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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address N/A

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

OFFICERS

President & Chief Operating Officer	Barbara Ann Turner	Treasurer	Doris Lee Paul
Secretary	Therese Susan McDonough	Senior Vice President, Head of Valuation, AFR, Appointed Actuary	Scott Niel Shepherd

OTHER

Christopher James Calabro, Senior Vice President & Chief Marketing Officer	Rocky Coppola, Senior Vice President & Chief Financial Officer	John Andrew DelPozzo, Senior Vice President
Paul Gerard, Senior Vice President & Chief Investment Officer	Kristal Elaine Hambrick, Executive Vice President & Chief Risk Officer	Danielle Denise Ivory, Senior Vice President
Lori Ann Landrum, Senior Vice President	William Charles Price, Senior Vice President & General Counsel	Raymond Donald Spears, Senior Vice President & Chief Underwriting Officer
Peter Edward Whipple, Senior Vice President		

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

Subscribed and sworn to before me this 4th day of May, 2022

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

Stephanie Coleman
Notary Public
Expires November 24, 2025

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	1,936,748,733	0	1,936,748,733	1,891,729,213
2.	Stocks:				
	2.1 Preferred stocks	15,862,400	0	15,862,400	15,000,000
	2.2 Common stocks	23,137,902	0	23,137,902	21,890,610
3.	Mortgage loans on real estate:				
	3.1 First liens	422,141,181	0	422,141,181	421,427,451
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 19,939,144), cash equivalents ($ 0) and short-term investments ($ 0)	19,939,144	0	19,939,144	48,692,495
6.	Contract loans (including $ 0 premium notes)	121,828,367	0	121,828,367	123,713,020
7.	Derivatives	3,373,798	0	3,373,798	4,401,412
8.	Other invested assets	34,070,621	0	34,070,621	34,032,954
9.	Receivables for securities	229,799	0	229,799	204,011
10.	Securities lending reinvested collateral assets	82,185,380	0	82,185,380	86,473,014
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,659,517,325	0	2,659,517,325	2,647,564,179
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	18,433,740	0	18,433,740	18,687,520
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	9,037,143	0	9,037,143	10,560,309
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	109,789,250	0	109,789,250	116,129,522
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	9,313,955	0	9,313,955	10,892,387
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	575,864	0	575,864	5,074,891
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	944,801	0	944,801	488,262
18.2	Net deferred tax asset	73,275,282	44,822,144	28,453,138	30,208,910
19.	Guaranty funds receivable or on deposit	1,513,811	0	1,513,811	1,540,556
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	14,755,185	0	14,755,185	9,364,380
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	1,803,084	0	1,803,084	1,808,770
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,898,959,440	44,822,144	2,854,137,296	2,852,319,686
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	301,441,279	0	301,441,279	329,060,690
28.	Total (Lines 26 and 27)	3,200,400,719	44,822,144	3,155,578,575	3,181,380,376
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	State taxes reccoverable	1,720,247	0	1,720,247	1,720,247
2502.	Fund revenue receivable	82,837	0	82,837	88,523
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,803,084	0	1,803,084	1,808,770

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,128,727,174 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	2,128,727,174	2,129,313,510
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	94,253,691	88,919,882
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	205,811,229	180,115,773
4.	Contract claims:		
	4.1 Life	16,410,374	27,861,099
	4.2 Accident and health	664,147	673,659
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 352,085 accident and health premiums	1,248,067	995,497
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 7,051,385 assumed and $ 4,638,959 ceded	11,690,344	16,459,080
	9.4 Interest Maintenance Reserve	18,340,526	19,581,981
10.	Commissions to agents due or accrued-life and annuity contracts $ 3,363,152 , accident and health $ 214,669 and deposit-type contract funds $ 0	3,577,822	4,623,838
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	1,702,330	1,722,664
13.	Transfers to Separate Accounts due or accrued (net) (including $ 1,597,439 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,597,439	1,640,521
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,935,170	4,877,738
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,339,492	3,272,266
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,295,964	1,379,464
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	176,386	935,836
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	23,238,993	23,522,439
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	116,566	0
	24.04 Payable to parent, subsidiaries and affiliates	9,666,424	7,114,515
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	8,168,915	5,000,000
	24.10 Payable for securities lending	82,185,381	86,473,014
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	2,267,741	1,025,364
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,618,414,175	2,605,508,140
27.	From Separate Accounts Statement	301,441,279	329,060,690
28.	Total liabilities (Lines 26 and 27)	2,919,855,454	2,934,568,830
29.	Common capital stock	9,600,005	9,600,005
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	87,976,286	87,976,286
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	138,146,830	149,235,254
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	226,123,116	237,211,540
38.	Totals of Lines 29, 30 and 37	235,723,121	246,811,545
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,155,578,575	3,181,380,375
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds	2,267,741	1,025,364
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,267,741	1,025,364
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	39,688,838	39,555,973	153,789,846
2.	Considerations for supplementary contracts with life contingencies	0	0	516,316
3.	Net investment income	25,723,971	24,933,310	100,931,389
4.	Amortization of Interest Maintenance Reserve (IMR)	1,358,556	1,201,963	5,410,396
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	9,088,757	10,331,388	35,516,376
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	382,898	383,648	1,631,268
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	5,421,936	5,994,967	21,402,268
9.	Totals (Lines 1 to 8.3)	81,664,956	82,401,249	319,197,859
10.	Death benefits	29,438,530	26,420,654	89,836,459
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	6,183
12.	Annuity benefits	601,293	591,475	2,352,394
13.	Disability benefits and benefits under accident and health contracts	2,835,540	3,158,610	11,154,475
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	15,617,274	14,386,650	64,344,595
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	1,591,393	886,984	3,662,160
18.	Payments on supplementary contracts with life contingencies	21,696	15,252	59,393
19.	Increase in aggregate reserves for life and accident and health contracts	4,800,347	5,837,014	38,746,361
20.	Totals (Lines 10 to 19)	54,906,073	51,296,639	210,162,020
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,684,928	10,324,064	41,277,203
22.	Commissions and expense allowances on reinsurance assumed	2,570	3,387	13,314
23.	General insurance expenses and fraternal expenses	14,611,107	13,189,089	50,898,121
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,495,285	4,008,352	10,654,831
25.	Increase in loading on deferred and uncollected premiums	4,444,156	5,668,469	1,276,450
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,000,921)	(1,425,537)	(8,712,138)
27.	Aggregate write-ins for deductions	1,683,135	(993,811)	1,329,278
28.	Totals (Lines 20 to 27)	87,826,333	82,070,652	306,899,079
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(6,161,377)	330,597	12,298,780
30.	Dividends to policyholders and refunds to members	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(6,161,377)	330,597	12,298,780
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(641,059)	616,618	(338,133)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(5,520,318)	(286,021)	12,636,913
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 153,391 (excluding taxes of $ 31,129 transferred to the IMR)	(167,335)	581,962	2,032,185
35.	Net income (Line 33 plus Line 34)	(5,687,653)	295,941	14,669,098
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	246,811,545	232,746,262	232,746,262
37.	Net income (Line 35)	(5,687,653)	295,941	14,669,098
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (262,068)	(985,875)	64,058	2,740,233
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	3,487,539	2,230,215	453,502
41.	Change in nonadmitted assets	(5,505,379)	(3,614,054)	876,642
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	283,446	(1,312,401)	(5,873,992)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	(2,680,504)	(3,698,434)	1,199,800
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(11,088,426)	(6,034,675)	14,065,283
55.	Capital and surplus, as of statement date (Lines 36 + 54)	235,723,119	226,711,587	246,811,545
	DETAILS OF WRITE-INS			
08.301.	COI Charges	2,583,631	2,475,455	9,865,836
08.302.	Surrender Charges	1,537,575	2,280,230	6,523,588
08.303.	Reinsurance Ceded Trails	1,166,122	1,150,925	4,628,257
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	134,608	88,357	384,587
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	5,421,936	5,994,967	21,402,268
2701.	Miscellaneous Expense	928,793	(1,888,476)	(1,989,234)
2702.	Health Surrender Benefits	741,845	894,665	3,280,512
2703.	Funds withheld miscellaneous expense	12,497	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	38,000
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,683,135	(993,811)	1,329,278
5301.	Prior period adjustment	0	0	1,934,912
5302.	Deferred Coinsurance Gain	(2,680,504)	(3,698,434)	(735,112)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(2,680,504)	(3,698,434)	1,199,800

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	42,976,561	41,552,520	151,719,456
2.	Net investment income	26,271,376	24,267,310	100,850,144
3.	Miscellaneous income	7,925,030	7,104,958	41,072,078
4.	Total (Lines 1 to 3)	77,172,967	72,924,788	293,641,678
5.	Benefit and loss related payments	54,046,816	45,292,458	147,003,499
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(957,839)	(1,532,142)	(8,917,794)
7.	Commissions, expenses paid and aggregate write-ins for deductions	31,243,766	29,553,587	104,841,441
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	33	3,558,759
10.	Total (Lines 5 through 9)	84,332,743	73,313,936	246,485,905
11.	Net cash from operations (Line 4 minus Line 10)	(7,159,776)	(389,148)	47,155,773
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	52,428,827	83,191,205	412,347,074
	12.2 Stocks	0	70,815	938,168
	12.3 Mortgage loans	10,888,773	19,355,571	58,456,950
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	2,971,069	0	(4)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	66,288,669	102,617,591	471,742,188
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	98,135,187	218,120,620	552,420,034
	13.2 Stocks	2,125,000	10,479,739	25,157,894
	13.3 Mortgage loans	11,602,500	9,550,000	81,784,448
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	4,081,010	6,246,268
	13.6 Miscellaneous applications	25,788	4,149,108	6,758,657
	13.7 Total investments acquired (Lines 13.1 to 13.6)	111,888,475	246,380,477	672,367,301
14.	Net increase (or decrease) in contract loans and premium notes	(1,884,653)	(180,993)	970,626
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(43,715,153)	(143,581,893)	(201,595,739)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	24,482,896	(3,580,701)	70,222,971
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(2,361,312)	90,256,151	75,398,381
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	22,121,584	86,675,450	145,621,352
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(28,753,345)	(57,295,591)	(8,818,614)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	48,692,489	57,511,103	57,511,103
	19.2 End of period (Line 18 plus Line 19.1)	19,939,144	215,512	48,692,489

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

20.0001. Change in securities lending collateral	4,287,633	(515,487)	447,405
20.0002. Amortization of deferred gain on reinsurance agreements	(2,680,504)	(3,698,435)	(5,244,928)
20.0003. Initial deferred gain on 2021 reinsurance agreement, net of tax	0	0	4,509,816
20.0004. Interest credited on deposit-type contracts	(1,212,560)	(496,131)	(2,073,126)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	90,442,799	93,463,691	389,122,063
3.	Ordinary individual annuities	15,977	43,069	102,217
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	0	0	0
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	11,150,197	10,315,614	43,400,209
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	101,608,973	103,822,374	432,624,489
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	101,608,973	103,822,374	432,624,489
14.	Deposit-type contracts	25,337,828	15,257,609	92,615,311
15.	Total (Lines 13 and 14)	126,946,801	119,079,983	525,239,800
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Ohio National Life Assurance Corporation (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

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

	SSAP #	F/S Page	F/S Line #	3/31/2022	12/31/2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (5,687,653)	$ 14,669,098
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (5,687,653)	$ 14,669,098
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 235,723,121	$ 246,811,545
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 235,723,121	$ 246,811,545

C. Accounting Policy

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

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgage-backed securitie

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

(2) OTTI recognized 1st Quarter - NONE

(3) Recognized OTTI Securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
12669G-C8-2	$ 169,006	$ 130,309	$ 38,696	$ 130,309	$ 140,399	03/31/2022
Total	XXX	XXX	$ 38,696	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 6,738,822
2. 12 Months or Longer	$ 467,743
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 164,801,371
2. 12 Months or Longer	$ 12,582,876

(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 $ 82,167,668

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

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

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

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

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(8) Total Premium Costs for Contracts - NONE

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

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

a. Scheduled Amortization - NONE

NOTE 9 Income Taxes

No significant changes

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

No significant changes

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $200,000,000 as of March 31, 2022 and $175,000,000 December 31, 2021. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 3,032,578	$ 3,032,578	$ -
(c) Activity Stock	$ 8,575,000	$ 8,575,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 11,607,578	$ 11,607,578	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 200,000,486	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 3,032,578	$ 3,032,578	$ -	$ -	$ -	$ -

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)	$ 336,071,418	$ 326,671,883	$ 200,000,000
2. Current Year General Account Total Collateral Pledged	$ 336,071,418	$ 326,671,883	$ 200,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 351,997,671	$ 339,923,745	$ 175,000,000

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

b. Maximum Amount Pledged During Reporting Period

	1 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)	$ 348,838,034	$ 337,225,241	$ 200,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 348,838,034	$ 337,225,241	$ 200,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 370,334,693	$ 351,148,694	$ 175,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 200,000,000	$ 200,000,000	$ -	$ 200,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 200,000,000	$ 200,000,000	$ -	$ 200,000,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 175,000,000	$ 175,000,000	$ -	$ 175,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 175,000,000	$ 175,000,000	$ -	$ 175,000,000

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 200,000,000	$ 200,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 200,000,000	$ 200,000,000	$ -

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)

NOTES TO FINANCIAL STATEMENTS

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost - NONE

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

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(2) Detail of other contingent commitments

The Company has committed to fund mortgage loans in the amount of $2,500,000 and bonds in the amount of $29,000,000.

The Company is an investor in limited partnerships and a limited liability corporation. The Company has committed $30,000,000 and funded $6,727,626 to these investments.

NOTE 15 Leases

No significant changes

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

No significant changes

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

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

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

C. Wash Sales - NONE

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

No significant changes

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

No significant changes

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	$ 19,939,144	$ -	$ -	$ -	$ 19,939,144
Securities lending collateral	$ -	$ 82,167,668	$ -	$ -	$ 82,167,668
Preferred stock	$ -	$ 1,862,400	$ -	$ -	$ 1,862,400
Bonds Industrial and Misc	$ -	$ 318,103	$ -	$ -	$ 318,103
Common Stock Industrial and Misc	$ -	$ 23,137,737	$ -	$ -	$ 23,137,737
Equity call Options	$ -	$ 3,373,798	$ -	$ -	$ 3,373,798
Separate account assets	$ 301,441,279	$ -	$ -	$ -	$ 301,441,279
Other Invested Assets - limited partnerships	$ -	$ -	$ 3,711,979	$ -	$ 3,711,979
Total assets at fair value/NAV	$ 321,380,423	$ 110,859,706	$ 3,711,979	$ -	$ 435,952,108

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

NOTES TO FINANCIAL STATEMENTS

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Other Invested Assets - limited partnerships	$ 3,711,979	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 3,711,979
Total Assets	$ 3,711,979	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 3,711,979

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

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

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

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

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

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

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

(5) Fair Value Disclosures - NONE

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 1,884,307,186	$ 1,936,748,733	$ 4,041,005	$ 1,853,523,753	$ 26,742,428	$ -	$ -
Cash & Cash equivalents	$ 19,939,144	$ 19,939,144	$ 19,939,144	$ -	$ -	$ -	$ -
Common stock non-affilate	$ 23,137,737	$ 23,137,902	$ -	$ 23,137,737	$ -	$ -	$ -
Preferred stock	$ 14,946,800	$ 15,862,400	$ -	$ 1,862,400	$ 13,084,400	$ -	$ -
Mortgage Loan	$ 437,971,624	$ 422,141,181	$ -	$ -	$ 437,971,624	$ -	$ -
Securities lending collateral	$ 82,167,668	$ 82,185,381	$ -	$ 82,167,668	$ -	$ -	$ -
Other Invested Assets - Surplus Notes	$ 32,478,826	$ 30,358,642	$ -	$ 32,478,826	$ -	$ -	$ -
Other Invested Assets - limited partnerships	$ 3,711,979	$ 3,711,979	$ -	$ -	$ 3,711,979	$ -	$ -
Derivatives- call options	$ 3,373,798	$ 3,373,798	$ -	$ 3,373,798	$ -	$ -	$ -
Separate account assets	$ 301,441,279	$ 301,441,279	$ 301,441,279	$ -	$ -	$ -	$ -
Separate account liabilities	$ (301,441,279)	$ (301,441,279)	$ (301,441,279)	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items

A. Unusual or Infrequent Items - NONE

B. Troubled Debt Restructuring: Debtors - NONE

NOTES TO FINANCIAL STATEMENTS

C. Other Disclosures

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 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 Holdings, Inc. ("Constellation") whereby Constellation will acquire ONMH. The agreement was signed on March 22, 2021. Constellation, an insurance holding company, is back by Caisse de dépôt et placement du Québec ("CDPQ") and Ontario Teachers' Pension Plan Board ("Ontario Teachers"), two of the world's largest, premier, long-term institutional investors.

