP CANADA	C	1.E FE	3,999,824	4,000,000	07/01/2022
8AMMF0-8Q-7	GOLDMAN SACHS FINANCIAL SQUARE FUNDS -	C	1.A FE	5,000,000	5,000,000	

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
8AMMF0-AK-7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION	C	1.A FE	7,820,403	7,820,403	
CR1131-23-2	BNP PARIBAS SA REPO 1.5% 7/1/2022	C	1.E FE	15,000,000	15,000,000	07/01/2022
CR1633-36-9	HSBC SECURITIES (USA) INC REPO 1.55% 7/	C	1.E FE	11,000,000	11,000,000	07/01/2022
CR1839-83-4	BOFA SECURITIES INC REPONT 1.62% 7/1/20	C	1.E FE	4,000,000	4,000,000	07/01/2022
CR2157-51-7	BOFA SECURITIES INC REPO 1.55% 7/1/2022	C	1.E FE	10,000,000	10,000,000	07/01/2022
CR2626-97-4	BNP PARIBAS SA REPONT 1.72% 7/1/2022	C	1.E FE	4,000,000	4,000,000	07/01/2022
CR2728-46-5	CREDIT AGRICOLE CORPORATE & INVESTMENT	C	1.E FE	3,000,000	3,000,000	07/01/2022
CR2855-35-9	HSBC SECURITIES (USA) INC REPONT 1.67%	C	1.E FE	5,000,000	5,000,000	07/01/2022
CR3153-56-4	ING FINANCIAL MARKETS LLC REPONT 1.65%	C	1.E FE	2,000,000	2,000,000	07/01/2022
CR4416-41-6	TD SECURITIES USA LLC REPONT 1.64% 7/1/	C	1.C FE	5,000,000	5,000,000	07/01/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				145,725,993	145,732,423	XXX
9999999999 - Totals				261,572,880	261,596,149	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (26,255,996) Book/Adjusted Carrying Value $ (26,241,405)
2. Average balance for the year Fair Value $ 270,141,983 Book/Adjusted Carrying Value $ 270,173,429
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

   NAIC 1 $ 246,402,978 NAIC 2 $ 15,193,018 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	6	7	8	9
						Book Balance at End of Each Month During Current Quarter			
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
U.S. Bank	Cincinnati, OH		0.000	0	0	127,628,541	167,516,172	138,487,373	XXX
BMO Harris Bank N.A.	Chicago, IL		0.000	0	0	29,964,019	29,998,988	1,013,135	XXX
Goldman Sachs	New York, NY		0.000	0	0	7,691,073	15,382,406	20,111,764	XXX
Key Bank	Cincinnati, OH		0.000	0	0	57,472,894	(32,714,974)	(26,441,388)	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	6,531,619	15,452,972	8,182,978	XXX
Associated Bank	Green Bay, WI		0.000	0	0	25,000,586	25,000,930	1,001,286	XXX
Citizens Bank	Providence, RI		0.000	0	0	25,025,690	25,026,615	126,446	XXX
Regions Bank	Birmingham, AL		0.000	0	0	24,998,861	24,998,724	498,473	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	356,426	462,616	314,963	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	304,669,709	271,124,449	143,295,030	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	304,669,709	271,124,449	143,295,030	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	304,669,709	271,124,449	143,295,030	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-56-7	FIRST AMERICAN GOVT OBLIG FUND CL Z		06/30/2022	0.000		201,467,882	0	175,666
8309999999. Subtotal - All Other Money Market Mutual Funds						201,467,882	0	175,666
8609999999 - Total Cash Equivalents						201,467,882	0	175,666