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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 THE

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

Incorporated/Organized 09/09/1909 Commenced Business 10/10/1910

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

Main Administrative Office One Financial Way (Street and Number)

Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100 (Area Code) (Telephone Number)

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

Primary Location of Books and Records One Financial Way (Street and Number)

Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100-6015 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Amber Dawn Roberts (Name), 513-794-6100-6015 (Area Code) (Telephone Number)

amber_roberts@ohionational.com (E-mail Address), 513-794-4622 (FAX Number)

OFFICERS

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

OTHER

Christopher James Calabro, Senior Vice President & Chief Distribution and Marketing Officer	Rocky Coppola, Senior Vice President & Chief Financial Officer	Paul Gerard, Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick, Executive Vice President & Chief Risk Officer	William Charles Price, Executive Vice President & General Counsel, Assistant Secretary	Michael James Slattery, Senior Vice President & Chief Information Officer
Raymond Donald Spears, Senior Vice President & Chief Underwriting Officer		

DIRECTORS OR TRUSTEES

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

State of Ohio

County of Hamilton

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

Barbara Ann Turner

Therese Susan McDonough

Doris Lee Paul

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

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

Stephanie Coleman

Stephanie Coleman
Notary Public
Expires November 24, 2025

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

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	6,134,964,075	0	6,134,964,075	5,883,204,996
2.	Stocks:				
	2.1 Preferred stocks	15,176,900	0	15,176,900	7,101,234
	2.2 Common stocks	572,595,321	44,324,141	528,271,180	504,380,969
3.	Mortgage loans on real estate:				
	3.1 First liens	1,067,024,368	0	1,067,024,368	1,058,963,361
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	23,535,987	0	23,535,987	23,780,188
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 641,308,432), cash equivalents ($ 95,730,254) and short-term investments ($ 2)	737,038,687	0	737,038,687	382,134,405
6.	Contract loans (including $ 0 premium notes)	920,034,154	55,792	919,978,362	908,561,768
7.	Derivatives	84,163,270	0	84,163,270	96,517,954
8.	Other invested assets	242,435,572	0	242,435,572	332,527,346
9.	Receivables for securities	502,771	0	502,771	461,071
10.	Securities lending reinvested collateral assets	261,086,583	0	261,086,583	287,837,554
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	10,058,557,688	44,379,933	10,014,177,755	9,485,470,846
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	58,967,570	0	58,967,570	54,499,794
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	272,959	0	272,959	20,803,826
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,465,359	0	1,465,359	78,187,695
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	39,388,163	744,905	38,643,258	39,151,131
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	9,598,295	0	9,598,295	58,435,407
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	2,365,751
18.2	Net deferred tax asset	93,876,674	46,726,018	47,150,656	119,975,455
19.	Guaranty funds receivable or on deposit	1,296,340	0	1,296,340	1,270,916
20.	Electronic data processing equipment and software	240,681	0	240,681	251,500
21.	Furniture and equipment, including health care delivery assets ($ 0)	3,042,194	3,042,194	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	35,317,820	0	35,317,820	234,780,264
24.	Health care ($ 0) and other amounts receivable	14,050,455	14,050,455	0	0
25.	Aggregate write-ins for other than invested assets	134,260,764	7,329,593	126,931,171	124,967,376
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,450,334,962	116,273,098	10,334,061,864	10,220,159,961
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	16,996,242,976	0	16,996,242,976	18,634,096,676
28.	Total (Lines 26 and 27)	27,446,577,938	116,273,098	27,330,304,840	28,854,256,637
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Annuity rider charges receivable	107,372,483	0	107,372,483	104,815,901
2502.	Keyman insurance	10,101,015	0	10,101,015	10,023,724
2503.	Fund revenue receivable	5,150,293	0	5,150,293	5,342,571
2598.	Summary of remaining write-ins for Line 25 from overflow page	11,636,973	7,329,593	4,307,380	4,785,180
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	134,260,764	7,329,593	126,931,171	124,967,376

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 1,794,415,395 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	1,794,415,396	6,638,034,047
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	21,998,857	22,914,458
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	559,043,653	574,055,072
4. Contract claims:		
4.1 Life	28,417,278	30,718,982
4.2 Accident and health	171,370	167,341
5. Policyholders' dividends/refunds to members $ 210,132 and coupons $ 0 due and unpaid	210,132	3,926,265
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	3,990,728	87,942,768
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 80,542 accident and health premiums	208,077	2,298,203
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $ 43,107,676 assumed and $ (8,492,952) ceded	34,614,724	157,856,853
9.4 Interest Maintenance Reserve	14,568,957	35,200,204
10. Commissions to agents due or accrued-life and annuity contracts $ 909,696 , accident and health $ 124,049 and deposit-type contract funds $ 0	1,033,745	3,049,000
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	2,046,925	2,088,225
13. Transfers to Separate Accounts due or accrued (net) (including $ (58,941,387) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(58,941,387)	(66,669,226)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,655,380	3,097,591
15.1 Current federal and foreign income taxes, including $ 389,501 on realized capital gains (losses)	72,147,696	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	9,517,258	8,850,132
17. Amounts withheld or retained by reporting entity as agent or trustee	145,534,644	140,357,367
18. Amounts held for agents' account, including $ 4,611,563 agents' credit balances	4,645,554	4,616,657
19. Remittances and items not allocated	10,361,292	4,603,624
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $ 0 and interest thereon $ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	77,449,964	55,056,293
24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	3,930,799,243	476,248,300
24.04 Payable to parent, subsidiaries and affiliates	92,717,142	116,228,995
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	63,918,598	51,712,865
24.08 Derivatives	0	0
24.09 Payable for securities	18,918,915	5,000,000
24.10 Payable for securities lending	261,086,583	287,837,554
24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	949,251,809	119,434,532
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,040,782,533	8,764,626,102
27. From Separate Accounts Statement	16,996,240,919	18,634,094,540
28. Total liabilities (Lines 26 and 27)	25,037,023,452	27,398,720,642
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	309,946,453	309,927,380
33. Gross paid in and contributed surplus	824,061,952	422,371,952
34. Aggregate write-ins for special surplus funds	58,825,619	58,825,619
35. Unassigned funds (surplus)	1,090,447,364	654,411,044
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	0
36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,922 in Separate Accounts Statement)	2,283,281,388	1,445,535,995
38. Totals of Lines 29, 30 and 37	2,293,281,388	1,455,535,995
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,330,304,840	28,854,256,637
DETAILS OF WRITE-INS		
2501. Policy loan liability for ceded reinsurance	847,713,357	0
2502. Liability for cash collateral	75,540,000	93,050,000
2503. Deferred liability for intercompany reinsurance	18,956,939	18,956,939
2598. Summary of remaining write-ins for Line 25 from overflow page	7,041,513	7,427,593
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	949,251,809	119,434,532
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Segregated special surplus for Sunrise Captive Re, LLC.	58,825,619	58,825,619
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	58,825,619	58,825,619

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,039,000,268	130,885,471	(17,687,290,277)
2.	Considerations for supplementary contracts with life contingencies	97,343	0	(516,316)
3.	Net investment income	82,143,050	192,710,036	594,501,250
4.	Amortization of Interest Maintenance Reserve (IMR)	2,445,200	820,357	8,111,473
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	270,034,495	14,291,739	114,248,787
7.	Reserve adjustments on reinsurance ceded	(1,558,927,059)	34,524,279	18,020,550,087
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	54,479,182	59,036,216	239,657,301
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	14,885,649	70,583,949	173,012,713
9.	Totals (Lines 1 to 8.3)	(95,841,872)	502,852,047	1,462,275,018
10.	Death benefits	25,631,665	21,155,078	70,678,882
11.	Matured endowments (excluding guaranteed annual pure endowments)	278,444	24,458	314,314
12.	Annuity benefits	17,846,660	185,053,471	433,796,059
13.	Disability benefits and benefits under accident and health contracts	776,273	911,486	2,479,415
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	91,771,921	666,845,666	1,358,845,221
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	3,719,328	3,723,369	14,722,678
18.	Payments on supplementary contracts with life contingencies	124,320	134,814	497,614
19.	Increase in aggregate reserves for life and accident and health contracts	(72,362,014)	176,127,042	295,282,357
20.	Totals (Lines 10 to 19)	67,786,597	1,053,975,384	2,176,616,540
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	29,880,696	41,162,503	147,523,007
22.	Commissions and expense allowances on reinsurance assumed	988,134	978,252	4,445,262
23.	General insurance expenses and fraternal expenses	43,181,626	35,914,273	149,078,083
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,109,751	6,071,643	22,055,561
25.	Increase in loading on deferred and uncollected premiums	(2,851,044)	(4,783,798)	(6,263,494)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(466,702,780)	(772,476,363)	(2,469,808,304)
27.	Aggregate write-ins for deductions	433,938,483	6,585,187	1,011,388,489
28.	Totals (Lines 20 to 27)	111,331,463	367,427,081	1,035,035,144
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(207,173,335)	135,424,966	427,239,874
30.	Dividends to policyholders and refunds to members	20,955,873	24,712,728	91,297,197
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(228,129,208)	110,712,238	335,942,677
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	73,641,350	(5,532,715)	(55,187,738)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(301,770,558)	116,244,953	391,130,415
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 329,797 (excluding taxes of $ 59,704 transferred to the IMR)	(15,450,616)	1,303,894	27,978,117
35.	Net income (Line 33 plus Line 34)	(317,221,174)	117,548,847	419,108,532
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,455,535,994	1,078,506,791	1,078,506,791
37.	Net income (Line 35)	(317,221,174)	117,548,847	419,108,532
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,284,439	10,136,515	(104,468,629)	(63,905,205)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	117,678	(325,017)
40.	Change in net deferred income tax	(47,292,675)	83,283	(54,741,662)
41.	Change in nonadmitted assets	(20,951,372)	(2,672,403)	55,866,398
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(22,393,670)	10,080,765	(2,958,605)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	(1,000)
47.	Other changes in surplus in Separate Accounts Statement	(78)	(30)	1,135
48.	Change in surplus notes	19,073	19,073	76,291
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	401,690,000	0	139,074,798
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	(1,731,130)
52.	Dividends to stockholders	(45,000,000)	(20,000,000)	(115,000,000)
53.	Aggregate write-ins for gains and losses in surplus	878,758,775	(4,638,133)	1,564,668
54.	Net change in capital and surplus for the year (Lines 37 through 53)	837,745,394	(3,929,549)	377,029,203
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,293,281,388	1,074,577,242	1,455,535,994
	DETAILS OF WRITE-INS			
08.301.	Policy charges	53,109,515	53,327,326	218,746,535
08.302.	Fee income	14,636,817	15,999,628	65,737,875
08.303.	Reinsurance ceded trails	1,653,894	1,606,458	6,450,145
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(54,514,577)	(349,463)	(117,921,842)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	14,885,649	70,583,949	173,012,713
2701.	VA base reinsurance transfer to/from SA Modco	427,059,524	0	952,229,867
2702.	Funds withheld miscellaneous expense	4,975,253	5,492,924	41,441,459
2703.	Miscellaneous expense	1,037,807	372,849	14,857,126
2798.	Summary of remaining write-ins for Line 27 from overflow page	865,899	719,414	2,860,037
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	433,938,483	6,585,187	1,011,388,489
5301.	Deferred coinsurance gain	878,475,865	(5,549,410)	(15,023,490)
5302.	Benefit plan adjustment	282,910	911,277	20,513,104
5303.	Prior period adjustment	0	0	(3,924,946)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	878,758,775	(4,638,133)	1,564,668

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	124,156,209	179,477,281	322,505,808
2.	Net investment income	79,715,137	74,236,167	565,576,594
3.	Miscellaneous income	36,083,105	68,561,382	217,805,455
4.	Total (Lines 1 to 3)	239,954,451	322,274,830	1,105,887,857
5.	Benefit and loss related payments	577,584,207	827,705,753	2,491,970,759
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(474,430,619)	(784,110,633)	(2,513,133,482)
7.	Commissions, expenses paid and aggregate write-ins for deductions	94,114,756	93,548,625	369,429,744
8.	Dividends paid to policyholders	19,311,343	22,832,692	105,314,863
9.	Federal and foreign income taxes paid (recovered) net of $ (145,788,387) tax on capital gains (losses)	(482,596)	(439,974)	(49,083,745)
10.	Total (Lines 5 through 9)	216,097,091	159,536,463	404,498,139
11.	Net cash from operations (Line 4 minus Line 10)	23,857,360	162,738,367	701,389,718
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	121,543,627	240,064,038	1,545,047,944
	12.2 Stocks	0	208,936	2,388,989
	12.3 Mortgage loans	21,138,992	29,084,253	164,796,743
	12.4 Real estate	0	0	0
	12.5 Other invested assets	74,520,476	601,356	11,028,237
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	37,589,708	24,138,103	53,932,709
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	254,792,803	294,096,686	1,777,194,622
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	375,119,773	686,082,165	1,986,704,500
	13.2 Stocks	8,000,000	15,146,547	15,249,017
	13.3 Mortgage loans	29,200,000	17,905,850	252,984,353
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	14,946,856	57,432,479
	13.6 Miscellaneous applications	31,539,665	50,796,001	177,282,410
	13.7 Total investments acquired (Lines 13.1 to 13.6)	443,859,438	784,877,419	2,489,652,759
14.	Net increase (or decrease) in contract loans and premium notes	11,422,811	16,732,246	72,532,966
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(200,489,446)	(507,512,979)	(784,991,103)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	401,690,000	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(18,551,794)	(28,836,621)	(130,523,691)
	16.5 Dividends to stockholders	45,000,000	20,000,000	115,000,000
	16.6 Other cash provided (applied)	193,398,162	(105,465,591)	62,733,355
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	531,536,368	(154,302,212)	(182,790,336)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	354,904,282	(499,076,824)	(266,391,722)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	382,134,407	648,526,127	648,526,129
	19.2 End of period (Line 18 plus Line 19.1)	737,038,690	149,449,303	382,134,407

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

20.0001.	Return of capital from Sunrise Captive Re, LLC paid Q1 2022	0	0	169,972,722
20.0002.	ONFH Captial Contribution for LATAM repositioning	0	0	139,074,798
20.0003.	Extraordinary dividend declared and unpaid from Sunrise Captive Re, LLC	0	113,000,000	30,027,278
20.0004.	Amortization of deferred gain on reinsurance agreement	(1,995,230)	(5,549,410)	(15,023,490)
20.0005.	Funds held under fixed indexed annuity reinsurance agreement, net	(8,049,420)	13,271,790	74,476,114
20.0006.	Change in securities lending collateral	(26,750,971)	19,148,382	(5,861,418)
20.0007.	Deferred gain on reinsurance agreements	(234,049,278)	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	41,886,395	174,468,598	749,084,410
3.	Ordinary individual annuities	26,175,146	37,226,528	122,093,313
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	11,136,815	17,153,593	70,757,597
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	2,336,915	2,523,482	10,177,057
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	81,535,271	231,372,201	952,112,377
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	81,535,271	231,372,201	952,112,377
14.	Deposit-type contracts	1,792,990	3,672,559	136,598,069
15.	Total (Lines 13 and 14)	83,328,261	235,044,760	1,088,710,446
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Sunrise Captive Re, LLC (Sunrise), a wholly owned subsidiary of ONLIC, is an Ohio domiciled special purpose financial captive insurance company started operations during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department, Sunrise has applied a prescribed practice that increased the subsidiary's valuation by $223,188,462 and $176,150,377 for March 31, 2022 and December 31, 2021, respectively.

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

	SSAP #	F/S Page	F/S Line #	3/31/2022	12/31/2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (317,221,174)	$ 419,108,532
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (317,221,174)	$ 419,108,532
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,293,281,388	$ 1,455,535,995
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
	97	2	8	$ 223,188,462	$ 176,150,377
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,070,092,926	$ 1,279,385,618

C. Accounting Policy

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

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

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds not backed by other loans are stated at amortized cost using the modified scientific method.

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

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

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors - NONE

NOTE 3 Business Combinations and Goodwill - No significant changes

NOTE 4 Discontinued Operations - No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

D. Loan-Backed Securities

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

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

(3) Recognized OTTI Securities

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
12669G-C8-2	$ 413,653	$ 325,773	$ 87,880	$ 325,773	$ 350,997	03/31/2022
Total	XXX	XXX	$ 87,880	XXX	XXX	XXX

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 20,091,550
2. 12 Months or Longer	$ 3,657,904
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 570,068,530
2. 12 Months or Longer	$ 67,377,457

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ -

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

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

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

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

J. Real Estate - No significant changes

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

L. Restricted Assets - No significant changes

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

O. 5GI Securities

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

AC - Amortized Cost FV - Fair Value

P. Short Sales - NONE

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	9	0
2. Aggregate Amount of Investment Income	$ 1,339,543	$ -

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

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

NOTE 7 Investment Income - No significant changes

NOTES TO FINANCIAL STATEMENTS

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

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

a. Scheduled Amortization - NONE

b. Total Deferred Balance - NONE

c. Reconciliation of Amortization - NONE

NOTE 9 Income Taxes - No significant changes

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

A. Nature of the Relationship Involved

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

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

B. Transactions

The Company's investment income reflects a dividend from Ohio National Investments, Inc., of $3,100,000 for the period ended March 31, 2022. The Company received cash for the fourth quarter 2021 dividend and return of capital from its subsidiary, Sunrise Captive Re, for $200,000,000 in March of 2022.

The Company paid dividends of $45,000,000 to the parent, ONFS, as of March 31, 2022.

E. The Company is a party to an agreement with Ohio National Holdings, Inc. and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a cash pooling agreement. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLA). Settlement is made daily for each party's needs from or to the concentration account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2022, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	March 31, 2022
Ohio National Life Assurance Corporation	$ 12,020,786
Ohio National Financial Services	868,299
Sycamore Re, Ltd	35,814,502
Ohio National Investments, Inc.	6,902,871
Montgomery Re, Inc.	(8,578,487)
Ohio National Holdings, Inc.	(373,048)
ONFlight Inc.	7,018
Kenwood Re, Inc	1,311,323
Sunrise Captive Re, LLC	11,562,868
OnTech, LLC	(1,204,146)
Financial Way Realty, Inc	258,106
ON Foreign Holdings LLC	878,700
Camargo Re Captive, Inc.	2,707,163
Total	$ 62,175,955

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $350,000,000 as of March 31, 2022 and December 31, 2021, respectively. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 14,625,000	$ 14,625,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 39,625,000	$ 39,625,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 430,593,333	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 14,625,000	$ 14,625,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 39,625,000	$ 39,625,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 430,593,333	XXX	XXX

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

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

	1	2	Eligible for Redemption			
			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	$ 25,000,000	$ 25,000,000	$ -	$ -	$ -	$ -

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 489,198,991	$ 478,464,268	$ 350,000,000
2. Current Year General Account Total Collateral Pledged	$ 489,198,991	$ 478,464,268	$ 350,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 613,892,911	$ 596,689,092	$ 350,000,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 603,884,401	$ 587,026,591	$ 350,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 603,884,401	$ 587,026,591	$ 350,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 681,186,051	$ 649,939,921	$ 395,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 350,000,000	$ 350,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 350,000,000	$ 350,000,000	$ -

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	Current YTD	2021	Current YTD	2021	Current YTD	2021
a. Service cost	$ 19,244	$ 676,000	$ 11,561	$ 47,000	$ -	$ -
b. Interest cost	$ 541,613	$ 2,559,000	$ 65,152	$ 234,000	$ -	$ -
c. Expected return on plan assets	$ (900,839)	$ (5,067,000)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 156,073	$ 2,820,000	$ 139,046	$ 644,000	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ (12,210)	$ (49,000)	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ 5,388,000	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ (183,909)	$ 6,376,000	$ 203,549	$ 876,000	$ -	$ -

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

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(2) Detail of other contingent commitments
The Company has committed to fund mortgage loans in the amount of $42,367,420 and bonds in the amount of $47,000,000. The Company is an investor in limited partnerships and a limited liabilty corporation. The Company has committed $75,000,000 and funded $25,843,075 to these investments.

NOTE 15 Leases - No significant changes

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

No significant changes

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

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

(4) Securitizations, Asset-Based Financing Arrangments and Similiar Transfers Accounted for as Sales - NONE

C. Wash Sales - NONE

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

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	$ 641,308,433	$ -	$ -	$ 95,730,254	$ 737,038,687
Securities lending collateral	$ -	$ 261,024,194	$ -	$ -	$ 261,024,194
Preferred stock	$ -	$ 7,176,900	$ -	$ -	$ 7,176,900
Bonds Industrial and Misc	$ -	$ 658,491	$ -	$ -	$ 658,491
Common Stock Industrial and Misc	$ -	$ 60,589,622	$ -	$ -	$ 60,589,622
Equity put options	$ -	$ 56,220,366	$ -	$ -	$ 56,220,366
Equity call Options	$ -	$ 26,678,704	$ -	$ -	$ 26,678,704
Swaps	$ -	$ 1,264,200	$ -	$ -	$ 1,264,200
Other invested assets	$ -	$ -	$ 10,629,112	$ -	$ 10,629,112
Separate account assets	$ 16,996,242,976	$ -	$ -	$ -	$ 16,996,242,976
Total assets at fair value/NAV	$ 17,637,551,409	$ 413,612,477	$ 10,629,112	$ 95,730,254	$ 18,157,523,252

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

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Other invested assets	$ 10,149,588	$ -	$ -	$ -	$ -	$ -	$ -	$ 479,524	$ -	$ 10,629,112
Total Assets	$ 10,149,588	$ -	$ -	$ -	$ -	$ -	$ -	$ 479,524	$ -	$ 10,629,112

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

(3) Policies when Transfers Between Levels are Recognized

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

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

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

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

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

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

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

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

(5) Fair Value Disclosures

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,924,628,604	$ 6,134,964,075	$ 9,673,936	$ 5,837,255,482	$ 77,699,186	$ -	$ -
Cash & cash equivalents	$ 737,038,687	$ 737,038,687	$ 641,308,433	$ -	$ -	$ 95,730,254	$ -
Common stock non-affilate	$ 60,589,622	$ 60,589,622	$ -	$ 60,589,622	$ -	$ -	$ -
Preferred stock	$ 14,841,300	$ 15,176,900	$ -	$ 7,176,900	$ 7,664,400	$ -	$ -
Mortgage Loan	$ 1,095,474,745	$ 1,067,024,368	$ -	$ -	$ 1,095,474,745	$ -	$ -
Securities lending collateral	$ 261,024,194	$ 261,086,583	$ -	$ 261,024,194	$ -	$ -	$ -
Surplus Notes	$ 106,672,258	$ 111,446,130	$ -	$ 106,672,258	$ -	$ -	$ -
Limited partnerships	$ 10,629,112	$ 10,629,112	$ -	$ -	$ 10,629,112	$ -	$ -
Derivatives- equity put options	$ 56,220,366	$ 56,220,366	$ -	$ 56,220,366	$ -	$ -	$ -
Derivatives- call options	$ 26,678,704	$ 26,678,704	$ -	$ 26,678,704	$ -	$ -	$ -
Derivatives- swaps	$ 1,264,200	$ 1,264,200	$ -	$ 1,264,200	$ -	$ -	$ -
Separate account assets	$ 16,996,242,976	$ 16,996,242,976	$ 16,996,242,976	$ -	$ -	$ -	$ -
Separate account liabilities	$(16,996,242,976)	$(16,996,242,976)	$(16,996,242,976)	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items

C. Other Disclosures

Coronavirus (COVID-19)

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

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

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

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

On March 22, 2021, the Board of ONMH unanimously approved an agreement to enter into a strategic transaction ("Transaction") with Constellation Insurance 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 $500,000,000, for the extinguishment of their membership interests with additional policy benefits, or cash, as applicable. In addition to member compensation, Constellation and its investors are providing a commitment to infuse an additional $500,000,000 of capital evenly over a four-year period beginning one year after the closing of the Transaction, further strengthening Ohio National’s capital position and its ability to fulfill its obligations, as well as to invest in the future of the business.

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

NOTE 22 Events Subsequent - NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 23 Reinsurance

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

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

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

As part of this transaction, ONLI recorded a deferred gain obligation of $880,471,095, net of tax $234,049,278, which will be amortized into income as profits emerge on the block reinsured. As of March 31, 2022, $0 of the deferred gain has been amortized into income.