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

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

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

NOTE 22 Events Subsequent - NONE

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2021 were $70,722,975. As of March 31, 2022, $3,008,524 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 $65,777,489. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements

No signicant changes

NOTE 27 Structured Settlements

No significant changes

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes

NOTE 35 Separate Accounts

No significant changes

NOTE 36 Loss/Claim Adjustment Expenses

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.
Acquired by Constellation Insurance Holdings, Inc. Refer to Notes to Financial Statements #21 C. Other Disclosures and Schedule Y for further 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?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 14,742,950

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 82,167,668

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 82,185,380

16.3 Total payable for securities lending reported on the liability page. ..... $ 82,185,381

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
Fifth Third Bank	511 Walnut Street, Cincinnati, OH 45202
Federal Home Loan Bank of Cincinnati	221 E 4th ST #600, Cincinnati, OH 45202
Key Bank	53 E 4th St, Cincinnati, OH 45202

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Paul Gerard	I
Tim Biggs	I
Gary Rodmaker	I
Brenda Kalb	I
Jeffrey Weisman	I
Cristian Donoso	I
William Block	I

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 882,505
1.13 Commercial Mortgages	$ 421,258,676
1.14 Total Mortgages in Good Standing	$ 422,141,181
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)	$ 422,141,181
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	41.700 %
2.2 A&H cost containment percent	0.700 %
2.3 A&H expense percent excluding cost containment expenses	60.000 %

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

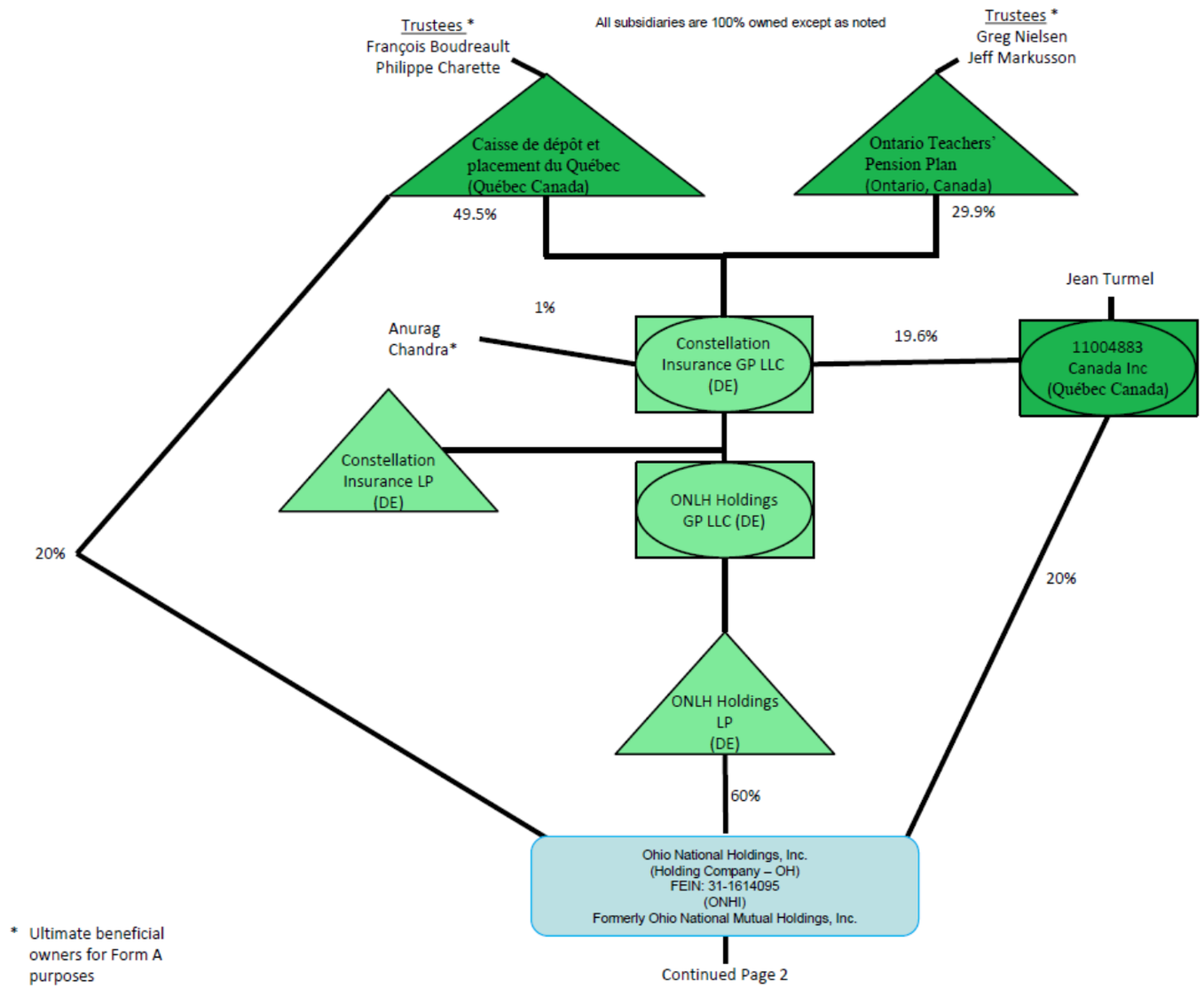
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,458,137	60	224,810	0	1,683,007	0
2.	Alaska AK	L	78,147	0	20,140	0	98,287	0
3.	Arizona AZ	L	1,485,397	0	219,434	0	1,704,831	0
4.	Arkansas AR	L	641,668	0	60,100	0	701,768	0
5.	California CA	L	9,318,570	0	253,046	0	9,571,616	0
6.	Colorado CO	L	2,275,434	0	296,063	0	2,571,497	0
7.	Connecticut CT	L	1,139,239	0	71,164	0	1,210,403	0
8.	Delaware DE	L	168,892	0	18,634	0	187,526	0
9.	District of Columbia DC	L	120,961	0	35,351	0	156,312	0
10.	Florida FL	L	8,367,807	0	2,251,540	0	10,619,347	0
11.	Georgia GA	L	2,757,957	0	218,471	0	2,976,428	0
12.	Hawaii HI	L	43,157	0	19,626	0	62,783	0
13.	Idaho ID	L	814,016	0	77,341	0	891,357	0
14.	Illinois IL	L	3,648,980	0	358,393	0	4,007,373	0
15.	Indiana IN	L	1,504,116	0	137,275	0	1,641,391	0
16.	Iowa IA	L	1,221,899	0	55,236	0	1,277,135	0
17.	Kansas KS	L	1,390,759	750	173,852	0	1,565,361	0
18.	Kentucky KY	L	1,181,001	0	93,625	0	1,274,626	0
19.	Louisiana LA	L	955,129	0	148,683	0	1,103,812	0
20.	Maine ME	L	254,477	0	30,355	0	284,832	0
21.	Maryland MD	L	2,045,056	0	263,256	0	2,308,312	0
22.	Massachusetts MA	L	2,163,324	0	214,037	0	2,377,361	0
23.	Michigan MI	L	3,571,471	0	313,278	0	3,884,749	0
24.	Minnesota MN	L	1,591,765	0	130,684	0	1,722,449	0
25.	Mississippi MS	L	670,351	0	55,194	0	725,545	0
26.	Missouri MO	L	1,317,257	0	223,720	0	1,540,977	0
27.	Montana MT	L	623,513	0	53,102	0	676,615	0
28.	Nebraska NE	L	1,203,699	0	60,569	0	1,264,268	0
29.	Nevada NV	L	426,824	0	77,074	0	503,898	0
30.	New Hampshire NH	L	505,139	0	49,547	0	554,686	0
31.	New Jersey NJ	L	2,565,650	0	408,014	0	2,973,664	0
32.	New Mexico NM	L	199,563	0	22,799	0	222,362	0
33.	New York NY	N	259,506	0	148,151	0	407,657	0
34.	North Carolina NC	L	2,647,797	2,165	514,673	0	3,164,635	0
35.	North Dakota ND	L	271,919	0	24,484	0	296,403	70,000
36.	Ohio OH	L	6,369,987	0	568,817	0	6,938,804	25,210,903
37.	Oklahoma OK	L	1,326,027	0	164,025	0	1,490,052	0
38.	Oregon OR	L	1,206,159	0	118,408	0	1,324,567	0
39.	Pennsylvania PA	L	3,432,422	12,902	425,171	0	3,870,495	56,925
40.	Rhode Island RI	L	445,139	0	45,794	0	490,933	0
41.	South Carolina SC	L	1,039,675	0	162,223	0	1,201,898	0
42.	South Dakota SD	L	96,898	0	37,611	0	134,509	0
43.	Tennessee TN	L	3,503,525	0	561,885	0	4,065,410	0
44.	Texas TX	L	8,402,128	0	825,431	0	9,227,559	0
45.	Utah UT	L	1,767,019	0	180,413	0	1,947,432	0
46.	Vermont VT	L	127,016	0	27,314	0	154,330	0
47.	Virginia VA	L	2,339,627	100	245,434	0	2,585,161	0
48.	Washington WA	L	1,730,984	0	238,103	0	1,969,087	0
49.	West Virginia WV	L	333,290	0	68,194	0	401,484	0
50.	Wisconsin WI	L	1,214,960	0	169,562	0	1,384,522	0
51.	Wyoming WY	L	243,342	0	10,884	0	254,226	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	18,498	0	0	0	18,498	0
54.	Puerto Rico PR	L	907,429	0	310,952	0	1,218,381	0
55.	U.S. Virgin Islands VI	N	275	0	625	0	900	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	557	0	324	0	881	0
58.	Aggregate Other Aliens OT	XXX	3,957	0	1,271	0	5,228	0
59.	Subtotal	XXX	93,397,491	15,977	11,484,162	0	104,897,630	25,337,828
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	145,576	0	238,553	0	384,129	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	93,543,067	15,977	11,722,715	0	105,281,759	25,337,828
96.	Plus Reinsurance Assumed	XXX	0	0	46,437	0	46,437	0
97	Totals (All Business)	XXX	93,543,067	15,977	11,769,152	0	105,328,196	25,337,828
98.	Less Reinsurance Ceded	XXX	58,298,100	0	3,668,472	0	61,966,572	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	35,244,967	15,977	8,100,680	0	43,361,624	25,337,828
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	3,957	0	1,271	0	5,228	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,957	0	1,271	0	5,228	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 6

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

Ohio National Organizational Chart

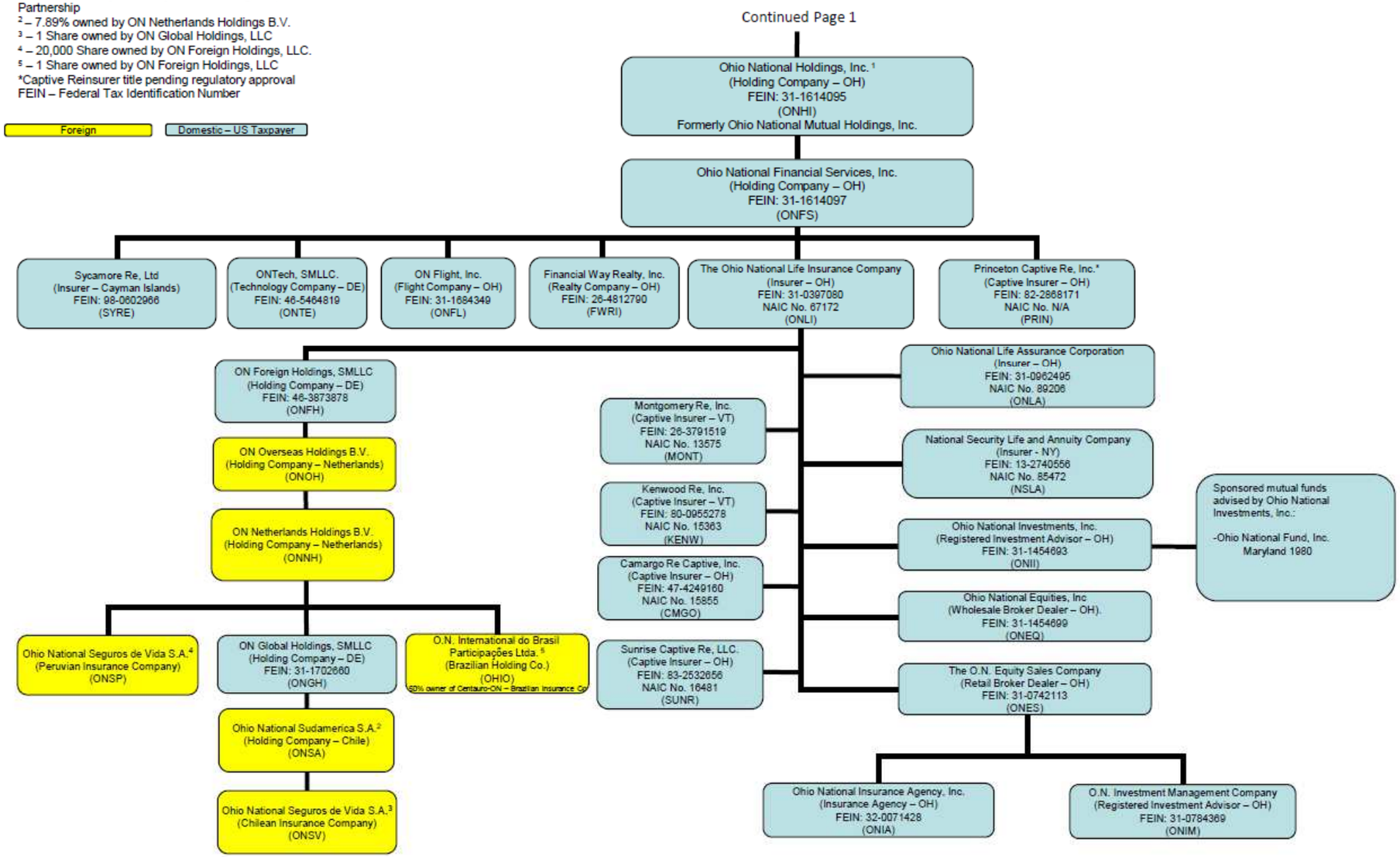


Ohio National Organizational Chart - continued

[1] – ONHI is wholly 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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

NONE

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Administrative Charges	166,850	88,160	353,298
08.305. VUL Gain (Loss)	(32,242)	197	31,289
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	134,608	88,357	384,587

Additional Write-ins for Summary of Operations Line 27

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

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	421,427,454	398,099,956
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	11,602,500	81,780,000
	2.2 Additional investment made after acquisition	0	4,448
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	10,888,773	58,456,950
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	422,141,181	421,427,454
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	422,141,181	421,427,454
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	422,141,181	421,427,454

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	34,032,952	26,298,492
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	4,721,324
	2.2 Additional investment made after acquisition	0	1,524,944
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	14,307	2,471
5.	Unrealized valuation increase (decrease)	0	1,546,721
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	(23,360)	61,000
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	34,070,619	34,032,952
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	34,070,619	34,032,952

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,928,619,851	1,760,004,725
2.	Cost of bonds and stocks acquired	100,260,187	577,577,928
3.	Accrual of discount	179,410	566,738
4.	Unrealized valuation increase (decrease)	(22,482)	1,270,122
5.	Total gain (loss) on disposals	155,368	4,693,037
6.	Deduct consideration for bonds and stocks disposed of	53,008,602	415,764,118
7.	Deduct amortization of premium	443,476	2,039,313
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	570,988	168,144
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	579,775	2,478,876
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,975,749,043	1,928,619,851
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,975,749,043	1,928,619,851

