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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 92622 Employer's ID Number 31-1000236

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 12/01/1980 Commenced Business 03/05/1981

Statutory Home Office 400 Broadway (Street and Number) , Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code) , 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box) , Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code) , 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name) , 513-629-1402 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address) , 513-629-1871 (FAX Number)

OFFICERS

Chairman of Board, President & CEO	John Finn Barrett
Secretary and Counsel	Donald Joseph Wuebbling

OTHER

Matthew Reid Abernethy, VP	James Howard Acton Jr., VP	Gregory Scott Allhands, VP
Michael Anthony Bacon #, VP	Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP
Peter James Brown, VP	John Henry Bultema III, Sr VP	Robert John DalSanto, VP
James Joseph DeLuca, VP	Brian Richard Doran, VP	Lisa Beth Fangman, Sr VP
James Jeffrey Fitzgerald, Sr VP, Chf Information Off	Benjamin Edward Fotsch #, VP	Wade Matthew Fugate, VP, Controller
David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off	Christopher Xavier Hill, VP	Valerie Ann Holmes, VP
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., Sr VP
Mark Daniel Hutchinson, VP	Jay Vincent Johnson, VP, Treasurer	Linda Marie Lake, Sr VP
Todd Anthony Lee, VP	Matthew William Loveless, VP	Joseph Hanlon Lynch Jr., VP
Bruce William Maisel, VP, CCO	Jill Tripp McGruder, Sr VP, Chief Marketing Officer	Jeffrey David Meek, VP
Edward Blake Moore Jr., Sr VP	Paul Brian Moore, Sr VP, Chief Customer Officer	David Edward Nevers, VP
Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Thomas Joseph O'Connell, MD #, VP, Medical Director	Maribeth Semba Rahe, Sr VP
Michelle Ison Rice, VP	Ryan Keith Richey, VP	Paul Charles Silva, Sr VP
Rodrick Landon Snyder, VP, Chief Audit Officer	Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer
Jeffrey Laurence Stainton, VP, Assoc Gen Counsel	Thomas Roy Stanek, VP	Jacob Cole Steuber, VP
Charles Lawrence Thomas, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Terrie Ann Wiedenheft, VP	Aaron Jason Wolf, VP, Chief Underwriter	

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Phillip Ralph Cox
Jo Ann Davidson	James Columbus Hale	Robert Lloyd Lawrence
James Kirby Risk III	Robert Blair Truitt	Thomas Luke Williams
John Peter Zanotti		

State of Ohio
County of Hamilton
SS:

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.

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this
22nd day of July, 2022

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	17,074,606,384		17,074,606,384	14,083,492,755
2.	Stocks:				
	2.1 Preferred stocks	38,207,772		38,207,772	36,844,000
	2.2 Common stocks	1,029,899,728	224,124,077	805,775,651	913,062,247
3.	Mortgage loans on real estate:				
	3.1 First liens	3,235,018,658		3,235,018,658	2,782,941,626
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ 14,231,402), cash equivalents ($ 527,270,974) and short-term investments ($ 0)	541,502,376		541,502,376	326,299,863
6.	Contract loans (including $ premium notes)	23,977,719		23,977,719	24,926,103
7.	Derivatives			0	34,420
8.	Other invested assets	437,616,996	5,000,000	432,616,996	428,042,696
9.	Receivables for securities	11,166,881		11,166,881	6,726,310
10.	Securities lending reinvested collateral assets	11,210,348		11,210,348	22,038,700
11.	Aggregate write-ins for invested assets	812,029	0	812,029	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	22,404,018,891	229,124,077	22,174,894,814	18,624,408,720
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	144,821,113	15,886,637	128,934,476	107,563,344
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,416,614		2,416,614	1,561,521
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	17,829,754		17,829,754	18,729,757
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,852,089		2,852,089	2,327,870
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	184,509,068		184,509,068	87,244,511
19.	Guaranty funds receivable or on deposit	526,212		526,212	752,461
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	0
24.	Health care ($) and other amounts receivable	71,552	71,552	0	0
25.	Aggregate write-ins for other than invested assets	11,867,948	4,080	11,863,868	14,082,046
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	22,768,913,241	245,086,346	22,523,826,895	18,856,670,230
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,290,370,007		1,290,370,007	680,895,618
28.	Total (Lines 26 and 27)	24,059,283,248	245,086,346	23,814,196,902	19,537,565,848
	DETAILS OF WRITE-INS				
1101.	Receivable for collateral on derivatives	812,029		812,029	
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)	812,029	0	812,029	0
2501.	CSV of company owned life insurance	11,863,868		11,863,868	14,082,046
2502.	Prepaid Expenses	4,080	4,080	0	0
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,867,948	4,080	11,863,868	14,082,046