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

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2021 were $8,740,634. As of March 31, 2022, ($137,500) has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $8,493,091. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements - NONE

NOTE 27 Structured Settlements - NONE

NOTE 28 Health Care Receivables - NONE

NOTE 29 Participating Policies - No significant changes

NOTE 30 Premium Deficiency Reserves - NONE

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

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

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

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

NOTE 35 Separate Accounts - No significant changes

NOTE 36 Loss/Claim Adjustment Expenses - No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Acquired by Constellation Insurance Holdings, Inc. Refer to Notes to the 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?
The Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 15,635,490

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 491,089,990	$ 512,005,453
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 135,931,628	$ 120,320,736
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 627,021,618	$ 632,326,189
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 261,024,194
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 261,086,583
16.3	Total payable for securities lending reported on the liability page.	$ 261,086,583

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
Northern Trust Corp	50 South La Salle St Chicago, IL 60603
Wells Fargo	550 S Tryon St Charlotte, NC 28202
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202
PNC Bank NA	116 Allegheny Ctr Pittsburgh, PA 15212

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 1,067,024,368
	1.14 Total Mortgages in Good Standing	$ 1,067,024,368
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,067,024,368
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	(46.000)%
	2.2 A&H cost containment percent	3.400 %
	2.3 A&H expense percent excluding cost containment expenses	47.400 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		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	2,637,555	900	36,167	394,052	3,068,674	30,278
2. Alaska	AK	L	95,569	0	1,425	0	96,994	0
3. Arizona	AZ	L	3,113,782	144,278	32,312	122,051	3,412,423	731
4. Arkansas	AR	L	1,315,525	2,433	15,227	171,034	1,504,219	115
5. California	CA	L	9,410,900	779,735	124,830	1,119,233	11,434,698	3,014
6. Colorado	CO	L	7,136,512	66,574	60,218	360	7,263,664	1,124
7. Connecticut	CT	L	1,077,272	794,994	25,291	35,842	1,933,399	39,945
8. Delaware	DE	L	722,673	1,800	7,678	175	732,326	12
9. District of Columbia	DC	L	201,478	0	1,746	0	203,224	2
10. Florida	FL	L	12,870,875	1,265,907	96,380	371,357	14,604,519	72,722
11. Georgia	GA	L	2,400,532	265,609	48,191	476,693	3,191,025	1,093
12. Hawaii	HI	L	47,468	900	788	0	49,156	0
13. Idaho	ID	L	519,187	117,969	17,512	95,068	749,736	545
14. Illinois	IL	L	6,882,350	332,170	145,166	422,096	7,781,782	2,520
15. Indiana	IN	L	2,146,427	131,037	30,928	250,499	2,558,891	83,293
16. Iowa	IA	L	1,468,919	1,071,859	17,748	142,732	2,701,258	1,029
17. Kansas	KS	L	3,378,447	1,062,562	47,991	262,503	4,751,503	540
18. Kentucky	KY	L	1,131,155	103,819	17,213	300,604	1,552,791	457
19. Louisiana	LA	L	3,858,095	21,900	9,262	280,121	4,169,378	3,597
20. Maine	ME	L	119,949	1,325	8,096	6,369	135,739	83,496
21. Maryland	MD	L	2,422,595	937,164	38,821	125,172	3,523,752	2,281
22. Massachusetts	MA	L	1,829,588	215,260	77,812	207,558	2,330,218	39,592
23. Michigan	MI	L	8,709,722	1,517,111	59,581	353,099	10,639,513	62,477
24. Minnesota	MN	L	1,774,165	50,859	35,229	233,702	2,093,955	1,413
25. Mississippi	MS	L	741,481	2,885	24,112	7,507	775,985	285
26. Missouri	MO	L	2,873,765	163,001	25,651	114,835	3,177,252	54,517
27. Montana	MT	L	477,675	7,301	7,402	0	492,378	850
28. Nebraska	NE	L	3,298,283	67,156	11,351	38,873	3,415,663	2,607
29. Nevada	NV	L	589,032	3,306	17,913	0	610,251	281
30. New Hampshire	NH	L	897,362	337,000	5,703	0	1,240,065	393,949
31. New Jersey	NJ	L	5,579,343	3,726,623	35,850	302,717	9,644,533	100,353
32. New Mexico	NM	L	294,902	280,106	2,809	0	577,817	4
33. New York	NY	N	618,343	1,750	4,187	761	625,041	20,890
34. North Carolina	NC	L	3,690,053	119,571	48,766	532,281	4,390,671	27,180
35. North Dakota	ND	L	1,048,027	0	19,318	15,866	1,083,211	61
36. Ohio	OH	L	10,431,673	1,578,159	232,668	1,122,750	13,365,250	125,357
37. Oklahoma	OK	L	2,235,206	8,299	16,066	217,925	2,477,496	31,178
38. Oregon	OR	L	936,320	27,913	39,523	126,792	1,130,548	1,151
39. Pennsylvania	PA	L	7,359,267	852,604	122,443	563,758	8,898,072	396,926
40. Rhode Island	RI	L	460,060	0	8,347	30,760	499,167	200,323
41. South Carolina	SC	L	1,331,155	501,200	16,000	11,632	1,859,987	189
42. South Dakota	SD	L	322,827	13,220	764	2,963	339,774	206
43. Tennessee	TN	L	4,705,485	2,066,122	60,151	344,072	7,175,830	1,179
44. Texas	TX	L	12,690,247	1,870,165	121,834	1,000,476	15,682,722	2,372
45. Utah	UT	L	1,973,421	89,749	8,323	0	2,071,493	65
46. Vermont	VT	L	50,257	33,000	1,701	21,807	106,765	0
47. Virginia	VA	L	2,602,049	306,633	42,326	666,100	3,617,108	1,019
48. Washington	WA	L	1,802,295	152,682	23,523	125,290	2,103,790	1,030
49. West Virginia	WV	L	532,481	8,800	13,699	397,724	952,704	63
50. Wisconsin	WI	L	3,493,251	393,690	93,792	121,606	4,102,339	400
51. Wyoming	WY	L	158,056	30,050	4,470	0	192,576	264
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	L	58,724	193,300	237,527	0	489,551	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	18,551	0	651	0	19,202	3
58. Aggregate Other Aliens	OT	XXX	100,204	0	6,276	0	106,480	12
59. Subtotal		XXX	146,640,535	21,720,450	2,208,758	11,136,815	181,706,558	1,792,990
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	18,436,829	0	0	0	18,436,829	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	528,079	4,454,696	72,596	0	5,055,371	0
94. Aggregate or other amounts not allocable by State		XXX	3,241,335	0	98,219	0	3,339,554	0
95. Totals (Direct Business)		XXX	168,846,778	26,175,146	2,379,573	11,136,815	208,538,312	1,792,990
96. Plus Reinsurance Assumed		XXX	27,959,835	750,978	0	0	28,710,813	0
97 Totals (All Business)		XXX	196,806,613	26,926,124	2,379,573	11,136,815	237,249,125	1,792,990
98. Less Reinsurance Ceded		XXX	47,158,926	(863,255,373)	1,167,231	0	(814,929,216)	0
99. Totals (All Business) less Reinsurance Ceded		XXX	149,647,687	890,181,497	1,212,342	11,136,815	1,052,178,341	1,792,990
DETAILS OF WRITE-INS								
58001. Other alien		XXX	100,204	0	6,276	0	106,480	12
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	100,204	0	6,276	0	106,480	12
9401. Dividends accums used to purchase paid-up additions		XXX	2,710,895	0	0	0	2,710,895	0
9402. Dividend accum appld as prem in states that do not allow dividend deduction		XXX	525,420	0	98,219	0	623,639	0
9403. Dividends accums used to shorten endow or prem pay		XXX	5,020	0	0	0	5,020	0
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	3,241,335	0	98,219	0	3,339,554	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51

R - Registered - Non-domiciled RRGs 0

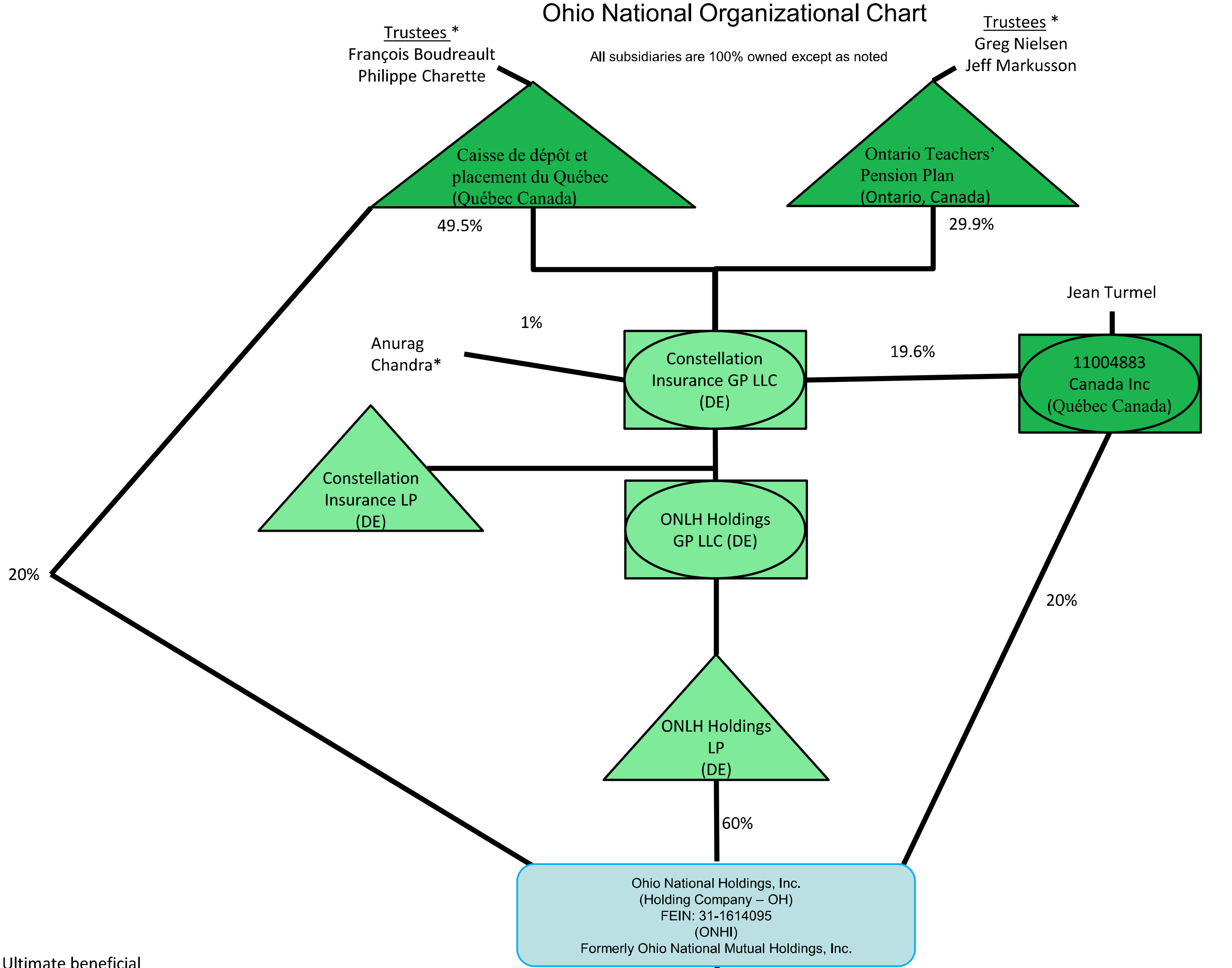
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 6

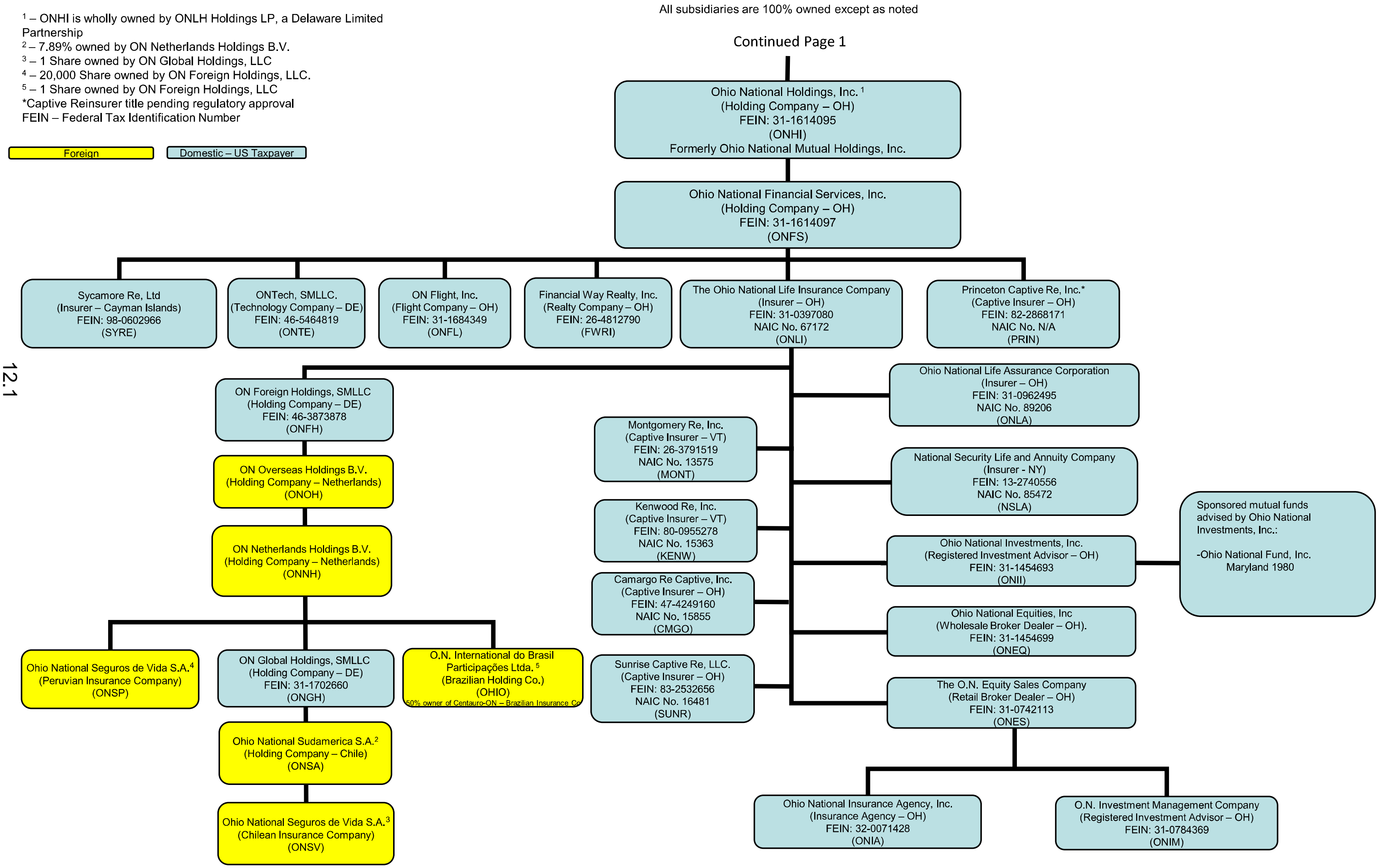
Ohio National Organizational Chart

All subsidiaries are 100% owned except as noted



Continued Page 2

* Ultimate beneficial owners for Form A purposes


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
Continued Page 1
Ohio National Holdings, Inc. 1 (Holding Company – OH) FEIN: 31-1614095 (ONHI) Formerly Ohio National Mutual Holdings, Inc.
Ohio National Financial Services, Inc. (Holding Company – OH) FEIN: 31-1614097 (ONFS)
Sycamore Re, Ltd (Insurer – Cayman Islands) FEIN: 98-0602966 (SYRE)
ONTech, SMLLC. (Technology Company – DE) FEIN: 46-5464819 (ONTE)
ON Flight, Inc. (Flight Company – OH) FEIN: 31-1684349 (ONFL)
Financial Way Realty, Inc. (Realty Company – OH) FEIN: 26-4812790 (FWRI)
The Ohio National Life Insurance Company (Insurer – OH) FEIN: 31-0397080 NAIC No. 67172 (ONLI)
Princeton Captive Re, Inc.* (Captive Insurer – OH) FEIN: 82-2868171 NAIC No. N/A (PRIN)
ON Foreign Holdings, SMLLC (Holding Company – DE) FEIN: 46-3873878 (ONFH)
ON Overseas Holdings B.V. (Holding Company – Netherlands) (ONOH)
ON Netherlands Holdings B.V. (Holding Company – Netherlands) (ONNH)
Ohio National Seguros de Vida S.A.4 (Peruvian Insurance Company) (ONSP)
ON Global Holdings, SMLLC (Holding Company – DE) FEIN: 31-1702660 (ONGH)
O.N. International do Brasil Participações Ltda. 5 (Brazilian Holding Co.) (OHIO) 50% owner of Centauro-ON – Brazilian Insurance Co
Ohio National Sudamerica S.A.2 (Holding Company – Chile) (ONSA)
Ohio National Seguros de Vida S.A.3 (Chilean Insurance Company) (ONSV)
Montgomery Re, Inc. (Captive Insurer – VT) FEIN: 26-3791519 NAIC No. 13575 (MONT)
Kenwood Re, Inc. (Captive Insurer – VT) FEIN: 80-0955278 NAIC No. 15363 (KENW)
Camargo Re Captive, Inc. (Captive Insurer – OH) FEIN: 47-4249160 NAIC No. 15855 (CMGO)
Sunrise Captive Re, LLC. (Captive Insurer – OH) FEIN: 83-2532656 NAIC No. 16481 (SUNR)
Ohio National Life Assurance Corporation (Insurer – OH) FEIN: 31-0962495 NAIC No. 89206 (ONLA)
National Security Life and Annuity Company (Insurer - NY) FEIN: 13-2740556 NAIC No. 85472 (NSLA)
Ohio National Investments, Inc. (Registered Investment Advisor – OH) FEIN: 31-1454693 (ONII)
Sponsored mutual funds advised by Ohio National Investments, Inc.: -Ohio National Fund, Inc. Maryland 1980
Ohio National Equities, Inc (Wholesale Broker Dealer – OH). FEIN: 31-1454699 (ONEQ)
The O.N. Equity Sales Company (Retail Broker Dealer – OH) FEIN: 31-0742113 (ONES)
Ohio National Insurance Agency, Inc. (Insurance Agency – OH) FEIN: 32-0071428 (ONIA)
O.N. Investment Management Company (Registered Investment Advisor – OH) FEIN: 31-0784369 (ONIM)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	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.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	 2 Nonadmitted Assets	 3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. State taxes recoverable	4,294,957	0	4,294,957	4,772,757
2505. NSCC deposit	20,000	0	20,000	20,000
2506. Prepaid overfunded pension	7,289,218	7,289,218	0	0
2507. Surplus note issuance costs	40,375	40,375	0	0
2508. Pension fee income recoverable	(7,577)	0	(7,577)	(7,577)
2597. Summary of remaining write-ins for Line 25 from overflow page	11,636,973	7,329,593	4,307,380	4,785,180

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability for plan benefits	5,082,460	5,242,087
2505. Unclaimed funds	1,959,053	2,185,506
2597. Summary of remaining write-ins for Line 25 from overflow page	7,041,513	7,427,593

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous gains/(losses)	47,460	(349,463)	(1,587,420)
08.305. M&E Income ceded for SA Modco reinsurance	(54,562,037)	0	(116,334,422)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(54,514,577)	(349,463)	(117,921,842)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Health surrender benefits	865,899	719,414	2,860,037
2797. Summary of remaining write-ins for Line 27 from overflow page	865,899	719,414	2,860,037

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	23,780,188	24,756,990
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	244,201	976,802
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	23,535,987	23,780,188
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	23,535,987	23,780,188

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,058,963,360	970,772,716
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	29,200,000	252,984,353
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	3,034
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	21,138,992	164,796,743
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,067,024,368	1,058,963,360
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,067,024,368	1,058,963,360
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,067,024,368	1,058,963,360

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	332,527,346	489,175,934
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	51,501,512
	2.2 Additional investment made after acquisition	0	5,930,967
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	34,546	3,340
5.	Unrealized valuation increase (decrease)	(15,610,892)	(33,894,697)
6.	Total gain (loss) on disposals	0	1,030,165
7.	Deduct amounts received on disposals	74,520,476	181,000,959
8.	Deduct amortization of premium and depreciation	(5,048)	218,916
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	242,435,572	332,527,346
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	242,435,572	332,527,346

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,441,798,793	5,762,055,769
2.	Cost of bonds and stocks acquired	383,119,773	2,184,690,742
3.	Accrual of discount	470,899	2,032,732
4.	Unrealized valuation increase (decrease)	21,172,377	(354,209)
5.	Total gain (loss) on disposals	302,754	48,411,899
6.	Deduct consideration for bonds and stocks disposed of	122,883,170	1,553,703,053
7.	Deduct amortization of premium	1,617,671	6,746,264
8.	Total foreign exchange change in book/adjusted carrying value	(169,400)	(655,200)
9.	Deduct current year's other than temporary impairment recognized	797,603	199,743
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,339,543	6,266,120
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,722,736,295	6,441,798,793
12.	Deduct total nonadmitted amounts	44,324,140	47,111,594
13.	Statement value at end of current period (Line 11 minus Line 12)	6,678,412,155	6,394,687,199

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,256,825,825	222,525,115	67,135,524	12,821,102	3,425,036,518	0	0	3,256,825,825
2. NAIC 2 (a)	2,463,101,550	148,399,658	123,454,065	(6,845,718)	2,481,201,425	0	0	2,463,101,550
3. NAIC 3 (a)	212,454,730	4,195,000	499,558	(1,960,490)	214,189,682	0	0	212,454,730
4. NAIC 4 (a)	14,930,294	0	78,856	(5,416,128)	9,435,310	0	0	14,930,294
5. NAIC 5 (a)	4,642,700	0	61,119	(2,838,885)	1,742,696	0	0	4,642,700
6. NAIC 6 (a)	1,245,351	0	11,752	2,124,845	3,358,444	0	0	1,245,351
7. Total Bonds	5,953,200,450	375,119,773	191,240,874	(2,115,274)	6,134,964,075	0	0	5,953,200,450
PREFERRED STOCK								
8. NAIC 1	0	8,000,000	0	0	8,000,000	0	0	0
9. NAIC 2	7,101,234	0	0	75,666	7,176,900	0	0	7,101,234
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	7,101,234	8,000,000	0	75,666	15,176,900	0	0	7,101,234
15. Total Bonds and Preferred Stock	5,960,301,684	383,119,773	191,240,874	(2,039,608)	6,150,140,975	0	0	5,960,301,684

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	96,517,953
2.	Cost Paid/(Consideration Received) on additions	31,581,365
3.	Unrealized Valuation increase/(decrease)	27,091,901
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(47,526,558)
6.	Considerations received/(paid) on terminations	23,670,793
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	169,400
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)	84,163,268
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	84,163,268

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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)

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	84,163,270	
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)		84,163,270
4.	Part D, Section 1, Column 6	84,163,270	
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	84,163,270	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		84,163,270
10.	Part D, Section 1, Column 9	84,163,270	
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	73,103	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	73,103	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	189,165,085	109,246,866
2.	Cost of cash equivalents acquired	63,922,322	782,797,011
3.	Accrual of discount	4,545	17,353
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	157,361,699	702,896,145
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	95,730,253	189,165,085
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	95,730,253	189,165,085