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	903,988,883	51,722,423	24,836,962	2,029,926	932,904,270	0	0	903,988,883
2. NAIC 2 (a)	899,939,588	46,412,765	27,085,055	(1,706,148)	917,561,150	0	0	899,939,588
3. NAIC 3 (a)	70,130,746	0	257,235	(458,904)	69,414,607	0	0	70,130,746
4. NAIC 4 (a)	12,520,458	0	30,660	(170,194)	12,319,604	0	0	12,520,458
5. NAIC 5 (a)	4,819,123	0	57,983	(2,127,012)	2,634,128	0	0	4,819,123
6. NAIC 6 (a)	330,418	0	5,564	1,590,124	1,914,978	0	0	330,418
7. Total Bonds	1,891,729,216	98,135,188	52,273,459	(842,208)	1,936,748,737	0	0	1,891,729,216
PREFERRED STOCK								
8. NAIC 1	13,000,000	1,000,000	0	0	14,000,000	0	0	13,000,000
9. NAIC 2	2,000,000	0	0	(137,600)	1,862,400	0	0	2,000,000
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	15,000,000	1,000,000	0	(137,600)	15,862,400	0	0	15,000,000
15. Total Bonds and Preferred Stock	1,906,729,216	99,135,188	52,273,459	(979,808)	1,952,611,137	0	0	1,906,729,216

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	4,401,411
2.	Cost Paid/(Consideration Received) on additions	830,380
3.	Unrealized Valuation increase/(decrease)	(1,225,460)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	549,911
6.	Considerations received/(paid) on terminations	1,182,444
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	3,373,798
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,373,798

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	3,373,798	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		3,373,798
4.	Part D, Section 1, Column 6	3,373,798	
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	3,373,798	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		3,373,798
10.	Part D, Section 1, Column 9	3,373,798	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0326274	SCOTTSDALE	AZ		03/08/2022	3.636	1,000,000	0	2,700,000
3326267	SCHUYLERVILLE	NY		01/27/2022	3.375	930,000	0	2,015,000
3326269	LONG ISLAND CITY	NY		02/17/2022	3.725	4,000,000	0	7,800,000
3626268	GROVE CITY	OH		01/31/2022	3.550	1,500,000	0	5,246,000
3626277	WASHINGTON TOWNSHIP	OH		03/30/2022	3.700	1,660,000	0	3,160,000
3626278	ANDERSON TOWNSHIP	OH		03/30/2022	3.850	2,512,500	0	4,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						11,602,500	0	24,921,000
0899999. Total Mortgages in good standing						11,602,500	0	24,921,000
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						11,602,500	0	24,921,000

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
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014	02/28/2022	183,824	0	0	0	0	0	0	163,926	163,926	0	0	0
1525677	MOORESVILLE	IN		02/18/2014	02/28/2022	55,827	0	0	0	0	0	0	18,605	18,605	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007	03/11/2022	61,310	0	0	0	0	0	0	20,509	20,509	0	0	0
3625274	GROVE CITY	OH		10/31/2006	01/31/2022	353,695	0	0	0	0	0	0	347,373	347,373	0	0	0
4425755	HOUSTON	TX		05/07/2015	02/18/2022	317,691	0	0	0	0	0	0	283,294	283,294	0	0	0
4425767	SAN ANTONIO	TX		06/15/2015	03/01/2022	2,612,891	0	0	0	0	0	0	2,589,349	2,589,349	0	0	0
0199999. Mortgages closed by repayment						3,585,238	0	0	0	0	0	0	3,423,056	3,423,056	0	0	0
0125745	HOOVER	AL		03/26/2015		1,192,993	0	0	0	0	0	0	0	30,309	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,120,314	0	0	0	0	0	0	0	38,311	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,282,672	0	0	0	0	0	0	0	27,150	0	0	0
0325771	PHOENIX	AZ		06/30/2015		918,425	0	0	0	0	0	0	0	17,149	0	0	0
0325823	TEMPE	AZ		04/21/2016		2,884,917	0	0	0	0	0	0	0	24,204	0	0	0
0325824	PHOENIX	AZ		04/26/2016		639,959	0	0	0	0	0	0	0	8,091	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,271,237	0	0	0	0	0	0	0	27,169	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,488,771	0	0	0	0	0	0	0	36,942	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,208,909	0	0	0	0	0	0	0	10,029	0	0	0
0325904	TUCSON	AZ		05/01/2017		458,137	0	0	0	0	0	0	0	8,630	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,201,986	0	0	0	0	0	0	0	13,101	0	0	0
0325941	PHOENIX	AZ		09/12/2017		991,630	0	0	0	0	0	0	0	10,809	0	0	0
0325942	PHOENIX	AZ		09/12/2017		553,772	0	0	0	0	0	0	0	6,036	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,262,399	0	0	0	0	0	0	0	19,800	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		3,546,359	0	0	0	0	0	0	0	58,962	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,231,769	0	0	0	0	0	0	0	30,903	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0326115	SCOTTSDALE	AZ		11/08/2019		4,088,539	0	0	0	0	0	0	0	27,609	0	0	0
0326130	TEMPE	AZ		02/19/2020		765,865	0	0	0	0	0	0	0	11,020	0	0	0
0326248	TUCSON	AZ		11/29/2021		1,195,409	0	0	0	0	0	0	0	9,225	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,482,597	0	0	0	0	0	0	0	40,457	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,360,446	0	0	0	0	0	0	0	20,232	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		1,983,872	0	0	0	0	0	0	0	24,459	0	0	0
0426099	ROGERS	AR		07/31/2019		1,174,145	0	0	0	0	0	0	0	17,537	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		2,081,460	0	0	0	0	0	0	0	30,250	0	0	0
0525522	DANA POINT	CA		08/19/2011		531,614	0	0	0	0	0	0	0	24,672	0	0	0
0525849	DEL MAR	CA		08/30/2016		1,955,913	0	0	0	0	0	0	0	22,320	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,238,015	0	0	0	0	0	0	0	26,538	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		2,988,674	0	0	0	0	0	0	0	27,646	0	0	0
0526174	HAYWARD	CA		02/10/2021		4,919,507	0	0	0	0	0	0	0	24,863	0	0	0
0526244	MORENO VALLEY	CA		11/10/2021		2,600,000	0	0	0	0	0	0	0	41,046	0	0	0
0625761	GOLDEN	CO		05/22/2015		2,662,832	0	0	0	0	0	0	0	36,943	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		921,258	0	0	0	0	0	0	0	9,247	0	0	0
0626026	FALCON	CO		09/11/2018		3,008,013	0	0	0	0	0	0	0	48,161	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		1,904,402	0	0	0	0	0	0	0	29,686	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		545,473	0	0	0	0	0	0	0	40,228	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		660,765	0	0	0	0	0	0	0	5,977	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,251,163	0	0	0	0	0	0	0	35,676	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		234,501	0	0	0	0	0	0	0	40,051	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		607,844	0	0	0	0	0	0	0	29,896	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		487,852	0	0	0	0	0	0	0	22,980	0	0	0
1025528	ORLANDO	FL		09/29/2011		415,290	0	0	0	0	0	0	0	18,889	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		143,301	0	0	0	0	0	0	0	21,190	0	0	0
1025581	MARIANNA	FL		10/26/2012		772,595	0	0	0	0	0	0	0	28,346	0	0	0
1025647	OCOEE	FL		08/29/2013		745,551	0	0	0	0	0	0	0	23,819	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		417,734	0	0	0	0	0	0	0	48,157	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		183,824	0	0	0	0	0	0	0	19,898	0	0	0
1025691	ORLANDO	FL		07/23/2014		988,374	0	0	0	0	0	0	0	12,742	0	0	0
1025695	NICEVILLE	FL		08/08/2014		778,306	0	0	0	0	0	0	0	8,148	0	0	0
1025698	OCALA	FL		09/03/2014		1,094,571	0	0	0	0	0	0	0	27,951	0	0	0
1025703	NAPLES	FL		09/19/2014		940,624	0	0	0	0	0	0	0	16,706	0	0	0
1025740	DORAL	FL		02/26/2015		1,496,820	0	0	0	0	0	0	0	21,421	0	0	0
1025784	CLEARWATER	FL		08/18/2015		1,931,869	0	0	0	0	0	0	0	26,009	0	0	0
1025817	NAPLES	FL		02/19/2016		4,314,272	0	0	0	0	0	0	0	45,380	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		260,644	0	0	0	0	0	0	0	13,738	0	0	0
1025878	ORLANDO	FL		01/05/2017		3,496,009	0	0	0	0	0	0	0	60,369	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,192,265	0	0	0	0	0	0	0	368,728	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		1,671,779	0	0	0	0	0	0	0	30,584	0	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,576,196	0	0	0	0	0	0	0	43,286	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		925,471	0	0	0	0	0	0	0	10,184	0	0	0
1126028	SAVANNAH	GA		09/27/2018		1,783,712	0	0	0	0	0	0	0	20,030	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,410,289	0	0	0	0	0	0	0	30,329	0	0	0
1126042	MACON	GA		12/14/2018		2,318,986	0	0	0	0	0	0	0	21,442	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,683,031	0	0	0	0	0	0	0	24,933	0	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,840,837	0	0	0	0	0	0	0	18,641	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		4,505,528	0	0	0	0	0	0	0	91,378	0	0	0
1126218	BRUNSWICK	GA		07/23/2021		1,929,503	0	0	0	0	0	0	0	12,442	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		1,879,118	0	0	0	0	0	0	0	20,806	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,138,090	0	0	0	0	0	0	0	17,312	0	0	0
1425459	GURNEE	IL		07/22/2010		374,401	0	0	0	0	0	0	0	19,889	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		658,488	0	0	0	0	0	0	0	21,434	0	0	0
1425632	CHICAGO	IL		06/20/2013		658,488	0	0	0	0	0	0	0	21,434	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		676,890	0	0	0	0	0	0	0	20,083	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		895,741	0	0	0	0	0	0	0	12,648	0	0	0
1425704	CICERO	IL		09/25/2014		1,658,388	0	0	0	0	0	0	0	24,188	0	0	0
1425860	DEERFIELD	IL		09/29/2016		816,534	0	0	0	0	0	0	0	9,938	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		1,892,439	0	0	0	0	0	0	0	14,948	0	0	0

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1425946	BARRINGTON	IL		09/27/2017		730,571	0	0	0	0	0	0	0	7,913	0	0	0
1425953	HINSDALE	IL		10/30/2017		1,917,328	0	0	0	0	0	0	0	20,201	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,289,145	0	0	0	0	0	0	0	21,891	0	0	0
1426217	BUFFALO GROVE	IL		07/22/2021		1,977,338	0	0	0	0	0	0	0	17,180	0	0	0
1426222	FAIRVIEW HEIGHTS	IL		08/03/2021		993,930	0	0	0	0	0	0	0	6,127	0	0	0
1525573	GRIFFITH	IN		09/11/2012		958,537	0	0	0	0	0	0	0	35,614	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,122,667	0	0	0	0	0	0	0	36,852	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		55,827	0	0	0	0	0	0	0	37,221	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		480,820	0	0	0	0	0	0	0	13,004	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		356,593	0	0	0	0	0	0	0	28,118	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,311,674	0	0	0	0	0	0	0	30,316	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		608,016	0	0	0	0	0	0	0	13,331	0	0	0
1526001	FISHERS	IN		06/15/2018		1,444,007	0	0	0	0	0	0	0	18,860	0	0	0
1526076	FISHERS	IN		05/28/2019		3,798,699	0	0	0	0	0	0	0	23,689	0	0	0
1526109	FISHERS	IN		09/30/2019		1,525,803	0	0	0	0	0	0	0	18,702	0	0	0
1825646	LEXINGTON	KY		08/22/2013		762,274	0	0	0	0	0	0	0	36,269	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		691,867	0	0	0	0	0	0	0	32,598	0	0	0
1825708	LEXINGTON	KY		10/10/2014		1,201,769	0	0	0	0	0	0	0	100,678	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,386,102	0	0	0	0	0	0	0	18,755	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,284,864	0	0	0	0	0	0	0	41,294	0	0	0
1826049	RICHMOND	KY		02/14/2019		3,267,352	0	0	0	0	0	0	0	36,405	0	0	0
1826193	BELLEVUE	KY		05/13/2021		716,928	0	0	0	0	0	0	0	6,616	0	0	0
1826210	BURLINGTON	KY		07/07/2021		1,186,250	0	0	0	0	0	0	0	10,421	0	0	0
1826213	LEXINGTON	KY		07/14/2021		1,339,348	0	0	0	0	0	0	0	8,081	0	0	0
2125621	ABERDEEN	MD		05/10/2013		379,754	0	0	0	0	0	0	0	15,309	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,399,441	0	0	0	0	0	0	0	19,635	0	0	0
2126003	ELKTON	MD		06/22/2018		1,914,373	0	0	0	0	0	0	0	22,797	0	0	0
2126046	CROFTON	MD		12/21/2018		1,362,512	0	0	0	0	0	0	0	12,469	0	0	0
2126053	SILVER SPRING	MD		02/21/2019		3,142,429	0	0	0	0	0	0	0	34,944	0	0	0
2225506	BURLINGTON	MA		06/09/2011		597,812	0	0	0	0	0	0	0	28,796	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,221,772	0	0	0	0	0	0	0	28,629	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		891,361	0	0	0	0	0	0	0	8,856	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		61,310	0	0	0	0	0	0	0	40,801	0	0	0
2325674	CLARKSTON	MI		01/28/2014		627,613	0	0	0	0	0	0	0	18,328	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		534,618	0	0	0	0	0	0	0	23,055	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		976,184	0	0	0	0	0	0	0	22,038	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,444,265	0	0	0	0	0	0	0	18,938	0	0	0
2325870	YPSILANTE	MI		12/12/2016		834,816	0	0	0	0	0	0	0	14,962	0	0	0
2325888	NOVI	MI		02/10/2017		1,030,231	0	0	0	0	0	0	0	44,517	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,392,082	0	0	0	0	0	0	0	26,128	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		5,221,734	0	0	0	0	0	0	0	85,605	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		371,466	0	0	0	0	0	0	0	16,667	0	0	0
2425812	BUFFALO	MN		01/14/2016		1,824,658	0	0	0	0	0	0	0	23,254	0	0	0
2425962	ST. PAUL	MN		12/15/2017		820,366	0	0	0	0	0	0	0	29,839	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		908,272	0	0	0	0	0	0	0	6,433	0	0	0
2525738	RIDGELAND	MS		02/05/2015		498,905	0	0	0	0	0	0	0	21,382	0	0	0
2525867	MADISON	MS		11/21/2016		819,225	0	0	0	0	0	0	0	10,021	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,442,748	0	0	0	0	0	0	0	31,070	0	0	0
2626219	SAINT CHARLES	MO		07/23/2021		5,059,265	0	0	0	0	0	0	0	80,097	0	0	0
3126236	BERNARDSVILLE	NJ		10/06/2021		995,835	0	0	0	0	0	0	0	12,571	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		782,395	0	0	0	0	0	0	0	97,390	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,682,106	0	0	0	0	0	0	0	27,199	0	0	0
3226008	PORTALES	NM		07/11/2018		1,120,875	0	0	0	0	0	0	0	16,959	0	0	0
3226077	SANTA FE	NM		05/31/2019		1,813,787	0	0	0	0	0	0	0	19,873	0	0	0
3325115	MORAVIA	NY		12/22/2004		269,607	0	0	0	0	0	0	0	19,783	0	0	0
3325194	MINEOLA	NY		11/18/2005		95,287	0	0	0	0	0	0	0	68,672	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,139,230	0	0	0	0	0	0	0	14,062	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		1,911,560	0	0	0	0	0	0	0	40,725	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		1,536,972	0	0	0	0	0	0	0	14,380	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		601,679	0	0	0	0	0	0	0	9,116	0	0	0