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 17,925,435,191 less $ included in Line 6.3 (including $ Modco Reserve)	17,925,435,191	14,756,867,501
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,863,433,317	1,765,081,337
4.	Contract claims:		
	4.1 Life	20,506,567	26,380,413
	4.2 Accident and health		0
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	168,501	151,212
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 1,941,186 ceded	1,941,186	1,912,336
	9.4 Interest Maintenance Reserve	12,854,705	17,011,247
10.	Commissions to agents due or accrued-life and annuity contracts $ 797,117 , accident and health $ and deposit-type contract funds $	797,117	840,238
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	24,864	160,361
13.	Transfers to Separate Accounts due or accrued (net) (including $ (14,431,123) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(15,987,694)	(10,803,517)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,610,004	3,612,416
15.1	Current federal and foreign income taxes, including $ (355,555) on realized capital gains (losses)	31,256,249	12,640,910
15.2	Net deferred tax liability		
16.	Unearned investment income	602,197	638,216
17.	Amounts withheld or retained by reporting entity as agent or trustee	255,661	9,950,743
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	204,864,478	37,223,383
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	276,483,704	362,714,044
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	17,148,504	17,046,716
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	99,127	0
	24.09 Payable for securities	217,213,697	12,334,934
	24.10 Payable for securities lending	482,111,365	300,772,616
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,106,036	2,839,197
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	21,044,924,776	17,317,374,303
27.	From Separate Accounts Statement	1,290,370,007	680,895,618
28.	Total liabilities (Lines 26 and 27)	22,335,294,783	17,998,269,921
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus	1,077,408,064	1,077,408,064
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	398,994,055	459,387,863
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,476,402,119	1,536,795,927
38.	Totals of Lines 29, 30 and 37	1,478,902,119	1,539,295,927
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	23,814,196,902	19,537,565,848
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to the state	2,003,788	2,736,949
2502.	Interest Payable - Policy and Contract Funds	102,248	102,248
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,106,036	2,839,197
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	4,383,529,086	1,450,030,722	2,988,200,126
2.	Considerations for supplementary contracts with life contingencies	204,744	541,739	850,751
3.	Net investment income	360,894,459	301,414,045	670,539,499
4.	Amortization of Interest Maintenance Reserve (IMR)	299,377	421,183	984,268
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	454,566	481,235	971,440
	8.2 Charges and fees for deposit-type contracts	719	843	1,650
	8.3 Aggregate write-ins for miscellaneous income	(2,211,927)	1,165,861	1,764,674
9.	Totals (Lines 1 to 8.3)	4,743,171,024	1,754,055,628	3,663,312,408
10.	Death benefits	71,788,246	71,726,545	152,078,256
11.	Matured endowments (excluding guaranteed annual pure endowments)	964,831	970,090	2,114,578
12.	Annuity benefits	239,215,193	232,920,970	451,745,093
13.	Disability benefits and benefits under accident and health contracts	927,115	995,301	1,966,458
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	544,579,004	254,597,177	743,147,266
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	7,202,772	8,544,573	13,400,921
18.	Payments on supplementary contracts with life contingencies	1,470,141	1,525,838	2,926,062
19.	Increase in aggregate reserves for life and accident and health contracts	3,168,567,690	867,785,407	1,654,159,507
20.	Totals (Lines 10 to 19)	4,034,714,992	1,439,065,901	3,021,538,141
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	89,106,763	32,752,458	69,269,152
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	49,983,145	48,474,902	100,834,616
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,807,783	8,404,105	16,391,553
25.	Increase in loading on deferred and uncollected premiums	192,566	310,009	110,956
26.	Net transfers to or (from) Separate Accounts net of reinsurance	577,085,683	163,290,858	295,924,120
27.	Aggregate write-ins for deductions	3,387,563	2,747,257	5,477,722
28.	Totals (Lines 20 to 27)	4,764,278,495	1,695,045,490	3,509,546,260
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(21,107,471)	59,010,138	153,766,148
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(21,107,471)	59,010,138	153,766,148
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	47,139,042	24,146,730	42,130,705
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)	(68,246,513)	34,863,408	111,635,443
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,694,615 (excluding taxes of $ (1,025,322) transferred to the IMR)	3,560,259	7,753,152	6,785,640
35.	Net income (Line 33 plus Line 34)	(64,686,254)	42,616,560	118,421,083
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,539,295,927	1,196,800,849	1,196,800,849
37.	Net income (Line 35)	(64,686,254)	42,616,560	118,421,083
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (34,133,280)	(110,220,335)	89,589,503	106,696,106
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	54,391,465	16,296,991	30,146,394
41.	Change in nonadmitted assets	(25,170,674)	(30,927,645)	(72,986,259)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(566,000)
44.	Change in asset valuation reserve	86,230,340	(59,684,273)	(88,175,726)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(938,350)		(1,040,520)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	250,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(60,393,808)	57,891,136	342,495,078
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,478,902,119	1,254,691,985	1,539,295,927
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	6,250	13,369	36,158
08.302.	Company owned life insurance	(2,218,177)	1,152,492	1,728,516
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(2,211,927)	1,165,861	1,764,674
2701.	Pension Expense	1,975,497	2,187,805	4,341,393
2702.	Securities Lending Interest Expense	1,400,777	558,936	1,135,812
2703.	Miscellaneous Expense	11,289	516	517
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,387,563	2,747,257	5,477,722
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

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	4,383,603,463	1,451,242,987	2,990,059,876
2.	Net investment income	353,737,264	322,071,682	686,189,539
3.	Miscellaneous income	461,536	1,960,465	2,474,269
4.	Total (Lines 1 to 3)	4,737,802,263	1,775,275,134	3,678,723,684
5.	Benefit and loss related payments	872,516,517	573,914,538	1,367,531,345
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	583,208,210	167,039,631	299,688,371
7.	Commissions, expenses paid and aggregate write-ins for deductions	152,104,538	93,381,585	190,330,799
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 6,874,256 tax on capital gains (losses)	30,192,997	46,019,852	61,237,328
10.	Total (Lines 5 through 9)	1,638,022,262	880,355,606	1,918,787,843
11.	Net cash from operations (Line 4 minus Line 10)	3,099,780,001	894,919,528	1,759,935,841
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,667,364,093	1,214,403,711	2,857,434,688
	12.2 Stocks	52,380,464	50,572,854	124,357,227
	12.3 Mortgage loans	235,283,989	34,561,283	84,482,387
	12.4 Real estate	0	0	0
	12.5 Other invested assets	8,643,569	10,265,814	53,872,127
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(3,882)	(61,135)	(24,610)
	12.7 Miscellaneous proceeds	215,707,115	49,195,724	57,249,879
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,179,375,348	1,358,938,251	3,177,371,698
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,708,013,208	1,976,551,680	3,990,181,024
	13.2 Stocks	74,790,715	200,733,354	268,344,135
	13.3 Mortgage loans	687,410,713	218,734,997	903,416,150
	13.4 Real estate	0	0	0
	13.5 Other invested assets	26,451,753	21,822,513	78,842,203
	13.6 Miscellaneous applications	5,252,600	61,424,631	30,664,067
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,501,918,989	2,479,267,175	5,271,447,579
14.	Net increase (or decrease) in contract loans and premium notes	(948,384)	(1,530,654)	(2,288,557)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,321,595,257)	(1,118,798,270)	(2,091,787,324)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	250,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	98,351,980	159,383,795	187,066,185
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	338,665,789	247,489,589	(54,928,900)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	437,017,769	406,873,384	382,137,285
	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)	215,202,513	182,994,642	50,285,802
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	326,299,863	276,014,061	276,014,061
	19.2 End of period (Line 18 plus Line 19.1)	541,502,376	459,008,703	326,299,863

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

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
2.	Ordinary life insurance	102,227,128	126,345,580	241,180,082
3.	Ordinary individual annuities	4,170,294,360	1,318,122,042	2,585,750,539
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities	123,793,013	19,080,470	185,735,408
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	4,396,314,501	1,463,548,092	3,012,666,029
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	4,396,314,501	1,463,548,092	3,012,666,029
14.	Deposit-type contracts	5,983,349,198	5,439,849,586	12,188,409,863
15.	Total (Lines 13 and 14)	10,379,663,699	6,903,397,678	15,201,075,892
	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

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The 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. 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. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus following NAIC SAP or practices prescribed and permitted by the state of Ohio.

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

		SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(64,686,254)	118,421,083
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3)	State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	(64,686,254)	118,421,083
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,478,902,119	1,539,295,927
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7)	State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	1,478,902,119	1,539,295,927

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

No Change.

C. Accounting Policy

(2) The Company has not reacquired any SVO Identified Bonds during the reporting period.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2022.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended June 30, 2022, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the period ended June 30, 2022, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the 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
059469-AF-3	464,859	446,455	18,404	446,455	406,207	06/30/2022
225470-M6-7	1,204,954	1,173,509	31,445	1,173,509	1,144,420	06/30/2022
61749W-AK-3	770,442	755,358	15,084	755,358	752,641	06/30/2022
Total	XXX	XXX	64,933	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed 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 as of June 30, 2022:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	399,745,662
2. 12 Months or Longer	31,266,948
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	6,484,149,378
2. 12 Months or Longer	322,762,859

(5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

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 is $504.1 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Low Income Housing Tax Credit (LIHTC) Property Investments. No significant holdings. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	—	—	—

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(99,127)	—	(99,127)

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R. Reporting Entity's Share of Cash Pool by Asset type. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

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, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $2,350.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(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	15,630,053	15,630,053	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	69,674,236	69,674,236	—
(d) Excess Stock	12,636,211	12,636,211	—
(e) Aggregate Total (a+b+c+d)	97,940,500	97,940,500	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	2,350,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	17,043,485	17,043,485	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	66,328,576	66,328,576	—
(d) Excess Stock	6,813,239	6,813,239	—
(e) Aggregate Total (a+b+c+d)	90,185,300	90,185,300	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	2,010,000,000	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