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0326266	TUCSON	AZ		01/27/2022	3.800	6,000,000	0	11,000,000
0526272	SANTA ANA	CA		02/28/2022	3.700	4,350,000	0	9,300,000
1026275	MIAMI BEACH	FL		03/15/2022	3.596	1,200,000	0	2,300,000
2126270	DUNDALK	MD		02/18/2022	3.750	12,000,000	0	29,600,000
3626265	BEDFORD HEIGHTS	OH		01/06/2022	3.795	2,650,000	0	9,870,000
3826273	MONMOUTH	OR		03/08/2022	3.875	1,500,000	0	3,500,000
4426271	AUSTIN	TX		02/23/2022	3.500	1,500,000	0	5,250,000
0599999. Mortgages in good standing - Commercial mortgages-all other						29,200,000	0	70,820,000
0899999. Total Mortgages in good standing						29,200,000	0	70,820,000
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						29,200,000	0	70,820,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525588	BERMUDA DUNES	CA		12/03/2012	03/31/2022	102,426	0	0	0	0	0	0	20,991	20,991	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016	01/20/2022	72,938	0	0	0	0	0	0	63,931	63,931	0	0	0
1525663	FISHERS	IN		11/13/2013	02/23/2022	828,080	0	0	0	0	0	0	819,969	819,969	0	0	0
3125306	OAKLAND	NJ		03/01/2007	03/01/2022	81,747	0	0	0	0	0	0	27,345	27,345	0	0	0
4425327	AUSTIN	TX		06/11/2007	02/23/2022	1,438,382	0	0	0	0	0	0	1,420,018	1,420,018	0	0	0
4425799	HOUSTON	TX		11/19/2015	03/31/2022	825,204	0	0	0	0	0	0	806,253	806,253	0	0	0
0199999. Mortgages closed by repayment						3,348,777	0	0	0	0	0	0	3,158,507	3,158,507	0	0	0
0024739	CHILLUM	MD		08/18/1997		325,197	0	0	0	0	0	0	0	106,283	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		155,554	0	0	0	0	0	0	0	41,446	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		165,364	0	0	0	0	0	0	0	48,613	0	0	0
0024957	BOYLSTON	MA		11/26/2002		348,081	0	0	0	0	0	0	0	84,630	0	0	0
0024958	OGDEN	UT		11/26/2002		975,853	0	0	0	0	0	0	0	33,547	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		248,581	0	0	0	0	0	0	0	55,707	0	0	0
0024966	AMARILLO	TX		12/19/2002		421,976	0	0	0	0	0	0	0	94,639	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,069,270	0	0	0	0	0	0	0	46,795	0	0	0
0125617	GREENVILLE	AL		05/02/2013		609,598	0	0	0	0	0	0	0	24,566	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,030,911	0	0	0	0	0	0	0	50,715	0	0	0
0325410	TUCSON	AZ		08/29/2008		1,185,203	0	0	0	0	0	0	0	124,723	0	0	0
0325424	TUCSON	AZ		10/30/2008		1,183,231	0	0	0	0	0	0	0	52,301	0	0	0
0325559	PHOENIX	AZ		05/22/2012		393,402	0	0	0	0	0	0	0	20,033	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,112,637	0	0	0	0	0	0	0	29,313	0	0	0
0325796	TUCSON	AZ		10/29/2015		5,223,475	0	0	0	0	0	0	0	69,212	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,081,134	0	0	0	0	0	0	0	17,578	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325813	TUCSON	AZ		01/19/2016		1,573,419	0	0	0	0	0	0	0	35,322	0	0	0
0325939	TUSCON	AZ		08/30/2017		1,001,293	0	0	0	0	0	0	0	10,969	0	0	0
0325955	PHOENIX	AZ		11/09/2017		1,825,502	0	0	0	0	0	0	0	32,499	0	0	0
0325987	PHOENIX	AZ		03/29/2018		3,735,566	0	0	0	0	0	0	0	46,784	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		3,055,261	0	0	0	0	0	0	0	20,974	0	0	0
0326083	MESA	AZ		06/21/2019		2,068,611	0	0	0	0	0	0	0	19,317	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,851,257	0	0	0	0	0	0	0	16,924	0	0	0
0326122	TUCSON	AZ		12/16/2019		3,725,171	0	0	0	0	0	0	0	35,883	0	0	0
0326205	MESA	AZ		06/28/2021		6,902,166	0	0	0	0	0	0	0	59,454	0	0	0
0326227	MESA	AZ		08/18/2021		1,982,649	0	0	0	0	0	0	0	17,503	0	0	0
0326231	TUCSON	AZ		08/31/2021		8,875,312	0	0	0	0	0	0	0	75,410	0	0	0
0326266	TUCSON	AZ		01/27/2022		0	0	0	0	0	0	0	0	12,012	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		2,736,450	0	0	0	0	0	0	0	84,360	0	0	0
0426093	BENTON	AR		07/31/2019		3,877,607	0	0	0	0	0	0	0	47,803	0	0	0
0426094	JONESBORO	AR		07/31/2019		2,281,460	0	0	0	0	0	0	0	28,127	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,410,196	0	0	0	0	0	0	0	35,450	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		4,446,994	0	0	0	0	0	0	0	63,999	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,660,196	0	0	0	0	0	0	0	32,797	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		606,444	0	0	0	0	0	0	0	6,441	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,087,826	0	0	0	0	0	0	0	17,384	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		1,344,703	0	0	0	0	0	0	0	99,857	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,144,018	0	0	0	0	0	0	0	50,873	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		4,322,083	0	0	0	0	0	0	0	91,946	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		858,710	0	0	0	0	0	0	0	35,759	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,164,262	0	0	0	0	0	0	0	42,564	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		102,426	0	0	0	0	0	0	0	81,435	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		1,841,967	0	0	0	0	0	0	0	40,353	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,124,526	0	0	0	0	0	0	0	35,103	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		4,251,929	0	0	0	0	0	0	0	62,458	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		2,765,279	0	0	0	0	0	0	0	40,008	0	0	0
0525765	DOWNEY	CA		06/10/2015		3,894,544	0	0	0	0	0	0	0	51,440	0	0	0
0525790	SEASIDE	CA		09/11/2015		1,853,496	0	0	0	0	0	0	0	43,139	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,136,682	0	0	0	0	0	0	0	48,438	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		4,431,591	0	0	0	0	0	0	0	55,191	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		3,090,728	0	0	0	0	0	0	0	23,683	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		967,069	0	0	0	0	0	0	0	10,946	0	0	0
0525972	CUPERTINO	CA		01/11/2018		6,311,917	0	0	0	0	0	0	0	66,941	0	0	0
0525980	LYNWOOD	CA		03/08/2018		1,984,165	0	0	0	0	0	0	0	43,963	0	0	0
0525988	SAN DIEGO	CA		04/06/2018		6,069,096	0	0	0	0	0	0	0	101,376	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		5,196,247	0	0	0	0	0	0	0	83,265	0	0	0
0526033	OTAY MESA	CA		11/02/2018		2,558,690	0	0	0	0	0	0	0	39,712	0	0	0
0526054	NEWPORT BEACH	CA		02/25/2019		3,268,941	0	0	0	0	0	0	0	35,397	0	0	0
0526119	BEAUMONT	CA		11/26/2019		6,722,811	0	0	0	0	0	0	0	62,546	0	0	0
0526123	HAYWARD	CA		12/19/2019		15,876,730	0	0	0	0	0	0	0	152,709	0	0	0
0526141	CALEXICO	CA		05/14/2020		4,655,181	0	0	0	0	0	0	0	42,285	0	0	0
0526154	SANTA ANA	CA		09/29/2020		7,996,328	0	0	0	0	0	0	0	110,822	0	0	0
0526201	SANTA CLARITA	CA		05/28/2021		5,915,710	0	0	0	0	0	0	0	36,707	0	0	0
0526207	ONTARIO	CA		06/29/2021		8,633,209	0	0	0	0	0	0	0	71,072	0	0	0
0526208	ONTARIO	CA		06/29/2021		986,649	0	0	0	0	0	0	0	8,125	0	0	0
0526223	ANAHEIM	CA		08/09/2021		1,189,873	0	0	0	0	0	0	0	10,222	0	0	0
0526237	ANAHEIM	CA		10/14/2021		7,903,097	0	0	0	0	0	0	0	81,155	0	0	0
0526261	VISTA	CA		12/23/2021		2,294,820	0	0	0	0	0	0	0	19,921	0	0	0
0625177	AURORA	CO		09/30/2005		1,394,785	0	0	0	0	0	0	0	37,269	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		1,897,207	0	0	0	0	0	0	0	19,277	0	0	0
0626256	PEYTON	CO		12/15/2021		3,050,000	0	0	0	0	0	0	0	39,230	0	0	0
0825978	NEWARK	DE		02/15/2018		3,190,047	0	0	0	0	0	0	0	56,339	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		909,681	0	0	0	0	0	0	0	75,490	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		81,791	0	0	0	0	0	0	0	6,784	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		457,848	0	0	0	0	0	0	0	22,637	0	0	0
1025400	ODESSA	FL		06/09/2008		1,591,005	0	0	0	0	0	0	0	33,245	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025549	APOPKA	FL		03/28/2012		463,576	0	0	0	0	0	0	0	18,899	0	0	0
1025668	DESTIN	FL		12/16/2013		323,993	0	0	0	0	0	0	0	73,501	0	0	0
1025748	NAPLES	FL		04/14/2015		3,788,690	0	0	0	0	0	0	0	35,032	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		878,678	0	0	0	0	0	0	0	12,105	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		1,422,040	0	0	0	0	0	0	0	34,314	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		1,338,297	0	0	0	0	0	0	0	77,811	0	0	0
1025810	HALEAH	FL		01/06/2016		4,324,433	0	0	0	0	0	0	0	96,434	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		5,798,486	0	0	0	0	0	0	0	108,036	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		72,938	0	0	0	0	0	0	0	9,007	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		984,424	0	0	0	0	0	0	0	19,793	0	0	0
1025880	NAPLES	FL		01/18/2017		2,990,087	0	0	0	0	0	0	0	42,399	0	0	0
1025920	MIAMI	FL		07/06/2017		5,432,312	0	0	0	0	0	0	0	39,002	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,368,750	0	0	0	0	0	0	0	15,027	0	0	0
1025935	WHARTON	NJ		08/11/2017		861,362	0	0	0	0	0	0	0	53,682	0	0	0
1026044	CORAL GABLE	FL		12/19/2018		3,086,522	0	0	0	0	0	0	0	29,018	0	0	0
1026084	PACE	FL		06/26/2019		926,536	0	0	0	0	0	0	0	13,589	0	0	0
1026086	NAPLES	FL		06/27/2019		2,819,320	0	0	0	0	0	0	0	47,169	0	0	0
1026102	NAPLES	FL		09/05/2019		1,346,841	0	0	0	0	0	0	0	11,955	0	0	0
1026108	LARGO	FL		09/27/2019		15,020,656	0	0	0	0	0	0	0	143,016	0	0	0
1026138	JACKSONVILLE	FL		04/03/2020		2,601,059	0	0	0	0	0	0	0	65,329	0	0	0
1026149	SEBRING	FL		09/17/2020		940,734	0	0	0	0	0	0	0	13,040	0	0	0
1026166	OPA-LOCKA	FL		12/03/2020		6,214,105	0	0	0	0	0	0	0	107,097	0	0	0
1026178	MIAMI	FL		03/22/2021		8,164,835	0	0	0	0	0	0	0	89,777	0	0	0
1026209	JACKSONVILLE	FL		07/02/2021		2,966,269	0	0	0	0	0	0	0	25,577	0	0	0
1026211	JACKSONVILLE	FL		07/13/2021		1,388,246	0	0	0	0	0	0	0	8,906	0	0	0
1026241	NAPLES	FL		10/21/2021		9,930,281	0	0	0	0	0	0	0	210,380	0	0	0
1026250	OAKLAND PARK	FL		12/01/2021		6,500,000	0	0	0	0	0	0	0	40,867	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,482,770	0	0	0	0	0	0	0	33,701	0	0	0
1125929	MACON	GA		07/20/2017		894,423	0	0	0	0	0	0	0	16,387	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		605,053	0	0	0	0	0	0	0	19,247	0	0	0
1126020	ROSWELL	GA		08/13/2018		3,921,530	0	0	0	0	0	0	0	61,016	0	0	0
1126127	MABLETON	GA		12/20/2019		3,738,404	0	0	0	0	0	0	0	35,602	0	0	0
1126183	OAKWOOD	GA		04/22/2021		3,426,972	0	0	0	0	0	0	0	31,769	0	0	0
1126188	ATLANTA	GA		04/30/2021		1,957,717	0	0	0	0	0	0	0	18,360	0	0	0
1126254	SOUTH BEND	IN		12/14/2021		4,520,000	0	0	0	0	0	0	0	25,742	0	0	0
1325752	MERIDIAN	ID		05/01/2015		834,704	0	0	0	0	0	0	0	11,608	0	0	0
1326091	CALDWELL	ID		07/30/2019		2,249,971	0	0	0	0	0	0	0	42,334	0	0	0
1326181	BOISE	ID		04/01/2021		4,056,633	0	0	0	0	0	0	0	26,067	0	0	0
1425518	WOODRIVER	IL		07/27/2011		348,162	0	0	0	0	0	0	0	39,716	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		2,145,824	0	0	0	0	0	0	0	83,842	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		4,709,712	0	0	0	0	0	0	0	80,052	0	0	0
1425821	CHICAGO	IL		03/30/2016		900,185	0	0	0	0	0	0	0	19,879	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		963,161	0	0	0	0	0	0	0	11,241	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,040,612	0	0	0	0	0	0	0	11,577	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,107,137	0	0	0	0	0	0	0	43,749	0	0	0
1425998	WHEELING	IL		05/14/2018		2,561,324	0	0	0	0	0	0	0	36,658	0	0	0
1426056	WHEELING	IL		03/07/2019		914,528	0	0	0	0	0	0	0	8,578	0	0	0
1426170	CHICAGO	IL		01/14/2021		1,138,939	0	0	0	0	0	0	0	18,683	0	0	0
1525500	CARMEL	IN		04/28/2011		1,266,800	0	0	0	0	0	0	0	40,967	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,060,626	0	0	0	0	0	0	0	36,399	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		880,247	0	0	0	0	0	0	0	28,071	0	0	0
1525663	FISHERS	IN		11/13/2013		828,080	0	0	0	0	0	0	0	8,111	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		971,092	0	0	0	0	0	0	0	12,934	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		702,397	0	0	0	0	0	0	0	23,246	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,069,842	0	0	0	0	0	0	0	55,877	0	0	0
1525856	FISHERS	IN		09/19/2016		7,760,267	0	0	0	0	0	0	0	249,052	0	0	0
1525910	CARMEL	IN		06/02/2017		638,311	0	0	0	0	0	0	0	10,256	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,095,177	0	0	0	0	0	0	0	56,968	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,146,850	0	0	0	0	0	0	0	38,770	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		2,754,311	0	0	0	0	0	0	0	28,845	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
1526163	FISHERS	IN		11/24/2020		2,277,073	0	0	0	0	0	0	0	31,428	0	0	0
1526203	LAWRENCEBURG	IN		06/03/2021		2,189,547	0	0	0	0	0	0	0	36,788	0	0	0
1726064	WITCHITA	KS		04/09/2019		4,225,366	0	0	0	0	0	0	0	37,124	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		641,561	0	0	0	0	0	0	0	30,540	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		679,010	0	0	0	0	0	0	0	101,434	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,031,258	0	0	0	0	0	0	0	21,986	0	0	0
1825624	LEXINGTON	KY		05/17/2013		594,178	0	0	0	0	0	0	0	96,279	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		974,030	0	0	0	0	0	0	0	38,597	0	0	0
1825709	LEXINGTON	KY		10/10/2014		909,447	0	0	0	0	0	0	0	76,189	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,299,457	0	0	0	0	0	0	0	17,219	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,148,710	0	0	0	0	0	0	0	49,028	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,123,118	0	0	0	0	0	0	0	39,356	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		1,825,401	0	0	0	0	0	0	0	32,503	0	0	0
1826051	HEBRON	KY		02/20/2019		1,553,822	0	0	0	0	0	0	0	9,433	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		296,542	0	0	0	0	0	0	0	28,710	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,274,919	0	0	0	0	0	0	0	22,378	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		1,481,321	0	0	0	0	0	0	0	90,989	0	0	0
2125601	BETHESDA	MD		01/30/2013		1,996,143	0	0	0	0	0	0	0	34,613	0	0	0
2125731	FULTON	MD		12/22/2014		1,002,496	0	0	0	0	0	0	0	26,046	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,259,708	0	0	0	0	0	0	0	17,393	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,153,155	0	0	0	0	0	0	0	56,918	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,718,403	0	0	0	0	0	0	0	31,096	0	0	0
2325609	CLARKSTON	MI		03/28/2013		582,424	0	0	0	0	0	0	0	47,436	0	0	0
2325619	EAST LANSING	MI		05/07/2013		981,601	0	0	0	0	0	0	0	15,803	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		2,334,641	0	0	0	0	0	0	0	77,442	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,531,313	0	0	0	0	0	0	0	41,509	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,127,993	0	0	0	0	0	0	0	33,069	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		1,903,761	0	0	0	0	0	0	0	99,545	0	0	0
2325844	NOVI	MI		07/26/2016		3,563,369	0	0	0	0	0	0	0	75,403	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,605,975	0	0	0	0	0	0	0	24,011	0	0	0
2325954	LAKE ORION	MI		11/09/2017		866,312	0	0	0	0	0	0	0	9,204	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,498,172	0	0	0	0	0	0	0	59,604	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		2,205,010	0	0	0	0	0	0	0	52,363	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		2,843,842	0	0	0	0	0	0	0	45,481	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,155,264	0	0	0	0	0	0	0	25,928	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		2,372,655	0	0	0	0	0	0	0	33,836	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		944,437	0	0	0	0	0	0	0	8,668	0	0	0
2326186	KALAMAZOO	MI		04/29/2021		2,388,630	0	0	0	0	0	0	0	48,379	0	0	0
2326226	WESTLAND	MI		08/16/2021		16,785,256	0	0	0	0	0	0	0	216,682	0	0	0
2326238	NOVI	MI		10/20/2021		1,996,110	0	0	0	0	0	0	0	11,749	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		1,524,935	0	0	0	0	0	0	0	132,246	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,309,639	0	0	0	0	0	0	0	17,565	0	0	0
2425638	MINNETONKA	MN		07/16/2013		1,257,915	0	0	0	0	0	0	0	79,873	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,661,980	0	0	0	0	0	0	0	15,040	0	0	0
2426159	BROOKLYN PARK	MN		10/29/2020		13,889,564	0	0	0	0	0	0	0	127,794	0	0	0
2426215	ST. CLOUD	MN		07/15/2021		4,164,738	0	0	0	0	0	0	0	26,717	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		1,074,557	0	0	0	0	0	0	0	19,799	0	0	0
2526189	OXFORD	MS		05/04/2021		1,171,066	0	0	0	0	0	0	0	7,072	0	0	0
2526202	JACKSON	MS		06/02/2021		1,247,837	0	0	0	0	0	0	0	7,398	0	0	0
2625625	ST LOUIS	MO		05/24/2013		1,556,427	0	0	0	0	0	0	0	51,628	0	0	0
2725476	KALISPELL	MT		11/23/2010		909,895	0	0	0	0	0	0	0	98,847	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		1,728,437	0	0	0	0	0	0	0	63,736	0	0	0
3125306	OAKLAND	NJ		03/01/2007		81,747	0	0	0	0	0	0	0	54,402	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,006,854	0	0	0	0	0	0	0	39,896	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		611,896	0	0	0	0	0	0	0	17,787	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,145,770	0	0	0	0	0	0	0	23,908	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		1,727,137	0	0	0	0	0	0	0	73,343	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018		4,007,946	0	0	0	0	0	0	0	162,041	0	0	0
3126177	RAHWAY	NJ		03/16/2021		1,450,174	0	0	0	0	0	0	0	19,019	0	0	0
3126187	WHIPPANY	NJ		04/30/2021		985,952	0	0	0	0	0	0	0	6,118	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
3225788	ALBUQUERQUE	NM		09/03/2015		2,893,699	0	0	0	0	0	0	0	60,763	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		1,222,552	0	0	0	0	0	0	0	72,808	0	0	0
3326070	COMMACK	NY		04/23/2019		926,954	0	0	0	0	0	0	0	8,329	0	0	0
3326168	HEMPSTEAD	NY		12/18/2020		857,738	0	0	0	0	0	0	0	11,768	0	0	0
3326184	FARMINGDALE	NY		04/27/2021		1,970,485	0	0	0	0	0	0	0	12,835	0	0	0
3326239	BUFFALO	NY		10/21/2021		10,048,958	0	0	0	0	0	0	0	63,495	0	0	0
3326246	FARMINGDALE	NY		11/23/2021		16,000,000	0	0	0	0	0	0	0	138,026	0	0	0
3326253	HAUPPAUGE	NY		12/08/2021		2,400,000	0	0	0	0	0	0	0	10,224	0	0	0
3425105	MATTHEWS	NC		11/08/2004		250,837	0	0	0	0	0	0	0	19,181	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		258,411	0	0	0	0	0	0	0	19,692	0	0	0
3425482	CARRBORO	NC		12/20/2010		1,826,170	0	0	0	0	0	0	0	103,073	0	0	0
3425579	DURHAM	NC		10/19/2012		1,524,617	0	0	0	0	0	0	0	14,783	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		1,697,700	0	0	0	0	0	0	0	61,524	0	0	0
3425591	MONROE	NC		12/18/2012		997,681	0	0	0	0	0	0	0	25,742	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		325,289	0	0	0	0	0	0	0	121,012	0	0	0
3425754	CONCORD	NC		05/07/2015		3,049,340	0	0	0	0	0	0	0	42,059	0	0	0
3425875	RALEIGH	NC		12/22/2016		554,292	0	0	0	0	0	0	0	24,898	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		1,142,663	0	0	0	0	0	0	0	15,211	0	0	0
3426080	WILMINGTON	NC		06/13/2019		4,893,039	0	0	0	0	0	0	0	44,822	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		909,068	0	0	0	0	0	0	0	12,101	0	0	0
3426147	GREENSBORO	NC		08/14/2020		3,232,530	0	0	0	0	0	0	0	55,013	0	0	0
3426175	BOILING SPRINGS	NC		02/17/2021		958,000	0	0	0	0	0	0	0	14,248	0	0	0
3426191	DURHAM	NC		05/12/2021		1,653,736	0	0	0	0	0	0	0	20,953	0	0	0
3426198	GREENSBORO	NC		05/19/2021		1,420,490	0	0	0	0	0	0	0	14,943	0	0	0
3426199	GREENSBORO	NC		05/19/2021		3,912,193	0	0	0	0	0	0	0	44,463	0	0	0
3426243	WILMINGTON	NC		11/05/2021		1,525,000	0	0	0	0	0	0	0	9,384	0	0	0
3625445	WADSWORTH	OH		03/09/2010		694,639	0	0	0	0	0	0	0	46,965	0	0	0
3625484	WESTLAKE	OH		12/27/2010		252,410	0	0	0	0	0	0	0	107,203	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		1,767,863	0	0	0	0	0	0	0	48,535	0	0	0
3625566	COLUMBUS	OH		07/13/2012		264,897	0	0	0	0	0	0	0	98,437	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,462,727	0	0	0	0	0	0	0	40,662	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,093,167	0	0	0	0	0	0	0	36,148	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		20,835,802	0	0	0	0	0	0	0	215,157	0	0	0
3625680	HUDSON	OH		03/21/2014		1,072,484	0	0	0	0	0	0	0	19,890	0	0	0
3625688	MASON	OH		06/09/2014		1,393,471	0	0	0	0	0	0	0	38,439	0	0	0
3625764	DAYTON	OH		06/10/2015		2,511,418	0	0	0	0	0	0	0	61,635	0	0	0
3625773	MASON	OH		07/09/2015		1,498,036	0	0	0	0	0	0	0	36,149	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,483,156	0	0	0	0	0	0	0	47,094	0	0	0
3625835	DAYTON	OH		06/17/2016		813,072	0	0	0	0	0	0	0	19,959	0	0	0
3625845	WELLINGTON	OH		08/02/2016		4,283,188	0	0	0	0	0	0	0	51,848	0	0	0
3625850	MORAINE	OH		09/09/2016		1,059,198	0	0	0	0	0	0	0	13,006	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,059,198	0	0	0	0	0	0	0	13,006	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,707,290	0	0	0	0	0	0	0	33,984	0	0	0
3625886	MENTOR	OH		02/07/2017		2,797,127	0	0	0	0	0	0	0	42,999	0	0	0
3625909	COLUMBUS	OH		05/16/2017		718,956	0	0	0	0	0	0	0	29,356	0	0	0
3625922	BLUE ASH	OH		07/07/2017		19,664,655	0	0	0	0	0	0	0	151,361	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,656,975	0	0	0	0	0	0	0	17,042	0	0	0
3625992	MENTOR	OH		05/02/2018		1,773,799	0	0	0	0	0	0	0	17,670	0	0	0
3626018	ELYRIA	OH		08/07/2018		6,547,765	0	0	0	0	0	0	0	63,050	0	0	0
3626019	ELYRIA	OH		08/07/2018		726,119	0	0	0	0	0	0	0	22,897	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,608,350	0	0	0	0	0	0	0	24,138	0	0	0
3626037	VANDALIA	OH		12/06/2018		3,906,247	0	0	0	0	0	0	0	36,487	0	0	0
3626040	MIAMISBURG	OH		12/13/2018		3,950,434	0	0	0	0	0	0	0	34,424	0	0	0
3626041	LORAIN	OH		12/14/2018		1,415,851	0	0	0	0	0	0	0	30,975	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,576,554	0	0	0	0	0	0	0	39,214	0	0	0
3626059	FAIRBORN	OH		03/21/2019		636,201	0	0	0	0	0	0	0	9,440	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,625,440	0	0	0	0	0	0	0	23,770	0	0	0
3626132	VANDALIA	OH		03/12/2020		2,146,427	0	0	0	0	0	0	0	54,994	0	0	0
3626143	NEW ALBANY	OH		06/03/2020		1,113,242	0	0	0	0	0	0	0	15,794	0	0	0
3626148	SPRINGBORO	OH		09/17/2020		6,815,548	0	0	0	0	0	0	0	62,587	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					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
3626155	FRANKLIN	OH		10/07/2020		3,017,827	0	0	0	0	0	0	0	27,155	0	0	0
3626173	WESTLAKE	OH		01/28/2021		950,272	0	0	0	0	0	0	0	15,244	0	0	0
3626229	CINCINNATI	OH		08/23/2021		2,379,636	0	0	0	0	0	0	0	20,553	0	0	0
3626233	WELLINGTON	OH		09/17/2021		995,960	0	0	0	0	0	0	0	6,108	0	0	0
3626234	LAGRANGE	OH		09/17/2021		5,970,632	0	0	0	0	0	0	0	44,397	0	0	0
3626260	CLEVELAND	OH		12/17/2021		3,000,000	0	0	0	0	0	0	0	42,352	0	0	0
3626265	BEDFORD HEIGHTS	OH		01/06/2022		0	0	0	0	0	0	0	0	7,393	0	0	0
3725792	TULSA	OK		09/29/2015		2,363,749	0	0	0	0	0	0	0	20,296	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		561,389	0	0	0	0	0	0	0	27,970	0	0	0
3726011	DUNCAN	OK		07/24/2018		2,619,552	0	0	0	0	0	0	0	60,099	0	0	0
3726182	OKLAHOMA CITY	OK		04/16/2021		985,497	0	0	0	0	0	0	0	6,310	0	0	0
3726245	MIDWEST CITY	OK		11/23/2021		875,000	0	0	0	0	0	0	0	7,183	0	0	0
3825692	SALEM	OR		07/25/2014		571,307	0	0	0	0	0	0	0	70,454	0	0	0
3825787	FLORENCE	OR		08/31/2015		422,386	0	0	0	0	0	0	0	26,238	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,629,703	0	0	0	0	0	0	0	32,619	0	0	0
3825869	SALEM	OR		12/02/2016		1,294,922	0	0	0	0	0	0	0	25,803	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,227,402	0	0	0	0	0	0	0	24,923	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,196,115	0	0	0	0	0	0	0	21,187	0	0	0
3826039	PORTLAND	OR		12/12/2018		1,714,519	0	0	0	0	0	0	0	26,371	0	0	0
3826142	MCMINNVILLE	OR		05/28/2020		6,394,595	0	0	0	0	0	0	0	61,120	0	0	0
3826144	OREGON CITY	OR		06/08/2020		3,241,900	0	0	0	0	0	0	0	21,499	0	0	0
3826185	TIGARD	OR		04/29/2021		1,891,573	0	0	0	0	0	0	0	24,860	0	0	0
3925776	MERCER	PA		07/15/2015		944,414	0	0	0	0	0	0	0	22,790	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,503,255	0	0	0	0	0	0	0	36,717	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,086,159	0	0	0	0	0	0	0	20,016	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		5,718,148	0	0	0	0	0	0	0	41,417	0	0	0
3926013	PITTSBURGH	PA		07/26/2018		5,097,736	0	0	0	0	0	0	0	49,337	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,401,597	0	0	0	0	0	0	0	30,098	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		2,950,622	0	0	0	0	0	0	0	43,847	0	0	0
4124976	LEXINGTON	SC		01/14/2003		138,557	0	0	0	0	0	0	0	28,723	0	0	0
4125556	ROCK HILL	SC		05/17/2012		2,974,348	0	0	0	0	0	0	0	70,679	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,427,879	0	0	0	0	0	0	0	37,384	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,131,404	0	0	0	0	0	0	0	28,686	0	0	0
4125782	FLORENCE	SC		07/30/2015		3,468,734	0	0	0	0	0	0	0	83,020	0	0	0
4125797	LEXINGTON	SC		11/10/2015		741,870	0	0	0	0	0	0	0	17,002	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		937,412	0	0	0	0	0	0	0	10,253	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018		6,103,606	0	0	0	0	0	0	0	65,088	0	0	0
4126140	GREER	SC		04/28/2020		6,502,666	0	0	0	0	0	0	0	163,319	0	0	0
4126200	SENECA	SC		05/21/2021		8,391,137	0	0	0	0	0	0	0	55,128	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,142,552	0	0	0	0	0	0	0	42,385	0	0	0
4325739	NASHVILLE	TN		02/25/2015		918,322	0	0	0	0	0	0	0	66,700	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		335,633	0	0	0	0	0	0	0	17,924	0	0	0
4326179	POWELL	TN		03/23/2021		1,928,884	0	0	0	0	0	0	0	27,037	0	0	0
4326195	CLARKSVILLE	TN		05/18/2021		1,876,536	0	0	0	0	0	0	0	11,894	0	0	0
4326228	CLARKSVILLE	TN		08/18/2021		3,420,888	0	0	0	0	0	0	0	29,386	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		650,622	0	0	0	0	0	0	0	27,714	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,438,382	0	0	0	0	0	0	0	18,364	0	0	0
4425405	HOUSTON	TX		07/10/2008		517,105	0	0	0	0	0	0	0	29,509	0	0	0
4425421	HOUSTON	TX		10/15/2008		5,271,294	0	0	0	0	0	0	0	56,799	0	0	0
4425463	EL PASO	TX		09/16/2010		731,692	0	0	0	0	0	0	0	39,857	0	0	0
4425478	EL PASO	TX		12/06/2010		1,067,872	0	0	0	0	0	0	0	54,666	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		1,955,583	0	0	0	0	0	0	0	71,752	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		891,850	0	0	0	0	0	0	0	28,609	0	0	0
4425633	KATY	TX		06/26/2013		1,305,498	0	0	0	0	0	0	0	42,848	0	0	0
4425660	EL PASO	TX		10/31/2013		1,091,261	0	0	0	0	0	0	0	32,569	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		4,341,323	0	0	0	0	0	0	0	124,039	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,157,859	0	0	0	0	0	0	0	31,515	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,042,102	0	0	0	0	0	0	0	28,167	0	0	0
4425779	AUSTIN	TX		07/27/2015		808,699	0	0	0	0	0	0	0	10,938	0	0	0
4425799	HOUSTON	TX		11/19/2015		825,204	0	0	0	0	0	0	0	18,952	0	0	0