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3326089	FARMINGDALE	NY		07/30/2019		532,274	0	0	0	0	0	0	0	7,711	0	0	0
3326204	HUNTINGTON	NY		06/18/2021		2,089,725	0	0	0	0	0	0	0	18,386	0	0	0
3326240	HAMBURG	NY		10/21/2021		5,797,859	0	0	0	0	0	0	0	36,636	0	0	0
3326252	HAUPPAUGE	NY		12/08/2021		1,500,000	0	0	0	0	0	0	0	6,736	0	0	0
3326261	FARMINGDALE	NY		12/21/2021		2,500,000	0	0	0	0	0	0	0	21,710	0	0	0
3326267	SCHUYLERVILLE	NY		01/27/2022		0	0	0	0	0	0	0	0	6,161	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		530,126	0	0	0	0	0	0	0	33,214	0	0	0
3425582	MONROE	NC		10/26/2012		967,393	0	0	0	0	0	0	0	35,886	0	0	0
3425753	GARNER	NC		05/01/2015		946,813	0	0	0	0	0	0	0	30,579	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,624,880	0	0	0	0	0	0	0	26,901	0	0	0
3425806	DURHAM	NC		12/18/2015		984,861	0	0	0	0	0	0	0	22,342	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,534,205	0	0	0	0	0	0	0	41,889	0	0	0
3425862	MADISON	NC		09/29/2016		510,874	0	0	0	0	0	0	0	4,826	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		896,585	0	0	0	0	0	0	0	11,676	0	0	0
3425911	WAXHAW	NC		06/07/2017		1,925,316	0	0	0	0	0	0	0	14,132	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		1,884,832	0	0	0	0	0	0	0	28,535	0	0	0
3426104	CHARLOTTE	NC		09/13/2019		2,715,741	0	0	0	0	0	0	0	40,499	0	0	0
3426117	GREENSBORO	NC		11/20/2019		3,671,875	0	0	0	0	0	0	0	95,744	0	0	0
3426169	JACKSONVILLE	NC		12/23/2020		1,164,176	0	0	0	0	0	0	0	12,968	0	0	0
3426221	CHARLOTTE	NC		08/03/2021		1,739,379	0	0	0	0	0	0	0	10,721	0	0	0
3426257	MORGANTON	NC		12/16/2021		2,500,000	0	0	0	0	0	0	0	53,214	0	0	0
3625274	GROVE CITY	OH		10/31/2006		353,695	0	0	0	0	0	0	0	6,322	0	0	0
3625534	FOREST PARK	OH		10/27/2011		600,899	0	0	0	0	0	0	0	18,067	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		159,038	0	0	0	0	0	0	0	29,185	0	0	0
3625615	CLEVELAND	OH		04/30/2013		595,394	0	0	0	0	0	0	0	19,973	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,035,161	0	0	0	0	0	0	0	34,260	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,197,676	0	0	0	0	0	0	0	37,218	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		578,567	0	0	0	0	0	0	0	8,632	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		1,654,919	0	0	0	0	0	0	0	24,178	0	0	0
3625726	CINCINNATI	OH		12/18/2014		2,398,947	0	0	0	0	0	0	0	33,874	0	0	0
3625785	KETTERING	OH		08/26/2015		664,195	0	0	0	0	0	0	0	15,528	0	0	0
3625827	LORAIN	OH		04/29/2016		910,437	0	0	0	0	0	0	0	19,722	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,725,420	0	0	0	0	0	0	0	18,535	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		992,877	0	0	0	0	0	0	0	26,622	0	0	0
3625970	FAIRBORN	OH		12/21/2017		878,125	0	0	0	0	0	0	0	15,490	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		1,450,815	0	0	0	0	0	0	0	24,986	0	0	0
3625982	OTTAWA	OH		03/14/2018		739,775	0	0	0	0	0	0	0	14,146	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		811,107	0	0	0	0	0	0	0	13,100	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,400,938	0	0	0	0	0	0	0	21,868	0	0	0
3626057	CINCINNATI	OH		03/11/2019		991,232	0	0	0	0	0	0	0	10,940	0	0	0
3626065	MASON	OH		04/15/2019		2,580,749	0	0	0	0	0	0	0	46,610	0	0	0
3626072	BROOK PARK	OH		04/30/2019		1,836,710	0	0	0	0	0	0	0	27,248	0	0	0
3626074	STREETSBORO	OH		05/02/2019		2,981,680	0	0	0	0	0	0	0	31,669	0	0	0
3626206	CARROLLTON	OH		06/29/2021		2,173,874	0	0	0	0	0	0	0	25,672	0	0	0
3626216	CAMBRIDGE	OH		07/15/2021		1,466,265	0	0	0	0	0	0	0	25,561	0	0	0
3626220	CINCINNATI	OH		07/30/2021		4,736,716	0	0	0	0	0	0	0	47,970	0	0	0
3626264	CENTERVILLE	OH		12/23/2021		9,380,000	0	0	0	0	0	0	0	55,370	0	0	0
3626268	GROVE CITY	OH		01/31/2022		0	0	0	0	0	0	0	0	6,324	0	0	0
3725532	TULSA	OK		10/20/2011		635,656	0	0	0	0	0	0	0	22,894	0	0	0
3725944	TULSA	OK		09/15/2017		945,830	0	0	0	0	0	0	0	36,233	0	0	0
3825553	PORTLAND	OR		05/07/2012		591,203	0	0	0	0	0	0	0	13,822	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		1,759,433	0	0	0	0	0	0	0	24,931	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		224,800	0	0	0	0	0	0	0	10,658	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		239,387	0	0	0	0	0	0	0	23,530	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		164,651	0	0	0	0	0	0	0	16,175	0	0	0
4125536	FORT MILL	SC		10/31/2011		547,875	0	0	0	0	0	0	0	24,447	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,360,774	0	0	0	0	0	0	0	20,368	0	0	0
4125918	CONWAY	SC		06/28/2017		2,123,060	0	0	0	0	0	0	0	23,655	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,647,780	0	0	0	0	0	0	0	19,674	0	0	0
4325727	LAKELAND	TN		12/19/2014		955,747	0	0	0	0	0	0	0	24,916	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
4325756	FRANKLIN	TN		05/11/2015		424,499	0	0	0	0	0	0	0	18,901	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017		1,349,015	0	0	0	0	0	0	0	14,488	0	0	0
4326034	CHATTANOOGA	TN		11/27/2018		1,042,008	0	0	0	0	0	0	0	9,757	0	0	0
4326055	CHATTANOOGA	TN		02/27/2019		2,251,860	0	0	0	0	0	0	0	14,439	0	0	0
4326063	CORDOVA	TN		03/29/2019		1,403,538	0	0	0	0	0	0	0	20,787	0	0	0
4425058	ABILENE	TX		02/27/2004		1,910,334	0	0	0	0	0	0	0	77,556	0	0	0
4425222	CONROE	TX		03/28/2006		951,440	0	0	0	0	0	0	0	25,411	0	0	0
4425228	TEMPLE	TX		04/06/2006		570,808	0	0	0	0	0	0	0	28,350	0	0	0
4425299	CONROE	TX		01/19/2007		392,983	0	0	0	0	0	0	0	9,153	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		614,693	0	0	0	0	0	0	0	25,679	0	0	0
4425393	TEMPLE	TX		05/12/2008		562,934	0	0	0	0	0	0	0	16,718	0	0	0
4425462	HOUSTON	TX		09/15/2010		427,447	0	0	0	0	0	0	0	25,118	0	0	0
4425554	PORTLAND	TX		05/14/2012		789,127	0	0	0	0	0	0	0	31,593	0	0	0
4425571	EL PASO	TX		08/28/2012		788,740	0	0	0	0	0	0	0	20,868	0	0	0
4425592	LYTLE	TX		12/20/2012		150,871	0	0	0	0	0	0	0	34,188	0	0	0
4425641	HOUSTON	TX		08/02/2013		1,227,094	0	0	0	0	0	0	0	52,267	0	0	0
4425665	LAREDO	TX		11/26/2013		456,080	0	0	0	0	0	0	0	35,601	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		902,209	0	0	0	0	0	0	0	24,374	0	0	0
4425715	EL PASO	TX		10/30/2014		807,732	0	0	0	0	0	0	0	16,255	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		759,495	0	0	0	0	0	0	0	27,608	0	0	0
4425737	ADDISON	TX		01/20/2015		701,812	0	0	0	0	0	0	0	17,517	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,693,043	0	0	0	0	0	0	0	22,826	0	0	0
4425755	HOUSTON	TX		05/07/2015		317,691	0	0	0	0	0	0	0	34,398	0	0	0
4425767	SAN ANTONIO	TX		06/15/2015		2,612,891	0	0	0	0	0	0	0	23,542	0	0	0
4425774	RED OAK	TX		07/10/2015		1,129,561	0	0	0	0	0	0	0	9,976	0	0	0
4425852	DALLAS	TX		09/13/2016		2,397,038	0	0	0	0	0	0	0	29,760	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,759,872	0	0	0	0	0	0	0	20,480	0	0	0
4425891	EL PASO	TX		03/06/2017		565,363	0	0	0	0	0	0	0	10,961	0	0	0
4425894	ROCKWALL	TX		03/21/2017		1,246,807	0	0	0	0	0	0	0	10,804	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,436,881	0	0	0	0	0	0	0	19,153	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		745,333	0	0	0	0	0	0	0	13,895	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		1,809,219	0	0	0	0	0	0	0	25,937	0	0	0
4425928	EL PASO	TX		07/18/2017		4,551,409	0	0	0	0	0	0	0	80,889	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,576,905	0	0	0	0	0	0	0	28,009	0	0	0
4425981	EL PASO	TX		03/09/2018		3,589,095	0	0	0	0	0	0	0	36,593	0	0	0
4425984	HOUSTON	TX		03/28/2018		876,275	0	0	0	0	0	0	0	9,191	0	0	0
4426060	MCALLEN	TX		03/26/2019		2,045,453	0	0	0	0	0	0	0	30,597	0	0	0
4426061	SWEETWATER	TX		03/27/2019		2,511,985	0	0	0	0	0	0	0	23,844	0	0	0
4426087	NEW BRAUNFELS	TX		07/15/2019		1,188,403	0	0	0	0	0	0	0	16,029	0	0	0
4426106	HOUSTON	TX		09/19/2019		1,577,963	0	0	0	0	0	0	0	18,547	0	0	0
4426110	FORT WORTH	TX		10/10/2019		3,308,681	0	0	0	0	0	0	0	49,184	0	0	0
4426194	VICTORIA	TX		05/14/2021		3,939,069	0	0	0	0	0	0	0	30,867	0	0	0
4426214	SAN ANTONIO	TX		07/15/2021		2,915,646	0	0	0	0	0	0	0	63,900	0	0	0
4426232	GRAND PRAIRIE	TX		09/17/2021		1,485,888	0	0	0	0	0	0	0	21,313	0	0	0
4426251	SAN ANGELO	TX		12/06/2021		2,000,000	0	0	0	0	0	0	0	11,710	0	0	0
4426262	EAGLE PASS	TX		12/22/2021		2,625,000	0	0	0	0	0	0	0	26,757	0	0	0
4525380	PROVO	UT		01/31/2008		108,002	0	0	0	0	0	0	0	68,321	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		658,488	0	0	0	0	0	0	0	21,434	0	0	0
4525711	ROY	UT		10/21/2014		482,889	0	0	0	0	0	0	0	21,801	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015		1,138,511	0	0	0	0	0	0	0	28,630	0	0	0
4526025	SALT LAKE CITY	UT		09/04/2018		2,027,961	0	0	0	0	0	0	0	19,110	0	0	0
4526136	OREM	UT		03/30/2020		2,108,596	0	0	0	0	0	0	0	14,209	0	0	0
4720658	GLEN ALLEN	VA		03/13/2019		2,964,655	0	0	0	0	0	0	0	18,624	0	0	0
4725546	ROANOKE	VA		02/27/2012		1,011,781	0	0	0	0	0	0	0	24,593	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		280,388	0	0	0	0	0	0	0	43,087	0	0	0
4725706	WOODBRIDGE	VA		09/30/2014		774,683	0	0	0	0	0	0	0	65,062	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		789,709	0	0	0	0	0	0	0	11,053	0	0	0
4725721	YORKTOWN	VA		12/10/2014		755,344	0	0	0	0	0	0	0	19,692	0	0	0
4725960	NORFOLK	VA		11/22/2017		2,590,505	0	0	0	0	0	0	0	28,061	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		1,744,730	0	0	0	0	0	0	0	30,029	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
4726029	FARMVILLE	VA		09/27/2018		5,625,307	0	0	0	0	0	0	0	53,651	0	0	0
4726162	STERLING	VA		11/12/2020		2,558,065	0	0	0	0	0	0	0	23,508	0	0	0
4726180	WINCHESTER	VA		03/25/2021		4,391,921	0	0	0	0	0	0	0	60,181	0	0	0
4726196	PORTSMOUTH	VA		05/19/2021		3,341,614	0	0	0	0	0	0	0	29,593	0	0	0
4825759	RICHLAND	WA		05/21/2015		3,308,340	0	0	0	0	0	0	0	43,492	0	0	0
4825775	SILVERDALE	WA		07/13/2015		2,310,601	0	0	0	0	0	0	0	31,247	0	0	0
4825838	AUBURN	WA		06/29/2016		1,375,350	0	0	0	0	0	0	0	11,598	0	0	0
4825861	TACOMA	WA		10/04/2016		671,147	0	0	0	0	0	0	0	13,864	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		2,634,781	0	0	0	0	0	0	0	29,228	0	0	0
4826050	BURIEN	WA		02/15/2019		1,737,415	0	0	0	0	0	0	0	25,738	0	0	0
4826230	SEATTLE	WA		08/26/2021		3,378,622	0	0	0	0	0	0	0	21,566	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		345,240	0	0	0	0	0	0	0	66,940	0	0	0
5025890	BURLINGTON	WI		03/03/2017		540,129	0	0	0	0	0	0	0	15,565	0	0	0
5026067	ARCADIA	WI		04/17/2019		707,501	0	0	0	0	0	0	0	11,385	0	0	0
5026068	CASHTON	WI		04/17/2019		662,048	0	0	0	0	0	0	0	10,656	0	0	0
0299999. Mortgages with partial repayments						421,427,454	0	0	0	0	0	0	0	7,465,717	0	0	0
0599999 - Totals						425,012,692	0	0	0	0	0	0	3,423,056	10,888,773	0	0	0