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	15,630,053	15,630,053	—	—	—	—
2. Class B	—	—	—	—	—	—

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)	2,376,439,475	2,475,867,076	1,558,851,542
2. Current Year General Account Total Collateral Pledged	2,376,439,475	2,475,867,076	1,558,851,542
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,224,805,468	2,134,909,565	1,487,238,642

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)	2,432,128,993	2,504,751,938	1,825,992,942
2. Current Year General Account Maximum Collateral Pledged	2,432,128,993	2,504,751,938	1,825,992,942
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,261,221,292	2,159,576,573	1,549,470,642

(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	1,558,851,542	1,558,851,542	—	1,551,851,610
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,558,851,542	1,558,851,542	—	1,551,851,610
2. Prior Year-end				
(a) Debt	—		—	XXX
(b) Funding Agreements	1,487,238,642	1,487,238,642	—	1,479,810,511
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	1,487,238,642	1,487,238,642	—	1,479,810,511

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	307,084,300	307,084,300	—
2. Funding Agreements	1,518,908,642	1,518,908,642	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,825,992,942	1,825,992,942	—

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

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

a. Defined Benefit Plan

iv. Components of net periodic benefit cost. Not applicable.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No Change.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

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

B. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2022

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Industrial & miscellaneous	—	338,337	—	—	338,337
Bonds: RMBS	—	558,066	—	—	558,066
Bonds: Exchange traded funds	7,196,850	—	—	—	7,196,850
Common stock: Unaffiliated	612,541,577	—	—	—	612,541,577
Common stock: Mutual funds	92,561,909	—	—	—	92,561,909
Preferred stock	—	38,207,772	—	—	38,207,772
Separate account assets *	19,432,587	47,844,937	—	—	67,277,524
Total assets at fair value	731,732,923	86,949,112	—	—	818,682,035

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Interest rate swaps	—	(99,127)	—	—	(99,127)
Total liabilities at fair value	—	(99,127)	—	—	(99,127)

*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below amortized cost.

(2) Not applicable.

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) Investments in Level 2 include industrial and miscellaneous bonds and below investment grade residential mortgage-backed securities initially rated NAIC 6. These securities represent both senior and subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

The fair value of preferred stock included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

Derivative investments included in Level 2 consist of interest rate swaps. The fair values of these securities have been determined through the use of third-party pricing services or models utilizing market observable inputs.

Assets held in Level 2 of the separate accounts carried at fair value include investment grade municipal, corporate bonds, and surplus notes. The Company determined fair value of the bonds through the use of third-party pricing services utilizing market observable inputs.

B. Not applicable.

C. The carrying amounts and fair values of the Company's significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	16,083,610,427	17,074,606,416	26,345,037	15,565,441,548	491,823,842	—	—
Common stock: Unaffiliated**	710,482,077	710,482,077	710,482,077	—	—	—	—
Common stock: Mutual funds	92,561,909	92,561,909	92,561,909	—	—	—	
Preferred stock	38,207,772	38,207,772	—	38,207,772	—	—	—
Mortgage loans	3,083,304,918	3,235,018,658	—	—	3,083,304,918	—	—
Cash, cash equivalents, & short-term investments	541,611,458	541,502,376	541,611,458	—	—	—	—
Other invested assets: Surplus notes	48,513,419	46,883,458	—	48,513,419	—	—	—
Securities lending reinvested collateral assets	11,210,348	11,210,348	11,210,348	—	—	—	—
Cash collateral receivable	812,029	812,029	—	812,029	—	—	—
Separate account assets	1,228,716,105	1,290,370,007	65,358,199	1,142,445,879	20,912,027	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(14,536,361,877)	(13,614,789,283)	—	—	(14,536,361,877)	—	—
Derivative liabilities	(99,127)	(99,127)	—	(99,127)	—	—	—
Separate account liabilities *	(1,291,957,323)	(1,183,389,966)	—	—	(1,291,957,323)	—	—
Securities lending liability	(482,111,365)	(482,111,365)	—	(482,111,365)	—	—	—

*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.
**Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities, Surplus Notes, and Equity Securities

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock included in Level 3 has been determined by either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Derivative Instruments

The fair value of the interest rate swaps have been determined through the use of third-party pricing services utilizing market observable inputs.

Cash Collateral Receivable

The receivable represents the obligation to return cash collateral the Company has posted relating to derivative instruments. The fair value is based upon the stated amount.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Securities Lending Reinvested Collateral Assets

The fair value of securities lending reinvested collateral assets are from third-party sources utilizing publicly quoted prices.

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

Securities Lending Liability

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

Separate Account Liabilities

Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contract holders and the Company.

D. Not applicable.

E. Not applicable.

21. Other Items.

C. Other Disclosures

The Company is exposed to risk associated with the ongoing outbreak of coronavirus ("COVID-19") and is actively monitoring developments through governmental briefings and the relevant health authorities. The effects of the outbreak on the Company are uncertain and difficult to predict, as the situation continues to evolve. Risks include (but are not limited to) the disruption of business operations due to changing work environments for employees, agents and distributors, and business partners; potential economic hardship of policyholders and issuers of investments held by the Company; and disruptions of product marketing and sales efforts. The Company has business continuity plans in place to mitigate the risks posed to business operations by disruptive incidents such as these..

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

		AMOUNT
a.	Permanent ACA Risk Adjustment Program	
	Assets	
	1. Premium adjustments receivable due to ACA Risk Adjustment	—
	Liabilities	
	2. Risk adjustment user fees payable for ACA Risk Adjustment	—
	3. Premium adjustments payable due to ACA Risk Adjustment	—
	Operations (Revenue & Expense)	
	4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
	5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b.	Transitional ACA Reinsurance Program	
	Assets	
	1. Amounts recoverable for claims paid due to ACA Reinsurance	—
	2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
	3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
	Liabilities	
	4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
	5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
	6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
	Operations (Revenue & Expense)	
	7. Ceded reinsurance premiums due to ACA Reinsurance	—
	8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
	9. ACA Reinsurance contributions - not reported as ceded premium	—
c.	Temporary ACA Risk Corridors Program	
	Assets	
	1. Accrued retrospective premium due to ACA Risk Corridors	—
	Liabilities	
	2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
	Operations (Revenue & Expense)	
	3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
	4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—				—	—
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1- 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

	1	2	3	4	5	6
Risk Corridors Program Year	Estimated Amount to be Filed or Final Amount Filed	Non-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics.No Change.

34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]
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. 12/31/2017

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. 12/31/2017

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). 05/30/2019

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Securities, Inc.	Cincinnati, Ohio				YES
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				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 [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
Minor wording changes applicable to all employees.