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

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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
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,356,791	0	0	0	0	0	0	0	30,849	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		1,375,774	0	0	0	0	0	0	0	65,334	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		1,583,519	0	0	0	0	0	0	0	39,776	0	0	0
4425847	LAREDO	TX		08/24/2016		3,840,922	0	0	0	0	0	0	0	45,370	0	0	0
4425857	HUMBLE	TX		09/28/2016		756,665	0	0	0	0	0	0	0	15,787	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		2,950,752	0	0	0	0	0	0	0	66,576	0	0	0
4425893	AUSTIN	TX		03/15/2017		2,964,426	0	0	0	0	0	0	0	33,487	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,479,413	0	0	0	0	0	0	0	27,307	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,220,800	0	0	0	0	0	0	0	48,662	0	0	0
4425948	LAREDO	TX		10/10/2017		5,754,586	0	0	0	0	0	0	0	98,066	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,418,924	0	0	0	0	0	0	0	14,144	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018		2,944,451	0	0	0	0	0	0	0	29,572	0	0	0
4426002	HOUSTON	TX		06/20/2018		2,636,617	0	0	0	0	0	0	0	42,933	0	0	0
4426007	PLANO	TX		07/11/2018		1,690,000	0	0	0	0	0	0	0	27,315	0	0	0
4426035	EL PASO	TX		11/29/2018		7,052,025	0	0	0	0	0	0	0	105,042	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		3,494,309	0	0	0	0	0	0	0	31,722	0	0	0
4426048	SAN ANTONIO	TX		02/14/2019		3,959,584	0	0	0	0	0	0	0	57,769	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,806,454	0	0	0	0	0	0	0	16,940	0	0	0
4426071	DALLAS	TX		04/26/2019		1,022,510	0	0	0	0	0	0	0	9,641	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,581,822	0	0	0	0	0	0	0	22,931	0	0	0
4426107	BOERNE	TX		09/24/2019		1,708,775	0	0	0	0	0	0	0	25,576	0	0	0
4426114	EL PASO	TX		11/05/2019		5,185,572	0	0	0	0	0	0	0	34,563	0	0	0
4426120	AUSTIN	TX		12/10/2019		2,033,392	0	0	0	0	0	0	0	32,900	0	0	0
4426135	SAN ANTONIO	TX		03/23/2020		1,542,041	0	0	0	0	0	0	0	16,823	0	0	0
4426137	SAN MARCOS	TX		04/02/2020		7,115,245	0	0	0	0	0	0	0	79,166	0	0	0
4426145	AUSTIN	TX		06/18/2020		4,760,512	0	0	0	0	0	0	0	43,666	0	0	0
4426157	LEAGUE CITY	TX		10/16/2020		1,146,358	0	0	0	0	0	0	0	7,664	0	0	0
4426164	BEVERLY HILLS	TX		11/25/2020		2,888,525	0	0	0	0	0	0	0	67,017	0	0	0
4426172	AUSTIN	TX		01/28/2021		1,554,873	0	0	0	0	0	0	0	13,821	0	0	0
4426212	GRAND PRAIRIE	TX		07/13/2021		1,770,593	0	0	0	0	0	0	0	22,313	0	0	0
4426224	SAN ANTONIO	TX		08/11/2021		9,873,679	0	0	0	0	0	0	0	127,462	0	0	0
4426235	AUSTIN	TX		09/21/2021		4,208,249	0	0	0	0	0	0	0	25,331	0	0	0
4426242	SAN MARCOS	TX		10/22/2021		3,985,655	0	0	0	0	0	0	0	43,288	0	0	0
4426247	CONROE	TX		11/29/2021		2,000,000	0	0	0	0	0	0	0	17,351	0	0	0
4426255	SAN ANTONIO	TX		12/14/2021		2,825,000	0	0	0	0	0	0	0	28,796	0	0	0
4426259	SAN ANTONIO	TX		12/17/2021		2,250,000	0	0	0	0	0	0	0	22,933	0	0	0
4525762	MURRAY	UT		05/29/2015		603,636	0	0	0	0	0	0	0	42,426	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		1,292,696	0	0	0	0	0	0	0	119,044	0	0	0
4526113	LINDON	UT		10/28/2019		949,362	0	0	0	0	0	0	0	6,365	0	0	0
4725354	DALE CITY	VA		10/29/2007		642,277	0	0	0	0	0	0	0	21,396	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		878,907	0	0	0	0	0	0	0	24,179	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,221,999	0	0	0	0	0	0	0	30,732	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,089,622	0	0	0	0	0	0	0	19,498	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		2,540,437	0	0	0	0	0	0	0	69,472	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		3,183,988	0	0	0	0	0	0	0	46,919	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,206,002	0	0	0	0	0	0	0	32,364	0	0	0
4725705	RICHMOND	VA		09/30/2014		432,365	0	0	0	0	0	0	0	36,151	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		1,735,304	0	0	0	0	0	0	0	44,909	0	0	0
4726006	CHESTER	VA		06/28/2018		4,414,374	0	0	0	0	0	0	0	43,924	0	0	0
4726075	HAMPTON	VA		05/03/2019		3,538,815	0	0	0	0	0	0	0	33,128	0	0	0
4726176	RICHMOND	VA		03/08/2021		1,181,753	0	0	0	0	0	0	0	9,189	0	0	0
4726225	NEWPORT NEWS	VA		08/13/2021		6,346,592	0	0	0	0	0	0	0	53,924	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		1,478,169	0	0	0	0	0	0	0	97,217	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		3,827,393	0	0	0	0	0	0	0	35,847	0	0	0
4825717	RENTON	WA		11/14/2014		2,169,549	0	0	0	0	0	0	0	30,680	0	0	0
4825760	SPOKANE	WA		05/21/2015		4,116,654	0	0	0	0	0	0	0	56,778	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,384,771	0	0	0	0	0	0	0	23,625	0	0	0
4825826	VANCOUVER	WA		04/28/2016		692,973	0	0	0	0	0	0	0	11,771	0	0	0
4826118	KIRKLAND	WA		11/21/2019		1,120,366	0	0	0	0	0	0	0	29,984	0	0	0
4826190	BONNEY LAKE	WA		05/05/2021		4,196,323	0	0	0	0	0	0	0	27,192	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
4826197	SPANAWAY	WA		05/19/2021		1,967,006	0	0	0	0	0	0	0	16,746	0	0	0
4826249	ARLINGTON	WA		11/30/2021		8,500,000	0	0	0	0	0	0	0	74,137	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,420,727	0	0	0	0	0	0	0	42,106	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,018,575	0	0	0	0	0	0	0	41,064	0	0	0
5025947	MENOMONEE FALLS	WI		10/05/2017		7,410,082	0	0	0	0	0	0	0	224,386	0	0	0
5025994	MILWAUKEE	WI		05/10/2018		8,920,584	0	0	0	0	0	0	0	131,079	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		494,036	0	0	0	0	0	0	0	24,407	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,084,376	0	0	0	0	0	0	0	48,637	0	0	0
5325965	LUBBOCK	TX		12/19/2017		5,414,084	0	0	0	0	0	0	0	91,898	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		2,671,157	0	0	0	0	0	0	0	64,130	0	0	0
5326116	VIRGINIA BEACH	VA		11/13/2019		9,391,555	0	0	0	0	0	0	0	140,051	0	0	0
5326128	COLUMBIA	SC		12/20/2019		3,067,065	0	0	0	0	0	0	0	86,799	0	0	0
5326151	CARTERSVILLE	GA		09/21/2020		6,781,394	0	0	0	0	0	0	0	92,267	0	0	0
5326167	SALISBURY	MD		12/03/2020		23,826,715	0	0	0	0	0	0	0	326,725	0	0	0
5326192	FT. WRIGHT	KY		05/13/2021		2,923,260	0	0	0	0	0	0	0	38,876	0	0	0
0299999. Mortgages with partial repayments						1,058,963,360	0	0	0	0	0	0	0	17,980,491	0	0	0
0599999 - Totals						1,062,312,137	0	0	0	0	0	0	3,158,507	21,138,998	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
5099999 - Totals												XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
46332#-12-4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE	Capital Distribution	01/01/2018	03/31/2022	160,510	0	0	0	0	0	0	160,510	(479,524)	0	0	0	0
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							160,510	0	0	0	0	0	0	160,510	(479,524)	0	0	0	0
61411*-AB-1	MONTGOMERY RE SURPLUS NOTES 6.875% 06/15/32			Redemption 100.0000	06/14/2012	02/24/2022	75,000,000	0	0	0	0	0	0	75,000,000	75,000,000	0	0	0	988,281
2799999. Surplus Debentures, etc - Unaffiliated							75,000,000	0	0	0	0	0	0	75,000,000	75,000,000	0	0	0	988,281
4899999. Total - Unaffiliated							75,000,000	0	0	0	0	0	0	75,000,000	75,000,000	0	0	0	988,281
4999999. Total - Affiliated							160,510	0	0	0	0	0	0	160,510	(479,524)	0	0	0	0
5099999 - Totals							75,160,510	0	0	0	0	0	0	75,160,510	74,520,476	0	0	0	988,281