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

N O N E

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

N O N E

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
91087B-AR-1	UNITED MEXICAN STATES 3.500% 02/12/34	D	01/04/2022	Bank of America		4,972,800	5,000,000	0	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						4,972,800	5,000,000	0	XXX
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION 3.858% 10/01/44		02/24/2022	Bank of America		2,000,000	2,000,000	0	1.E FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,000,000	2,000,000	0	XXX
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIE 2.950% 03/15/34		02/02/2022	Goldman Sachs & Co		996,960	1,000,000	0	2.A FE
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 0.252% 07/21/30		02/28/2022	Direct		341,946	341,946	0	1.A FE
10334#-AS-1	BOYD WATTERSON GSA REIT SR NT SER N 3.420% 02/01/37		02/01/2022	KeyBanc Capital Markets		6,000,000	6,000,000	0	2.C Z
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT 2022-1A A2 3.700% 03/15/52		03/08/2022	Goldman Sachs & Co		4,999,301	5,000,000	0	1.E FE
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47		01/19/2022	Wells Fargo Securities		2,999,279	3,000,000	0	2.B FE
12636Y-AD-4	CRH AMERICA FINANCE INC 144A 4.500% 04/04/48		02/07/2022	Wells Fargo Securities		2,277,180	2,000,000	31,250	2.A FE
141781-BS-2	CARGILL INC 144A 2.125% 11/10/31		01/11/2022	Goldman Sachs & Co		1,928,380	2,000,000	7,438	1.F FE
20826F-AC-0	CONOCOPHILLIPS COMPANY 4.300% 11/15/44		03/08/2022	Goldman Sachs & Co		1,076,780	1,000,000	13,736	1.G FE
20826F-AW-6	CONOCOPHILLIPS COMPANY 144A 3.758% 03/15/42		03/10/2022	Goldman Sachs & Co		2,482,950	2,500,000	783	1.G FE
219350-AX-3	CORNING INC 4.700% 03/15/37		01/07/2022	Mesirow Financial		2,332,360	2,000,000	30,289	2.A FE
26875P-AN-1	EOG RESOURCES INC 3.900% 04/01/35		01/31/2022	Incapital		1,214,994	1,100,000	14,419	1.G FE
28501*-BG-9	ELECTRIC TRANSMISSION TEXAS LL LLC SENIOR NOTES 3.050% 01/19/37		01/19/2022	Mizuho Securities		5,000,000	5,000,000	0	2.B Z
369550-BQ-0	GENERAL DYNAMICS 2.850% 06/01/41		01/26/2022	Citi Global Markets Inc.		1,952,720	2,000,000	9,025	1.G FE
404119-CM-9	HCA INC 144A 4.375% 03/15/42		03/02/2022	Citi Global Markets Inc.		984,260	1,000,000	0	2.C FE
42806M-BC-2	HERTZ VEHICLE FINANCING LLC 2022-4A B 4.120% 09/25/26		03/25/2022	Barclays		1,999,732	2,000,000	0	1.F FE
437076-CP-5	HOME DEPOT INC 3.250% 04/15/32		03/24/2022	Morgan Stanley Dean Witter		2,984,430	3,000,000	0	1.F FE
459200-KP-5	IBM CORP 3.430% 02/09/52		02/02/2022	Barclays		1,499,715	1,500,000	0	1.G FE
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES 4.000% 08/12/31		02/11/2022	KKR & Co		2,000,000	2,000,000	0	2.B PL
61033M-AB-0	MONROE CAPTAL INCOME PLUS ABS 2022-1A A 4.050% 03/30/32		03/16/2022	Jeffries & Co		4,918,915	5,000,000	0	1.F FE
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52		01/11/2022	Barclays		2,000,000	2,000,000	0	2.C FE
670346-AU-9	NUCOR CORP 2.979% 12/15/55		01/11/2022	Various		1,902,310	2,000,000	4,508	2.A FE
674003-C@-5	OAKTREE CAPITAL MANAGEMENT LP SENIOR UNSECURED NOTES 3.060% 01/12/37		01/12/2022	J P Morgan & Co		2,000,000	2,000,000	0	1.G FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51		01/25/2022	Guggenheim Capital		3,000,000	3,000,000	0	2.C FE
74456Q-BQ-8	PUBLIC SERVICE EL & GAS 3.800% 03/01/46		01/12/2022	Deutsche Bank Securities		1,117,520	1,000,000	14,039	1.E FE
808513-CB-9	CHARLES SCHWAB CORP 5.000% Perpet.		03/02/2022	Bank of America		3,000,000	3,000,000	0	2.C FE
92343V-GK-4	VERIZON COMMUNICATIONS 3.400% 03/22/41		03/09/2022	Morgan Stanley Dean Witter		935,562	1,000,000	15,961	2.A FE
G4701*-AC-1	I SQUARED CAPITAL LLC SER C SR NT 3.490% 12/22/36		01/06/2022	Citi		6,000,000	6,000,000	0	1.F FE
89114T-ZQ-8	TORONTO-DOMINION BANK 2.450% 01/12/32	A	01/11/2022	Citi Global Markets Inc.		1,985,760	2,000,000	136	1.E FE
98462Y-AF-7	YAMANA GOLD INC 2.630% 08/15/31	A	01/21/2022	Tax Free Exchange		1,012,054	1,000,000	0	2.C FE
482638-AA-7	KDM HOLDINGS INC SR UNSECURED NOTES 3.560% 03/31/32	D	03/31/2022	BNP Paribas		6,000,000	6,000,000	0	1.G Z
632525-BB-6	NATIONAL AUSTRALIA BANK 144A 3.347% 01/12/37	D	01/04/2022	Citi Global Markets Inc.		2,000,000	2,000,000	0	2.A FE
69120J-AF-5	OWL ROCK CLO V LLC 2020-5A C2 5.100% 04/20/34	D	03/21/2022	Natixis Securities		3,250,000	3,250,000	0	1.D Z
902613-AK-4	UBS GROUP AG 144A 2.746% 02/11/33	D	01/11/2022	BNP Paribas		1,969,280	2,000,000	305	1.G FE
902613-AL-2	UBS GROUP AG 144A 3.179% 02/11/43	D	01/04/2022	U B S		2,000,000	2,000,000	0	1.G FE
Q3647#-AC-5	EVOLUTION MINING FINANCE USD SER C GTD SR NT 3.060% 02/14/31	D	02/14/2022	J P Morgan & Co		3,000,000	3,000,000	0	2.C PL
Q5995#-AH-7	MERIDIAN ENERGY LIMITED SER 2014-1 TR B SR GTD NT 3.920% 09/17/26	C	01/21/2022	Tax Free Exchange		2,000,000	2,000,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						91,162,388	90,691,946	141,889	XXX
2509999997. Total - Bonds - Part 3						98,135,188	97,691,946	141,889	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						98,135,188	97,691,946	141,889	XXX
143106-3*-1	CARLYLE TACTICAL PVT CRDT FUND SERIES B		03/07/2022	Goldman Sachs & Co	40,000.000	1,000,000	0.00	0	1.G PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						1,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						1,000,000	XXX	0	XXX
000000-00-0	FEDERAL HOME LOAN BANK - CINTI		02/18/2022	Direct	11,250.000	1,125,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,125,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,125,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

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
5989999999. Total - Common Stocks						1,125,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						2,125,000	XXX	0	XXX
6009999999 - Totals						100,260,188	XXX	141,889	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		03/15/2022	Paydown		30,671	30,671	31,236	31,018	0	(347)	0	(347)	0	30,671	0	0	0	155	09/15/2041	1.A
36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147 3.940% 03/15/37		03/01/2022	Paydown		49,000	49,000	50,745	50,004	0	(1,004)	0	(1,004)	0	49,000	0	0	0	322	03/15/2037	1.A
36230T-B2-7	GN 758157 4.550% 05/15/38		03/01/2022	Paydown		49,701	49,701	55,292	53,738	0	(4,037)	0	(4,037)	0	49,701	0	0	0	377	05/15/2038	1.A
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		03/15/2022	Redemption 100.0000		39,111	39,111	39,111	39,111	0	0	0	0	0	39,111	0	0	0	309	06/15/2030	1.B
38373M-2F-6	GNMA 2008-80 IO 1.827% 04/16/50		03/01/2022	Paydown		0	0	5,745	5,440	0	(5,440)	0	(5,440)	0	0	0	0	0	139	04/16/2050	1.A
38376G-2H-2	GNMA 2011-92 C 3.739% 04/16/52		03/01/2022	Paydown		10,597	10,597	10,395	10,520	0	77	0	77	0	10,597	0	0	0	66	04/16/2052	1.A
38376G-U2-4	GNMA 2011-77 D 4.309% 10/16/45		01/01/2022	Paydown		2,551	2,551	2,521	2,545	0	6	0	6	0	2,551	0	0	0	9	10/16/2045	1.A
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		03/01/2022	Paydown		65,843	65,843	69,547	66,327	0	(483)	0	(483)	0	65,843	0	0	0	434	07/20/2040	1.A
38377T-GE-5	GNMA 2011-2 HG 4.000% 01/20/41		03/01/2022	Paydown		126,175	126,175	140,922	129,644	0	(3,469)	0	(3,469)	0	126,175	0	0	0	822	01/20/2041	1.A
38377T-LL-3	GNMA 2011-3 QP 4.000% 06/20/40		03/01/2022	Paydown		127,303	127,303	141,624	128,231	0	(929)	0	(929)	0	127,303	0	0	0	764	06/20/2040	1.A
38377T-SC-6	GNMA 2011-30 BL 4.000% 06/20/40		03/01/2022	Paydown		172,220	172,220	183,845	173,102	0	(882)	0	(882)	0	172,220	0	0	0	1,082	06/20/2040	1.A
38378N-3J-0	GNMA 2014-67 DE 3.680% 11/16/46		03/01/2022	Paydown		82,175	82,175	81,623	82,000	0	175	0	175	0	82,175	0	0	0	340	11/16/2046	1.A
38378X-SU-6	GNMA 2014-150 C 3.400% 12/16/49		03/01/2022	Paydown		53,406	53,406	55,175	53,485	0	(78)	0	(78)	0	53,406	0	0	0	303	12/16/2049	1.A
38378X-VL-2	GNMA 2014-155 VA 3.000% 03/16/37		03/01/2022	Paydown		54,098	54,098	55,349	54,340	0	(242)	0	(242)	0	54,098	0	0	0	271	03/16/2037	1.A
0109999999. Subtotal - Bonds - U.S. Governments						862,851	862,851	923,130	879,505	0	(16,653)	0	(16,653)	0	862,851	0	0	0	5,393	XXX	XXX
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		03/01/2022	Redemption 100.0000		7,836	7,836	7,836	7,836	0	0	0	0	0	7,836	0	0	0	25	06/15/2045	1.B FE
45201Y-YJ-0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2.625% 12/01/42		03/01/2022	Redemption 100.0000		43,205	43,205	43,205	43,205	0	0	0	0	0	43,205	0	0	0	138	12/01/2042	1.A FE
56052F-BC-8	MAINE HOUSING TAXABLE 3.589% 11/15/30		02/24/2022	Redemption 100.0000		685,000	685,000	685,000	685,000	0	0	0	0	0	685,000	0	0	0	6,761	11/15/2030	1.B FE
57563R-JN-0	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 5.500% 07/01/26		01/01/2022	Redemption 100.0000		110,000	110,000	110,275	110,000	0	0	0	0	0	110,000	0	0	0	3,025	07/01/2026	1.F FE
57563R-KE-8	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 2012 4.800% 07/01/27		01/01/2022	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	720	07/01/2027	1.F FE
594654-MV-4	MICHIGAN ST HSG DEV AUTH SF MT 3.565% 06/01/51		03/01/2022	Redemption 100.0000		320,000	320,000	320,000	320,000	0	0	0	0	0	320,000	0	0	0	2,852	06/01/2051	1.C FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		01/01/2022	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	82	10/01/2037	2.B FE
647200-W8-3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.550% 09/01/32		03/01/2022	Call 100.0000		313,596	313,596	313,596	313,596	0	0	0	0	0	313,596	0	0	0	5,566	09/01/2032	1.B FE
647200-W8-3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.550% 09/01/32		03/01/2022	Redemption 100.0000		656,404	656,404	656,404	656,404	0	0	0	0	0	656,404	0	0	0	11,651	09/01/2032	1.B FE
649902-S7-9	THE DORMITORY AUTH OF STATE NY BUILD AMERICA BONDS 4.750% 03/15/22		03/15/2022	Maturity		2,000,000	2,000,000	2,001,000	2,000,022	0	(22)	0	(22)	0	2,000,000	0	0	0	47,500	03/15/2022	1.B FE
79467B-CM-5	SALES TAX SECURITIZATION CORP 4.637% 01/01/40		01/01/2022	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	464	01/01/2040	1.D FE
92812U-Q4-3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 10/25/37		03/01/2022	Paydown		83,748	83,748	83,748	83,748	0	0	0	0	0	83,748	0	0	0	447	10/25/2037	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		03/25/2022	Redemption 100.0000		30,813	30,813	30,813	30,813	0	0	0	0	0	30,813	0	0	0	145	11/25/2039	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,310,602	4,310,602	4,311,877	4,310,624	0	(22)	0	(22)	0	4,310,602	0	0	0	79,376	XXX	XXX
31358P-HV-2	FNMA REMIC G92-35 EB 7.500% 07/25/22		03/01/2022	Paydown		141	141	142	141	0	1	0	1	0	141	0	0	0	2	07/25/2022	1.A
31358Q-EU-5	FNMA REMIC 1992-162 D 7.000% 09/25/22		03/01/2022	Paydown		1,602	1,602	1,552	1,593	0	9	0	9	0	1,602	0	0	0	18	09/25/2022	1.A
3136A8-DP-2	FANNIE MAE 2012-104 V 3.500% 02/25/38		03/01/2022	Paydown		493,366	493,366	534,377	495,390	0	(144)	0	(144)	0	495,246	0	(1,881)	(1,881)	3,037	02/25/2038	1.A
3136AG-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		03/01/2022	Paydown		256,032	256,032	254,421	255,367	0	665	0	665	0	256,032	0	0	0	1,296	07/25/2033	1.A
3136AJ-PY-6	FANNIE MAE 2014-19 VK 4.500% 04/25/34		03/01/2022	Paydown		495,923	495,923	533,738	497,661	0	(1,738)	0	(1,738)	0	495,923	0	0	0	3,423	04/25/2034	1.A
3137AR-WS-1	FHR 4073 HC 3.500% 03/15/35		03/01/2022	Paydown		511,949	511,949	553,864	514,398	0	(2,450)	0	(2,450)	0	511,949	0	0	0	2,801	03/15/2035	1.A
3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		03/01/2022	Paydown		423,197	423,197	421,411	422,481	0	716	0	716	0	423,197	0	0	0	2,245	04/15/2033	1.A
31392D-2B-7	FNMA 2002-59 ZB 6.000% 09/25/32		03/01/2022	Paydown		56,568	56,568	54,377	55,922	0	646	0	646	0	56,568	0	0	0	578	09/25/2032	1.A
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2022	Paydown		11,153	11,153	10,063	10,930	0	223	0	223	0	11,153	0	0	0	116	08/15/2032	1.A
31393A-5P-8	FNMA 2003-43 PE 5.500% 05/25/33		03/01/2022	Paydown		43,663	43,663	42,878	43,332	0	331	0	331	0	43,663	0	0	0	359	05/25/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2022	Paydown		39,121	39,121	38,816	38,988	0	134	0	134	0	39,121	0	0	0	356	03/15/2033	1.A
31398Q-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		03/01/2022	Paydown		320,238	320,238	338,451	321,435	0	(1,197)	0	(1,197)	0	320,238	0	0	0	2,224	11/15/2039	1.A
31398Q-UG-0	FREDDIE MAC 3747 PW 4.000% 10/15/39		03/01/2022	Paydown		294,053	294,053	302,874	294,243	0	(190)	0	(190)	0	294,053	0	0	0	1,593	10/15/2039	1.A
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		03/05/2022	Redemption 100.0000		87,541	87,541	89,375	88,363	0	(10)	0	(10)	0	88,353	0	(812)	(812)	535	08/05/2030	1.B
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,034,547	3,034,547	3,176,339	3,040,244	0	(3,004)	0	(3,004)	0	3,037,239	0	(2,693)	(2,693)	18,583	XXX	XXX
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		03/31/2022	Redemption 100.0000		23,554	23,554	23,554	23,554	0	0	0	0	0	23,554	0	0	0	137	10/31/2038	1.E
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		03/31/2022	Redemption 100.0000		23,140	23,140	23,140	23,140	0	0	0	0	0	23,140	0	0	0	139	03/31/2039	1.D
00225#-AA-3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEASE BACKED NOTES 4.095% 09/30/39		03/31/2022	Redemption 100.0000		14,298	14,298	14,298	14,298	0	0	0	0	0	14,298	0	0	0	98	09/30/2039	1.E
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		03/01/2022	Paydown		24,331	24,331	23,274	24,140	0	2	0	2	0	24,142	0	189	189	153	07/25/2043	1.A
009098-A*-5	AMAZON FORT WORTH TX LEASE COL 4.494% 11/10/39		03/10/2022	Redemption 100.0000		10,239	10,239	10,239	10,239	0	0	0	0	0	10,239	0	0	0	77	11/10/2039	1.F
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.622% 10/25/34		03/01/2022	Paydown		21,512	21,512	17,829	17,829	0	3,683	0	3,683	0	21,512	0	0	0	173	10/25/2034	1.A FM
038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		03/15/2022	Paydown		119,707	119,707	119,688	119,694	0	13	0	13	0	119,707	0	0	0	622	07/16/2040	1.F FE
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		03/17/2022	Paydown		107,465	107,465	107,445	107,463	0	2	0	2	0	107,465	0	0	0	334	07/17/2046	1.F FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		01/30/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	71	07/30/2050	2.C FE
05590#-AA-9	BPHQ 2017 CTL Pass-Through Tru CTL 3.540% 11/15/32		03/15/2022	Redemption 100.0000		25,199	25,199	25,199	25,199	0	0	0	0	0	25,199	0	0	0	149	11/15/2032	1.F
05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		03/02/2022	Paydown		37,453	37,453	37,452	37,452	0	0	0	0	0	37,452	0	1	1	187	10/04/2032	1.F FE
07332B-AA-7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1 A1 3.000% 03/28/57		03/28/2022	Paydown		85,314	85,314	85,892	85,401	0	(7)	0	(7)	0	85,393	0	(79)	(79)	419	03/28/2057	1.A
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		03/15/2022	Paydown		22,399	22,399	22,399	22,398	0	1	0	1	0	22,399	0	0	0	153	12/16/2041	1.G FE
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41		01/15/2022	Paydown		1,888	1,888	1,888	1,888	0	0	0	0	0	1,888	0	0	0	9	12/16/2041	2.C FE
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		01/17/2022	Paydown		16,345	16,345	16,345	16,345	0	0	0	0	0	16,345	0	0	0	104	07/21/2030	4.B FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		03/15/2022	Redemption 100.0000		14,736	14,736	15,408	15,286	0	(16)	0	(16)	0	15,270	0	(534)	(534)	122	12/15/2032	1.F FE
12502Y-AP-8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C 4.750% 07/11/22		03/10/2022	Paydown		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	565	07/11/2022	1.F FE
12509K-AC-0	CCG RECEIVABLES TRUST 2018-2 B 3.480% 12/15/25		03/14/2022	Paydown		1,385,442	1,385,442	1,385,326	1,385,391	0	51	0	51	0	1,385,442	0	0	0	10,413	12/15/2025	1.A FE
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		03/15/2022	Paydown		1,563	1,563	1,562	1,562	0	0	0	0	0	1,563	0	0	0	10	02/15/2050	1.E FE
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47		03/18/2022	Paydown		59,600	59,600	59,586	0	0	14	0	14	0	59,600	0	0	0	172	01/18/2047	2.B FE
12636Y-AA-0	CRH AMERICA FINANCE INC 144A 3.400% 05/09/27		02/07/2022	Barclays		2,081,620	2,000,000	1,985,420	1,991,573	0	155	0	155	0	1,991,728	0	89,892	89,892	17,000	05/09/2027	2.A FE
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43		03/01/2022	Paydown		36,341	36,341	36,944	36,338	0	(1)	0	(1)	0	36,337	0	4	4	188	04/25/2043	1.A
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		03/01/2022	Paydown		66,946	67,854	56,328	61,864	0	15	0	15	0	61,879	0	5,067	5,067	525	02/25/2035	1.D FM
12667F-VF-9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1 6.500% 10/25/34		03/01/2022	Paydown		47,511	47,511	42,552	46,106	0	1,405	0	1,405	0	47,511	0	0	0	409	10/25/2034	1.A FM