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

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

FINANCIAL

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

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

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: $ 106,009,475

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

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	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 209,008,274	$ 226,855,742
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 297,234,592	$ 279,801,032
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 506,242,866	$ 506,656,774
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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. $ 504,132,909
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 504,662,993
16.3 Total payable for securities lending reported on the liability page. $ 482,111,365

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
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231

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
FT WASHINGTON INVESTMENT ADVISORS	A

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
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS

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 [X] No [ ]

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	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 3,051,632,874
	1.14 Total Mortgages in Good Standing	$ 3,051,632,874
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 177,788,273
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 177,788,273
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 5,597,512
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 5,597,512
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,235,018,659
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
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	$
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	$
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

STATEMENT AS OF JUNE 30, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only: Life Contracts 2	3	4	5	6	7
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	163,812	32,073,355			32,237,167	162,168
2. Alaska AK	L	27,979	10,326,571			10,354,549	
3. Arizona AZ	L	474,248	143,445,494			143,919,742	1,169,465
4. Arkansas AR	L	332,478	11,709,236			12,041,714	
5. California CA	L	3,788,688	623,281,045			627,069,733	2,645,797
6. Colorado CO	L	185,466	124,016,342			124,201,808	59,696
7. Connecticut CT	L	110,414	57,287,960			57,398,374	1,663,010
8. Delaware DE	L	47,728	17,969,864			18,017,592	425,000
9. District of Columbia DC	L	51,866	7,813,046			7,864,912	
10. Florida FL	L	5,987,485	310,896,218			316,883,703	5,585,667
11. Georgia GA	L	1,132,881	104,488,630			105,621,511	770,000
12. Hawaii HI	L	113,133	15,381,764			15,494,898	
13. Idaho ID	L	103,176	18,036,488			18,139,665	
14. Illinois IL	L	5,964,113	162,424,325			168,388,438	902,159
15. Indiana IN	L	6,816,312	58,417,929			65,234,241	
16. Iowa IA	L	63,975	20,646,471			20,710,446	302,753
17. Kansas KS	L	375,609	25,237,467			25,613,076	100,000
18. Kentucky KY	L	4,997,650	51,037,963			56,035,613	
19. Louisiana LA	L	3,029,701	39,471,504			42,501,205	
20. Maine ME	L	11,057	24,720,971			24,732,029	240,717
21. Maryland MD	L	844,374	92,627,350			93,471,724	784,112
22. Massachusetts MA	L	25,044	238,796,642			238,821,686	5,915,897
23. Michigan MI	L	3,750,812	146,379,112			150,129,925	885,478
24. Minnesota MN	L	1,748,885	99,093,377			100,842,261	1,616,313
25. Mississippi MS	L	586,537	16,304,341			16,890,878	44,009
26. Missouri MO	L	1,469,649	47,814,041			49,283,690	788,352
27. Montana MT	L	15,287	12,690,624			12,705,910	125,000
28. Nebraska NE	L	31,380	9,484,785			9,516,165	250,000
29. Nevada NV	L	236,124	36,208,863			36,444,987	633,403
30. New Hampshire NH	L	11,089	54,718,065			54,729,154	851,311
31. New Jersey NJ	L	1,116,420	161,225,017			162,341,438	803,059
32. New Mexico NM	L	131,638	27,644,172			27,775,811	1,222,497
33. New York NY	N	85,278	1,693,771			1,779,049	
34. North Carolina NC	L	8,750,350	106,790,077			115,540,426	2,510,242
35. North Dakota ND	L	9,623	5,049,746			5,059,369	
36. Ohio OH	L	26,932,627	188,719,572			215,652,198	5,933,512,085
37. Oklahoma OK	L	186,450	25,697,130			25,883,580	
38. Oregon OR	L	732,954	56,547,065			57,280,018	1,334,344
39. Pennsylvania PA	L	11,399,367	161,229,807			172,629,174	1,386,603
40. Rhode Island RI	L	5,753	19,269,139			19,274,891	249,267
41. South Carolina SC	L	1,090,806	60,560,146			61,650,952	333,613
42. South Dakota SD	L	16,060	6,101,267			6,117,327	
43. Tennessee TN	L	1,821,354	60,881,015			62,702,369	1,686,265
44. Texas TX	L	2,329,330	419,732,991			422,062,320	8,067,169
45. Utah UT	L	52,751	47,210,882			47,263,632	
46. Vermont VT	L	3,670	8,948,269			8,951,939	490,806
47. Virginia VA	L	560,439	93,946,304			94,506,743	4,249,142
48. Washington WA	L	996,814	123,286,522			124,283,335	825,778
49. West Virginia WV	L	1,745,837	9,942,187			11,688,024	200,000
50. Wisconsin WI	L	776,227	87,824,992			88,601,220	110,171
51. Wyoming WY	L	11,375	8,863,544			8,874,920	447,850
52. American Samoa AS	N					0	
53. Guam GU	L	928				928	
54. Puerto Rico PR	N	3,862	122,941			126,803	
55. U.S. Virgin Islands VI	N	618				618	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	26,177	974	0	0	27,151	0
59. Subtotal	XXX	101,283,660	4,294,087,373	0	0	4,395,371,033	5,983,349,198
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	943,468				943,468	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	102,227,128	4,294,087,373	0	0	4,396,314,501	5,983,349,198
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	102,227,128	4,294,087,373	0	0	4,396,314,501	5,983,349,198
98. Less Reinsurance Ceded	XXX	12,038,299				12,038,299	
99. Totals (All Business) less Reinsurance Ceded	XXX	90,188,829	4,294,087,373	0	0	4,384,276,202	5,983,349,198
DETAILS OF WRITE-INS							
58001. ZZZ - Other Alien	XXX	24,158	974			25,132	
58002. Mexico	XXX	2,019				2,019	
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	26,177	974	0	0	27,151	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)	**47-5482199**
SUBSIDIARY - FABRIC INSURANCE AGENCY, LLC, NY (NON-INSURER)	**37-1832788**

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 *
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-5144260				Alta at Horizon West, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-4351262				Alta Preston Residences, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3057118				Beardsley Inv. Holdings,LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Blackstone Real Estate Investment Trust	NY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1583182				Broomfield SH Holding, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3863649				Chestnut Anchor Healthcare Fund II LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western and Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1998953				Courtland Apartments,LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	NO	

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

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0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1832788				Fabric Insurance Agency, LLC	NY	NIA	Fabric Technologies, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.830	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	Integrity Life Insurance Co	Ownership	4.020	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00003	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	16.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	15.280	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00002	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	21.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.790	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.610	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	21.060	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3835610				Fort Washington PE Invest SM II-K	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.380	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859775				Fort Washington PE Invest XI-K	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2353885				Fourth and Pike Apartments, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1225842				FWPEI Mauna Kea GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3616440				FWPEI SM II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3656912				FWPEI XI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1463366				FWPEO IV GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	43-2081325				Gerber Life Agency, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3569568				Jomax Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1797000				Keller Hicks Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2435757				Kemah Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Manchester Semmes OZ Fund II, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-2026987				Park Boulevard Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund LP	FL	NIA	The Western and Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	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 *
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804432				WS Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	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?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1.

2.

3.

4.

5.

6.

7.