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
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A 4.353% 06/01/41		03/30/2022	Raymond James & Associates		2,000,000	2,000,000	0	1.D FE
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION 3.858% 10/01/44		02/25/2022	Various		5,762,403	5,750,000	0	1.E FE
54445C-AK-9	LOS ANGELES CA DEPT OF ARPTS C 4.242% 05/15/48		03/03/2022	Various		5,000,000	5,000,000	0	1.E FE
546475-VT-8	LOUISIANA ST GAS & FUELS TAX R 2.952% 05/01/41		02/10/2022	Various		4,847,250	5,000,000	6,970	1.D FE
914440-UW-0	UNIV OF MASSACHUSETTS MA BLDGA 4.306% 11/01/45		03/16/2022	Various		4,150,000	4,150,000	0	1.C FE
928278-KJ-8	VISALIA CA UNIF SCH DIST 3.450% 08/01/42		02/11/2022	Various		2,890,000	2,890,000	0	1.D FE
928278-KK-5	VISALIA CA UNIF SCH DIST 3.500% 08/01/43		02/11/2022	Various		2,015,000	2,015,000	0	1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						26,664,653	26,805,000	6,970	XXX
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIE 2.950% 03/15/34		02/02/2022	Goldman Sachs & Co		2,990,880	3,000,000	0	2.A FE
03066T-AE-1	AMERICREDIT AUTOMOBILE RECEIVA 2022-1 C 2.980% 09/20/27		03/10/2022	Deutsche Bank Securities		5,319,409	5,320,000	0	1.F FE
060505-GB-4	BANK OF AMERICA CORP 4.375% Perpet.		01/20/2022	Various		5,000,000	5,000,000	0	2.C FE
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 0.252% 07/21/30		02/28/2022	Various		1,025,836	1,025,836	0	1.A FE
10334#-AS-1	BOYD WATTERSON GSA REIT SR NT SER N 3.420% 02/01/37		02/01/2022	Various		6,000,000	6,000,000	0	2.C Z
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1 3.626% 09/25/61		03/15/2022	Barclays		267,514	267,719	1,240	1. FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1 3.626% 09/25/61		03/15/2022	Barclays		5,727,886	5,732,281	26,559	1.A FE
110122-DV-7	BRISTOL-MYERS SQUIBB 3.550% 03/15/42		02/15/2022	Various		2,989,740	3,000,000	0	1.F 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	Various		12,185,131	10,500,000	150,975	2.A FE
134429-BH-1	CAMPBELL SOUP COMPANY 4.800% 03/15/48		03/08/2022	Various		2,187,100	2,000,000	46,667	2.B FE
14686G-AD-8	CARVANA AUTOS RECEIVABLES TRUS 2022-N1 C 3.320% 12/11/28		03/11/2022	Credit Suisse		3,999,550	4,000,000	0	1.E FE
20826F-AC-0	CONOCOPHILLIPS COMPANY 4.300% 11/15/44		03/08/2022	Various		5,382,350	5,000,000	68,681	1.G FE
26875P-AN-1	EOG RESOURCES INC 3.900% 04/01/35		01/31/2022	Various		2,209,080	2,000,000	26,217	1.G FE
277432-AP-5	EASTMAN CHEMICAL CO 4.650% 10/15/44		01/13/2022	Various		5,812,850	5,000,000	60,063	2.C FE
29366M-AA-6	ENTERGY ARKANSAS LLC 4.200% 04/01/49		03/02/2022	Various		1,058,750	1,000,000	17,850	1.F FE
30161N-BF-7	EXELON CORP 144A 4.100% 03/15/52		03/02/2022	Various		2,997,900	3,000,000	0	2.B FE
30231G-BF-8	EXXON MOBIL CORP 4.227% 03/19/40		01/03/2022	Various		2,338,420	2,000,000	24,892	1.D FE
31428X-BE-5	FEDEX CORP 4.750% 11/15/45		01/18/2022	Various		8,215,920	7,000,000	60,035	2.B FE
35671D-CH-6	FREEPORT-MCMORAN COPPER & GOLD 4.625% 08/01/30		02/03/2022	Credit Suisse		2,100,000	2,000,000	1,542	2.C FE
36263X-AE-3	GLS AUTO RECEIVABLES TRUST 2022-1A C 3.190% 02/16/27		03/08/2022	Wells Fargo Securities		2,999,719	3,000,000	0	1.F FE
369550-BQ-0	GENERAL DYNAMICS 2.850% 06/01/41		01/26/2022	Various		8,787,240	9,000,000	40,613	1.G FE
378272-BG-2	GLENCORE FUNDING LLC 144A 2.625% 09/23/31		01/11/2022	Various		1,608,132	1,700,000	13,635	2.A FE
38141G-ZN-7	GOLDMAN SACHS GROUP INC 3.436% 02/24/43		01/19/2022	Various		5,000,000	5,000,000	0	1.F FE
38175@-AC-1	GOLUB CAPITAL PARTNERS PRIVATE SER 2022A SR NT TRANCE C 3.770% 02/24/27		02/24/2022	Goldman Sachs & Co		7,000,000	7,000,000	0	2.B PL
392275-AC-7	GTR ORLANDO FL AVIATION AUTH A 3.600% 10/01/51		02/25/2022	Various		8,860,445	8,860,000	5,724	1.D FE
42806M-BC-2	HERTZ VEHICLE FINANCING LLC 2022-4A B 4.120% 09/25/26		03/25/2022	Barclays		5,999,197	6,000,000	0	1.F FE
437076-BZ-4	HOME DEPOT INC 3.125% 12/15/49		01/10/2022	Various		508,985	500,000	1,172	1.F FE
437076-CQ-3	HOME DEPOT INC 3.625% 04/15/52		03/24/2022	Morgan Stanley Dean Witter		489,315	500,000	0	1.F FE
450636-E@-0	ITR CONCESSION COMPANY LLC SENIOR SECURED NOTES 3.910% 03/17/42		03/15/2022	Mitsubishi UFJ Securities		6,000,000	6,000,000	0	2.B FE
459200-KP-5	IBM CORP 3.430% 02/09/52		02/02/2022	Various		7,998,480	8,000,000	0	1.G FE
478160-BV-5	JOHNSON & JOHNSON 3.700% 03/01/46		01/12/2022	Goldman Sachs & Co		572,330	500,000	6,835	1.A 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
539830-BD-0	LOCKHEED MARTIN CORP 3.800% 03/01/45		01/07/2022	Various		1,110,130	1,000,000	13,722	1.G FE
548661-EH-6	LOWES COMPANIES INC 3.750% 04/01/32		03/22/2022	Bank of America		1,999,660	2,000,000	0	2.A FE
55354G-AK-6	MSCI INC 144A 3.625% 09/01/30		03/08/2022	Bank of America		1,935,000	2,000,000	1,813	3.A FE
58933Y-AJ-4	MERCK & COMPANY 4.150% 05/18/43		01/18/2022	Various		6,937,200	6,000,000	42,883	1.E FE
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
615369-AY-1	MOODYS CORPORATION 3.750% 02/25/52		02/22/2022	Various		4,914,100	5,000,000	0	2.A FE
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52		01/11/2022	Barclays		7,000,000	7,000,000	0	2.C FE
670346-AU-9	NUCOR CORP 2.979% 12/15/55		01/11/2022	Various		6,653,830	7,000,000	15,723	2.A FE
670346-AW-5	NUCOR CORP 3.850% 04/01/52		03/02/2022	Various		7,925,200	8,000,000	0	2.A FE
674003-C@-5	OAKTREE CAPITAL MANAGEMENT LP SENIOR UNSECURED NOTES 3.060% 01/12/37		01/12/2022	Various		5,000,000	5,000,000	0	1.G FE
674599-DJ-1	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/40		03/09/2022	Mitsubishi UFJ Securities		2,260,000	2,000,000	60,622	3.A FE
682441-AB-6	ONEAMERICA FINL PARTNERS 144A 4.250% 10/15/50		01/27/2022	Various		3,214,380	3,000,000	37,542	1.G FE
69145B-AA-4	OXFORD FINANCE FUNDING TRUST 2022-1A A2 3.602% 02/15/30		02/08/2022	Barclays		6,000,000	6,000,000	0	1.F FE
693475-BC-8	PNC FINANCIAL SERVICES GROUP 3.400% Perpet.		02/11/2022	Various		1,820,000	2,000,000	11,333	2.B FE
717081-DE-0	PFIZER 4.300% 06/15/43		01/20/2022	Various		7,094,805	6,000,000	26,768	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
72703P-AD-5	PLANET FITNESS MASTER ISSUER 2022-1A A2I 3.251% 12/05/51		01/25/2022	Guggenheim Capital		6,500,000	6,500,000	0	2.C FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51		01/25/2022	Guggenheim Capital		2,000,000	2,000,000	0	2.C FE
743315-AS-2	PROGRESSIVE CORP 4.125% 04/15/47		01/19/2022	Various		8,266,310	7,000,000	72,990	1.F FE
743315-AT-0	PROGRESSIVE CORP 4.200% 03/15/48		01/13/2022	Various		4,812,800	4,000,000	57,400	1.F FE
743315-BA-0	PROGRESSIVE CORP 3.700% 03/15/52		03/02/2022	Various		4,987,350	5,000,000	0	1.F FE
744320-BJ-0	PRUDENTIAL FINANCIAL INC 5.125% 03/01/52		02/24/2022	Various		5,973,750	6,000,000	0	2.B FE
74456Q-BQ-8	PUBLIC SERVICE EL & GAS 3.800% 03/01/46		01/12/2022	Various		9,498,920	8,500,000	119,331	1.E FE
78433L-AF-3	SCE RECOVERY FUNDING LLC 3.240% 11/15/46		02/08/2022	Various		4,999,521	5,000,000	0	1.A FE
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TRU 2022-A B 3.250% 11/16/54		03/08/2022	Goldman Sachs & Co		4,939,167	5,000,000	0	1.D FE
82652T-AB-1	SIERRA RECEIVABLES FUNDING CO 2022-1A B 3.550% 10/20/38		03/14/2022	Deutsche Bank Securities		5,499,739	5,500,000	0	1.F FE
87612B-BU-5	TARGA RESOURCES PARTNERS 4.000% 01/15/32		03/23/2022	Morgan Stanley Dean Witter		967,500	1,000,000	7,778	2.C FE
89677Y-A#-7	TRIPLEPOINT VENTURE GROWTH BDC SENIOR UNSECURED NOTES 5.000% 02/28/27		02/28/2022	Goldman Sachs & Co		5,000,000	5,000,000	0	2.B FE
902973-BC-9	US BANCORP 3.700% Perpet.		02/11/2022	Various		2,797,500	3,000,000	9,250	2.A FE
907818-FY-9	UNION PACIFIC CORP 3.375% 02/14/42		02/09/2022	Various		1,997,400	2,000,000	0	1.G FE
92343V-GK-4	VERIZON COMMUNICATIONS 3.400% 03/22/41		03/09/2022	Various		2,806,686	3,000,000	47,883	2.A FE
95058X-AP-3	WENDYS FUNDING LLC 2022-1A A2II 4.535% 03/15/52		03/23/2022	Barclays		4,000,000	4,000,000	0	2.B 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
0778FP-AJ-8	BELL CANADA 3.650% 08/15/52	A	02/08/2022	Various		4,957,200	5,000,000	0	2.A FE
428357-AA-5	HI-FI MUSIC IP ISSUER II L.P 2022-1A A2 3.939% 02/01/62	A	02/04/2022	Credit Suisse		9,999,790	10,000,000	0	1.F FE
034863-BB-5	ANGLO AMERICAN CAPITAL 144A 3.875% 03/16/29	D	03/14/2022	Morgan Stanley Dean Witter		1,987,040	2,000,000	0	2.B FE
05530Q-AP-5	BRITISH AMER TOBACCO INTL FIN 4.448% 03/16/28	D	03/14/2022	Citi Global Markets Inc.		2,000,000	2,000,000	0	2.B FE
48263@-AA-7	KDM HOLDINGS INC SR UNSECURED NOTES 3.560% 03/31/32	D	03/31/2022	BNP Paribas		6,124,738	6,124,738	0	1.G Z
50203V-AC-5	LJVI 2022-1A A2 3.590% 04/28/34	D	03/10/2022	Deutsche Bank Securities		5,000,000	5,000,000	0	1.A FE
632525-BB-6	NATIONAL AUSTRALIA BANK 144A 3.347% 01/12/37	D	01/04/2022	Various		3,000,000	3,000,000	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		3,000,000	3,000,000	0	1.D Z
77341Q-AC-2	ROCKFORD TOWER CREDIT FUNDING 20221-A B 3.726% 04/20/40	D	02/10/2022	Greensledge Capital Markets		7,000,000	7,000,000	0	1.D FE
89153V-AX-7	TOTALENERGIES CAPITAL INTL SA 2.986% 06/29/41	D	01/12/2022	Various		4,925,050	5,000,000	6,221	1.E FE
902613-AL-2	UBS GROUP AG 144A 3.179% 02/11/43	D	01/04/2022	Various		3,000,000	3,000,000	0	1.G FE
Q2600@-AC-4	COATES GROUP PTY LIMITED SENIOR UNSEC NOTES 3.270% 01/12/34	D	01/12/2022	ANZ		5,000,000	5,000,000	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	Various		4,000,000	4,000,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						348,455,119	339,530,574	1,083,959	XXX
2509999997. Total - Bonds - Part 3						375,119,772	366,335,574	1,090,929	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						375,119,772	366,335,574	1,090,929	XXX
143106-2*-2	CARLYLE TACTICAL PVT CRDT FUND SERIES A		03/07/2022	Goldman Sachs & Co	120,000.000	3,000,000	0.00	0	1.G PL
17260G-5@-8	CION ARES MANDATORY REDEEMABLE PREF SHRS		01/06/2022	Goldman Sachs & Co	200,000.000	5,000,000	0.00	0	1.F PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						8,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						8,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						8,000,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						8,000,000	XXX	0	XXX
6009999999 - Totals						383,119,772	XXX	1,090,929	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36194N-LU-1	GN AU1239 2.850% 07/01/33		03/01/2022	Paydown		77,914	77,914	78,303	78,157	0	(243)	0	(243)	0	77,914	0	0	0	370	07/01/2033	1.A
36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		03/15/2022	Paydown		46,006	46,006	46,855	46,526	0	(520)	0	(520)	0	46,006	0	0	0	232	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
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		03/15/2022	Redemption 100.0000		65,184	65,184	65,184	65,184	0	0	0	0	0	65,184	0	0	0	515	06/15/2030	1.B
38373M-2F-6	GNMA 2008-80 IO 1.827% 04/16/50		03/01/2022	Paydown		0	0	8,617	8,160	0	(8,160)	0	(8,160)	0	0	0	0	0	208	04/16/2050	1.A
38373V-M3-1	GNMA 2002-87 Z 5.500% 11/20/32		03/01/2022	Paydown		150,900	150,900	147,557	149,786	0	1,114	0	1,114	0	150,900	0	0	0	1,465	11/20/2032	1.A
38375C-BD-1	GNMA 2012-57 DA 5.380% 04/20/42		03/01/2022	Paydown		21,402	21,402	23,421	22,120	0	(718)	0	(718)	0	21,402	0	0	0	159	04/20/2042	1.A
38376G-2H-2	GNMA 2011-92 C 3.739% 04/16/52		03/01/2022	Paydown		42,388	42,388	41,826	42,150	0	238	0	238	0	42,388	0	0	0	264	04/16/2052	1.A
38376G-U2-4	GNMA 2011-77 D 4.309% 10/16/45		01/01/2022	Paydown		10,202	10,202	10,146	10,182	0	20	0	20	0	10,202	0	0	0	37	10/16/2045	1.A
38376G-ZC-7	GNMA 2010-161 C 4.414% 10/16/44		03/01/2022	Paydown		31,710	31,710	33,177	31,718	0	(8)	0	(8)	0	31,710	0	0	0	232	10/16/2044	1.A
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		03/01/2022	Paydown		98,765	98,765	104,320	99,490	0	(725)	0	(725)	0	98,765	0	0	0	651	07/20/2040	1.A
38378N-F3-2	GNMA 2014-50 C 3.400% 02/16/47		03/01/2022	Paydown		1,172,474	1,172,474	1,213,144	1,182,591	0	(10,117)	0	(10,117)	0	1,172,474	0	0	0	9,966	02/16/2047	1.A
38378N-KA-0	GNMA 2013-173 VB 3.500% 10/16/33		03/01/2022	Paydown		37,203	37,203	37,203	37,203	0	0	0	0	0	37,203	0	0	0	217	10/16/2033	1.A
38378X-6B-2	GNMA 2015-5 KV 3.250% 05/16/42		03/01/2022	Paydown		50,206	50,206	50,582	50,253	0	(48)	0	(48)	0	50,206	0	0	0	272	05/16/2042	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,853,354	1,853,354	1,911,080	1,873,524	0	(20,171)	0	(20,171)	0	1,853,354	0	0	0	14,910	XXX	XXX
196479-XM-6	COLORADO HSG & FIN AUTH 3.193% 11/01/27		01/01/2022	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	186	11/01/2027	1.A FE
19647P-BQ-5	COLORADO ST HSG FIN AUTH MF HS 3.400% 11/01/45		03/01/2022	Redemption 100.0000		25,659	25,659	25,659	25,659	0	0	0	0	0	25,659	0	0	0	16,763	11/01/2045	1.A FE
19647P-BS-1	COLORADO ST HSG FIN AUTH MF HS 3.850% 07/01/57		03/07/2022	Redemption 100.0000		10,589	10,589	10,589	10,589	0	0	0	0	0	10,589	0	0	0	68	07/01/2057	1.A FE
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		02/15/2022	Redemption 100.0000		7,832	7,832	7,832	7,832	0	0	0	0	0	7,832	0	0	0	38	06/15/2045	1.B FE
34074M-HW-4	FLORIDA ST HSG FIN CORP REV 2011 SERIES C 4.450% 01/01/30		01/01/2022	Redemption 100.0000		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	4,561	01/01/2030	1.A FE
34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1 3.125% 07/01/37		03/01/2022	Redemption 100.0000		53,139	53,139	53,139	53,139	0	0	0	0	0	53,139	0	0	0	328	07/01/2037	1.A FE
419818-HM-4	HAWAII HOUSING 2013 SERIES A 2.600% 07/01/37		03/01/2022	Redemption 100.0000		14,370	14,370	13,320	13,597	0	3	0	3	0	13,600	0	769	769	63	07/01/2037	1.A FE
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DE 4.416% 09/01/37		01/14/2022	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	6,526	09/01/2037	1.C FE
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DE 3.242% 09/01/48		01/14/2022	Redemption 100.0000		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	2,096	09/01/2048	1.C FE
57419R-M2-8	MARYLAND ST CMNTY DEV ADMIN DE 3.750% 03/01/59		03/01/2022	Redemption 100.0000		8,452	8,452	8,452	8,452	0	0	0	0	0	8,452	0	0	0	53	03/01/2059	1.A FE
57563R-JN-0	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 5.500% 07/01/26		01/01/2022	Redemption 100.0000		120,000	120,000	120,300	120,000	0	0	0	0	0	120,000	0	0	0	3,300	07/01/2026	1.F FE
57563R-KF-5	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 2012 4.900% 07/01/28		01/01/2022	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,348	07/01/2028	1.F FE
57563R-QK-8	MASSACHUSETTS EDL ING AUTH 3.775% 07/01/35		01/01/2022	Redemption 100.0000		620,000	620,000	620,000	620,000	0	0	0	0	0	620,000	0	0	0	11,703	07/01/2035	1.C FE
60416Q-GV-0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/47		03/01/2022	Redemption 100.0000		52,944	52,944	52,944	52,944	0	0	0	0	0	52,944	0	0	0	295	06/01/2047	1.A FE
60416Q-HR-8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		03/01/2022	Redemption 100.0000		137,974	137,974	137,974	137,974	0	0	0	0	0	137,974	0	0	0	791	08/01/2049	1.A FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		01/01/2022	Redemption 100.0000		30,000	30,000	30,362	30,346	0	0	0	0	0	30,346	0	(346)	(346)	246	10/01/2037	2.B FE
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		01/01/2022	Redemption 100.0000		35,000	35,000	35,142	35,135	0	0	0	0	0	35,135	0	(135)	(135)	278	01/01/2036	2.B FE
64469D-B6-7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		03/01/2022	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	3,542	01/01/2040	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64469D-US-8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3.750% 07/01/34		03/01/2022	Redemption 100.0000		140,000	140,000	146,650	141,113	0	(119)	0	(119)	0	140,994	0	(994)	(994)	3,500	07/01/2034	1.B FE
646080-SS-1	NEW JERSEY ST HIGHER ED ASSIST 4.000% 12/01/30		01/24/2022	Redemption 100.0000		1,175,000	1,175,000	1,193,589	1,185,442	0	(123)	0	(123)	0	1,185,319	0	(10,319)	(10,319)	6,919	12/01/2030	1.C FE
647200-5U-4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/01/38		03/01/2022	Redemption 100.0000		51,975	51,975	51,975	51,975	0	0	0	0	0	51,975	0	0	0	213	08/01/2038	1.A FE
647200-W8-3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.550% 09/01/32		03/01/2022	Call 100.0000		960,000	960,000	960,000	960,000	0	0	0	0	0	960,000	0	0	0	17,040	09/01/2032	1.B FE
64988Y-CT-2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG 3.000% 10/01/33		01/04/2022	Redemption 100.0000		560,000	560,000	560,000	560,000	0	0	0	0	0	560,000	0	0	0	4,340	10/01/2033	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
658203-Z2-3	NORTH CAROLINA ST MUNI PWR AGY 3.340% 01/01/22		01/01/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	33,400	01/01/2022	1.F FE
83712D-UH-7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TAXABLE 4.000% 07/01/37		01/01/2022	Redemption 100.0000		55,000	55,000	57,075	55,738	0	0	0	0	0	55,738	0	(738)	(738)	1,100	07/01/2037	1.A FE
83756C-MM-4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700% 11/01/36		02/10/2022	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	743	11/01/2036	1.A FE
88275F-NX-3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 03/01/39		03/01/2022	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,312	03/01/2039	1.B FE
92812U-K5-6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B 2.750% 04/25/42		03/25/2022	Redemption 100.0000		18,285	18,285	18,285	18,285	0	0	0	0	0	18,285	0	0	0	106	04/25/2042	1.A FE
92812U-Q5-0	VIRGINIA HOUSING DEV AUTH 2015 Series A Taxable 3.250% 06/25/42		03/25/2022	Redemption 100.0000		109,929	109,929	109,929	109,929	0	0	0	0	0	109,929	0	0	0	587	06/25/2042	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		03/25/2022	Redemption 100.0000		46,219	46,219	46,219	46,219	0	0	0	0	0	46,219	0	0	0	217	11/25/2039	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,462,367	9,462,367	9,490,435	9,474,390	0	(261)	0	(261)	0	9,474,129	0	(11,763)	(11,763)	169,162	XXX	XXX
30293M-AJ-3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220% 08/25/35		03/01/2022	Paydown		138,372	138,372	138,371	138,149	0	223	0	223	0	138,372	0	0	0	1,084	08/25/2035	1.A
313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31		03/01/2022	Paydown		36,379	36,379	36,689	36,357	0	23	0	23	0	36,379	0	0	0	224	08/15/2031	1.A
31339D-7A-0	FHLMC 2417 KZ 6.000% 02/15/32		03/01/2022	Paydown		14,689	14,689	14,375	14,587	0	102	0	102	0	14,689	0	0	0	155	02/15/2032	1.A
31339G-JU-6	FHLMC 2367 ZK 6.000% 10/15/31		03/01/2022	Paydown		25,350	25,350	25,456	25,305	0	46	0	46	0	25,350	0	0	0	218	10/15/2031	1.A
31339M-FE-3	FHLMC 2389 ZB 6.000% 12/15/31		03/01/2022	Paydown		9,246	9,246	8,736	9,193	0	53	0	53	0	9,246	0	0	0	88	12/15/2031	1.A
31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32		03/01/2022	Paydown		5,924	5,924	5,445	5,774	0	149	0	149	0	5,924	0	0	0	54	01/15/2032	1.A
31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32		03/01/2022	Paydown		32,984	32,984	31,834	32,622	0	362	0	362	0	32,984	0	0	0	416	04/15/2032	1.A
3133T2-DL-1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		03/01/2022	Paydown		11,845	11,845	10,718	11,743	0	101	0	101	0	11,845	0	0	0	116	11/15/2023	1.A
3133TH-TM-9	FHLMC 2116 ZA 6.000% 01/15/29		03/01/2022	Paydown		16,140	16,140	15,316	16,000	0	140	0	140	0	16,140	0	0	0	165	01/15/2029	1.A
3133TJ-HS-5	FHLMC 2125 JZ 6.000% 02/15/29		03/01/2022	Paydown		15,711	15,711	15,052	15,595	0	115	0	115	0	15,711	0	0	0	155	02/15/2029	1.A
31359F-AM-0	FNMA REMIC 1993-208 K 6.500% 11/25/23		03/01/2022	Paydown		10,090	10,090	9,570	10,013	0	77	0	77	0	10,090	0	0	0	105	11/25/2023	1.A
31359G-B8-8	FNMA REMIC 1994-30 K 6.500% 02/25/24		03/01/2022	Paydown		15,453	15,453	14,728	15,338	0	115	0	115	0	15,453	0	0	0	168	02/25/2024	1.A
3136A7-XG-2	FNR 2012-87 CV 3.000% 08/25/32		03/01/2022	Paydown		2,010,629	2,010,629	2,091,996	2,009,780	0	849	0	849	0	2,010,629	0	0	0	10,127	08/25/2032	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
3136A9-2Q-0	FNR 2012-118 VD 3.000% 10/25/32		03/01/2022	Paydown		1,715,028	1,715,028	1,788,453	1,717,704	0	(2,676)	0	(2,676)	0	1,715,028	0	0	0	8,401	10/25/2032	1.A
3136AA-MC-6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		03/01/2022	Paydown		368,301	368,301	357,167	366,854	0	1,447	0	1,447	0	368,301	0	0	0	1,871	02/25/2036	1.A
3136AF-BT-0	FANNIE MAE 2013-72 YA 3.000% 06/25/33		03/25/2022	Paydown		81,690	81,690	81,537	81,524	0	166	0	166	0	81,690	0	0	0	286	06/25/2033	1.A
3136AG-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		03/01/2022	Paydown		512,063	512,063	508,843	510,733	0	1,330	0	1,330	0	512,063	0	0	0	2,591	07/25/2033	1.A
3136AJ-PY-6	FANNIE MAE 2014-19 VK 4.500% 04/25/34		03/01/2022	Paydown		743,885	743,885	800,606	746,492	0	(2,607)	0	(2,607)	0	743,885	0	0	0	5,135	04/25/2034	1.A
3136B0-ML-7	FANNIE MAE 2017-105 VK 3.500% 05/25/38		03/01/2022	Paydown		1,771,559	1,771,559	1,809,205	1,770,733	0	827	0	827	0	1,771,559	0	0	0	10,500	05/25/2038	1.A
3136B0-ZA-7	FANNIE MAE 2018-2 VJ 3.500% 06/25/38		03/01/2022	Paydown		1,894,804	1,894,804	1,923,226	1,894,643	0	161	0	161	0	1,894,804	0	0	0	10,666	06/25/2038	1.A
3137A2-NL-1	FHR 3756 PC 4.000% 11/15/40		03/01/2022	Paydown		87,995	87,995	90,195	89,078	0	(1,083)	0	(1,083)	0	87,995	0	0	0	535	11/15/2040	1.A
3137A8-UG-1	FHR 3837 DB 4.500% 04/15/41		03/01/2022	Paydown		2,996	2,996	3,113	3,001	0	(5)	0	(5)	0	2,996	0	0	0	23	04/15/2041	1.A
3137AR-HC-3	FHR 4057 DV 3.500% 04/15/31		02/01/2022	Paydown		1,213,266	1,213,266	1,306,536	1,214,198	0	(932)	0	(932)	0	1,213,266	0	0	0	4,369	04/15/2031	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		987,459	987,459	983,293	985,788	0	1,671	0	1,671	0	987,459	0	0	0	5,239	04/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137FH-5X-7	FHR 4825 AV 4.000% 02/15/37		03/01/2022	Paydown		2,169,027	2,169,027	2,198,851	2,169,515	0	(488)	0	(488)	0	2,169,027	0	0	0	13,670	02/15/2037	1.A
3137G1-AA-5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1A 3.500% 05/25/45		03/01/2022	Paydown		38,852	38,852	39,496	38,845	0	7	0	7	0	38,852	0	0	0	238	05/25/2045	1.A
313920-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31		03/01/2022	Paydown		32,112	32,112	31,050	31,774	0	338	0	338	0	32,112	0	0	0	350	08/25/2031	1.A
31392E-H6-0	FNMA 2002-69 Z 5.500% 10/25/32		03/01/2022	Paydown		6,636	6,636	6,333	6,561	0	76	0	76	0	6,636	0	0	0	59	10/25/2032	1.A
31392K-HM-1	FHLMC 2445 OZ 6.500% 05/15/32		03/01/2022	Paydown		9,964	9,964	9,775	9,897	0	67	0	67	0	9,964	0	0	0	107	05/15/2032	1.A
31392M-U4-2	FHLMC 2463 Z 6.000% 06/15/32		03/15/2022	Paydown		6,401	6,401	6,175	6,360	0	41	0	41	0	6,401	0	0	0	52	06/15/2032	1.A
31392M-U5-9	FHLMC 2463 ZB 6.500% 06/15/32		03/01/2022	Paydown		15,002	15,002	14,905	14,953	0	49	0	49	0	15,002	0	0	0	133	06/15/2032	1.A
31392P-HP-3	FHLMC 2459 LZ 6.500% 06/15/32		03/01/2022	Paydown		42,199	42,199	40,666	41,847	0	352	0	352	0	42,199	0	0	0	455	06/15/2032	1.A
31392P-RL-1	FHLMC 2484 Z 6.000% 07/15/32		03/01/2022	Paydown		26,622	26,622	24,471	26,040	0	582	0	582	0	26,622	0	0	0	266	07/15/2032	1.A
31392R-RJ-2	FHLMC 2468 ZA 6.000% 07/15/32		03/01/2022	Paydown		65,068	65,068	62,697	64,383	0	685	0	685	0	65,068	0	0	0	577	07/15/2032	1.A
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2022	Paydown		12,746	12,746	11,500	12,492	0	254	0	254	0	12,746	0	0	0	133	08/15/2032	1.A
31392U-EE-0	FHLMC 2504 Z 6.000% 09/15/32		03/01/2022	Paydown		15,676	15,676	15,104	15,541	0	136	0	136	0	15,676	0	0	0	196	09/15/2032	1.A
31392U-JL-9	FHLMC 2499 VZ 6.000% 09/15/32		03/01/2022	Paydown		7,531	7,531	7,397	7,477	0	54	0	54	0	7,531	0	0	0	75	09/15/2032	1.A
31392W-JU-5	FHLMC 2509 ZQ 5.500% 10/15/32		03/01/2022	Paydown		24,350	24,350	23,256	24,052	0	298	0	298	0	24,350	0	0	0	294	10/15/2032	1.A
31393A-VK-0	FNMA 2003-30 HY 5.500% 04/25/33		03/01/2022	Paydown		4,247	4,247	4,026	4,166	0	82	0	82	0	4,247	0	0	0	46	04/25/2033	1.A
31393C-LX-9	FNMA 2003-48 GH 5.500% 06/25/33		03/01/2022	Paydown		48,217	48,217	47,102	47,790	0	427	0	427	0	48,217	0	0	0	373	06/25/2033	1.A
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2022	Paydown		19,561	19,561	19,674	19,553	0	7	0	7	0	19,561	0	0	0	178	03/15/2033	1.A
31397S-SJ-4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		03/25/2022	Paydown		64,152	64,152	66,615	64,377	0	(225)	0	(225)	0	64,152	0	0	0	479	04/25/2041	1.A
31398N-Y2-4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		03/25/2022	Paydown		94,309	94,309	89,476	93,237	0	1,072	0	1,072	0	94,309	0	0	0	625	07/25/2040	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		441,079	441,079	454,311	441,365	0	(285)	0	(285)	0	441,079	0	0	0	2,389	10/15/2039	1.A
3140J6-GP-6	FNMA P/T POOL BM2005 4.000% 12/01/47		03/01/2022	Paydown		222,947	222,947	229,322	224,541	0	(1,594)	0	(1,594)	0	222,947	0	0	0	1,424	12/01/2047	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		126,935	126,935	129,376	128,053	0	(13)	0	(13)	0	128,040	0	(1,105)	(1,105)	776	08/05/2030	1.B
35563P-HF-9	Freddie Mac - SCRT 2018-4 MA 3.500% 11/25/57		03/01/2022	Paydown		174,163	174,163	170,142	172,369	0	1,794	0	1,794	0	174,163	0	0	0	1,010	11/25/2057	1.A
46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A 3.000% 01/27/38		03/01/2022	Paydown		117,822	117,822	120,662	118,791	0	(969)	0	(969)	0	117,822	0	0	0	597	01/27/2038	1.A FE
48730P-AB-6	KEENAN DEV ASSOC OF TN 144A TAX LEASE REV BND SER2002 8.000% 07/15/28		01/15/2022	Various		410,139	410,139	410,139	410,139	0	0	0	0	0	410,139	0	0	0	16,406	07/15/2028	1.D FE
911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1 7.467% 05/01/32		03/01/2022	Various		48,505	48,505	48,505	48,505	0	0	0	0	0	48,505	0	0	0	605	05/01/2032	1.C
0909999999. Subtotal - Bonds - U.S. Special Revenues						17,291,673	17,291,673	17,778,178	17,295,050	0	(390)	0	(390)	0	17,294,658	0	(2,986)	(2,986)	112,266	XXX	XXX
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		03/31/2022	Redemption 100.0000		44,700	44,700	44,700	44,700	0	0	0	0	0	44,700	0	0	0	261	10/31/2038	1.E
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		03/31/2022	Redemption 100.0000		43,914	43,914	43,914	43,914	0	0	0	0	0	43,914	0	0	0	264	03/31/2039	1.D
00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		03/31/2022	Redemption 100.0000		13,864	13,864	13,864	13,864	0	0	0	0	0	13,864	0	0	0	95	07/31/2039	1.E
00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		03/31/2022	Redemption 100.0000		15,288	15,288	15,288	15,288	0	0	0	0	0	15,288	0	0	0	104	08/31/2039	1.E
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		03/01/2022	Paydown		36,497	36,497	34,911	36,211	0	2	0	2	0	36,213	0	284	284	229	07/25/2043	1.A
00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41		03/10/2022	Redemption 100.0000		12,151	12,151	12,151	12,151	0	0	0	0	0	12,151	0	0	0	92	03/10/2041	1.F
02377B-AB-2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/22/29		03/22/2022	Redemption 100.0000		71,073	71,073	71,073	71,073	0	0	0	0	0	71,073	0	0	0	1,279	03/22/2029	2.A FE
02377L-AA-2	AMERICAN AIRLINES 2019-1AA PTT 3.150% 08/15/33		02/15/2022	Redemption 100.0000		81,431	81,431	81,431	81,431	0	0	0	0	0	81,431	0	0	0	1,283	08/15/2033	2.A FE
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.622% 10/25/34		03/01/2022	Paydown		163,492	163,492	135,502	135,502	0	27,990	0	27,990	0	163,492	0	0	0	1,313	10/25/2034	1.A FM
02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.467% 04/17/45		03/01/2022	Paydown		15,930	15,930	15,929	15,910	0	20	0	20	0	15,930	0	0	0	99	04/17/2045	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5 4.920% 01/25/34		03/01/2022	Paydown		141,115	141,115	132,536	135,230	0	82	0	82	0	135,312	0	5,803	5,803	1,599	01/25/2034	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
03837P-AA-5	AQUA FINANCE TRUST 2017-A A 3.720% 11/15/35		03/15/2022	Paydown		256,079	256,079	256,047	256,057	0	22	0	22	0	256,079	0	0	0	1,585	11/15/2035	1.C FE
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		03/17/2022	Paydown		214,930	214,930	214,891	214,927	0	4	0	4	0	214,930	0	0	0	667	07/17/2046	1.F FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		01/30/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	20	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		50,398	50,398	50,398	50,398	0	0	0	0	0	50,398	0	0	0	298	11/15/2032	1.F
05606V-AA-6	BXG RECEIVABLES NOTE TRUST 2013-A A 3.010% 12/04/28		03/04/2022	Paydown		30,358	30,358	30,351	30,357	0	1	0	1	0	30,358	0	0	0	155	12/04/2028	1.F FE
05606X-AA-2	BXG RECEIVABLES NOTE TRUST 2015-A A 2.880% 05/02/30		03/02/2022	Paydown		66,824	66,824	66,819	66,823	0	0	0	0	0	66,823	0	1	1	331	05/02/2030	1.F FE
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
05607B-AB-7	BXG RECEIVABLES NOTE TRUST 2017-A B 3.590% 10/04/32		03/02/2022	Paydown		60,295	60,295	60,292	60,292	0	0	0	0	0	60,292	0	3	3	367	10/04/2032	2.C FE
05607U-AB-5	BXG RECEIVABLES NOTE TRUST 2018-A B 3.950% 02/02/34		03/02/2022	Paydown		75,016	75,016	75,004	75,007	0	9	0	9	0	75,016	0	0	0	505	02/02/2034	1.F FE
05607U-AC-3	BXG RECEIVABLES NOTE TRUST 2018-A C 4.440% 02/02/34		03/02/2022	Paydown		71,999	71,999	71,984	71,989	0	10	0	10	0	71,999	0	0	0	545	02/02/2034	2.C FE
05608T-AB-7	BXG RECEIVABLES NOTE TRUST 2020-A B 2.490% 02/28/36		03/28/2022	Paydown		253,629	253,629	253,591	253,596	0	34	0	34	0	253,629	0	0	0	1,064	02/28/2036	1.G FE
05608T-AC-5	BXG RECEIVABLES NOTE TRUST 2020-A C 4.220% 02/28/36		03/28/2022	Paydown		126,814	126,814	126,812	126,811	0	3	0	3	0	126,814	0	0	0	901	02/28/2036	2.B FE
060505-FQ-2	BANK OF AMERICA CORP 4.300% Perpet.		01/20/2022	Bank of America		3,015,000	3,000,000	2,996,250	2,996,250	0	0	0	0	0	2,996,250	0	18,750	18,750	63,067	01/01/9999	2.C FE
073879-ED-6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4 5.750% 08/25/34		03/01/2022	Paydown		59,483	59,483	56,081	56,081	0	0	0	0	0	56,081	0	3,402	3,402	536	08/25/2034	1.A FM
084423-AS-1	BERKLEY (WR) CORPORATION 4.625% 03/15/22		03/15/2022	Maturity		1,000,000	1,000,000	1,011,460	1,000,334	0	(334)	0	(334)	0	1,000,000	0	0	0	23,125	03/15/2022	2.A FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		03/15/2022	Paydown		52,265	52,265	52,265	52,263	0	2	0	2	0	52,265	0	0	0	357	12/16/2041	1.G FE
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41		01/15/2022	Paydown		3,775	3,775	3,775	3,775	0	0	0	0	0	3,775	0	0	0	18	12/16/2041	2.C FE
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		01/17/2022	Paydown		49,036	49,036	49,036	49,036	0	0	0	0	0	49,036	0	0	0	313	07/21/2030	4.B FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1 3.626% 09/25/61		03/25/2022	Paydown		267,719	267,719	267,514	0	0	205	0	205	0	267,719	0	0	0	809	09/25/2061	1. FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09/20/31		03/20/2022	Redemption 100.0000		93,395	93,395	93,395	93,395	0	0	0	0	0	93,395	0	0	0	887	09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		03/15/2022	Redemption 100.0000		61,399	61,399	61,399	61,399	0	0	0	0	0	61,399	0	0	0	507	12/15/2032	1.F FE
124857-AM-5	CBS CORP 3.700% 08/15/24		03/03/2022	Call 104.9520		2,099,040	2,000,000	1,995,200	1,998,562	0	87	0	87	0	1,998,649	0	1,351	1,351	139,740	08/15/2024	2.B FE
124860-CB-1	C-BASS LLC 1999-3 A 5.032% 01/01/29		03/01/2022	Paydown		2,773	3,159	3,101	3,136	0	1	0	1	0	3,137	0	(364)	(364)	30	01/01/2029	5.B FM
12489W-GE-8	C-BASS 2002-CB6 M2F 4.172% 01/25/33		03/01/2022	Paydown		4,240	4,240	2,736	2,736	0	0	0	0	0	2,736	0	1,504	1,504	18	01/25/2033	1.D FM
12502Y-AP-8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C 4.750% 07/11/22		03/10/2022	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	848	07/11/2022	1.F FE
12509K-AC-0	CCG RECEIVABLES TRUST 2018-2 B 3.480% 12/15/25		03/14/2022	Paydown		2,078,163	2,078,163	2,077,990	2,078,086	0	77	0	77	0	2,078,163	0	0	0	15,620	12/15/2025	1.A FE
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		03/15/2022	Paydown		2,083	2,083	2,082	2,083	0	1	0	1	0	2,083	0	0	0	13	02/15/2050	1.E FE
12563L-AN-7	CLI FUNDING LLC 2020-1A A 2.080% 09/18/45		03/17/2022	Paydown		111,375	111,375	111,324	111,329	0	46	0	46	0	111,375	0	0	0	386	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A A 2.070% 10/18/45		03/18/2022	Paydown		107,917	107,917	107,894	107,897	0	20	0	20	0	107,917	0	0	0	347	10/18/2045	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12563L-AT-4	CLI FUNDING LLC 2020-3A B 3.300% 10/18/45		03/18/2022	Paydown		64,750	64,750	64,723	64,726	0	24	0	24	0	64,750	0	0	0	332	10/18/2045	2.B 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
12591R-AY-6	COMM MORTGAGE TRUST 2014-CCRE A-SB 3.595% 02/10/47		03/01/2022	Paydown		178,495	178,495	183,842	179,011	0	(516)	0	(516)	0	178,495	0	0	0	1,234	02/10/2047	1.A
12636Y-AA-0	CRH AMERICA FINANCE INC 144A 3.400% 05/09/27		02/07/2022	Barclays		3,122,430	3,000,000	2,978,130	2,987,359	0	232	0	232	0	2,987,592	0	134,838	134,838	25,500	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		54,511	54,511	55,416	54,506	0	(2)	0	(2)	0	54,505	0	6	6	282	04/25/2043	1.A
12646X-AJ-1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3 A2 3.000% 05/25/43		03/01/2022	Paydown		31,110	31,110	31,512	31,128	0	0	0	0	0	31,128	0	(18)	(18)	109	05/25/2043	1.A
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		03/01/2022	Paydown		156,207	158,325	131,433	144,348	0	36	0	36	0	144,384	0	11,822	11,822	1,224	02/25/2035	1.D FM
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		03/01/2022	Paydown		143,908	158,173	142,803	142,803	0	0	0	0	0	142,803	0	1,105	1,105	1,472	03/25/2035	1.D FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		03/01/2022	Paydown		716	734	590	615	0	0	0	0	0	616	0	100	100	6	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		28,507	25,884	20,364	22,343	0	0	0	0	0	22,343	0	6,163	6,163	131	06/25/2035	4.B FM
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA 2019-1A A 3.967% 04/15/39		03/15/2022	Paydown		181,513	181,513	181,513	181,509	0	4	0	4	0	181,513	0	0	0	1,496	04/15/2039	2.B 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		87,476	87,476	89,734	87,728	0	(10)	0	(10)	0	87,718	0	(242)	(242)	998	02/25/2044	1.A
165087-AN-7	VERIZON VIRGINIA INC FORMERLY BELL ATLANTIC VA 7.875% 01/15/22		01/15/2022	Maturity		125,000	125,000	145,833	125,074	0	(74)	0	(74)	0	125,000	0	0	0	4,922	01/15/2022	2.A FE
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		03/01/2022	Paydown		390	390	372	372	0	0	0	0	0	372	0	18	18	5	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
17323M-AA-3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1 3.500% 06/25/58		02/01/2022	Paydown		41,301	41,301	41,856	41,235	0	65	0	65	0	41,301	0	0	0	182	06/25/2058	1.A
17328B-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1 A1 2.720% 07/25/49		03/01/2022	Paydown		37,530	37,530	37,509	37,469	0	61	0	61	0	37,530	0	0	0	158	07/25/2049	1.A
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		01/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	98	04/25/2047	2.B FE
194204-AB-9	COLLEGE AVE STUDENT LOANS 2017-A A2 3.750% 11/26/46		03/25/2022	Paydown		48,509	48,509	48,488	48,498	0	11	0	11	0	48,509	0	0	0	300	11/26/2046	1.B FE
19421U-AB-0	COLLEGE AVE STUDENT LOANS 2019-A A2 3.280% 12/28/48		03/25/2022	Paydown		79,058	79,058	79,029	79,036	0	23	0	23	0	79,058	0	0	0	432	12/28/2048	1.A FE
19423D-AB-6	COLLEGE AVE STUDENT LOANS 2018-A A2 4.130% 12/26/47		03/25/2022	Paydown		120,485	120,485	120,431	120,446	0	39	0	39	0	120,485	0	0	0	808	12/26/2047	1.D FE
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST 2016-A A1 3.320% 05/25/40		03/25/2022	Paydown		75,508	75,508	75,504	75,505	0	3	0	3	0	75,508	0	0	0	428	05/25/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		03/25/2022	Paydown		33,694	33,694	33,685	33,689	0	4	0	4	0	33,694	0	0	0	141	10/25/2040	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
20267V-AC-1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B 3.470% 05/25/41		03/25/2022	Paydown		82,806	82,806	82,802	82,802	0	4	0	4	0	82,806	0	0	0	484	05/25/2041	1.B FE
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A1 3.560% 09/25/45		03/25/2022	Paydown		94,721	94,721	94,070	94,295	0	19	0	19	0	94,314	0	406	406	563	09/25/2045	1.A FE
20269D-AC-9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B 3.580% 02/25/44		03/25/2022	Paydown		164,553	164,553	164,483	164,517	0	37	0	37	0	164,553	0	0	0	938	02/25/2044	1.B FE
20825C-AV-6	CONOCOPHILLIPS 144A 3.750% 10/01/27		03/11/2022	Call 106.9930		3,851,748	3,600,000	3,538,092	3,545,426	0	1,600	0	1,600	0	3,547,026	0	52,974	52,974	311,748	10/01/2027	1.G FE
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9 1.746% 03/15/27		03/01/2022	Paydown		12,459	12,459	5,142	5,142	0	0	0	0	0	5,142	0	7,317	7,317	44	03/15/2027	1.D FM
21075W-CJ-2	CONTI MTGE HOME EQUITY 1996-1 A7 6.571% 03/15/27		03/01/2022	Paydown		5,529	5,529	2,250	2,250	0	0	0	0	0	2,250	0	3,278	3,278	66	03/15/2027	1.D FM
21871@-AA-8	CORESITE L.P. SENIOR UNSECURED NOTES 4.190% 06/15/23		01/05/2022	Redemption 100.0000		2,089,462	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	94,583	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		3,172,381	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	179,550	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
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		11,830	11,830	11,830	11,830	0	0	0	0	0	11,830	0	0	0	100	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		5,885	5,885	5,885	5,885	0	0	0	0	0	5,885	0	0	0	20	05/15/2034	1.G S
23389@-AA-9	DAIRYLAND POWER COOPERATIVE 3.420% 03/30/43		03/31/2022	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	214	03/30/2043	1.G
24703N-AB-5	DELL EQUIPMENT FINANCE TRUST 2020-1 A2 2.260% 06/22/22		02/22/2022	Paydown		315,732	315,732	315,695	315,710	0	22	0	22	0	315,732	0	0	0	928	06/22/2022	1.A FE
24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27		01/30/2022	Redemption 100.0000		87,663	87,663	89,520	88,832	0	(17)	0	(17)	0	88,814	0	(1,151)	(1,151)	1,589	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		175,326	175,326	177,718	176,918	0	(21)	0	(21)	0	176,897	0	(1,570)	(1,570)	3,397	07/30/2027	2.A FE
252722-AB-9	DIAMOND RESORTS OWNER TRUST 2019-1A B 3.530% 02/20/32		03/20/2022	Paydown		23,337	23,337	23,333	23,334	0	3	0	3	0	23,337	0	0	0	132	02/20/2032	1.F FE
252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		03/20/2022	Paydown		70,011	70,011	69,995	69,999	0	12	0	12	0	70,011	0	0	0	452	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		132,338	132,338	132,329	132,329	0	8	0	8	0	132,338	0	0	0	902	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		320,558	320,558	320,477	320,520	0	38	0	38	0	320,558	0	0	0	2,509	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		240,418	240,418	240,379	240,395	0	23	0	23	0	240,418	0	0	0	2,365	10/22/2029	2.B FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C 2.700% 11/21/33		03/20/2022	Paydown		177,395	177,395	177,391	177,390	0	5	0	5	0	177,395	0	0	0	745	11/21/2033	2.B FE
25389J-AQ-9	DIGITAL REALTY TRUST LP 4.750% 10/01/25		02/03/2022	Call 111.0360		4,441,440	4,000,000	3,917,139	3,962,862	0	818	0	818	0	3,963,680	0	36,320	36,320	505,828	10/01/2025	2.B FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II 4.328% 07/25/48		01/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	135	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		01/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	115	10/25/2049	2.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2 3.981% 10/20/49		01/20/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	87	10/20/2049	2.C FE
26208M-AF-3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C 3.990% 01/15/25		03/15/2022	Paydown		659,608	659,608	659,461	659,493	0	116	0	116	0	659,608	0	0	0	4,223	01/15/2025	1.A FE
26209X-AA-9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2 3.786% 07/20/50		01/20/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	24	07/20/2050	2.C FE