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		03/01/2022	Paydown		20,558	22,596	20,400	20,400	0	0	0	0	0	20,400	0	158	158	210	03/25/2035	1.D FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		03/01/2022	Paydown		35,083	35,944	28,922	30,147	0	14	0	14	0	30,161	0	4,922	4,922	308	11/25/2035	3.B FM
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		02/01/2022	Paydown		3,097	3,078	2,683	2,880	0	0	0	0	0	2,880	0	217	217	19	10/25/2035	5.B FM
12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35		03/01/2022	Paydown		11,403	10,354	7,998	9,130	0	0	0	0	0	9,130	0	2,272	2,272	52	06/25/2035	4.B FM
14314A-AG-4	CARMAX AUTO OWNER TRUST 2018-1 D 3.370% 07/15/24		03/15/2022	Paydown		2,250,000	2,250,000	2,249,569	2,249,761	0	239	0	239	0	2,250,000	0	0	0	18,956	07/15/2024	1.F FE
16159G-AC-3	Chase Mortgage Finance Corpora 2019-ATR2 A3 3.500% 07/25/49		03/01/2022	Paydown		55,511	55,511	56,136	55,577	0	(3)	0	(3)	0	55,574	0	(63)	(63)	274	07/25/2049	1.A
16164A-AC-9	Chase Mortgage Finance Corpora 2016-2 M2 3.750% 02/25/44		03/01/2022	Paydown		45,488	45,488	46,662	45,619	0	(5)	0	(5)	0	45,613	0	(126)	(126)	519	02/25/2044	1.A
16165T-AJ-2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/25/35		03/01/2022	Paydown		0	436	366	428	0	0	0	0	0	428	0	(428)	(428)	4	02/25/2035	4.B FM
165087-AN-7	VERIZON VIRGINIA INC FORMERLY BELL ATLANTIC VA 7.875% 01/15/22		01/15/2022	Maturity		6,875,000	6,875,000	7,740,013	6,878,111	0	(3,111)	0	(3,111)	0	6,875,000	0	0	0	270,703	01/15/2022	2.A FE
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		03/01/2022	Paydown		19,093	19,093	18,229	18,229	0	0	0	0	0	18,229	0	864	864	243	09/25/2035	1.D FM
172973-5F-2	CITICORP MORTGAGE SECURITIES 2006-1 2A1 5.000% 11/25/22		03/01/2022	Paydown		21	21	20	21	0	0	0	0	0	21	0	0	0	0	11/25/2022	1.A FM
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37		03/01/2022	Paydown		895	895	890	891	0	0	0	0	0	891	0	4	4	9	09/25/2037	1.A FM
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.471% 10/25/43		03/01/2022	Paydown		48,096	48,096	47,116	47,895	0	1	0	1	0	47,896	0	200	200	224	10/25/2043	1.A
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1 3.500% 06/25/44		03/01/2022	Paydown		51,576	51,576	51,786	51,528	0	48	0	48	0	51,576	0	0	0	318	06/25/2044	1.A
17323T-AC-4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A 4.250% 01/25/53		03/01/2022	Paydown		38,135	38,135	38,991	38,388	0	(2)	0	(2)	0	38,386	0	(251)	(251)	321	01/25/2053	1.A
17328B-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1 A1 2.720% 07/25/49		03/01/2022	Paydown		75,059	75,059	75,019	74,938	0	121	0	121	0	75,059	0	0	0	316	07/25/2049	1.A
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		01/25/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	65	04/25/2047	2.B FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		03/25/2022	Paydown		12,577	12,577	12,574	12,575	0	2	0	2	0	12,577	0	0	0	53	10/25/2040	1.A FE
20825C-AV-6	CONOCOPHILLIPS 144A 3.750% 10/01/27		03/11/2022	Call 106.9930		3,209,790	3,000,000	2,940,013	2,947,127	0	1,549	0	1,549	0	2,948,676	0	51,324	51,324	259,790	10/01/2027	1.G FE
21871@-AA-8	CORESITE L.P. SENIOR UNSECURED NOTES 4.190% 06/15/23		01/05/2022	Redemption 100.0000		1,044,731	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	47,292	06/15/2023	2.B PL
21871@-AB-6	CORESITE L.P. SENIOR NOTE 3.910% 04/20/24		01/05/2022	Redemption 100.0000		2,114,921	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	119,700	04/20/2024	2.B PL
21871@-AC-4	CORESITE L.P. SERIES A SENIOR NOTE 4.110% 04/17/26		01/05/2022	Redemption 100.0000		2,193,791	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	226,214	04/17/2026	2.B PL
22541Q-VG-4	CS FIRST BOSTON MORTGAGE 2003-23 1A4 5.500% 10/25/33		03/01/2022	Paydown		59,466	59,466	58,681	59,088	0	1	0	1	0	59,088	0	378	378	462	10/25/2033	1.A FM
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		03/01/2022	Paydown		40,277	40,277	39,588	39,588	0	0	0	0	0	39,588	0	689	689	455	02/25/2035	1.A FM
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		03/15/2022	Redemption 100.0000		27,604	27,604	27,604	27,604	0	0	0	0	0	27,604	0	0	0	234	05/15/2034	1.D PL
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		01/15/2022	Redemption 100.0000		13,732	13,732	13,732	13,732	0	0	0	0	0	13,732	0	0	0	47	05/15/2034	1.G S
22970*-AB-6	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34		03/15/2022	Redemption 100.0000		20,535	20,535	20,676	20,670	0	(2)	0	(2)	0	20,669	0	(133)	(133)	110	05/15/2034	1.G

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27		01/30/2022	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	397	07/30/2027	1.F FE
24736Y-AA-4	DELTA AIRLINES 2015-1 A 3.875% 07/30/27		01/30/2022	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	425	07/30/2027	2.A FE
252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		03/20/2022	Paydown		46,674	46,674	46,663	46,666	0	8	0	8	0	46,674	0	0	0	301	02/20/2032	2.B FE
252724-AB-5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4.190% 01/21/31		03/20/2022	Paydown		45,259	45,259	45,257	45,257	0	3	0	3	0	45,259	0	0	0	309	01/21/2031	1.F FE
25272X-AA-3	DIAMOND RESORTS OWNER TRUST 2017-1A A 3.270% 10/22/29		03/20/2022	Paydown		480,836	480,836	480,715	480,780	0	57	0	57	0	480,836	0	0	0	3,763	10/22/2029	1.F FE
25272X-AB-1	DIAMOND RESORTS OWNER TRUST 2017-1A B 4.110% 10/22/29		03/20/2022	Paydown		160,279	160,279	160,253	160,264	0	15	0	15	0	160,279	0	0	0	1,577	10/22/2029	2.B FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		01/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	69	10/25/2049	2.A FE
26208M-AF-3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C 3.990% 01/15/25		03/15/2022	Paydown		356,188	356,188	356,109	356,126	0	62	0	62	0	356,188	0	0	0	2,280	01/15/2025	1.A FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		01/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	30	01/20/2051	2.C FE
277432-AN-0	EASTMAN CHEMICAL CO 3.600% 08/15/22		01/13/2022	RBC Capital Markets		807,656	800,000	797,296	799,810	0	14	0	14	0	799,824	0	7,832	7,832	12,240	08/15/2022	2.C FE
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		03/25/2022	Paydown		48,283	48,283	48,268	48,277	0	5	0	5	0	48,283	0	0	0	233	03/25/2030	1.F FE
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		03/01/2022	Paydown		30,985	30,985	31,169	30,980	0	5	0	5	0	30,985	0	0	0	122	03/25/2043	1.A
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		03/01/2022	Paydown		25,751	25,751	25,364	25,592	0	159	0	159	0	25,751	0	0	0	120	06/25/2043	1.A
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38		03/31/2022	Redemption 100.0000		18,600	18,600	18,600	18,600	0	0	0	0	0	18,600	0	0	0	422	03/31/2038	2.B FE
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56		03/01/2022	Paydown		102,445	102,445	105,294	105,217	0	(2,772)	0	(2,772)	0	102,445	0	0	0	556	08/01/2056	1.A
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45		03/01/2022	Paydown		34,557	34,557	35,227	34,671	0	0	0	0	0	34,671	0	(114)	(114)	135	03/25/2045	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		03/01/2022	Paydown		66,744	66,744	68,621	67,362	0	(618)	0	(618)	0	66,744	0	0	0	324	08/25/2050	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38		03/31/2022	Redemption 100.0000		83,500	83,500	83,500	83,500	0	0	0	0	0	83,500	0	0	0	1,722	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		02/15/2022	Redemption 100.0000		165,495	165,495	165,495	165,495	0	0	0	0	0	165,495	0	0	0	2,819	08/15/2038	2.B PL
35040U-AA-9	Foundation Finance Trust 2017-1A A 3.300% 07/15/33		03/15/2022	Paydown		32,170	32,170	32,165	32,170	0	0	0	0	0	32,170	0	0	0	171	07/15/2033	1.B FE
35105D-AE-1	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 C 3.680% 08/15/23		01/15/2022	Paydown		202,134	202,134	202,076	202,071	0	63	0	63	0	202,134	0	0	0	620	08/15/2023	1.A FE
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		03/01/2022	Paydown		5,713	5,950	5,065	5,387	171	6	0	177	0	5,564	0	149	149	70	04/25/2029	6. FM
36257N-AB-9	GLS AUTO RECEIVABLES TRUST 2019-2A B 3.320% 03/15/24		03/15/2022	Paydown		342,452	342,452	342,385	342,403	0	48	0	48	0	342,452	0	0	0	1,890	03/15/2024	1.A FE
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		03/17/2022	Paydown		27,441	27,441	27,431	27,432	0	9	0	9	0	27,441	0	0	0	103	11/19/2040	1.F FE
411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A A2 2.865% 06/20/51		03/20/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	90	06/20/2051	2.B FE
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40		03/20/2022	Paydown		46,165	46,165	46,134	46,143	0	22	0	22	0	46,165	0	0	0	921	09/21/2040	1.A FE
42771T-AA-3	HERO FUNDING TRUST 2015-3A A 4.280% 09/20/41		03/20/2022	Paydown		55,703	55,703	55,700	55,700	0	0	0	0	0	55,700	0	4	4	414	09/20/2041	1.A FE
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		02/15/2022	Paydown		31,701	31,701	31,700	31,700	0	1	0	1	0	31,701	0	0	0	181	11/15/2039	2.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 5.069% 08/25/34		03/01/2022	Paydown		1,219	1,219	1,198	1,214	0	0	0	0	0	1,214	0	5	5	9	08/25/2034	1.A FM
45660N-QF-5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7 5.500% 06/25/33		03/01/2022	Paydown		49,070	49,070	48,411	48,803	0	0	0	0	0	48,803	0	267	267	324	06/25/2033	1.A FM
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		03/15/2022	Paydown		11,686	11,686	11,679	11,680	0	5	0	5	0	11,686	0	0	0	48	02/15/2054	1.F FE
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		03/01/2022	Paydown		42,481	42,481	44,207	43,990	0	(1,509)	0	(1,509)	0	42,481	0	0	0	167	06/25/2051	1.A
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		03/15/2022	Paydown		16,783	16,783	16,679	16,728	0	55	0	55	0	16,783	0	0	0	111	12/15/2048	1.A FE
46641C-AA-9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.792% 01/25/44		03/01/2022	Paydown		58,578	58,578	60,052	58,586	0	(3)	0	(3)	0	58,583	0	(5)	(5)	449	01/25/2044	1.A
46650P-AC-4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3 4.000% 06/25/49		03/01/2022	Paydown		17,773	17,773	17,837	17,731	0	(1)	0	(1)	0	17,730	0	43	43	109	06/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		03/01/2022	Paydown		58,011	58,011	58,917	58,094	0	(7)	0	(7)	0	58,086	0	(75)	(75)	325	12/25/2049	1.A
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		03/15/2022	Paydown		25,430	25,430	25,430	25,429	0	1	0	1	0	25,430	0	0	0	182	04/15/2044	2.A FE
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50		03/01/2022	Paydown		318,359	318,359	327,134	319,785	0	(1,427)	0	(1,427)	0	318,359	0	0	0	1,591	05/25/2050	1.A
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41		03/15/2022	Redemption 100.0000		1	1	1	1	0	0	0	0	0	1	0	0	0	0	01/15/2041	2.B
46673*-AA-7	JRD HOLDINGS SECURED TRUST 2021-2 3.214% 12/15/41		03/15/2022	Redemption 100.0000		18,643	18,643	18,643	18,643	0	0	0	0	0	18,643	0	0	0	100	12/15/2041	2.B Z
47715*-AA-5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.420% 03/05/23		03/05/2022	Redemption 100.0000		479,092	479,092	479,092	479,092	0	0	0	0	0	479,092	0	0	0	10,588	03/05/2023	1.E FE
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES 4.000% 08/12/31		02/15/2022	Redemption 100.0000		109,526	109,526	109,526	54,763	0	0	0	0	0	109,526	0	0	0	1,107	08/12/2031	2.B PL
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		02/15/2022	Paydown		2,987	2,987	2,929	2,954	0	34	0	34	0	2,987	0	0	0	15	01/15/2042	2.A FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		03/15/2022	Paydown		508	508	498	502	0	6	0	6	0	508	0	0	0	5	01/15/2042	3.A FE
53688T-AA-2	LITIGATION FEE RESIDUAL FUND 2015-1 A 4.000% 10/30/27		01/29/2022	Redemption 100.0000		37,100	37,100	37,100	37,100	0	0	0	0	0	37,100	0	0	0	371	10/30/2027	1.G PL
543190-AA-0	LONGTRAIN LEASING III LLC 2015-1A A1 2.980% 01/15/45		03/15/2022	Paydown		30,761	30,761	29,985	30,500	0	261	0	261	0	30,761	0	0	0	209	01/15/2045	1.F FE
553896-AC-5	MVW OWNER TRUST 2017-1A C 2.990% 12/20/34		03/20/2022	Paydown		19,566	19,566	19,561	19,563	0	2	0	2	0	19,566	0	0	0	93	12/20/2034	2.B FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25		01/05/2022	Redemption 100.0000		43,704	43,704	43,704	43,704	0	0	0	0	0	43,704	0	0	0	996	09/30/2025	3.A PL
59048@-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		01/15/2022	Redemption 100.0000		112,885	112,885	112,885	112,885	0	0	0	0	0	112,885	0	0	0	2,681	07/15/2029	1.G PL
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		03/15/2022	Paydown		26,750	26,750	25,345	26,668	0	81	0	81	0	26,750	0	0	0	216	07/15/2038	2.A FE
59560U-AA-9	MID-STATE TRUST 2004-1 A 6.005% 08/15/37		01/01/2022	Paydown		277,853	277,853	284,322	279,801	0	(1,949)	0	(1,949)	0	277,853	0	0	0	2,225	08/15/2037	1.B FE
59980T-AB-2	MILL CITY MORTGAGE TRUST 2016-1 M1 3.150% 04/25/57		03/01/2022	Paydown		323,716	323,716	324,768	323,253	0	463	0	463	0	323,716	0	0	0	2,196	04/25/2057	1.A
62878Y-AA-2	NOTHING BUNDT CAKES 2021-1 A2 2.989% 07/30/51		01/30/2022	Paydown		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	42	07/30/2051	2.C FE
629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		03/28/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	14	12/28/2049	1.F FE
64116#-AB-9	NETRALITY PROPERTIES LP SERIES B SENIOR NOTE 4.960% 04/06/22		03/21/2022	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	68,200	04/06/2022	2.C PL
64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 4.750% 12/25/57		03/01/2022	Paydown		103,331	103,331	104,945	103,658	0	(327)	0	(327)	0	103,331	0	0	0	742	12/25/2057	1.A