8.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	9 2 6 2 2 2 0 2 2 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	9 2 6 2 2 2 0 2 2 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	9 2 6 2 2 2 0 2 2 4 4 5 0 0 0 0 2
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	9 2 6 2 2 2 0 2 2 4 4 6 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	9 2 6 2 2 2 0 2 2 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	9 2 6 2 2 2 0 2 2 4 4 8 0 0 0 0 2
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	9 2 6 2 2 2 0 2 2 4 4 9 0 0 0 0 2
8.	Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	9 2 6 2 2 2 0 2 2 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	2,782,941,629	1,964,024,430
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	645,691,304	880,030,778
	2.2 Additional investment made after acquisition	41,719,409	23,385,372
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	235,283,989	84,482,387
8.	Deduct amortization of premium and mortgage interest points and commitment fees	49,692	16,564
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		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)	3,235,018,661	2,782,941,629
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,235,018,661	2,782,941,629
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	3,235,018,661	2,782,941,629

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	433,042,698	398,228,764
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,195,954	15,065,346
	2.2 Additional investment made after acquisition	25,255,799	63,776,857
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	305	587
5.	Unrealized valuation increase (decrease)	(13,186,763)	14,844,008
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	8,643,569	53,872,127
8.	Deduct amortization of premium and depreciation	47,426	91,328
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	4,909,409
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	437,616,998	433,042,698
12.	Deduct total nonadmitted amounts	5,000,000	5,000,000
13.	Statement value at end of current period (Line 11 minus Line 12)	432,616,998	428,042,698

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	15,239,486,864	13,838,512,491
2.	Cost of bonds and stocks acquired	4,782,803,923	4,258,525,159
3.	Accrual of discount	12,749,738	22,754,691
4.	Unrealized valuation increase (decrease)	(126,950,305)	153,290,407
5.	Total gain (loss) on disposals	4,158,052	43,131,543
6.	Deduct consideration for bonds and stocks disposed of	1,724,076,710	3,002,877,488
7.	Deduct amortization of premium	47,032,944	88,143,343
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	2,756,855	6,792,169
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,332,153	21,085,573
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,142,713,916	15,239,486,864
12.	Deduct total nonadmitted amounts	224,124,077	206,087,829
13.	Statement value at end of current period (Line 11 minus Line 12)	17,918,589,839	15,033,399,035

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)	8,757,117,247	2,425,529,424	1,560,245,403	415,776,374	8,757,117,247	10,038,177,642		7,966,710,966
2. NAIC 2 (a)	5,055,478,489	4,776,879,011	3,953,897,092	(462,663,305)	5,055,478,489	5,415,797,103		4,642,894,697
3. NAIC 3 (a)	1,196,087,551	257,002,436	21,062,446	25,589,172	1,196,087,551	1,457,616,713		1,061,749,487
4. NAIC 4 (a)	439,814,623	83,380,577	24,392,006	(6,938,937)	439,814,623	491,864,257		461,563,344
5. NAIC 5 (a)	45,979,510	16,451,899	1,531,359	8,578,808	45,979,510	69,478,858		37,260,540
6. NAIC 6 (a)	11,944,225	0	1,740	(1,376,769)	11,944,225	10,565,716		9,999,381
7. Total Bonds	15,506,421,645	7,559,243,347	5,561,130,046	(21,034,657)	15,506,421,645	17,483,500,289	0	14,180,178,415
PREFERRED STOCK								
8. NAIC 1	96,982	0	0	(11,847)	96,982	85,135		
9. NAIC 2	41,200,720	397,541	0	(3,475,624)	41,200,720	38,122,637		36,844,000
10. NAIC 3	0	0	0	0	0	0		
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	41,297,702	397,541	0	(3,487,471)	41,297,702	38,207,772	0	36,844,000
15. Total Bonds and Preferred Stock	15,547,719,347	7,559,640,888	5,561,130,046	(24,522,128)	15,547,719,347	17,521,708,061	0	14,217,022,415

(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 $ 395,304,431 ; NAIC 2 $ 13,589,441 ; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

NONE

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	25,235,298	46,111,984
2.	Cost of short-term investments acquired	0	207,461,347
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	25,364
6.	Deduct consideration received on disposals	25,235,298	228,363,397
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)	0	25,235,298
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	25,235,298

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)	34,425
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(108,619)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(24,928)
6.	Considerations received/(paid) on terminations	
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(99,122)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(99,122)

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	(99,127)	
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)		(99,127)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(99,127)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(99,127)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(99,127)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(99,127)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	505,717	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	505,717	
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	295,943,807	204,632,444
2.	Cost of cash equivalents acquired	11,213,592,405	10,175,323,308
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	5,122	21,378
6.	Deduct consideration received on disposals	10,982,270,360	10,084,033,323
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)	527,270,974	295,943,807
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	527,270,974	295,943,807

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1220	WASHINGTON	DC		09/26/2019	4.750	0	5,348,053	78,217,870
1262	PITTSBURGH	PA		02/03/2022	4.760	0	6,378,817	12,228,216
1263	WEST PALM BEACH	FL		03/01/2022	4.300	0	11,196,251	53,189,850
1264	BLOOMINGDALE	GA		03/02/2022	3.500	0	7,107,754	25,940,120
1267	ORLANDO	FL		03/21/2022	4.100	0	1,287,555	24,242,280
1271	SAN JOSE	CA		05/05/2022	4.250	36,250,000	0	113,900,000
1272	GAINESVILLE	FL		05/09/2022	3.550	52,425,000	0	83,100,000
1273	BAYTOWN	TX		05/26/2022	4.550	23,500,000	0	37,300,000
1274	CANAL WINCHESTER	OH		05/27/2022	4.410	52,160,000	0	75,600,000
1275	TUMWATER	WA		06/01/2022	4.800	24,300,000	0	34,100,000
1276	PANAMA CITY	FL		06/28/2022	4.690	44,000,000	0	65,900,000
0599999. Mortgages in good standing - Commercial mortgages-all other						232,635,000	31,318,430	603,718,336
0899999. Total Mortgages in good standing						232,635,000	31,318,430	603,718,336
1699999. Total - Restructured Mortgages						0	0	0
000325300	JOLIET	IL		05/02/2022	4.863	87,175	0	100,000
000325301	SAN PIERRE	IN		05/02/2022	4.574	70,772	0	105,500
000325308	SEMMES	AL		05/02/2022	3.938	137,769	0	172,900
000325309	LOUISVILLE	KY		05/02/2022	4.437	62,606	0	76,500
000325310	DALTON	GA		05/02/2022	4.438	100,685	0	139,000
000325311	SAPULPA	OK		05/02/2022	4.315	90,247	0	142,231
000325312	ENOLA	PA		05/02/2022	4.053	89,580	0	107,429
000325313	HOUSTON	TX		05/02/2022	3.967	90,380	0	131,470
000325314	MADISON	IN		05/02/2022	4.318	74,822	0	108,000
000325315	CAMDEN	NJ		05/02/2022	7.451	65,021	0	84,475
000325316	LAS VEGAS	NV		05/02/2022	4.445	191,504	0	221,000
000325317	BURTON	MI		05/02/2022	4.952	92,259	0	119,000
000325318	READING	PA		05/02/2022	4.202	99,816	0	84,900
000325319	WAKE FOREST	NC		05/02/2022	4.069	122,484	0	137,000
000325320	REIDSVILLE	NC		05/02/2022	3.968	77,971	0	130,000
000325321	PRINCETON	WV		05/02/2022	6.681	28,828	0	39,500
000325322	ANDERSON	SC		05/02/2022	4.481	128,434	0	166,000
000325323	LA GRANGE	NC		05/02/2022	4.053	156,323	0	170,000
000325324	PORT BARRINGTON	IL		05/02/2022	4.182	152,809	0	226,000
000325325	LEXINGTON	KY		05/02/2022	4.315	90,041	0	125,386
000325326	MONTPELIER	ID		05/02/2022	4.446	114,697	0	140,000
000325328	SAPULPA	OK		05/02/2022	6.421	67,571	0	91,142
000325329	WILLINGBORO	NJ		05/02/2022	6.169	179,202	0	472,417
000325330	ROCKY POINT	NC		05/02/2022	6.421	103,955	0	136,000
000325331	BIRMINGHAM	AL		05/02/2022	6.169	37,626	0	53,500
000325332	DURHAM	NC		05/02/2022	3.962	125,985	0	168,000
000325333	HOUSTON	TX		05/02/2022	4.697	101,116	0	134,000
000325334	WEST SPRINGFIELD	MA		05/02/2022	4.202	167,653	0	223,000
000325335	UDALL	KS		05/02/2022	7.186	61,802	0	99,242
000325336	OOLOGAH	OK		05/02/2022	3.968	203,610	0	430,783
000325338	INTERLACHEN	FL		05/02/2022	7.057	58,047	0	166,955
000325339	DANIELSON	CT		05/02/2022	3.976	183,448	0	250,000
000325340	GRAIN VALLEY	MO		05/02/2022	6.548	87,723	0	125,000
000325341	PARISH	NY		05/02/2022	3.957	40,126	0	72,500
000325342	WOBURN	MA		05/02/2022	4.324	283,900	0	275,000
000325343	BUCKSPORT	ME		05/02/2022	4.053	99,629	0	143,969
000325344	CLAYTON	NC		05/02/2022	6.802	99,582	0	131,000
000325345	LAFAYETTE	IN		05/02/2022	4.315	64,383	0	206,550
000325346	INDIANAPOLIS	IN		05/02/2022	3.956	31,960	0	74,697
000325347	MONTGOMERY	AL		05/02/2022	3.964	71,917	0	90,050
000325348	OXFORD	NC		05/02/2022	6.290	53,089	0	68,100
000325349	ALBUQUERQUE	NM		05/02/2022	4.574	49,149	0	64,500
000325350	ROCHESTER	NY		05/02/2022	4.483	72,820	0	100,000
000325351	MAYBELL	CO		05/02/2022	6.378	37,675	0	65,000
000325352	SOUTH HOLLAND	IL		05/02/2022	4.591	66,892	0	98,500
000325354	MASON CITY	IA		05/02/2022	5.386	70,636	0	89,000
000325357	CENTER POINT	AL		05/02/2022	7.243	78,433	0	115,000
000325358	TUSCALOOSA	AL		05/02/2022	4.466	54,737	0	94,500
000325359	SELMA	NC		05/02/2022	4.200	83,209	0	120,000
000325360	DAYTON	OH		05/02/2022	4.482	68,042	0	88,900