STATEMENT AS OF MARCH 31, 2022 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		01/20/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	61	01/20/2051	2.C FE
26209X-AD-3	DRIVEN BRANDS FUNDING, LLC 2021-1A A2 2.791% 10/20/51		01/20/2022	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	113	10/20/2051	2.C FE
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		03/25/2022	Paydown		96,565	96,565	96,536	96,555	0	11	0	11	0	96,565	0	0	0	465	03/25/2030	1.F FE
294751-EV-0	EQUITY ONE ABS INC 2004-3 AF5 4.067% 07/25/34		03/01/2022	Paydown		366,473	366,473	351,312	364,849	0	124	0	124	0	364,972	0	1,501	1,501	3,150	07/25/2034	1.A FM
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		03/01/2022	Paydown		46,478	46,478	46,754	46,471	0	7	0	7	0	46,478	0	0	0	184	03/25/2043	1.A
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		03/01/2022	Paydown		67,765	67,765	67,096	67,463	0	302	0	302	0	67,765	0	0	0	315	06/25/2043	1.A
29978C-AA-8	EverBank Mortgage Loan Trust 2018-1 A1 3.500% 02/25/48		03/01/2022	Paydown		87,379	87,379	86,396	87,027	0	351	0	351	0	87,379	0	0	0	346	02/25/2048	1.A
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38		03/31/2022	Redemption 100.0000		93,000	93,000	93,000	93,000	0	0	0	0	0	93,000	0	0	0	2,111	03/31/2038	2.B FE
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56		03/01/2022	Paydown		190,255	190,255	195,546	195,404	0	(5,149)	0	(5,149)	0	190,255	0	0	0	1,032	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
33850T-AC-2	FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.500% 03/25/48		03/01/2022	Paydown		131,152	131,152	129,984	130,723	0	429	0	429	0	131,152	0	0	0	594	03/25/2048	1.A
33851F-AA-5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4.000% 10/25/48		03/01/2022	Paydown		150,243	150,243	148,798	149,483	0	760	0	760	0	150,243	0	0	0	976	10/25/2048	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		03/01/2022	Paydown		111,240	111,240	114,369	112,269	0	(1,029)	0	(1,029)	0	111,240	0	0	0	540	08/25/2050	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38		03/31/2022	Redemption 100.0000		33,400	33,400	33,400	33,400	0	0	0	0	0	33,400	0	0	0	689	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		02/15/2022	Redemption 100.0000		132,396	132,396	132,396	132,396	0	0	0	0	0	132,396	0	0	0	2,255	08/15/2038	2.B PL
35040U-AA-9	Foundation Finance Trust 2017-1A A 3.300% 07/15/33		03/15/2022	Paydown		217,145	217,145	217,113	217,145	0	0	0	0	0	217,145	0	0	0	1,155	07/15/2033	1.B FE
35105D-AE-1	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 C 3.680% 08/15/23		01/15/2022	Paydown		222,347	222,347	222,284	222,278	0	69	0	69	0	222,347	0	0	0	682	08/15/2023	1.A FE
36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/25/29		03/01/2022	Paydown		18,038	18,038	18,173	18,026	0	(1)	0	(1)	0	18,026	0	12	12	212	04/25/2029	1.A FM
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		03/01/2022	Paydown		4,021	4,187	3,961	3,791	287	2	0	289	0	4,079	0	(59)	(59)	49	04/25/2029	6. FM
36198F-AD-4	GS MORTGAGE SECURITIES TRUST 2013-GC14 A4 3.955% 08/10/46		01/01/2022	Paydown		151,115	151,115	152,620	151,123	0	(8)	0	(8)	0	151,115	0	0	0	498	08/10/2046	1.A
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500% 11/25/22		03/01/2022	Paydown		115	115	119	115	0	0	0	0	0	115	0	0	0	2	11/25/2022	2.B FM
36256B-AC-4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1 A1A 3.750% 10/25/57		03/01/2022	Paydown		293,392	293,392	289,290	291,504	0	1,888	0	1,888	0	293,392	0	0	0	1,753	10/25/2057	1.A
36257N-AB-9	GLS AUTO RECEIVABLES TRUST 2019-2A B 3.320% 03/15/24		03/15/2022	Paydown		799,054	799,054	798,898	798,941	0	112	0	112	0	799,054	0	0	0	4,410	03/15/2024	1.A FE
36258F-AA-7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A1 3.500% 05/01/50		03/01/2022	Paydown		76,642	76,642	78,139	77,147	0	(506)	0	(506)	0	76,642	0	0	0	399	05/01/2050	1.A
36258F-AH-2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A8 3.500% 05/01/50		03/01/2022	Paydown		229,937	229,937	237,437	232,815	0	(2,878)	0	(2,878)	0	229,937	0	0	0	1,196	05/01/2050	1.A
36259V-AB-9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A2 3.000% 01/25/51		03/01/2022	Paydown		103,827	103,827	106,991	105,182	0	(1,355)	0	(1,355)	0	103,827	0	0	0	468	01/25/2051	1.A
37959P-AA-5	GLOBAL SC FINANCE SRL 2020-1A A 2.170% 10/17/40		03/01/2022	Paydown		187,338	187,338	187,329	187,303	0	34	0	34	0	187,338	0	0	0	666	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		03/17/2022	Paydown		82,324	82,324	82,293	82,297	0	28	0	28	0	82,324	0	0	0	309	11/19/2040	1.F FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
37959P-AD-9	GLOBAL SC FINANCE SRL 2020-2A B 3.320% 11/19/40		03/17/2022	Paydown		27,443	27,443	27,436	27,437	0	7	0	7	0	27,443	0	0	0	151	11/19/2040	2.A FE
38061L-AA-7	GOLD KEY RESORTS 2014-A A 3.220% 03/17/31		03/15/2022	Paydown		71,347	71,347	71,332	71,345	0	2	0	2	0	71,347	0	0	0	372	03/17/2031	1.F FE
38081E-AA-9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		03/20/2022	Paydown		152,853	152,853	152,853	152,853	0	0	0	0	0	152,853	0	0	0	2,866	09/20/2047	1.A FE
38217K-AA-2	Goodgreen Trust 2016-1A A 3.230% 10/15/52		03/15/2022	Paydown		79,403	79,403	79,364	79,373	0	1	0	1	0	79,374	0	29	29	0	10/15/2052	1.A FE
40439H-AB-5	HIN TIMESHARE TRUST 2020-A B 2.230% 10/09/39		03/09/2022	Paydown		158,603	158,603	158,562	158,570	0	32	0	32	0	158,603	0	0	0	550	10/09/2039	1.F FE
40439H-AC-3	HIN TIMESHARE TRUST 2020-A C 3.420% 10/09/39		03/09/2022	Paydown		84,588	84,588	84,577	84,579	0	9	0	9	0	84,588	0	0	0	450	10/09/2039	2.B FE
406216-BG-5	HALLIBURTON CO 3.800% 11/15/25		02/23/2022	Call 105.8189		38,095	36,000	35,899	35,956	0	2	0	2	0	35,958	0	42	42	2,467	11/15/2025	2.A FE
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2 3.981% 12/20/50		03/20/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	100	12/20/2050	2.B FE
42770L-AA-1	HERO FUNDING TRUST 2015-1A A 3.840% 09/20/40		03/20/2022	Paydown		28,945	28,945	28,932	28,935	0	1	0	1	0	28,935	0	9	9	180	09/20/2040	1.A FE
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40		03/20/2022	Paydown		92,331	92,331	92,268	92,286	0	44	0	44	0	92,331	0	0	0	1,842	09/21/2040	1.A FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST 2018-AA B 3.700% 02/25/32		03/25/2022	Paydown		85,911	85,911	85,891	85,899	0	12	0	12	0	85,911	0	0	0	519	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST 2018-AA C 4.000% 02/25/32		03/25/2022	Paydown		85,911	85,911	85,902	85,904	0	6	0	6	0	85,911	0	0	0	561	02/25/2032	2.B FE
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A 3.721% 07/15/39		03/15/2022	Paydown		41,998	41,998	41,998	41,998	0	0	0	0	0	41,998	0	1	1	281	07/15/2039	2.A FE
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		02/15/2022	Paydown		63,402	63,402	63,400	63,400	0	2	0	2	0	63,402	0	0	0	362	11/15/2039	2.A FE
44919*-AC-2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2031 3.310% 12/31/31		03/31/2022	Redemption 100.0000		49,029	49,029	49,029	49,029	0	0	0	0	0	49,029	0	0	0	406	12/31/2031	1.F PL
449670-CP-1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6 7.520% 08/20/28		03/01/2022	Paydown		14,888	14,888	14,883	14,843	0	0	0	0	0	14,843	0	44	44	158	08/20/2028	1.A FM
45254N-FL-6	IMPAC CMB TRUST 2003-9F A1 1.457% 07/25/33		03/25/2022	Paydown		13,223	13,223	11,372	13,081	0	13	0	13	0	13,094	0	130	130	17	07/25/2033	1.A FM
45254T-PL-2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5 5.069% 08/25/34		03/01/2022	Paydown		356,834	356,834	329,358	329,358	0	0	0	0	0	329,358	0	27,476	27,476	2,800	08/25/2034	1.A FM
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 5.069% 08/25/34		03/01/2022	Paydown		855	855	841	852	0	0	0	0	0	852	0	4	4	7	08/25/2034	1.A FM
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		03/15/2022	Paydown		29,214	29,214	29,199	29,201	0	14	0	14	0	29,214	0	0	0	119	02/15/2054	1.F FE
46591D-AC-3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3 4.000% 10/25/49		03/01/2022	Paydown		47,434	47,434	48,407	47,531	0	(6)	0	(6)	0	47,525	0	(91)	(91)	263	10/25/2049	1.A
46591X-AC-9	JP MORGAN MORTGAGE TRUST 2020-7 A3 3.000% 01/25/51		03/01/2022	Paydown		110,512	110,512	113,862	111,667	0	(1,155)	0	(1,155)	0	110,512	0	0	0	521	01/25/2051	1.A
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		03/01/2022	Paydown		129,567	129,567	134,830	134,169	0	(4,602)	0	(4,602)	0	129,567	0	0	0	509	06/25/2051	1.A
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		03/15/2022	Paydown		22,378	22,378	22,373	22,376	0	2	0	2	0	22,378	0	0	0	148	12/15/2048	1.A FE
46618L-AA-8	HENDERSON RECEIVABLES LLC 2015-1A A 3.260% 09/15/72		03/15/2022	Paydown		40,466	40,466	40,440	40,445	0	21	0	21	0	40,466	0	0	0	206	09/15/2072	1.A FE
466365-AA-1	JACK IN THE BOX FUNDING, LLC 2019-1A A2I 3.982% 08/25/49		02/25/2022	Paydown		7,195,625	7,195,625	7,195,625	7,195,625	0	0	0	0	0	7,195,625	0	0	0	70,546	08/25/2049	2.B FE
46640N-AD-0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4 4.096% 11/15/45		02/01/2022	Paydown		68,168	68,168	69,318	68,312	0	(12)	0	(12)	0	68,300	0	(132)	(132)	465	11/15/2045	1.A
46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.000% 08/26/36		03/01/2022	Paydown		21,614	21,614	21,938	21,667	0	0	0	0	0	21,666	0	(53)	(53)	121	08/26/2036	1.A FE
46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.000% 11/27/38		03/01/2022	Paydown		52,611	52,611	54,847	53,280	0	(669)	0	(669)	0	52,611	0	0	0	238	11/27/2038	1.A FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.500% 06/25/29		03/01/2022	Paydown		53,500	53,500	55,556	53,845	0	(2)	0	(2)	0	53,843	0	(343)	(343)	224	06/25/2029	1.A
46647S-AE-0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3.500% 08/25/47		03/01/2022	Paydown		38,169	38,169	38,965	38,208	0	(3)	0	(3)	0	38,205	0	(36)	(36)	218	08/25/2047	1.A
46648H-AN-3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3.500% 05/25/47		03/01/2022	Paydown		98,682	98,682	99,399	98,711	0	(1)	0	(1)	0	98,710	0	(28)	(28)	519	05/25/2047	1.A
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48		03/01/2022	Paydown		26,925	26,925	27,013	26,877	0	(1)	0	(1)	0	26,877	0	48	48	119	06/25/2048	1.A
46649Y-AC-9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.000% 02/25/49		03/01/2022	Paydown		33,617	33,617	33,365	33,508	0	1	0	1	0	33,509	0	109	109	190	02/25/2049	1.A
46650P-AC-4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3 4.000% 06/25/49		03/01/2022	Paydown		35,546	35,546	35,674	35,463	0	(2)	0	(2)	0	35,460	0	86	86	218	06/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		03/01/2022	Paydown		72,514	72,514	73,647	72,617	0	(9)	0	(9)	0	72,608	0	(94)	(94)	406	12/25/2049	1.A
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		03/15/2022	Paydown		63,574	63,574	63,574	63,572	0	2	0	2	0	63,574	0	0	0	456	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		477,538	477,538	490,702	479,678	0	(2,140)	0	(2,140)	0	477,538	0	0	0	2,387	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
47715*-AA-5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.420% 03/05/23		03/05/2022	Redemption 100.0000		958,184	958,184	958,184	958,184	0	0	0	0	0	958,184	0	0	0	21,176	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
501044-CQ-2	KROGER CO 3.400% 04/15/22		01/18/2022	Call 100.0000		2,000,000	2,000,000	2,011,120	2,000,061	0	(61)	0	(61)	0	2,000,000	0	0	0	17,566	04/15/2022	2.A FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		02/15/2022	Paydown		8,962	8,962	8,788	8,861	0	101	0	101	0	8,962	0	0	0	44	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		1,524	1,524	1,495	1,507	0	17	0	17	0	1,524	0	0	0	16	01/15/2042	3.A FE
521615-AA-2	LEA POWER PARTNERS LLC 144A 6.595% 06/15/33		03/15/2022	Redemption 100.0000		9,126	9,126	9,126	9,126	0	0	0	0	0	9,126	0	0	0	150	06/15/2033	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		39,989	39,989	39,987	39,987	0	2	0	2	0	39,989	0	0	0	272	01/15/2045	1.F FE
553894-AA-4	MVW OWNER TRUST 2016-1A A 2.250% 12/20/33		03/20/2022	Paydown		39,755	39,755	39,751	39,753	0	2	0	2	0	39,755	0	0	0	142	12/20/2033	1.F FE
553896-AB-7	MVW OWNER TRUST 2017-1A B 2.750% 12/20/34		03/20/2022	Paydown		39,131	39,131	39,130	39,130	0	1	0	1	0	39,131	0	0	0	172	12/20/2034	1.F FE
553896-AC-5	MVW OWNER TRUST 2017-1A C 2.990% 12/20/34		03/20/2022	Paydown		78,263	78,263	78,242	78,253	0	10	0	10	0	78,263	0	0	0	373	12/20/2034	2.B FE
55400E-AB-5	MVWOT 2020-1A B 2.730% 10/20/37		03/20/2022	Paydown		102,052	102,052	102,037	102,040	0	11	0	11	0	102,052	0	0	0	450	10/20/2037	1.F FE
55400E-AC-3	MVWOT 2020-1A C 4.210% 10/20/37		03/20/2022	Paydown		98,316	98,316	98,307	98,308	0	8	0	8	0	98,316	0	0	0	668	10/20/2037	2.B FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25		01/05/2022	Redemption 100.0000		218,520	218,520	218,520	218,520	0	0	0	0	0	218,520	0	0	0	4,982	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		150,513	150,513	150,513	150,513	0	0	0	0	0	150,513	0	0	0	3,575	07/15/2029	1.G PL
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		03/15/2022	Paydown		105,136	105,136	102,374	104,976	0	160	0	160	0	105,136	0	0	0	847	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
59980C-AF-0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.250% 02/25/58		03/01/2022	Paydown		2,450	2,450	2,390	2,431	0	19	0	19	0	2,450	0	0	0	13	02/25/2058	1.A
59980T-AB-2	MILL CITY MORTGAGE TRUST 2016-1 M1 3.150% 04/25/57		03/01/2022	Paydown		366,609	366,609	367,800	366,085	0	524	0	524	0	366,609	0	0	0	2,487	04/25/2057	1.A
61690G-AE-1	MORGAN STANLEY BAML TRUST 2014-C14 A4 3.787% 01/15/47		01/01/2022	Paydown		84,896	84,896	85,740	84,984	0	(89)	0	(89)	0	84,896	0	0	0	268	01/15/2047	1.A
62848B-AB-7	MVW OWNER TRUST 2018-1A B 3.600% 01/21/36		03/20/2022	Paydown		81,829	81,829	81,817	81,822	0	8	0	8	0	81,829	0	0	0	471	01/21/2036	1.F FE

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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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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
62878Y-AA-2	NOTHING BUNDT CAKES 2021-1 A2 2.989% 07/30/51		01/30/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	37	07/30/2051	2.C FE
62946A-AA-2	NP SPE II LLC 2016-1A A1 4.164% 04/20/46		03/20/2022	Paydown		105,639	105,639	105,639	105,639	0	0	0	0	0	105,639	0	0	0	737	04/20/2046	1.F FE
629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		03/28/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	21	12/28/2049	1.F FE
63939N-AB-9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A 3.910% 12/15/45		03/15/2022	Paydown		54,111	54,111	54,086	54,100	0	11	0	11	0	54,111	0	0	0	341	12/15/2045	1.A FE
64116#-AB-9	NETRALITY PROPERTIES LP SERIES B SENIOR NOTE 4.960% 04/06/22		03/21/2022	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	90,933	04/06/2022	2.C PL
64352V-ED-9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6 4.859% 11/25/33		03/01/2022	Paydown		99,572	99,572	93,485	98,815	0	(1,017)	0	(1,017)	0	97,798	0	1,775	1,775	952	11/25/2033	1.A FM
67400A-AC-6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 10/25/45		03/01/2022	Paydown		48,548	48,548	48,768	48,480	0	(1)	0	(1)	0	48,479	0	68	68	254	10/25/2045	1.A
684181-AA-8	ORANGE COGEN FUNDING CORP 144A 8.175% 03/15/22		03/15/2022	Redemption 100.0000		203,700	203,700	203,700	203,700	0	0	0	0	0	203,700	0	0	0	4,163	03/15/2022	2.A FE
68504T-AA-2	ORANGE LAKE TIMESHARE TRUST 2015-AA A 2.880% 09/08/27		03/08/2022	Paydown		55,274	55,274	55,265	55,271	0	0	0	0	0	55,271	0	3	3	254	09/08/2027	1.F FE
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		03/09/2022	Paydown		72,442	72,442	72,433	72,434	0	8	0	8	0	72,442	0	0	0	387	04/09/2038	1.F FE
68504W-AB-3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3.350% 07/08/30		03/08/2022	Paydown		121,594	121,594	121,592	121,590	0	4	0	4	0	121,594	0	0	0	643	07/08/2030	1.F FE
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3.740% 07/08/30		03/08/2022	Paydown		104,222	104,222	104,208	104,212	0	10	0	10	0	104,222	0	0	0	615	07/08/2030	2.C FE
68784A-AE-6	OSCAR US FUNDING TRUST 2017-2A A4 2.760% 12/10/24		03/10/2022	Paydown		247,748	247,748	247,683	247,734	0	14	0	14	0	247,748	0	0	0	1,134	12/10/2024	1.A FE
69144A-AA-7	OXFORD FINANCE FUNDING TRUST 2020-1A A2 3.101% 02/15/28		03/15/2022	Paydown		173,657	173,657	173,657	173,657	0	0	0	0	0	173,657	0	0	0	1,346	02/15/2028	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27		03/15/2022	Paydown		249,605	249,605	249,605	249,605	0	0	0	0	0	249,605	0	0	0	1,921	02/15/2027	1.F FE
693652-AB-5	PSMC 2020-2 A2 3.000% 05/25/50		03/01/2022	Paydown		201,913	201,913	207,402	202,828	0	(915)	0	(915)	0	201,913	0	0	0	940	05/25/2050	1.A
693684-AM-4	PSMC 2020-1 A12 3.500% 01/25/50		03/01/2022	Paydown		1,304,327	1,304,327	1,360,457	1,327,289	0	(22,962)	0	(22,962)	0	1,304,327	0	0	0	7,642	01/25/2050	1.A
69371V-AA-5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		03/01/2022	Paydown		69,379	69,379	68,501	69,161	0	218	0	218	0	69,379	0	0	0	391	02/25/2048	1.A
69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49		03/01/2022	Paydown		77,673	77,673	79,226	77,768	0	(95)	0	(95)	0	77,673	0	0	0	454	10/25/2049	1.A
69375B-AM-9	PSMC 2019-3 A12 3.500% 11/25/49		03/01/2022	Paydown		329,923	329,923	337,350	330,722	0	(799)	0	(799)	0	329,923	0	0	0	1,510	11/25/2049	1.A
72703P-AA-1	PLANET FITNESS MASTER ISSUER 2018-1A A2I 4.262% 09/05/48		02/10/2022	Paydown		5,805,000	5,805,000	5,805,000	5,805,000	0	0	0	0	0	5,805,000	0	0	0	44,671	09/05/2048	2.C FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		03/05/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	84	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		4,989	4,989	4,703	4,933	0	1	0	1	0	4,935	0	55	55	27	01/25/2036	1.A FM
74114N-AJ-6	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A C 3.750% 10/15/24		03/15/2022	Paydown		1,211,264	1,211,264	1,211,110	1,211,083	0	182	0	182	0	1,211,264	0	0	0	7,334	10/15/2024	1.A FE
74958D-AH-1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2A1 5.500% 10/25/22		01/01/2022	Paydown		7,476	7,476	7,107	7,476	0	0	0	0	0	7,476	0	0	0	30	10/25/2022	4.B FM
750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS 3.744% 02/10/49		01/10/2022	Redemption 100.0000		4,651	4,651	4,651	4,651	0	0	0	0	0	4,651	0	0	0	15	02/10/2049	2.A YE
750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS 3.744% 02/10/49		03/10/2022	Redemption 100.0000		9,345	9,345	9,345	9,345	0	0	0	0	0	9,345	0	0	0	73	02/10/2049	2.A
75970E-AA-5	RENASANT CORP 4.363% 09/01/26		03/01/2022	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,027	09/01/2026	2.B FE
759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 6.558% 07/25/34		03/01/2022	Paydown		93,909	93,909	82,749	84,405	0	70	0	70	0	84,475	0	9,435	9,435	746	07/25/2034	1.A FM
78448Q-AB-4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A 2.980% 07/15/27		03/15/2022	Paydown		90,874	90,874	90,455	90,812	0	62	0	62	0	90,874	0	0	0	392	07/15/2027	1.A FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
80286A-AG-9	SANTANDER DRIVE AUTO REC 2018-5 D 4.190% 12/16/24		03/15/2022	Paydown		368,847	368,847	368,774	368,804	0	43	0	43	0	368,847	0	0	0	2,499	12/16/2024	1.A FE
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		03/01/2022	Paydown		60,264	60,264	61,312	61,252	0	(988)	0	(988)	0	60,264	0	0	0	264	05/25/2043	1.A
81745C-AB-9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000% 06/25/43		03/01/2022	Paydown		21,317	21,317	21,457	21,309	0	0	0	0	0	21,308	0	8	8	121	06/25/2043	1.A
81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47		03/01/2022	Paydown		43,444	43,444	44,428	43,544	0	(2)	0	(2)	0	43,542	0	(99)	(99)	257	07/25/2047	1.A
81746H-AB-7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.500% 10/25/47		03/01/2022	Paydown		155,295	155,295	157,543	155,361	0	(9)	0	(9)	0	155,353	0	(58)	(58)	774	10/25/2047	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48		03/01/2022	Paydown		134,441	134,441	135,387	134,381	0	(2)	0	(2)	0	134,379	0	62	62	613	02/25/2048	1.A
81746R-AU-3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.500% 08/25/46		03/01/2022	Paydown		26,552	26,552	27,096	26,607	0	(1)	0	(1)	0	26,606	0	(54)	(54)	137	08/25/2046	1.A
81746Y-AA-2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000% 05/25/49		03/01/2022	Paydown		105,284	105,284	107,291	105,454	0	(22)	0	(22)	0	105,432	0	(148)	(148)	738	05/25/2049	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.500% 08/25/49		03/01/2022	Paydown		113,216	113,216	116,499	113,367	0	(43)	0	(43)	0	113,324	0	(108)	(108)	884	08/25/2049	1.A
81747D-AA-7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.000% 02/25/48		03/01/2022	Paydown		163,264	163,264	165,917	163,231	0	(20)	0	(20)	0	163,211	0	53	53	1,042	02/25/2048	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
81748B-AB-8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500% 09/25/49		03/01/2022	Paydown		84,983	84,983	86,483	85,377	0	(394)	0	(394)	0	84,983	0	0	0	432	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49		03/01/2022	Paydown		16,846	16,846	17,199	16,890	0	(43)	0	(43)	0	16,846	0	0	0	84	11/25/2049	1.A
81761T-AA-3	SERVICEMASTER BRANDS 2020-1 A2I 2.841% 01/30/51		01/30/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	53	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS 2020-1 A2II 3.337% 01/30/51		01/30/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	63	01/30/2051	2.C FE
81761T-AG-0	SERVICEMASTER BRANDS 2021-1 A2II 3.113% 07/30/51		01/30/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	68	07/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49		01/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	121	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
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		03/20/2022	Paydown		169,007	169,007	168,962	168,974	0	34	0	34	0	169,007	0	0	0	628	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		112,671	112,671	112,657	112,660	0	12	0	12	0	112,671	0	0	0	633	07/20/2037	2.B FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING CO 2019-2A C 3.120% 05/20/36		03/20/2022	Paydown		48,485	48,485	48,482	48,482	0	3	0	3	0	48,485	0	0	0	245	05/20/2036	2.B FE
82653D-AB-5	SIERRA RECEIVABLES FUNDING CO 2018-2A B 3.650% 06/20/35		03/20/2022	Paydown		40,331	40,331	40,326	40,328	0	3	0	3	0	40,331	0	0	0	241	06/20/2035	1.F FE
82653D-AC-3	SIERRA RECEIVABLES FUNDING CO 2018-2A C 3.940% 06/20/35		03/20/2022	Paydown		40,331	40,331	40,320	40,325	0	6	0	6	0	40,331	0	0	0	261	06/20/2035	2.B FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING CO 2018-3A B 3.870% 09/20/35		03/20/2022	Paydown		36,861	36,861	36,855	36,857	0	4	0	4	0	36,861	0	0	0	235	09/20/2035	1.F FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO 2018-3A C 4.170% 09/20/35		03/20/2022	Paydown		47,871	47,871	47,870	47,869	0	2	0	2	0	47,871	0	0	0	329	09/20/2035	2.B 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		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028	1.F