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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
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		03/09/2022	Paydown		36,221	36,221	36,216	36,217	0	4	0	4	0	36,221	0	0	0	193	04/09/2038	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27		03/15/2022	Paydown		124,803	124,803	124,803	124,803	0	0	0	0	0	124,803	0	0	0	961	02/15/2027	1.F FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		03/05/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	48	12/05/2049	2.C FE
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 6.465% 01/25/36		03/01/2022	Paydown		94,800	94,800	89,504	93,158	0	43	0	43	0	93,201	0	1,599	1,599	521	01/25/2036	1.A FM
74160M-BP-6	PRIME MORTGAGE TRUST 2003-2 1A10 5.000% 10/25/33		03/01/2022	Paydown		6,590	6,590	6,299	6,455	0	1	0	1	0	6,455	0	134	134	55	10/25/2033	1.A FM
74958D-AH-1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2A1 5.500% 10/25/22		01/01/2022	Paydown		4,757	4,757	4,522	4,757	0	0	0	0	0	4,757	0	0	0	19	10/25/2022	4.B FM
75970E-AA-5	RENASANT CORP 4.363% 09/01/26		03/01/2022	Call 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,014	09/01/2026	2.B FE
76112B-EN-6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3 A14 6.151% 09/25/34		03/01/2022	Paydown		102,524	102,524	102,524	102,130	0	(3)	0	(3)	0	102,126	0	398	398	1,326	09/25/2034	1.A FM
78449G-AB-5	SMB PRIVATE EDUCATION LOAN TRU 2016-B A2A 2.430% 02/17/32		03/15/2022	Paydown		51,491	51,491	51,489	51,490	0	2	0	2	0	51,491	0	0	0	216	02/17/2032	1.A FE
80285G-AG-7	SANTANDER DRIVE AUTO REC 2018-3 D 4.070% 08/15/24		03/15/2022	Paydown		1,365,007	1,365,007	1,364,675	1,364,839	0	169	0	169	0	1,365,007	0	0	0	8,925	08/15/2024	1.A FE
80286A-AG-9	SANTANDER DRIVE AUTO REC 2018-5 D 4.190% 12/16/24		03/15/2022	Paydown		421,540	421,540	421,456	421,490	0	50	0	50	0	421,540	0	0	0	2,856	12/16/2024	1.A FE
805564-PA-3	SAXON ASSET SECURITIES TRUST 2003-3 AF5 4.324% 12/25/33		03/01/2022	Paydown		48,727	48,727	48,727	48,727	0	0	0	0	0	48,727	0	0	0	258	12/25/2033	1.A FM
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		03/01/2022	Paydown		25,828	25,828	26,277	26,251	0	(423)	0	(423)	0	25,828	0	0	0	113	05/25/2043	1.A
81747M-AA-7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.500% 03/25/49		03/01/2022	Paydown		48,486	48,486	49,406	48,431	0	55	0	55	0	48,486	0	0	0	331	03/25/2049	1.A
817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49		01/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	73	10/25/2049	2.C FE
81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44		01/25/2022	Paydown		64,565	64,565	64,565	64,565	0	0	0	0	0	64,565	0	0	0	642	01/25/2044	1.F FE
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 3.750% 07/25/43		03/01/2022	Paydown		22,903	22,903	22,401	22,803	0	100	0	100	0	22,903	0	0	0	126	07/25/2043	1.A
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		03/20/2022	Paydown		56,336	56,336	56,321	56,325	0	11	0	11	0	56,336	0	0	0	209	07/20/2037	1.F FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37		03/20/2022	Paydown		56,336	56,336	56,329	56,330	0	6	0	6	0	56,336	0	0	0	317	07/20/2037	2.B FE
83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 2021-1 A 2.636% 10/15/46		03/15/2022	Paydown		138,278	138,278	138,275	138,275	0	3	0	3	0	138,278	0	0	0	608	10/15/2046	1.E FE
83546D-AG-3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 01/20/50		03/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	32	01/20/2050	2.B FE
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.410% 01/01/28		01/01/2022	Redemption 100.0000		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028	1.F
86365L-AB-7	STRUCTURED RECEIVABLES FINANCE 2010-B B 7.970% 08/15/36		03/15/2022	Paydown		23,494	23,494	24,243	23,734	0	(239)	0	(239)	0	23,494	0	0	0	350	08/15/2036	1.B FE
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30		02/01/2022	Redemption 100.0000		178,762	178,762	187,689	182,129	0	(30)	0	(30)	0	182,099	0	(3,337)	(3,337)	8,491	02/01/2030	2.C FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 144A 6.119% 03/30/24		03/31/2022	Redemption 100.0000		109,096	109,096	109,096	109,096	0	0	0	0	0	109,096	0	0	0	1,669	03/30/2024	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		03/01/2022	Paydown		25,546	25,546	25,542	25,537	0	10	0	10	0	25,546	0	0	0	116	08/21/2045	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		03/20/2022	Paydown		40,000	40,000	39,986	39,986	0	14	0	14	0	40,000	0	0	0	188	04/20/2046	2.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88642M-AE-0	TIDEWATER AUTO RECEIVABLES TR 2018-AA D 4.300% 11/15/24		03/15/2022	Paydown		713,216	713,216	713,079	713,140	0	76	0	76	0	713,216	0	0	0	5,060	11/15/2024	1.E FE
89172P-AA-7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3.000% 08/25/55		03/25/2022	Paydown		82,849	82,849	83,498	82,739	0	110	0	110	0	82,849	0	0	0	396	08/25/2055	1.A
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		03/16/2022	Paydown		21,511	21,511	21,511	21,511	0	0	0	0	0	21,511	0	0	0	184	10/16/2040	1.F FE
90263B-HE-1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750% 04/15/30		03/01/2022	Paydown		30,319	30,545	28,560	28,560	0	0	0	0	0	28,560	0	1,760	1,760	370	04/15/2030	1.D FM
90932Q-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26		03/03/2022	Redemption 100.0000		192,545	192,545	192,855	192,686	0	1	0	1	0	192,687	0	(141)	(141)	3,610	09/03/2026	2.A FE
918290-AA-5	VSE VOI Mortgage LLC 2016-A A 2.540% 07/20/33		03/01/2022	Paydown		18,074	18,074	18,072	18,053	0	21	0	21	0	18,074	0	0	0	75	07/20/2033	1.F FE
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31		01/20/2022	Paydown		183,928	183,928	183,928	183,928	0	0	0	0	0	183,928	0	0	0	2,328	10/20/2031	2.B FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		03/01/2022	Paydown		61,252	61,252	61,246	61,180	0	72	0	72	0	61,252	0	0	0	249	07/25/2049	1.A FE
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		03/31/2022	Redemption 100.0000		17,764	17,764	17,764	17,764	0	0	0	0	0	17,764	0	0	0	114	10/14/2049	1.F PL
92942A-AA-3	WRG 2020-1 A 5.071% 07/15/28		03/15/2022	Paydown		484,310	484,310	484,309	484,287	0	22	0	22	0	484,310	0	0	0	4,702	07/15/2028	1.F PL
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		03/15/2022	Paydown		53,172	53,172	53,170	53,170	0	3	0	3	0	53,172	0	0	0	414	09/15/2044	2.A FE
94978#-JF-5	ZC AVIATION 2014 CLASS A-1 3.620% 09/20/24		03/20/2022	Redemption 100.0000		68,686	68,686	68,686	68,686	0	0	0	0	0	68,686	0	0	0	415	09/20/2024	3.A PL
94978#-JH-1	ZC AVIATION 2014 CLASS A-1 3.620% 09/16/24		03/16/2022	Redemption 100.0000		69,175	69,175	69,175	69,175	0	0	0	0	0	69,175	0	0	0	418	09/16/2024	3.A PL
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49		03/01/2022	Paydown		329,202	329,202	337,615	330,909	0	(1,707)	0	(1,707)	0	329,202	0	0	0	1,759	09/25/2049	1.A
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		03/01/2022	Paydown		24,000	24,000	24,427	24,000	0	0	0	0	0	24,000	0	0	0	164	04/25/2049	1.A
95058X-AL-2	WENDYS FUNDING LLC 2021-1A A2II 2.775% 06/15/51		03/15/2022	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	78	06/15/2051	2.B FE
96042F-AF-1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D 4.000% 01/16/24		01/15/2022	Paydown		132,124	132,124	132,109	132,079	0	44	0	44	0	132,124	0	0	0	440	01/16/2024	1.A FE
969133-AK-3	WEYERHAEUSER CO DEBENTURES 7.850% 07/01/26		03/10/2022	Call 122.0560		91,542	75,000	88,154	79,356	0	(160)	0	(160)	0	79,196	0	(4,196)	(4,196)	20,614	07/01/2026	2.B FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		03/15/2022	Paydown		40,426	40,426	40,425	40,425	0	1	0	1	0	40,426	0	0	0	167	03/15/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		03/15/2022	Paydown		15,637	15,637	15,636	15,636	0	1	0	1	0	15,637	0	0	0	81	05/15/2046	1.F FE
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.910% 06/27/44		03/01/2022	Paydown		20,807	20,807	21,509	20,873	0	(1)	0	(1)	0	20,872	0	(66)	(66)	94	06/27/2044	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		01/30/2022	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	91	07/30/2051	2.B FE
009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A	03/15/2022	Redemption 100.0000		72,374	72,374	73,459	73,063	0	(30)	0	(30)	0	73,033	0	(660)	(660)	1,303	03/15/2027	1.F FE
009090-AB-7	AIR CANADA 2015-1B 3.875% 03/15/23	A	03/15/2022	Redemption 100.0000		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	745	03/15/2023	2.C FE
98462Y-AE-0	YAMANA GOLD INC 144A 2.630% 08/15/31	A	01/21/2022	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,054	08/15/2031	2.C FE
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	03/31/2022	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	506	06/30/2035	2.C FE
368266-AF-9	GAZ CAPITAL 144A 6.510% 03/07/22	D	03/07/2022	Maturity		4,000,000	4,000,000	4,007,500	4,000,137	0	(137)	0	(137)	0	4,000,000	0	0	0	130,200	03/07/2022	2.B FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	01/15/2022	Redemption 100.0000		67,876	67,876	67,876	67,876	0	0	0	0	0	67,876	0	0	0	918	04/15/2026	2.B FE
89382P-AA-3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/25	D	02/01/2022	Redemption 100.0000		55,000	55,000	55,206	55,103	0	(1)	0	(1)	0	55,102	0	(102)	(102)	1,684	08/01/2025	5.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	03/31/2022	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	788	11/30/2033	3.C PL
Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A 4.320% 01/12/34	D	01/12/2022	Redemption 100.0000		22,352	22,352	22,352	22,352	0	0	0	0	0	22,352	0	0	0	483	01/12/2034	1.G FE
Q5995*-AB-4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOTES SER B 3.920% 09/17/26	C	01/21/2022	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	09/17/2026	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						44,800,608	44,135,195	44,948,028	43,953,224	171	(4,971)	0	(4,800)	0	44,062,770	0	158,062	158,062	1,333,481	XXX	XXX
2509999997. Total - Bonds - Part 4						53,008,608	52,343,195	53,359,374	52,183,597	171	(24,650)	0	(24,479)	0	52,273,462	0	155,369	155,369	1,436,833	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						53,008,608	52,343,195	53,359,374	52,183,597	171	(24,650)	0	(24,479)	0	52,273,462	0	155,369	155,369	1,436,833	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
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						53,008,608	XXX	53,359,374	52,183,597	171	(24,650)	0	(24,479)	0	52,273,462	0	155,369	155,369	1,436,833	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 4/14/2022 Strike @ 4208.334 7846L$181	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2021	04/14/2022	1,429	6,012,826	4208.334	387,559	0	0	469,797		469,797	(395,482)	0	0	0	0		0/0
S&P 500 5/13/2022 Strike @ 4163.29 7846L$184	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	05/18/2021	05/13/2022	818	3,406,612	4163.29	235,657	0	0	326,923		326,923	(216,245)	0	0	0	0		0/0
S&P 500 5/13/2022 Strike @ 4496.353 7846L$185	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	05/18/2021	05/13/2022	60	270,276	4496.353	7,550	0	0	8,130		8,130	(14,939)	0	0	0	0		0/0
S&P 500 6/15/2022 Strike @ 4246.59 7846L$186	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/16/2021	06/15/2022	957	4,064,454	4246.59	261,293	0	0	342,026		342,026	(241,514)	0	0	0	0		0/0
S&P 500 7/15/2022 Strike @ 4360.03 7846L$190	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/16/2021	07/15/2022	1,411	6,154,139	4360.03	408,809	0	0	425,369		425,369	(332,992)	0	0	0	0		0/0
S&P 500 8/15/2022 Strike @ 4479.71 7846L$191	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/17/2021	08/15/2022	1,184	5,303,663	4479.71	324,469	0	0	293,530		293,530	(258,313)	0	0	0	0		0/0
S&P 500 9/15/2022 Strike @ 4480.7 7846L$194	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	09/16/2021	09/15/2022	1,403	6,287,946	4480.7	448,367	0	0	390,262		390,262	(290,048)	0	0	0	0		0/0
S&P 500 10/14/2022 Strike @ 4471.37 7846L$196	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	10/18/2021	10/14/2022	1,550	6,928,746	4471.37	506,325	0	0	480,792		480,792	(310,981)	0	0	0	0		0/0
S&P 500 11/15/2022 Strike @ 4682.8 7846L$198	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/16/2021	11/15/2022	1,268	5,938,821	4682.8	451,335	0	0	262,588		262,588	(225,908)	0	0	0	0		0/0
S&P 500 12/15/2022 Strike @ 4709.85 7846L$200	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2021	12/15/2022	1,525	7,181,485	4709.85	564,397	0	0	327,364		327,364	(257,146)	0	0	0	0		0/0
S&P 500 1/13/2023 Strike @ 4662.85 7846L$202	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2022	01/13/2023	2,016	9,398,301	4662.85	0	640,064	0	526,787		526,787	(113,277)	0	0	0	0		0/0
S&P 500 2/15/2023 Strike @ 4471.07 7846L$204	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2022	02/15/2023	1,077	4,814,046	4471.07	0	387,616	0	432,404		432,404	44,789	0	0	0	0		0/0
S&P 500 3/15/2023 Strike @ 4262.45 7846L$206	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/16/2022	03/15/2023	1,112	4,738,736	4262.45	0	473,302	0	622,234		622,234	148,932	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,595,761	1,500,982	0	4,908,207	XXX	4,908,207	(2,463,123)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										3,595,761	1,500,982	0	4,908,207	XXX	4,908,207	(2,463,123)	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										3,595,761	1,500,982	0	4,908,207	XXX	4,908,207	(2,463,123)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										3,595,761	1,500,982	0	4,908,207	XXX	4,908,207	(2,463,123)	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)
S&P 500 4/14/2022 Strike @ 4541.67 7846SS181	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2021	04/14/2022	1,173	5,329,513	4541.67	(136,372)	0	0	(63,278)		(63,278)	314,762	0	0	0	0		0/0
S&P 500 5/13/2022 Strike @ 4535.59 7846SS184	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	05/18/2021	05/13/2022	818	3,711,247	4535.59	(88,249)	0	0	(90,042)		(90,042)	198,798	0	0	0	0		0/0
S&P 500 6/15/2022 Strike @ 4629.02 7846SS186	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/16/2021	06/15/2022	957	4,430,481	4629.02	(87,099)	0	0	(89,509)		(89,509)	206,616	0	0	0	0		0/0
S&P 500 7/15/2022 Strike @ 4747.98 7846SS190	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/16/2021	07/15/2022	1,411	6,701,726	4747.98	(142,701)	0	0	(98,715)		(98,715)	259,589	0	0	0	0		0/0
S&P 500 8/15/2022 Strike @ 4879.78 7846SS191	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/17/2021	08/15/2022	1,184	5,777,318	4879.78	(109,574)	0	0	(59,616)		(59,616)	174,862	0	0	0	0		0/0
S&P 500 9/15/2022 Strike @ 4881 7846SS194	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	09/16/2021	09/15/2022	1,403	6,849,703	4881	(165,664)	0	0	(102,205)		(102,205)	204,414	0	0	0	0		0/0
S&P 500 10/14/2022 Strike @ 4870.71 7846SS196	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	10/18/2021	10/14/2022	1,550	7,547,555	4870.71	(191,218)	0	0	(149,382)		(149,382)	230,313	0	0	0	0		0/0
S&P 500 11/15/2022 Strike @ 5100.91 7846SS198	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/16/2021	11/15/2022	1,268	6,469,076	5100.91	(173,849)	0	0	(60,893)		(60,893)	131,463	0	0	0	0		0/0
S&P 500 12/15/2022 Strike @ 5131.69 7846SS200	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2021	12/15/2022	1,525	7,824,698	5131.69	(230,562)	0	0	(86,413)		(86,413)	150,475	0	0	0	0		0/0
S&P 500 1/13/2023 Strike @ 5059.93 7846SS202	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2022	01/13/2023	2,016	10,198,643	5059.93	0	(251,110)	0	(178,093)		(178,093)	73,017	0	0	0	0		0/0
S&P 500 2/15/2023 Strike @ 4855.27 7846SS204	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2022	02/15/2023	1,077	5,227,718	4855.27	0	(172,274)	0	(199,155)		(199,155)	(26,882)	0	0	0	0		0/0
S&P 500 3/15/2023 Strike @ 4630.95 7846SS206	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/16/2022	03/15/2023	1,112	5,148,412	4630.95	0	(247,219)	0	(357,109)		(357,109)	(109,891)	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(1,325,288)	(670,602)	0	(1,534,409)	XXX	(1,534,409)	1,807,536	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(1,325,288)	(670,602)	0	(1,534,409)	XXX	(1,534,409)	1,807,536	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										(1,325,288)	(670,602)	0	(1,534,409)	XXX	(1,534,409)	1,807,536	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										(1,325,288)	(670,602)	0	(1,534,409)	XXX	(1,534,409)	1,807,536	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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)
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										2,270,473	830,380	0	3,373,798	XXX	3,373,798	(655,587)	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										2,270,473	830,380	0	3,373,798	XXX	3,373,798	(655,587)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	0	0	2,093,892	0	2,093,892	2,093,892	0	2,093,892	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6VOZCB8VD9IULB80	Y	Y	0	0	1,279,907	0	1,279,907	1,279,907	0	1,279,907	0	0
0299999999. Total NAIC 1 Designation			0	0	3,373,798	0	3,373,798	3,373,798	0	3,373,798	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	0	3,373,798	0	3,373,798	3,373,798	0	3,373,798	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					3,373,798	0						