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000325364	CHICAGO	IL		05/02/2022	4.198	243,753	0	245,000
000325366	COLUMBIA	SC		05/02/2022	4.716	103,239	0	115,000
000325367	HERMITAGE	TN		05/02/2022	4.458	70,895	0	133,000
000325369	DALLAS	TX		05/02/2022	6.204	47,984	0	77,000
000325371	MALAGA	WA		05/02/2022	6.329	19,228	0	117,000
000325372	WHITSETT	NC		05/02/2022	6.328	82,202	0	125,070
000325373	KOKOMO	IN		05/02/2022	6.204	68,347	0	108,000
000325375	CAHOKIA	IL		05/02/2022	6.836	60,342	0	115,693
000325376	INDIANAPOLIS	IN		05/02/2022	4.825	82,732	0	110,646
000325377	BUFFALO	NY		05/02/2022	4.053	73,612	0	85,700
000325378	GIDDINGS	TX		05/02/2022	5.821	84,707	0	133,000
000325379	WILLOW WOOD	OH		05/02/2022	4.797	62,673	0	105,000
000325381	GRANITE CITY	IL		05/02/2022	6.834	37,031	0	84,900
000325382	PELL CITY	AL		05/02/2022	4.716	50,065	0	65,000
000325383	PASO ROBLES	CA		05/02/2022	4.447	301,369	0	359,700
000325384	TEXAS CITY	TX		05/02/2022	6.705	108,779	0	160,990
000325385	COLONIAL BEACH	VA		05/02/2022	3.560	105,497	0	107,900
000325386	PELL CITY	AL		05/02/2022	6.704	54,512	0	106,204
000325390	LUMBERTON	NC		05/02/2022	4.720	59,183	0	75,900
000325391	FLORENCE	CO		05/02/2022	4.961	144,591	0	359,500
000325393	CHARLOTTE	MI		05/02/2022	4.324	103,973	0	154,000
000325394	WENDELL	NC		05/02/2022	4.067	111,247	0	160,236
000325395	WINSTON SALEM	NC		05/02/2022	3.538	152,644	0	130,000
000325396	NEW BRITAIN	CT		05/02/2022	4.182	234,467	0	182,000
000325398	THEODORE	AL		05/02/2022	4.574	74,225	0	123,200
000325400	FAYETTEVILLE	PA		05/02/2022	3.669	115,390	0	175,000
000325402	PORT BYRON	IL		05/02/2022	4.316	63,360	0	80,936
000325403	WOODSBORO	TX		05/02/2022	6.844	36,769	0	57,500
000325404	CHARLOTTE	TX		05/02/2022	4.489	74,445	0	110,000
000325405	OZARK	MO		05/02/2022	3.926	98,136	0	198,000
000325406	PITTSFIELD	MA		05/02/2022	4.324	109,597	0	176,000
000325409	WALDORF	MD		05/02/2022	4.996	297,017	0	367,000
000325410	WACO	TX		05/02/2022	4.024	60,081	0	93,050
000325411	EAGLE BRIDGE	NY		05/02/2022	4.317	85,375	0	114,000
000325412	KINGSBURY	TX		05/02/2022	6.810	63,077	0	108,900
000325413	UNION	NJ		05/02/2022	7.196	268,550	0	380,000
000325415	WHITEFORD	MD		05/02/2022	3.939	153,559	0	185,000
000325416	MANSFIELD	TX		05/02/2022	3.925	125,501	0	162,000
000325418	UNIONDALE	NY		05/02/2022	4.844	240,142	0	440,000
000325419	KIRKWOOD	PA		05/02/2022	4.316	84,564	0	200,000
000325420	LITTLE ROCK	AR		05/02/2022	3.956	219,814	0	300,000
000325421	LOGAN	NM		05/02/2022	6.800	124,308	0	193,100
000325424	WILLIAMSFIELD	OH		05/02/2022	7.312	98,484	0	134,000
000325425	PONTIAC	MI		05/02/2022	7.312	75,484	0	110,000
000325426	COLUMBUS	OH		05/02/2022	3.926	89,226	0	110,000
000325428	ANNISTON	AL		05/02/2022	3.960	85,995	0	104,000
000325429	LAS VEGAS	NV		05/02/2022	7.310	117,149	0	155,000
000325430	DAYTON	TX		05/02/2022	4.951	158,524	0	168,000
000325432	EDGEWOOD	MD		05/02/2022	3.957	75,350	0	140,983
000325433	ALLENTON	MI		05/02/2022	3.940	151,886	0	168,035
000325436	PHILADELPHIA	PA		05/02/2022	5.775	113,660	0	158,000
000325437	DORCHESTER	MA		05/02/2022	5.776	304,261	0	440,000
000325438	CLEMENTON	NJ		05/02/2022	4.197	90,073	0	128,000
000325439	KENOSHA	WI		05/02/2022	4.067	159,223	0	201,985
000325440	PEA RIDGE	AR		05/02/2022	5.266	82,601	0	120,000
000325441	HUTCHINSON	MN		05/02/2022	6.286	58,725	0	82,000
000325442	NORTH LAS VEGAS	NV		05/02/2022	3.964	125,811	0	199,000
000325443	INDIANAPOLIS	IN		05/02/2022	4.317	89,270	0	122,000
000325444	BELTON	MO		05/02/2022	3.956	92,341	0	145,000
000325446	EAST ORANGE	NJ		05/02/2022	4.054	343,440	0	280,000
000325447	JAMAICA	NY		05/02/2022	4.951	359,509	0	430,000
000325449	COLORADO SPRINGS	CO		05/02/2022	5.264	95,485	0	150,000
000325450	LAUREL	MS		05/02/2022	6.529	16,838	0	128,000
000325453	LOUISVILLE	KY		05/02/2022	4.693	91,371	0	135,000