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
84858W-AA-4	SPIRIT AIRLINES 2017-1AA 3.375% 02/15/30		02/15/2022	Redemption 100.0000		142,115	142,115	142,328	142,271	0	(1)	0	(1)	0	142,270	0	(155)	(155)	2,398	02/15/2030	1.G FE
859245-AA-0	STERLING BANK TRUST FSB 2004-1 2.064% 04/26/26		03/26/2022	Paydown		0	0	14,202	8,342	0	(8,342)	0	(8,342)	0	0	0	0	0	1,122	04/26/2026	1.C
86190B-AD-6	STORE MASTER FUNDING LLC 2021-1A A4 3.700% 06/20/51		03/20/2022	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	15	06/20/2051	1.E FE
86212V-AF-1	STORE MASTER FUNDING LLC 2018-1A A3 4.400% 10/20/48		03/20/2022	Paydown		5,000	5,000	4,998	4,998	0	2	0	2	0	5,000	0	0	0	37	10/20/2048	1.E FE
86212X-AB-6	STORE MASTER FUNDING LLC 2019-1 A2 3.650% 10/20/49		03/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	23	10/20/2049	1.A FE
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.500% 03/25/32		03/01/2022	Paydown		40,460	40,460	40,441	40,356	0	(1)	0	(1)	0	40,355	0	104	104	460	03/25/2032	1.A FM
86359A-K3-6	STRUCTURED ASSET SECURITIES 2003-25XS A5 6.120% 08/25/33		03/01/2022	Paydown		42,976	42,976	29,215	29,215	0	0	0	0	0	29,215	0	13,761	13,761	256	08/25/2033	1.A FM
86765B-AJ-8	SUNOCO LOGISTICS PARTNER OPERATIONS LP 4.650% 02/15/22		02/15/2022	Maturity		1,000,000	1,000,000	1,013,740	1,000,244	0	(244)	0	(244)	0	1,000,000	0	0	0	23,250	02/15/2022	2.C FE
872480-AF-5	TIF FUNDING II LLC 2021-1A B 2.540% 02/20/46		03/20/2022	Paydown		35,844	35,844	35,835	35,836	0	8	0	8	0	35,844	0	0	0	152	02/20/2046	2.B FE
87342R-AJ-3	TACO BELL FUNDING, LLC 2021-1A A23 2.542% 08/25/51		02/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	79	08/25/2051	2.B FE
87407R-AC-0	TAL ADVANTAGE VII LLC 2020-1A B 3.290% 09/20/45		03/20/2022	Paydown		72,188	72,188	72,171	72,173	0	14	0	14	0	72,188	0	0	0	396	09/20/2045	2.B FE
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30		02/01/2022	Redemption 100.0000		137,509	137,509	145,874	140,650	0	(32)	0	(32)	0	140,618	0	(3,109)	(3,109)	6,532	02/01/2030	2.C FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		03/01/2022	Paydown		51,093	51,093	51,084	51,073	0	19	0	19	0	51,093	0	0	0	232	08/21/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS 2021-2A A 2.230% 04/20/46		03/20/2022	Paydown		80,000	80,009	79,995	79,995	0	9	0	9	0	80,005	0	(5)	(5)	297	04/20/2046	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		03/20/2022	Paydown		50,000	50,000	49,982	49,983	0	17	0	17	0	50,000	0	0	0	235	04/20/2046	2.B FE
89566E-AB-4	TRISTATE GEN AND TRANS ASSN 144A PASS THRU CERT SERIES B 7.144% 07/31/33		01/31/2022	Redemption 100.0000		547,950	547,950	562,997	553,669	0	77	0	77	0	553,746	0	(5,796)	(5,796)	19,573	07/31/2033	2.A FE
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		03/16/2022	Paydown		43,023	43,023	43,023	43,023	0	0	0	0	0	43,023	0	0	0	367	10/16/2040	1.F FE
89657B-AA-2	TRINITY RAIL LEASING L.P. 2019-1A A 3.820% 04/17/49		03/17/2022	Paydown		21,310	21,310	21,300	21,302	0	8	0	8	0	21,310	0	0	0	136	04/17/2049	1.F FE
902635-AA-9	UNITED CAPITAL MARKETS 2003-A 2.300% 11/08/27		03/25/2022	Paydown		0	0	1,359	1,263	0	250	0	250	0	1,513	0	(1,513)	(1,513)	440	11/08/2027	1.A FE
903442-AC-5	US 2018-USDC 2018 USDC B 4.277% 08/10/50		01/01/2022	Paydown		4,000,000	4,000,000	4,119,866	4,080,477	0	(80,477)	0	(80,477)	0	4,000,000	0	0	0	14,257	08/10/2050	1.A
90352W-AD-6	USQ RAIL I LLC 2021-1A A 2.250% 02/28/51		03/29/2022	Paydown		17,055	17,055	17,055	17,057	0	(2)	0	(2)	0	17,055	0	0	0	64	02/28/2051	1.F FE
90931L-AA-6	UNITED AIR 2016-1 AA PTT 3.100% 07/07/28		01/07/2022	Redemption 100.0000		26,383	26,383	26,356	26,362	0	0	0	0	0	26,363	0	20	20	409	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26		03/03/2022	Redemption 100.0000		82,519	82,519	82,657	82,582	0	0	0	0	0	82,582	0	(63)	(63)	1,547	09/03/2026	2.A FE
91823A-AG-6	VB-S1 ISSUER LLC 2018-1A C 3.413% 02/15/48		02/28/2022	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	25,218	02/15/2048	1.F FE
918290-AA-5	VSE VOI Mortgage LLC 2016-A A 2.540% 07/20/33		03/01/2022	Paydown		54,222	54,222	54,217	54,159	0	63	0	63	0	54,222	0	0	0	226	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		137,946	137,946	137,946	137,946	0	0	0	0	0	137,946	0	0	0	1,746	10/20/2031	2.B FE
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A 3.590% 04/25/48		03/01/2022	Paydown		84,729	84,729	84,700	84,560	0	169	0	169	0	84,729	0	0	0	457	04/25/2048	1.A FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		03/01/2022	Paydown		91,878	91,878	91,870	91,770	0	108	0	108	0	91,878	0	0	0	373	07/25/2049	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
92553P-AX-0	VIACOM INC 3.875% 04/01/24		03/18/2022	Call 103.9960		1,039,960	1,000,000	1,039,330	1,011,607	0	(1,181)	0	(1,181)	0	1,010,426	0	(10,426)	(10,426)	57,936	04/01/2024	2.B 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
92922F-JJ-8	WASHINGTON MUTUAL 2003-AR11 B1 2.665% 10/25/33		03/01/2022	Paydown		3,949	3,949	2,019	2,685	0	2	0	2	0	2,687	0	1,262	1,262	18	10/25/2033	1.D FM
92922F-KX-5	WASHINGTON MUTUAL 2003-AR12 B1 2.501% 02/25/34		03/01/2022	Paydown		9,348	9,348	6,322	7,664	0	9	0	9	0	7,672	0	1,676	1,676	42	02/25/2034	6. FM
92942A-AA-3	WRG 2020-1 A 5.071% 07/15/28		03/15/2022	Paydown		726,464	726,464	726,463	726,431	0	34	0	34	0	726,464	0	0	0	7,053	07/15/2028	1.F PL
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		03/15/2022	Paydown		119,638	119,638	119,633	119,632	0	6	0	6	0	119,638	0	0	0	931	09/15/2044	2.A FE
94945P-AA-3	WELK RESORTS LLC 2017-AA A 2.820% 06/15/33		03/15/2022	Paydown		46,002	46,002	45,997	45,999	0	3	0	3	0	46,002	0	0	0	203	06/15/2033	1.F FE
94945P-AB-1	WELK RESORTS LLC 2017-AA B 3.410% 06/15/33		03/15/2022	Paydown		46,008	46,008	46,001	46,004	0	5	0	5	0	46,008	0	0	0	245	06/15/2033	2.C FE
94978#-AH-0	CVS HEALTH CORP CTL - PASS THROUGH CERT 7.530% 01/10/24		03/10/2022	Redemption 100.0000		89,694	89,694	89,694	89,690	0	4	0	4	0	89,694	0	0	0	1,052	01/10/2024	2.B
94978#-JE-8	ZC AVIATION 2014 CLASS A-1 3.620% 09/15/24		03/15/2022	Redemption 100.0000		68,206	68,206	68,206	68,206	0	0	0	0	0	68,206	0	0	0	412	09/15/2024	3.A PL
94978#-JG-3	ZC AVIATION 2014 CLASS A-1 3.620% 10/11/24		03/11/2022	Redemption 100.0000		68,480	68,480	68,480	68,480	0	0	0	0	0	68,480	0	0	0	414	10/11/2024	3.A PL
949831-AA-9	WELLS FARGO MRTG BACKED SEC 2019-3 A1 3.500% 07/25/49		03/01/2022	Paydown		65,214	65,214	66,131	65,403	0	(189)	0	(189)	0	65,214	0	0	0	358	07/25/2049	1.A
94989U-AS-0	WELLS FARGO MORTGAGE BACKED 2018-1 A17 3.500% 07/25/47		03/01/2022	Paydown		160,393	160,393	153,050	158,411	0	1,982	0	1,982	0	160,393	0	0	0	980	07/25/2047	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49		03/01/2022	Paydown		987,605	987,605	1,012,844	992,727	0	(5,121)	0	(5,121)	0	987,605	0	0	0	5,276	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		47,999	47,999	48,854	47,999	0	0	0	0	0	47,999	0	0	0	328	04/25/2049	1.A
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1 3.000% 06/25/50		03/01/2022	Paydown		80,517	80,517	83,159	81,693	0	(1,176)	0	(1,176)	0	80,517	0	0	0	402	06/25/2050	1.A
95058X-AH-1	WENDYS FUNDING LLC 2019-1A A2II 4.080% 06/15/49		03/15/2022	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	115	06/15/2049	2.B FE
96033W-AB-4	WESTGATE RESORTS 2018-1A B 3.580% 12/20/31		01/01/2022	Paydown		703,992	703,992	700,472	702,311	0	1,682	0	1,682	0	703,992	0	0	0	3,050	12/20/2031	1.C FE
96033W-AC-2	WESTGATE RESORTS 2018-1A C 4.100% 12/20/31		01/01/2022	Paydown		804,563	804,563	803,023	802,803	0	1,760	0	1,760	0	804,563	0	0	0	3,993	12/20/2031	1.G FE
96042F-AF-1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D 4.000% 01/16/24		01/15/2022	Paydown		264,247	264,247	264,218	264,159	0	89	0	89	0	264,247	0	0	0	881	01/16/2024	1.A FE
969133-AK-3	WEYERHAEUSER CO DEBENTURES 7.850% 07/01/26		03/10/2022	Call 122.0560		274,626	225,000	224,372	224,798	0	7	0	7	0	224,806	0	194	194	61,843	07/01/2026	2.B FE
97064E-AA-6	WILLIS ENGINE SECURITIZATION T 2018-A A 4.750% 09/15/43		02/15/2022	Paydown		72,480	72,480	72,476	72,476	0	4	0	4	0	72,480	0	0	0	523	09/15/2043	2.A FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		03/15/2022	Paydown		60,638	60,638	60,637	60,637	0	1	0	1	0	60,638	0	0	0	251	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
97652T-AD-5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4 3.500% 01/20/45		03/01/2022	Paydown		42,191	42,191	43,120	42,274	0	(83)	0	(83)	0	42,191	0	0	0	177	01/20/2045	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		01/30/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	61	07/30/2051	2.B FE
00908P-AB-3	AIR CANADA 2017-1A 3.550% 01/15/30	A	01/15/2022	Redemption 100.0000		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	1,136	01/15/2030	2.B FE
009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A	03/15/2022	Various		144,747	144,747	146,436	145,760	0	(44)	0	(44)	0	145,716	0	(969)	(969)	2,605	03/15/2027	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
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
00802#-AA-4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22/35	C	03/22/2022	Redemption 100.0000		28,086	28,086	28,086	28,086	0	0	0	0	0	28,086	0	0	0	807	03/22/2035	3.A FE
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	03/31/2022	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,181	06/30/2035	2.C FE
12807C-AA-1	CAL FUNDING IV LTD 2020-1A A 2.220% 09/25/45	D	03/25/2022	Paydown		85,000	85,000	84,981	84,985	0	15	0	15	0	85,000	0	0	0	315	09/25/2045	1.F FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	01/15/2022	Redemption 100.0000		169,689	169,689	169,689	169,689	0	0	0	0	0	169,689	0	0	0	2,295	04/15/2026	2.B FE
784309-AA-4	S-JETS Limited 2017-1 A 3.967% 08/15/42	D	03/15/2022	Paydown		135,384	135,384	135,383	135,378	0	6	0	6	0	135,384	0	0	0	860	08/15/2042	2.B FE
86709L-AA-4	PROJECT SUNBIRD 2020-1A A 3.671% 02/15/45	D	03/15/2022	Paydown		66,955	66,955	66,952	66,952	0	3	0	3	0	66,955	0	0	0	412	02/15/2045	1.G FE
87164K-AA-2	SYNGENTA AG 3.125% 03/28/22	D	03/28/2022	Maturity		2,000,000	2,000,000	1,918,500	1,997,305	0	2,695	0	2,695	0	2,000,000	0	0	0	31,250	03/28/2022	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
89989F-AA-2	TURBINE ENGINE SEC LTD 2013-1A A 5.125% 12/13/48	C	01/15/2022	Paydown		17,824	17,824	17,534	17,704	0	119	0	119	0	17,824	0	0	0	76	12/13/2048	2.A FE
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	03/31/2022	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,838	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		44,704	44,704	44,704	44,704	0	0	0	0	0	44,704	0	0	0	966	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		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	0	09/17/2026	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						94,275,780	92,813,127	92,795,487	92,336,486	287	(99,896)	0	(99,609)	0	92,618,738	0	317,494	317,494	2,303,420	XXX	XXX
2509999997. Total - Bonds - Part 4						122,883,174	121,420,521	121,975,180	120,979,450	287	(120,718)	0	(120,431)	0	121,240,879	0	302,745	302,745	2,599,758	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						122,883,174	121,420,521	121,975,180	120,979,450	287	(120,718)	0	(120,431)	0	121,240,879	0	302,745	302,745	2,599,758	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						122,883,174	XXX	121,975,180	120,979,450	287	(120,718)	0	(120,431)	0	121,240,879	0	302,745	302,745	2,599,758	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
BARCLAYS CUSTOM 11/14/2022 Strike @ 189.9725 BXIIG$042	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2019	11/14/2022	3,054	580,210	189.9725	27,854	0	0	4,908		4,908	(18,080)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2022 Strike @ 191.6586 BXIIG$044	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/16/2019	12/14/2022	1,910	366,108	191.6586	17,536	0	0	2,584		2,584	(10,078)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/13/2023 Strike @ 193.5362 BXIIG$046	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2020	01/13/2023	5,713	1,105,630	193.5362	53,072	0	0	6,281		6,281	(26,465)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2023 Strike @ 197.192 BXIIG$048	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2020	02/14/2023	5,714	1,126,796	197.192	54,285	0	0	3,814		3,814	(19,986)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2023 Strike @ 184.111 BXIIG$050	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/16/2020	03/14/2023	2,279	419,504	184.111	20,735	0	0	10,415		10,415	(17,532)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2023 Strike @ 184.9172 BXIIG$052	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/15/2020	04/14/2023	8,399	1,553,134	184.9172	77,020	0	0	36,551		36,551	(62,164)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/12/2023 Strike @ 185.042 BXIIG$054	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/14/2020	05/12/2023	4,306	796,761	185.042	39,614	0	0	19,134		19,134	(31,516)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2023 Strike @ 185.5466 BXIIG$056	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/12/2020	06/14/2023	7,773	1,442,180	185.5466	71,663	0	0	33,938		33,938	(55,405)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2023 Strike @ 187.178 BXIIG$058	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2020	07/14/2023	6,441	1,205,623	187.178	59,902	0	0	24,582		24,582	(42,760)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2023 Strike @ 187.8526 BXIIG$060	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2020	08/14/2023	3,564	669,554	187.8526	33,219	0	0	13,191		13,191	(22,894)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXIIG$062	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2020	09/14/2023	12,786	2,415,444	188.907	120,064	0	0	44,185		44,185	(78,088)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXIIG$063	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2020	09/14/2023	1,772	334,787	188.907	16,677	0	0	6,124		6,124	(10,823)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/13/2023 Strike @ 188.96 BXIIG$065	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2020	10/13/2023	11,275	2,130,537	188.96	105,647	0	0	40,231		40,231	(68,585)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2023 Strike @ 189.9306 BXIIG$067	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/13/2020	11/14/2023	6,523	1,238,832	189.9306	61,573	0	0	21,944		21,944	(37,819)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2023 Strike @ 191.5716 BXIIG$068	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/15/2020	12/14/2023	14,051	2,691,788	191.5716	133,485	0	0	41,671		41,671	(75,582)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/12/2024 Strike @ 191.9166 BXIIG$071	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2021	01/12/2024	31,493	6,043,997	191.9166	299,812	0	0	93,606		93,606	(166,676)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2024 Strike @ 192.9936 BXIIG$073	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/16/2021	02/14/2024	145,723	28,123,668	192.9936	1,394,572	0	0	404,936		404,936	(732,886)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2024 Strike @ 188.859 BXIIG$075	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2021	03/14/2024	143,459	27,093,470	188.859	1,339,904	0	0	599,844		599,844	(870,034)	0	0	0	0		0/0

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BARCLAYS CUSTOM 4/12/2024 Strike @ 190.5616 BXIIG$076	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2021	04/12/2024	60,623	11,552,473	190.5616	569,859	0	0	224,027		224,027	(342,037)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2022 Strike @ 190.5616 BXIIG$077	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2021	04/14/2022	9,737	1,855,548	190.5616	50,342	0	0	111		111	(55,486)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/13/2022 Strike @ 190.5596 BXIIG$078	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/13/2021	05/13/2022	7,538	1,436,478	190.5596	38,897	0	0	1,475		1,475	(43,385)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 190.5596 BXIIG$079	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/13/2021	05/14/2024	16,021	3,052,993	190.5596	150,759	0	0	61,006		61,006	(90,345)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2022 Strike @ 193.785 BXIIG$080	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/11/2021	06/14/2022	18,961	3,674,431	193.785	100,306	0	0	2,300		2,300	(77,141)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 193.785 BXIIG$081	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/11/2021	06/14/2024	4,948	958,813	193.785	47,549	0	0	14,604		14,604	(24,166)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2022 Strike @ 194.913 BXIIG$082	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2021	07/14/2022	16,540	3,223,766	194.913	87,329	0	0	2,656		2,656	(60,801)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/12/2024 Strike @ 194.913 BXIIG$083	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2021	07/12/2024	9,612	1,873,578	194.913	92,183	0	0	26,392		26,392	(44,568)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/12/2022 Strike @ 196.4111 BXIIG$084	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/12/2021	08/12/2022	16,316	3,204,600	196.4111	86,474	0	0	2,814		2,814	(52,255)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2024 Strike @ 196.4111 BXIIG$085	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/12/2021	08/14/2024	7,141	1,402,487	196.4111	69,121	0	0	17,792		17,792	(30,914)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2022 Strike @ 199.7541 BXIIG$086	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2021	09/14/2022	26,486	5,290,635	199.7541	143,553	0	0	3,157		3,157	(63,380)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/13/2024 Strike @ 199.7541 BXIIG$087	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2021	09/13/2024	9,163	1,830,339	199.7541	90,164	0	0	18,340		18,340	(34,562)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2022 Strike @ 193.9449 BXIIG$088	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2021	10/14/2022	12,561	2,436,138	193.9449	66,071	0	0	8,048		8,048	(54,675)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2024 Strike @ 193.9449 BXIIG$089	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2021	10/11/2024	5,176	1,003,944	193.9449	48,969	0	0	16,948		16,948	(25,312)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2022 Strike @ 195.7109 BXIIG$090	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/11/2021	11/14/2022	5,283	1,034,001	195.7109	28,002	0	0	2,849		2,849	(19,920)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2024 Strike @ 195.7109 BXIIG$091	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/11/2021	11/14/2024	1,349	263,963	195.7109	12,853	0	0	3,935		3,935	(6,118)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2022 Strike @ 194.492 BXIIG$092	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2021	12/14/2022	6,491	1,262,512	194.492	34,079	0	0	5,309		5,309	(27,637)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/13/2024 Strike @ 194.492 BXIIG$093	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2021	12/13/2024	846	164,513	194.492	7,993	0	0	2,798		2,798	(4,064)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/13/2023 Strike @ 191.4278 BXIIG$094	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2022	01/13/2023	11,271	2,157,516	191.4278	0	58,269	0	17,482		17,482	(40,787)	0	0	0	0		0/0

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BARCLAYS CUSTOM 1/14/2025 Strike @ 191.4278 BXIIG$095	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2022	01/14/2025	2,584	494,554	191.4278	0	23,846	0	11,063		11,063	(12,783)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2023 Strike @ 185.76 BXIIG$096	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/11/2022	02/14/2023	29,241	5,431,741	185.76	0	145,618	0	106,486		106,486	(39,133)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2025 Strike @ 185.76 BXIIG$097	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/11/2022	02/14/2025	2,823	524,464	185.76	0	24,958	0	18,280		18,280	(6,678)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2023 Strike @ 183.9189 BXIIG$098	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2022	03/14/2023	23,673	4,353,894	183.9189	0	116,707	0	110,496		110,496	(6,212)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2025 Strike @ 183.9189 BXIIG$099	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2022	03/14/2025	3,326	611,677	183.9189	0	29,001	0	24,509		24,509	(4,492)	0	0	0	0		0/0
RUSSELL 2000 4/14/2022 Strike @ 2247.717 4642L$131	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022	9,516	21,389,725	2247.717	1,883,239	0	0	0		0	(213,376)	0	0	0	0		0/0
RUSSELL 2000 5/13/2022 Strike @ 2224.63 4642L$132	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/14/2021	05/13/2022	2,956	6,576,006	2224.63	557,017	0	0	145		145	(138,477)	0	0	0	0		0/0
RUSSELL 2000 6/14/2022 Strike @ 2326.145 4642L$133	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	3,943	9,172,455	2326.145	744,012	0	0	19		19	(34,510)	0	0	0	0		0/0
RUSSELL 2000 7/14/2022 Strike @ 2202.358 4642L$134	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2021	07/14/2022	3,732	8,218,231	2202.358	685,070	0	0	8,711		8,711	(286,207)	0	0	0	0		0/0
RUSSELL 2000 8/12/2022 Strike @ 2223.108 4642L$135	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/12/2022	3,086	6,860,178	2223.108	357,415	0	0	7,603		7,603	(229,625)	0	0	0	0		0/0
RUSSELL 2000 9/14/2022 Strike @ 2209.985 4642L$136	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2022	4,299	9,500,527	2209.985	547,230	0	0	30,236		30,236	(394,772)	0	0	0	0		0/0
RUSSELL 2000 10/14/2022 Strike @ 2274.18 4642L$137	Fixed Index Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	10/14/2021	10/14/2022	3,056	6,950,986	2274.18	596,990	0	0	8,891		8,891	(194,545)	0	0	0	0		0/0
RUSSELL 2000 11/14/2022 Strike @ 2202.358 4642L$138	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/12/2021	11/14/2022	2,889	6,362,943	2202.358	623,982	0	0	2,485		2,485	(80,955)	0	0	0	0		0/0
RUSSELL 2000 12/14/2022 Strike @ 2159.65 4642L$139	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2021	12/14/2022	2,756	5,952,773	2159.65	372,049	0	0	89,506		89,506	(364,742)	0	0	0	0		0/0
RUSSELL 2000 1/13/2023 Strike @ 2162.46 4642L$140	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	4,931	10,663,955	2162.46	0	975,701	0	261,739		261,739	(713,962)	0	0	0	0		0/0
RUSSELL 2000 2/14/2023 Strike @ 2020.787 4642L$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	14,094	28,481,154	2020.787	0	2,932,697	0	1,762,411		1,762,411	(1,170,286)	0	0	0	0		0/0
RUSSELL 2000 3/14/2023 Strike @ 1941.72 4642L$142	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2022	03/14/2023	12,439	24,152,706	1941.72	0	1,804,206	0	2,480,890		2,480,890	676,684	0	0	0	0		0/0
S&P 500 4/14/2022 Strike @ 4124.66 7846L$182	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022	26,811	110,587,208	4124.66	7,584,077	0	0	10,944,057		10,944,057	(7,325,713)	0	0	0	0		0/0
S&P 500 5/13/2022 Strike @ 4173.85 7846L$183	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/14/2021	05/13/2022	10,328	43,108,525	4173.85	2,949,420	0	0	4,001,966		4,001,966	(2,751,595)	0	0	0	0		0/0