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
06050T-NC-2	BANK OF AMERICA NA	C	1.E FE	498,712	500,000	01/03/2023
06417M-RJ-6	BANK OF NOVA SCOTIA HOUS	C	1.E FE	798,884	800,000	10/20/2022
CR1727-13-8	BNP PARIBAS SA REOENT	C	1.D FE	1,000,000	1,000,000	05/05/2022
CR5741-72-1	BOFA SECURITIES INC. REOENT	C	1.E FE	1,000,000	1,000,000	05/05/2022
CR5744-22-0	JP MORGAN SECURITIES LLC REOENT 0.4359%	C	1.E FE	500,000	500,000	05/05/2022
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				3,797,596	3,800,000	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				3,797,596	3,800,000	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				3,797,596	3,800,000	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				3,797,596	3,800,000	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	ANZ NEW ZEALAND INTL/LDN	C	1.D FE	499,714	499,847	05/09/2022
000000-00-0	AUST & NZ BANKING GROUP	C	1.D FE	999,991	1,000,000	04/01/2022
000000-00-0	BOFA SECURITIES INC	C	1.E FE	999,056	1,000,000	09/01/2022
000000-00-0	BANK OF MONTREAL	C	1.E FE	499,706	500,000	06/28/2022
000000-00-0	BANK OF MONTREAL CHICAGO	C	1.E FE	499,983	500,000	04/08/2022
000000-00-0	BANK OF MONTREAL CHICAGO	C	1.E FE	499,959	500,000	04/18/2022
000000-00-0	BANK OF MONTREAL	C	1.E FE	499,564	500,000	09/09/2022
000000-00-0	BANK OF NOVA SCOTIA	C	1.E FE	799,210	800,000	09/09/2022
000000-00-0	BANQUE FED CRED MUTUEL	C	1.E FE	502,002	502,070	07/20/2022
000000-00-0	CAFCO LLC	C	1.E FE	799,526	799,853	05/04/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	799,872	800,000	04/28/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	500,149	500,000	08/03/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	499,658	500,000	08/08/2022
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	999,329	1,000,000	07/21/2022
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	499,411	500,000	09/08/2022
000000-00-0	COMMONWEALTH BK AUSTR NY	C	1.D FE	499,859	500,000	06/02/2022
000000-00-0	COMMONWEALTH BK AUSTRALI	C	1.D FE	999,554	1,000,000	06/17/2022
000000-00-0	COMMONWEALTH BK AUSTRALI	C	1.D FE	999,148	1,000,000	08/25/2022
000000-00-0	COOPERAT RABOBANK UA/NY	C	1.E FE	999,677	1,000,000	05/27/2022
000000-00-0	COOPERAT RABOBANK UA/NY	C	1.E FE	999,602	1,000,000	06/16/2022
000000-00-0	CREDIT INDUST ET COMM NY	C	1.E FE	499,616	500,000	08/08/2022
000000-00-0	DZ BANK AG NY	C	1.E FE	798,028	798,150	06/30/2022
000000-00-0	FAIRWAY FINANCE CORP	C	1.E FE	499,606	499,861	05/11/2022
000000-00-0	ING (US) FUNDING LLC	C	1.E FE	749,994	750,000	04/01/2022
000000-00-0	MUFG BANK LTD/NY	C	1.F FE	999,102	1,000,000	08/24/2022
000000-00-0	MACQUARIE BANK LIMITED	C	1.E FE	499,683	500,000	08/08/2022
000000-00-0	MACQUARIE BANK LIMITED	C	1.E FE	500,307	500,000	06/24/2022
000000-00-0	MASSMUTUAL GLOBAL FUNDIN	C	1.D FE	1,381,499	1,381,861	07/01/2022
000000-00-0	MIZUHO BANK LTD/SG	C	1.E FE	849,969	849,979	04/04/2022
000000-00-0	NRW.BANK	C	1.D FE	499,924	499,960	04/19/2022
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	999,168	999,962	08/15/2022
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	999,350	999,267	07/25/2022
000000-00-0	NORDEA BANK ABP NEW YORK	C	1.D FE	499,524	500,000	08/23/2022
000000-00-0	OLD LINE FUNDING LLC	C	1.D FE	499,831	500,000	06/01/2022
000000-00-0	OLD LINE FUNDING LLC	C	1.D FE	500,057	500,000	04/18/2022
000000-00-0	ROYAL BANK OF CANADA NY	C	1.D FE	999,445	1,000,000	06/23/2022
000000-00-0	SHEFFIELD RECEIVABLES	C	1.E FE	499,983	499,991	04/04/2022
000000-00-0	SKANDINAV ENSKILDA BANK	C	1.E FE	499,564	500,000	09/09/2022
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.E FE	749,864	750,000	04/25/2022
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.E FE	499,844	500,000	05/03/2022
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.F FE	999,119	1,000,000	09/02/2022
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.F FE	500,142	500,000	06/15/2022
000000-00-0	SUNCORP METWAY LTD	C	1.D FE	499,784	499,947	04/20/2022
000000-00-0	SUNCORP METWAY LTD	C	1.D FE	499,472	499,863	05/09/2022
000000-00-0	SUNCORP METWAY LTD	C	1.D FE	498,586	499,528	06/21/2022
000000-00-0	TORONTO DOMINION BANK NY	C	1.D FE	748,997	750,000	10/07/2022
000000-00-0	TORONTO DOMINION BANK	C	1.D FE	499,715	500,000	06/22/2022
000000-00-0	TOYOTA CRED PUERTO RICO	C	1.D FE	699,328	699,762	05/18/2022
000000-00-0	WESTPAC BANKING CORP	C	1.D FE	1,000,181	1,000,000	07/18/2022
000000-00-0	WESTPAC BANKING CORP NY	C	1.D FE	999,914	1,000,000	04/13/2022
000000-00-0	HSBC SECURITIES (USA) INC REOENT 61 DAY	C	1.E FE	1,000,000	1,000,000	05/31/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				36,364,566	36,379,901	XXX
000000-00-0	Cash	C		0	0	
9609999999. Total - Cash (Schedule E Part 1 type)				0	0	XXX
0018A3-DS-0	ANZ NEW ZEALAND INTL/LDN	C	1.D FE	749,769	749,714	04/26/2022
0527M1-DC-6	AUTOBAHN FUNDING CO LLC	C	1.E FE	999,881	999,863	04/12/2022
05333U-D7-2	AUTOZONE INC	C	2.A FE	799,911	799,915	04/07/2022
06417M-NJ-0	BANK OF NOVA SCOTIA HOUS	C	1.E FE	899,982	899,985	04/07/2022
1725E3-DL-0	CINTAS CORPORATION NO 2	C	2.A FE	499,874	499,789	04/20/2022
53127U-FT-2	LIBERTY STREET FDG LLC	C	1.E FE	798,070	798,105	06/27/2022
53943S-DK-0	LLOYDS BANK PLC	C	1.E FE	999,815	999,815	04/19/2022
54316U-DB-2	LONGSHIP FUNDING LLC	C	1.D FE	999,899	999,908	04/11/2022
60710R-QK-4	MIZUHO BANK LTD/NY	C	1.E FE	499,942	500,000	04/18/2022
60710R-XT-7	MIZUHO BANK LTD/NY	C	1.E FE	1,000,028	1,000,000	04/26/2022
6117P5-D1-2	MONT BLANC CAPITAL CORP	C	1.E FE	499,996	500,000	04/01/2022
6117P5-DK-0	MONT BLANC CAPITAL CORP	C	1.E FE	999,768	999,725	04/19/2022
69372B-DE-7	PACCAR FINANCIAL CORP	C	1.E FE	999,873	999,884	04/14/2022
75611N-DS-8	REALTY INCOME CORP	C	2.A FE	799,938	799,929	04/05/2022
82124M-E5-5	SHEFFIELD RECEIVABLES	C	1.E FE	499,693	499,717	05/05/2022
82880X-D4-9	SIMON PROPERTY GRP LP	C	2.A FE	799,951	799,953	04/04/2022

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
83050P-XZ-7	SKANDINAV ENSKILDA BK NY	C	1.E FE	349,798	349,804	05/24/2022
83050U-E4-6	SKANDINAV ENSKILDA BANK	C	1.E FE	799,654	799,699	05/04/2022
86564M-FD-5	SUMITOMO MITSUI TRUST NY	C	1.E FE	999,999	1,000,000	04/04/2022
86564M-FE-3	SUMITOMO MITSUI TRUST NY	C	1.E FE	1,499,999	1,500,000	04/05/2022
89153Q-D4-9	TOTALENERGIES CAP CANADA	C	1.E FE	1,249,945	1,249,958	04/04/2022
8AMMF0-91-1	DWS GOVERNMENT MONEY MARKET SERIES INST	C	1.A FE	1,783,837	1,783,837	
8AMMF0-AK-7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION	C	1.A FE	576,024	576,024	
92344M-D6-7	VERIZON COMMUNICATIONS	C	2.A FE	799,925	799,922	04/06/2022
9612C1-D1-2	WESTPAC BANKING CORP	C	1.D FE	999,991	1,000,000	04/01/2022
9838T3-D6-0	XCEL ENERGY INC	C	2.A FE	599,944	599,933	04/06/2022
CR1492-03-0	HSBC SECURITIES (USA) Inc REPO 0.3% 4/1	C	1.E FE	4,000,000	4,000,000	04/01/2022
CR1738-83-8	BOFA SECURITIES INC REPO 0.3% 4/1/2022	C	1.E FE	4,000,000	4,000,000	04/01/2022
CR2347-71-2	BNP PARIBAS SA REPONT 0.47% 4/1/2022	C	1.E FE	1,000,000	1,000,000	04/01/2022
CR2525-66-3	CREDIT AGRICOLE CORPORATE & INVESTMENT	C	1.E FE	1,000,000	1,000,000	04/01/2022
CR2547-25-3	HSBC SECURITIES (USA) INC REPONT 0.42%	C	1.E FE	2,500,000	2,500,000	04/01/2022
CR2644-38-1	ING FINANCIAL MARKETS LLC REPONT 0.4% 4	C	1.E FE	1,000,000	1,000,000	04/01/2022
CR2957-10-6	TD SECURITIES USA LLC REPONT 0.39% 4/1/	C	1.C FE	1,000,000	1,000,000	04/01/2022
CR3912-24-1	BOFA SECURITIES INC REPONT 0.37% 4/1/20	C	1.E FE	1,000,000	1,000,000	04/01/2022
CR9725-39-9	BNP PARIBAS SA REPO 0.3% 4/1/2022	C	1.E FE	4,000,000	4,000,000	04/01/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				42,005,506	42,005,479	XXX
9999999999 - Totals				82,167,668	82,185,380	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (4,302,189) Book/Adjusted Carrying Value $ (4,287,630)
2. Average balance for the year Fair Value $ 84,318,763 Book/Adjusted Carrying Value $ 84,329,195
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 77,885,939 NAIC 2 $ 4,299,441 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
9999999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
U.S. Bank Cincinnati, OH		0.000	0	0	(2,395,989)	(3,431,428)	728,483	XXX
Key Bank Cincinnati, OH		0.000	0	0	15,449,266	12,385,208	15,225,140	XXX
Fifth Third Bank Cincinnati, OH		0.000	0	0	7,152,169	1,614,193	3,985,021	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	500	500	500	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	20,205,946	10,568,473	19,939,144	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	20,205,946	10,568,473	19,939,144	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	20,205,946	10,568,473	19,939,144	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
8609999999 - Total Cash Equivalents								

NONE