000325454	ROUND TOP	NY		05/02/2022	4.202	156,170	0	201,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000325455	JERSEY CITY	NJ		05/02/2022	5.770	231,661	0	335,000
000325456	CINCINNATI	OH		05/02/2022	3.957	118,434	0	155,000
000325458	SLIDELL	LA		05/02/2022	3.096	114,532	0	141,700
000325459	ATLANTA	GA		05/02/2022	3.859	177,313	0	267,000
000325460	ORLANDO	FL		05/02/2022	5.643	128,105	0	205,000
000325461	NEW HAVEN	CT		05/02/2022	4.330	233,885	0	272,000
000325463	LANCASTER	OH		05/02/2022	4.720	67,407	0	90,000
000325464	RALEIGH	NC		05/02/2022	4.588	163,432	0	249,000
000325465	SOUTH BEND	IN		05/02/2022	5.704	15,084	0	64,000
000325468	WATERTOWN	CT		05/02/2022	4.591	163,508	0	235,000
000325469	HAMPTON	VA		05/02/2022	5.958	38,501	0	175,000
000325472	HINESVILLE	GA		05/02/2022	4.327	112,743	0	139,475
000325473	PHILADELPHIA	PA		05/02/2022	5.255	105,028	0	135,000
000325474	PATERSON	NJ		05/02/2022	5.766	177,181	0	235,000
000325475	DAPHNE	AL		05/02/2022	2.962	131,366	0	150,000
000325477	FAIRBURN	GA		05/02/2022	5.381	38,672	0	74,500
000325479	BRUNSWICK	OH		05/02/2022	4.326	81,892	0	112,000
000325481	METHUEN	MA		05/02/2022	4.074	208,125	0	218,000
000325482	DOUGLAS	MA		05/02/2022	3.979	224,018	0	335,000
000325483	PUEBLO WEST	CO		05/02/2022	4.998	126,524	0	165,000
000325484	JACKSON	MS		05/02/2022	5.732	11,060	0	47,000
000325486	LEESVILLE	LA		05/02/2022	5.124	69,378	0	78,000
000325487	KANSAS CITY	MO		05/02/2022	4.231	54,302	0	79,657
000325488	BRUNSWICK	OH		05/02/2022	4.607	152,306	0	202,500
000325490	JACKSON	MS		05/02/2022	4.990	70,892	0	90,000
000325491	VALRICO	FL		05/02/2022	4.479	87,262	0	115,000
000325492	YUKON	OK		05/02/2022	4.479	126,849	0	167,900
000325493	GERMANTOWN	OH		05/02/2022	4.606	99,526	0	135,000
000325494	ADDISON	IL		05/02/2022	4.478	168,600	0	225,000
000325496	PHILADELPHIA	PA		05/02/2022	4.951	99,464	0	113,000
000325497	MELBOURNE	FL		05/02/2022	5.776	90,202	0	125,000
000325498	COLUMBUS	OH		05/02/2022	3.964	75,185	0	103,000
000325499	WICHITA	KS		05/02/2022	5.004	78,089	0	130,000
000325500	STURGEON BAY	WI		05/02/2022	4.733	65,578	0	97,920
000325501	MANCHESTER	GA		05/02/2022	4.093	61,192	0	94,000
000325502	CONCORD	GA		05/02/2022	4.330	283,090	0	310,000
000325503	GEORGETOWN	KY		05/02/2022	4.626	319,251	0	400,000
000325504	JUNCTION CITY	KS		05/02/2022	5.772	75,566	0	105,000
000325505	PORT SAINT LUCIE	FL		05/02/2022	4.318	254,460	0	182,000
000325506	CARTHAGE	NY		05/02/2022	5.001	80,238	0	121,000
000325507	MADISON	WI		05/02/2022	4.570	181,037	0	233,000
000325508	COATESVILLE	PA		05/02/2022	4.055	305,745	0	420,000
000325509	WEST POINT	NE		05/02/2022	5.075	95,371	0	134,000
000325510	WEST HAVEN	CT		05/02/2022	3.541	251,659	0	274,000
000325511	ELK MOUND	WI		05/02/2022	4.310	133,074	0	145,000
000325512	SUMMERVILLE	SC		05/02/2022	4.309	245,677	0	252,000
000325513	MIDDLETOWN	NJ		05/02/2022	3.799	270,142	0	315,000
000325514	SUMMERVILLE	SC		05/02/2022	3.799	178,446	0	185,000
000325515	EDISON	NJ		05/02/2022	3.671	283,481	0	300,000
000325517	AURORA	CO		05/02/2022	3.670	351,526	0	370,000
000325518	MIAMI	FL		05/02/2022	3.670	323,926	0	370,000
000325519	HOMESTEAD	FL		05/02/2022	4.170	327,785	0	354,000
000325521	ROCKFORD	IL		05/02/2022	4.691	72,131	0	78,000
000325523	LAKELAND	FL		05/02/2022	3.922	142,165	0	150,000
000325524	KILLEEN	TX		05/02/2022	4.049	218,678	0	221,000
000325525	MIAMI	FL		05/02/2022	3.922	540,161	0	550,000
000325526	NORTH LAS VEGAS	NV		05/02/2022	3.411	354,389	0	363,000
000325527	BLOOMFIELD HILLS	MI		05/02/2022	3.666	279,415	0	295,000
000325529	MISSOURI CITY	TX		05/02/2022	3.666	343,914	0	378,000
000325530	INDUSTRY	PA		05/02/2022	3.793	112,248	0	129,000
000325531	NIAGARA FALLS	NY		05/02/2022	4.196	72,257	0	70,000
000325532	WESTON	OH		05/02/2022	4.068	84,477	0	140,500
000325533	TEMPERANCE	MI		05/02/2022	3.819	87,817	0	105,000
000325534	FISHERS	IN		05/02/2022	4.193	189,671	0	212,000
000325535	TOLEDO	OH		05/02/2022	4.323	87,277	0	101,900