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S&P 500 6/14/2022 Strike @ 4255.15 7846L$187	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	8,790	37,402,258	4255.15	2,443,574	0	0	3,081,144		3,081,144	(2,228,249)	0	0	0	0		0/0
S&P 500 7/14/2022 Strike @ 4374.3 7846L$188	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2021	07/14/2022	7,735	33,835,123	4374.3	2,266,631	0	0	2,254,617		2,254,617	(1,811,289)	0	0	0	0		0/0
S&P 500 8/12/2022 Strike @ 4468 7846L$192	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/12/2022	8,431	37,667,519	4468	2,519,958	0	0	2,167,649		2,167,649	(1,822,001)	0	0	0	0		0/0
S&P 500 9/14/2022 Strike @ 4443.05 7846L$193	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2022	11,477	50,993,240	4443.05	3,773,500	0	0	3,467,437		3,467,437	(2,408,377)	0	0	0	0		0/0
S&P 500 10/14/2022 Strike @ 4438.26 7846L$195	Fixed Index Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	10/14/2021	10/14/2022	5,900	26,185,778	4438.26	1,863,737	0	0	1,958,007		1,958,007	(1,210,795)	0	0	0	0		0/0
S&P 500 11/14/2022 Strike @ 4682.85 7846L$197	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/12/2021	11/14/2022	5,580	26,130,818	4682.85	1,862,140	0	0	1,152,211		1,152,211	(989,499)	0	0	0	0		0/0
S&P 500 12/14/2022 Strike @ 4634.09 7846L$199	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2021	12/14/2022	5,103	23,646,695	4634.09	1,891,736	0	0	1,303,697		1,303,697	(903,122)	0	0	0	0		0/0
S&P 500 1/13/2023 Strike @ 4662.85 7846L$201	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	8,019	37,391,114	4662.85	0	2,624,938	0	2,106,959		2,106,959	(517,980)	0	0	0	0		0/0
S&P 500 2/14/2023 Strike @ 4401.67 7846L$203	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	22,106	97,303,757	4401.67	0	8,528,553	0	9,853,586		9,853,586	1,325,033	0	0	0	0		0/0
S&P 500 3/14/2023 Strike @ 4173.11 7846L$205	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2022	03/14/2023	29,435	122,834,742	4173.11	0	12,246,624	0	18,317,050		18,317,050	6,070,426	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										39,172,914	29,511,119	0	67,371,831	XXX	67,371,831	(21,232,154)	0	0	0	0	XXX	XXX
RUSSELL 2000 8/15/2023 Strike @ 2398.9 46428$094	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	11/15/2021	08/15/2023	3,344	8,021,226	2398.9	997,839	0	0	1,311,704		1,311,704	172,534	0	0	0	0		0/0
RUSSELL 2000 9/14/2023 Strike @ 2158 46428$095	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2021	09/14/2023	5,820	12,559,646	2158	1,650,337	0	0	1,506,746		1,506,746	149,567	0	0	0	0		0/0
RUSSELL 2000 10/18/2023 Strike @ 2118.8 46428$096	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/18/2022	10/18/2023	2,798	5,929,292	2118.8	0	734,639	0	687,752		687,752	(46,887)	0	0	0	0		0/0
S&P 500 4/20/2022 Strike @ 4131.78 78462$127	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	04/20/2021	04/20/2022	30,299	125,190,124	4131.78	9,896,281	0	0	210,089		210,089	(1,376,335)	0	0	0	0		0/0
S&P 500 5/17/2022 Strike @ 4152.79 78462$128	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/17/2021	05/17/2022	18,340	76,163,497	4152.79	6,089,280	0	0	663,839		663,839	(679,368)	0	0	0	0		0/0
S&P 500 5/17/2022 Strike @ 3322.24 78462$129	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/17/2021	05/17/2022	18,505	61,479,280	3322.24	2,290,095	0	0	67,439		67,439	(334,231)	0	0	0	0		0/0
S&P 500 6/15/2022 Strike @ 4246.59 78462$130	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/15/2021	06/15/2022	19,264	81,805,036	4246.59	6,116,563	0	0	1,605,065		1,605,065	(472,108)	0	0	0	0		0/0
S&P 500 6/15/2022 Strike @ 3397.272 78462$131	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/15/2021	06/15/2022	19,643	66,733,905	3397.272	2,203,887	0	0	248,760		248,760	(396,678)	0	0	0	0		0/0
S&P 500 7/14/2022 Strike @ 3502.14 78462$132	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2021	07/14/2022	50,400	176,507,401	3502.14	6,186,584	0	0	1,341,886		1,341,886	(1,012,962)	0	0	0	0		0/0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 7/14/2023 Strike @ 3502.14 78462$133	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2021	07/14/2023	9,806	34,340,304	3502.14	2,188,788	0	0	1,452,888		1,452,888	(70,806)	0	0	0	0		0/0
S&P 500 8/12/2022 Strike @ 3572.08 78462$134	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/12/2022	43,339	154,810,482	3572.08	5,308,064	0	0	1,903,923		1,903,923	(814,917)	0	0	0	0		0/0
S&P 500 8/11/2023 Strike @ 3572.08 78462$135	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/11/2023	7,764	27,733,022	3572.08	1,733,313	0	0	1,291,949		1,291,949	(72,666)	0	0	0	0		0/0
S&P 500 9/13/2022 Strike @ 4448.18 78462$136	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2021	09/13/2022	16,723	74,386,247	4448.18	6,151,739	0	0	3,663,869		3,663,869	185,301	0	0	0	0		0/0
S&P 500 9/13/2023 Strike @ 3558.54 78462$137	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2021	09/13/2023	6,968	24,795,409	3558.54	1,763,573	0	0	1,196,422		1,196,422	(45,005)	0	0	0	0		0/0
S&P 500 10/12/2022 Strike @ 4355.85 78462$138	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2021	10/12/2022	14,166	61,706,278	4355.85	5,177,155	0	0	3,024,336		3,024,336	68,694	0	0	0	0		0/0
S&P 500 10/12/2023 Strike @ 3484.68 78462$139	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2021	10/12/2023	8,722	30,394,982	3484.68	2,123,849	0	0	1,453,425		1,453,425	(88,935)	0	0	0	0		0/0
S&P 500 10/28/2022 Strike @ 3679.96 78462$140	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	10/29/2021	10/28/2022	19,056	70,125,539	3679.96	2,498,223	0	0	1,669,097		1,669,097	(268,702)	0	0	0	0		0/0
S&P 500 8/15/2023 Strike @ 4679.75 78462$141	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	11/15/2021	08/15/2023	12,539	58,679,760	4679.75	6,225,921	0	0	5,928,057		5,928,057	157,082	0	0	0	0		0/0
S&P 500 11/15/2023 Strike @ 3743.8 78462$142	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	11/15/2021	11/15/2023	8,851	33,135,999	3743.8	2,186,975	0	0	1,943,945		1,943,945	(100,748)	0	0	0	0		0/0
S&P 500 9/14/2023 Strike @ 4631.2 78462$143	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2021	09/14/2023	12,222	56,601,322	4631.2	6,446,892	0	0	5,666,573		5,666,573	101,081	0	0	0	0		0/0
S&P 500 12/14/2023 Strike @ 3704.96 78462$144	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2021	12/14/2023	7,967	29,516,083	3704.96	2,195,260	0	0	1,782,782		1,782,782	(72,662)	0	0	0	0		0/0
S&P 500 10/18/2023 Strike @ 4595.65 78462$145	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/18/2022	10/18/2023	10,550	48,483,786	4595.65	0	5,430,184	0	4,841,766		4,841,766	(588,418)	0	0	0	0		0/0
S&P 500 12/18/2023 Strike @ 3676.52 78462$146	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/18/2022	12/18/2023	8,822	32,433,304	3676.52	0	2,177,085	0	1,923,153		1,923,153	(253,932)	0	0	0	0		0/0
S&P 500 2/22/2023 Strike @ 4330.5 78462$147	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/22/2022	02/22/2023	20,084	86,973,589	4330.5	0	7,679,768	0	5,577,265		5,577,265	(2,102,502)	0	0	0	0		0/0
S&P 500 3/16/2023 Strike @ 4316.67 78462$148	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/16/2022	03/16/2023	18,384	79,359,647	4316.67	0	7,086,020	0	5,257,632		5,257,632	(1,828,388)	0	0	0	0		0/0
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										79,430,618	23,107,697	0	56,220,366	XXX	56,220,366	(9,791,989)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										118,603,532	52,618,816	0	123,592,197	XXX	123,592,197	(31,024,143)	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										39,172,914	29,511,119	0	67,371,831	XXX	67,371,831	(21,232,154)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										79,430,618	23,107,697	0	56,220,366	XXX	56,220,366	(9,791,989)	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

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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)
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										118,603,532	52,618,816	0	123,592,197	XXX	123,592,197	(31,024,143)	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
RUSSELL 2000 4/14/2022 Strike @ 2361.6763 4642S$131	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022	9,516	22,474,184	2361.6763	(1,367,747)	0	0	0		0	2,166	0	0	0	0		0/0
RUSSELL 2000 5/13/2022 Strike @ 2337.196278 4642S$132	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/14/2021	05/13/2022	2,956	6,908,752	2337.196278	(397,878)	0	0	0		0	8,915	0	0	0	0		0/0
RUSSELL 2000 6/14/2022 Strike @ 2441.5218 4642S$133	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	3,943	9,627,409	2441.5218	(525,708)	0	0	0		0	2,238	0	0	0	0		0/0
RUSSELL 2000 7/14/2022 Strike @ 2314.678258 4642S$134	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2021	07/14/2022	3,732	8,637,361	2314.678258	(482,819)	0	0	(193)		(193)	73,523	0	0	0	0		0/0
RUSSELL 2000 8/12/2022 Strike @ 2336.041886 4642S$135	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/12/2022	3,086	7,208,675	2336.041886	(192,771)	0	0	(436)		(436)	73,302	0	0	0	0		0/0
RUSSELL 2000 9/14/2022 Strike @ 2325.346217 4642S$136	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2022	4,299	9,996,454	2325.346217	(309,717)	0	0	(2,437)		(2,437)	165,557	0	0	0	0		0/0
RUSSELL 2000 10/14/2022 Strike @ 2386.52 4642S$137	Fixed Index Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	10/14/2021	10/14/2022	3,056	7,294,351	2386.52	(431,557)	0	0	(1,343)		(1,343)	73,340	0	0	0	0		0/0
RUSSELL 2000 11/14/2022 Strike @ 2311.815 4642S$138	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/12/2021	11/14/2022	2,889	6,679,180	2311.815	(460,513)	0	0	(792)		(792)	29,511	0	0	0	0		0/0
RUSSELL 2000 12/14/2022 Strike @ 2262.44934 4642S$139	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2021	12/14/2022	2,756	6,236,125	2262.44934	(231,563)	0	0	(27,780)		(27,780)	257,912	0	0	0	0		0/0
RUSSELL 2000 1/13/2023 Strike @ 2259.33 4642S$140	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	4,931	11,141,660	2259.33	0	(735,763)	0	(142,767)		(142,767)	592,996	0	0	0	0		0/0
RUSSELL 2000 2/14/2023 Strike @ 2107.680841 4642S$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	14,094	29,705,843	2107.680841	0	(2,297,567)	0	(1,094,964)		(1,094,964)	1,202,603	0	0	0	0		0/0
RUSSELL 2000 3/14/2023 Strike @ 2027.35 4642S$142	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2022	03/14/2023	12,439	25,217,842	2027.35	0	(1,253,525)	0	(1,777,183)		(1,777,183)	(523,658)	0	0	0	0		0/0
S&P 500 4/14/2022 Strike @ 4343.6794 7846S$182	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022	26,811	116,459,387	4343.6794	(4,487,635)	0	0	(5,366,059)		(5,366,059)	7,697,215	0	0	0	0		0/0
S&P 500 5/13/2022 Strike @ 4412.59422 7846S$183	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/14/2021	05/13/2022	10,328	45,574,332	4412.59422	(1,638,920)	0	0	(1,985,419)		(1,985,419)	2,673,604	0	0	0	0		0/0
S&P 500 6/14/2022 Strike @ 4493.0129 7846S$187	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	8,790	39,493,044	4493.0129	(1,310,286)	0	0	(1,524,770)		(1,524,770)	2,087,190	0	0	0	0		0/0
S&P 500 7/14/2022 Strike @ 4630.19655 7846S$188	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2021	07/14/2022	7,735	35,814,478	4630.19655	(1,189,659)	0	0	(971,753)		(971,753)	1,605,572	0	0	0	0		0/0
S&P 500 8/12/2022 Strike @ 4724.0164 7846S$192	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/12/2022	8,431	39,825,868	4724.0164	(1,344,731)	0	0	(915,136)		(915,136)	1,538,660	0	0	0	0		0/0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 9/14/2022 Strike @ 4694.53 7846S$193	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2022	11,477	53,879,496	4694.53	(2,141,716)	0	0	(1,717,647)		(1,717,647)	2,102,250	0	0	0	0		0/0
S&P 500 10/14/2022 Strike @ 4664.17 7846S$195	Fixed Index Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	10/14/2021	10/14/2022	5,900	27,518,650	4664.17	(1,114,824)	0	0	(1,124,401)		(1,124,401)	1,091,668	0	0	0	0		0/0
S&P 500 11/14/2022 Strike @ 4922.61192 7846S$197	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/12/2021	11/14/2022	5,580	27,468,716	4922.61192	(1,121,331)	0	0	(546,481)		(546,481)	788,820	0	0	0	0		0/0
S&P 500 12/14/2022 Strike @ 4877.38 7846S$199	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2021	12/14/2022	5,103	24,888,148	4877.38	(1,182,335)	0	0	(686,037)		(686,037)	741,135	0	0	0	0		0/0
S&P 500 1/13/2023 Strike @ 4883.87 7846S$201	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	8,019	39,163,460	4883.87	0	(1,603,787)	0	(1,226,610)		(1,226,610)	377,178	0	0	0	0		0/0
S&P 500 2/14/2023 Strike @ 4593.582812 7846S$203	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	22,106	101,546,201	4593.582812	0	(6,057,037)	0	(7,159,549)		(7,159,549)	(1,102,512)	0	0	0	0		0/0
S&P 500 3/14/2023 Strike @ 4362.57 7846S$205	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2022	03/14/2023	29,435	128,411,463	4362.57	0	(9,089,771)	0	(14,421,369)		(14,421,369)	(5,331,599)	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(19,931,710)	(21,037,450)	0	(40,693,127)	XXX	(40,693,127)	16,227,585	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(19,931,710)	(21,037,450)	0	(40,693,127)	XXX	(40,693,127)	16,227,585	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										(19,931,710)	(21,037,450)	0	(40,693,127)	XXX	(40,693,127)	16,227,585	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										(19,931,710)	(21,037,450)	0	(40,693,127)	XXX	(40,693,127)	16,227,585	0	0	0	0	XXX	XXX
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB USA EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.780000 / (1.930000)	0	0	73,494	1,264,200		1,264,200	0	169,400	0	0	73,103		0/0
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	73,494	1,264,200	XXX	1,264,200	0	169,400	0	0	73,103	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	73,494	1,264,200	XXX	1,264,200	0	169,400	0	0	73,103	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	73,494	1,264,200	XXX	1,264,200	0	169,400	0	0	73,103	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	73,494	1,264,200	XXX	1,264,200	0	169,400	0	0	73,103	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	73,494	1,264,200	XXX	1,264,200	0	169,400	0	0	73,103	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										98,671,822	31,581,365	0	82,899,070	XXX	82,899,070	(14,796,557)	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)
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										98,671,822	31,581,365	73,494	84,163,270	XXX	84,163,270	(14,796,557)	169,400	0	0	73,103	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
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	11,390,000	0	13,279,649	0	1,889,649	13,279,649	0	1,889,649	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	11,830,000	0	13,221,991	0	1,391,991	13,221,991	0	1,391,991	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	12,100,000	0	13,168,244	0	1,068,244	13,168,244	0	1,068,244	73,103	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	15,260,000	0	16,647,924	0	1,387,924	16,647,924	0	1,387,924	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	4,860,000	0	4,599,386	0	0	4,599,386	0	0	0	0
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	11,530,000	0	12,750,197	0	1,220,197	12,750,197	0	1,220,197	0	0
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	8,570,000	0	10,495,879	0	1,925,879	10,495,879	0	1,925,879	0	0
0299999999. Total NAIC 1 Designation			75,540,000	0	84,163,270	0	8,883,884	84,163,270	0	8,883,884	73,103	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			75,540,000	0	84,163,270	0	8,883,884	84,163,270	0	8,883,884	73,103	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					84,163,270	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	11,390,000	11,390,000	XXX		IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	11,830,000	11,830,000	XXX		IV
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	12,100,000	12,100,000	XXX		IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	15,260,000	15,260,000	XXX		IV
WELLS FARGO	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	4,860,000	4,860,000	XXX		IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	11,530,000	11,530,000	XXX		IV
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	8,570,000	8,570,000	XXX		IV
0299999999 - Total					75,540,000	75,540,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
06050T-NC-2	BANK OF AMERICA NA	C	1.E FE	1,496,135	1,500,000	01/03/2023
CR1727-13-8	BNP PARIBAS SA REOENT	C	1.D FE	2,000,000	2,000,000	05/05/2022
CR5741-72-1	BOFA SECURITIES INC. REOENT	C	1.E FE	2,000,000	2,000,000	05/05/2022
CR5744-22-0	JP MORGAN SECURITIES LLC REOENT 0.4359%	C	1.E FE	1,000,000	1,000,000	05/05/2022
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				6,496,135	6,500,000	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				6,496,135	6,500,000	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				6,496,135	6,500,000	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				6,496,135	6,500,000	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	1,499,142	1,499,541	05/09/2022
000000-00-0	AUST & NZ BANKING GROUP	C	1.D FE	2,999,973	3,000,000	04/01/2022
000000-00-0	BOFA SECURITIES INC	C	1.E FE	2,997,168	3,000,000	09/01/2022
000000-00-0	BANK OF MONTREAL	C	1.E FE	1,499,117	1,500,000	06/28/2022
000000-00-0	BANK OF MONTREAL CHICAGO	C	1.E FE	1,499,949	1,500,000	04/08/2022
000000-00-0	BANK OF MONTREAL CHICAGO	C	1.E FE	1,499,877	1,500,000	04/18/2022
000000-00-0	BANK OF MONTREAL	C	1.E FE	2,497,820	2,500,000	09/09/2022
000000-00-0	BANK OF NOVA SCOTIA	C	1.E FE	2,797,234	2,800,000	09/09/2022
000000-00-0	BANK OF NOVA SCOTIA HOUS	C	1.E FE	2,796,094	2,800,000	10/20/2022
000000-00-0	BANQUE FED CRED MUTUEL	C	1.E FE	1,575,284	1,575,496	07/20/2022
000000-00-0	CAFCO LLC	C	1.E FE	2,798,342	2,799,487	05/04/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	2,799,552	2,800,000	04/28/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	2,500,745	2,500,000	08/03/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	2,498,288	2,500,000	08/08/2022
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	2,997,987	3,000,000	07/21/2022
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	2,497,055	2,500,000	09/08/2022
000000-00-0	COMMONWEALTH BK AUSTR NY	C	1.D FE	2,999,154	3,000,000	06/02/2022
000000-00-0	COMMONWEALTH BK AUSTRALI	C	1.D FE	2,498,885	2,500,000	06/17/2022
000000-00-0	COMMONWEALTH BK AUSTRALI	C	1.D FE	2,997,444	3,000,000	08/25/2022
000000-00-0	COOPERAT RABOBANK UA/NY	C	1.E FE	2,899,063	2,900,000	05/27/2022
000000-00-0	COOPERAT RABOBANK UA/NY	C	1.E FE	2,998,806	3,000,000	06/16/2022
000000-00-0	CREDIT INDUST ET COMM NY	C	1.E FE	1,998,464	2,000,000	08/08/2022
000000-00-0	DZ BANK AG NY	C	1.E FE	2,493,838	2,494,219	06/30/2022
000000-00-0	FAIRWAY FINANCE CORP	C	1.E FE	1,498,817	1,499,583	05/11/2022
000000-00-0	ING (US) FUNDING LLC	C	1.E FE	2,499,980	2,500,000	04/01/2022
000000-00-0	MUFG BANK LTD/NY	C	1.F FE	2,497,755	2,500,000	08/24/2022
000000-00-0	MACQUARIE BANK LIMITED	C	1.E FE	2,498,415	2,500,000	08/08/2022
000000-00-0	MACQUARIE BANK LIMITED	C	1.E FE	2,501,533	2,500,000	06/24/2022
000000-00-0	MASSMUTUAL GLOBAL FUNDIN	C	1.D FE	3,007,617	3,008,406	07/01/2022
000000-00-0	MIZUHO BANK LTD/SG	C	1.E FE	2,899,893	2,899,929	04/04/2022
000000-00-0	NRW.BANK	C	1.D FE	1,499,771	1,499,880	04/19/2022
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	2,997,504	2,999,887	08/15/2022
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	2,998,050	2,997,802	07/25/2022
000000-00-0	NORDEA BANK ABP NEW YORK	C	1.D FE	2,497,618	2,500,000	08/23/2022
000000-00-0	OLD LINE FUNDING LLC	C	1.D FE	1,999,324	2,000,000	06/01/2022
000000-00-0	OLD LINE FUNDING LLC	C	1.D FE	1,500,170	1,500,000	04/18/2022
000000-00-0	ROYAL BANK OF CANADA NY	C	1.D FE	2,498,613	2,500,000	06/23/2022
000000-00-0	SHEFFIELD RECEIVABLES	C	1.E FE	2,499,913	2,499,956	04/04/2022
000000-00-0	SKANDINAV ENSKILDA BANK	C	1.E FE	2,497,822	2,500,000	09/09/2022
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.E FE	2,499,548	2,500,000	04/25/2022
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.E FE	1,499,532	1,500,000	05/03/2022
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.F FE	1,498,679	1,500,000	09/02/2022
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.F FE	1,500,427	1,500,000	06/15/2022
000000-00-0	SUNCORP METWAY LTD	C	1.D FE	1,499,351	1,499,842	04/20/2022
000000-00-0	SUNCORP METWAY LTD	C	1.D FE	1,498,415	1,499,588	05/09/2022
000000-00-0	SUNCORP METWAY LTD	C	1.D FE	2,492,932	2,497,637	06/21/2022
000000-00-0	THUNDER BAY FUNDING LLC	C	1.D FE	1,498,260	1,500,000	08/04/2022
000000-00-0	TORONTO DOMINION BANK NY	C	1.D FE	2,496,658	2,500,000	10/07/2022
000000-00-0	TORONTO DOMINION BANK	C	1.D FE	299,987	300,010	05/11/2022
000000-00-0	TORONTO DOMINION BANK	C	1.D FE	1,998,860	2,000,000	06/22/2022
000000-00-0	TOYOTA CRED PUERTO RICO	C	1.D FE	2,297,792	2,299,219	05/18/2022
000000-00-0	WESTPAC BANKING CORP	C	1.D FE	3,000,543	3,000,000	07/18/2022
000000-00-0	WESTPAC BANKING CORP NY	C	1.D FE	2,999,742	3,000,000	04/13/2022
000000-00-0	HSBC SECURITIES (USA) Inc REOENT 61 DAY	C	1.E FE	4,000,000	4,000,000	05/31/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				126,112,802	126,170,482	XXX
000000-00-0	Cash	C		8	8	
9609999999. Total - Cash (Schedule E Part 1 type)				8	8	XXX
0018A3-DS-0	ANZ NEW ZEALAND INTL/LDN	C	1.D FE	999,692	999,736	04/26/2022
05333U-DD-9	AUTOZONE INC	C	2.A FE	1,250,699	1,250,729	04/13/2022
06742X-Y8-4	BARCLAYS US CCP	C	1.E FE	2,499,873	2,499,878	04/06/2022
53127U-FT-2	LIBERTY STREET FDG LLC	C	1.E FE	2,493,968	2,494,079	06/27/2022
53943S-DK-0	LLOYDS BANK PLC	C	1.E FE	4,999,075	4,999,075	04/19/2022
54316U-DB-2	LONGSHIP FUNDING LLC	C	1.D FE	3,999,597	3,999,633	04/11/2022
60683B-3S-0	MITSUBISHI UFJ TR&BK NY	C	1.E FE	7,499,903	7,499,944	04/04/2022
60710R-QK-4	MIZUHO BANK LTD/NY	C	1.E FE	1,999,766	2,000,000	04/18/2022
60710R-XT-7	MIZUHO BANK LTD/NY	C	1.E FE	2,500,070	2,500,000	04/26/2022
6117P5-D1-2	MONT BLANC CAPITAL CORP	C	1.E FE	3,999,964	4,000,000	04/01/2022
62939M-D7-9	NRW.BANK	C	1.D FE	5,999,664	5,999,730	04/07/2022
69372B-DE-7	PACCAR FINANCIAL CORP	C	1.E FE	2,999,619	2,999,653	04/14/2022
82124M-E5-5	SHEFFIELD RECEIVABLES	C	1.E FE	1,499,078	1,499,150	05/05/2022
83050U-E4-6	SKANDINAV ENSKILDA BANK	C	1.E FE	2,598,877	2,599,023	05/04/2022

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
86564M-FD-5	SUMITOMO MITSUI TRUST NY	C	1.E FE	3,999,996	4,000,000	04/04/2022
86564M-FE-3	SUMITOMO MITSUI TRUST NY	C	1.E FE	3,999,996	4,000,000	04/05/2022
89153Q-D4-9	TOTALENERGIES CAP CANADA	C	1.E FE	3,999,824	3,999,867	04/04/2022
89153Q-D6-4	TOTALENERGIES CAP CANADA	C	1.E FE	1,244,914	1,244,931	04/06/2022
8AMMF0-91-1	DWS GOVERNMENT MONEY MARKET SERIES INST	C	1.A FE	7,177,070	7,177,070	
8AMMF0-AK-7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION	C	1.A FE	853,867	853,867	
92344M-D6-7	VERIZON COMMUNICATIONS	C	2.A FE	2,799,737	2,799,728	04/06/2022
CR1492-03-0	HSBC SECURITIES (USA) INC REPO 0.3% 4/1	C	1.E FE	11,000,000	11,000,000	04/01/2022
CR1738-83-8	BOFA SECURITIES INC REPO 0.3% 4/1/2022	C	1.E FE	10,000,000	10,000,000	04/01/2022
CR2347-71-2	BNP PARIBAS SA REPONT 0.47% 4/1/2022	C	1.E FE	4,000,000	4,000,000	04/01/2022
CR2525-66-3	CREDIT AGRICOLE CORPORATE & INVESTMENT	C	1.E FE	3,000,000	3,000,000	04/01/2022
CR2547-25-3	HSBC SECURITIES (USA) INC REPONT 0.42%	C	1.E FE	7,000,000	7,000,000	04/01/2022
CR2644-38-1	ING FINANCIAL MARKETS LLC REPONT 0.4% 4	C	1.E FE	2,000,000	2,000,000	04/01/2022
CR2957-10-6	TD SECURITIES USA LLC REPONT 0.39% 4/1/	C	1.C FE	3,000,000	3,000,000	04/01/2022
CR3912-24-1	BOFA SECURITIES INC REPONT 0.37% 4/1/20	C	1.E FE	4,000,000	4,000,000	04/01/2022
CR9725-39-9	BNP PARIBAS SA REPO 0.3% 4/1/2022	C	1.E FE	15,000,000	15,000,000	04/01/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				128,415,249	128,416,093	XXX
9999999999 - Totals				261,024,194	261,086,583	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (26,804,682) Book/Adjusted Carrying Value $ (26,750,971)
2. Average balance for the year Fair Value $ 274,426,535 Book/Adjusted Carrying Value $ 274,462,069
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 257,036,118 NAIC 2 $ 4,050,457 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						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	93,457,895	113,404,769	250,652,652	XXX
BMO Harris Bank N.A.	Chicago, IL		0.000	0	0	1,606,066	1,662,919	281,701,642	XXX
Goldman Sachs	New York, NY		0.000	0	0	7,714,054	7,706,031	7,698,240	XXX
Key Bank	Cincinnati, OH		0.000	0	0	568,097	(20,044,817)	22,548,651	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	8,277,746	1,644,533	3,420,425	XXX
Associated Bank	Green Bay, WI		0.000	0	0	25,005,280	25,000,003	25,000,229	XXX
Citizens Bank	Providence, RI		0.000	0	0	24,971,459	24,971,945	24,972,626	XXX
Regions Bank	Birmingham, AL		0.000	0	0	24,999,553	24,999,233	24,999,018	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	314,948	314,963	314,949	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	186,915,098	179,659,579	641,308,432	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	186,915,098	179,659,579	641,308,432	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	186,915,098	179,659,579	641,308,432	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-56-7	FIRST AMERICAN GOVT OBLIG FUND CL Z		03/30/2022	0.000		95,730,254	0	5,775
8309999999. Subtotal - All Other Money Market Mutual Funds						95,730,254	0	5,775
8609999999 - Total Cash Equivalents						95,730,254	0	5,775