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000325536	JACKSON	MS		05/02/2022	8.621	13,754	0	60,000
000325538	COLUMBUS	OH		05/02/2022	5.776	46,464	0	70,000
000325539	SIOUX CITY	IA		05/02/2022	6.285	57,996	0	97,634
000325540	MAYS LANDING	NJ		05/02/2022	4.753	152,616	0	250,000
000325542	BEAVER FALLS	PA		05/02/2022	7.820	43,647	0	48,000
000325543	PAWCATUCK	CT		05/02/2022	4.459	117,129	0	176,000
000325544	SIOUX CITY	IA		05/02/2022	4.188	43,536	0	59,950
000325545	GARY	IN		05/02/2022	6.285	44,922	0	85,000
000325546	LUCAMA	NC		05/02/2022	4.443	91,304	0	103,000
000325547	GREAT FALLS	MT		05/02/2022	3.812	108,310	0	153,000
000325548	PITTSBURGH	PA		05/02/2022	4.825	72,765	0	99,000
000325550	BRICK TWP	NJ		05/02/2022	4.454	171,825	0	180,000
000325551	TAUNTON	MA		05/02/2022	4.224	165,014	0	210,000
000325552	ROTTERDAM	NY		05/02/2022	4.062	70,839	0	74,000
000325553	ALBUQUERQUE	NM		05/02/2022	4.068	157,193	0	231,000
000325554	NESCONSET	NY		05/02/2022	4.316	471,227	0	680,000
000325556	ASTON	PA		05/02/2022	3.932	208,966	0	239,000
000325557	HOMEWOOD	IL		05/02/2022	4.465	91,940	0	160,000
000325558	FREDERICKSBURG	VA		05/02/2022	4.945	92,413	0	125,000
000325559	E GREENBUSH	NY		05/02/2022	3.814	182,843	0	211,300
000325560	MAGNOLIA	TX		05/02/2022	4.569	57,140	0	72,000
000325561	MIDLOTHIAN	TX		05/02/2022	3.939	157,981	0	185,000
000325562	HOLDEN	LA		05/02/2022	4.652	218,132	0	250,000
000325563	LUBBOCK	TX		05/02/2022	3.666	172,297	0	182,000
000325564	Carver	MA		05/02/2022	4.192	298,119	0	332,000
000325565	Chicopee	MA		05/02/2022	4.192	178,775	0	203,000
000325566	Baltimore	MD		05/02/2022	4.064	109,414	0	118,000
000325570	Philadelphia	PA		05/02/2022	4.189	131,843	0	175,000
000325571	PALM BEACH GARDENS	FL		05/02/2022	3.807	322,459	0	355,000
000325572	Sicklerville	NJ		05/02/2022	3.668	143,275	0	154,000
000325573	Middlesex	NJ		05/02/2022	4.062	230,982	0	262,000
000325574	FLOWER MOUND	TX		05/02/2022	4.571	219,882	0	249,000
000325575	LITTLE ELM	TX		05/02/2022	5.207	333,688	0	360,000
000325576	FAYETTEVILLE	NC		05/02/2022	4.825	111,351	0	125,000
000325578	NEW ORLEANS	LA		05/02/2022	5.846	125,891	0	137,000
000325579	NORTH BRANFORD	CT		05/02/2022	4.052	225,699	0	335,000
000325580	NEW OXFORD	PA		05/02/2022	5.975	90,343	0	106,000
000325583	JACKSONVILLE	FL		05/02/2022	4.953	269,239	0	294,000
000325584	CICERO	NY		05/02/2022	5.209	141,288	0	156,000
000325585	CHICAGO	IL		05/02/2022	3.924	168,953	0	205,000
000325586	ROSEBURG	OR		05/02/2022	5.208	205,536	0	220,000
000325587	FLORISSANT	MO		05/02/2022	5.080	158,082	0	176,000
000325588	MADERA	CA		05/02/2022	5.081	185,802	0	206,000
000325590	MAYS LANDING	NJ		05/02/2022	5.207	131,712	0	147,500
000325591	WILLIAMSON	NY		05/02/2022	4.952	112,115	0	124,000
000325592	SAINT LOUIS	MO		05/02/2022	5.081	101,053	0	109,500
000325595	NEW ALBANY	IN		05/02/2022	4.953	90,562	0	102,000
000325596	GONZALES	LA		05/02/2022	4.952	202,729	0	218,000
000325597	MUSKEGON	MI		05/02/2022	5.846	163,415	0	176,000
000325598	MOBERLY	MO		05/02/2022	5.209	69,872	0	100,000
000325601	SYRACUSE	NY		05/02/2022	5.463	52,955	0	60,000
000325611	VICTORVILLE	CA		05/02/2022	5.209	320,898	0	345,000
000325612	CHANDLER	AZ		05/02/2022	4.437	214,300	0	250,000
000325615	NEDERLAND	TX		05/02/2022	5.081	244,975	0	268,000
000325617	ALLIANCE	OH		05/02/2022	5.592	118,191	0	130,000
000325618	SAN ANTONIO	TX		05/02/2022	4.570	139,122	0	155,000
000325621	NEWBURGH	NY		05/02/2022	5.464	161,804	0	173,000
000325624	GRANVILLE	NY		05/02/2022	4.310	194,161	0	197,000
000325625	REDFORD	MI		05/02/2022	5.847	77,286	0	85,000
000325628	BAKERSFIELD	CA		05/02/2022	5.208	178,574	0	208,000
000325630	KIRKWOOD	IL		05/02/2022	5.081	58,893	0	76,500
000325631	WICHITA FALLS	TX		05/02/2022	5.209	144,697	0	182,000
000325632	COLUMBUS	IN		05/02/2022	5.209	126,600	0	141,000
000325633	NEW ULM	MN		05/02/2022	4.953	140,170	0	162,000
000325635	IOWA COLONY	TX		05/02/2022	5.719	184,442	0	202,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000325636	BURGETTSTOWN	PA		05/02/2022	4.825	82,846	0	93,500
000325637	MESA	AZ		05/02/2022	5.464	245,842	0	278,000
000325638	CHICAGO	IL		05/02/2022	5.463	167,677	0	185,000
000325640	PHOENIX	AZ		05/02/2022	5.336	237,002	0	257,000
000325642	SPRING	TX		05/02/2022	5.208	189,655	0	227,000
000325647	WHITESBORO	NY		05/02/2022	5.208	89,432	0	96,000
000325648	BROOKLYN	NY		05/02/2022	4.952	674,545	0	725,000
000325649	KILLEEN	TX		05/02/2022	5.335	128,749	0	142,000
000325650	BALTIMORE	MD		05/02/2022	5.464	165,108	0	182,500
000325653	HENRICO	VA		05/02/2022	4.952	245,602	0	275,000
000325655	ROCKFORD	IL		05/02/2022	5.080	88,357	0	96,000
000325657	JACKSON	NJ		05/02/2022	4.953	414,762	0	440,000
000325659	KISSIMMEE	FL		05/02/2022	3.797	151,603	0	205,000
000325660	DAMASCUS	MD		05/02/2022	5.080	260,866	0	294,000
000325661	KOKOMO	IN		05/02/2022	5.208	108,752	0	124,000
000325664	SAINT PETERSBURG	FL		05/02/2022	5.207	164,123	0	180,000
000325665	BELLEVILLE	IL		05/02/2022	5.463	173,236	0	201,000
000325666	LOUISVILLE	KY		05/02/2022	4.696	107,564	0	118,000
000325667	WATERFORD	NY		05/02/2022	4.696	209,116	0	225,000
000325668	SARATOGA SPRINGS	NY		05/02/2022	4.569	163,675	0	190,000
000325672	CANASTOTA	NY		05/02/2022	5.207	42,215	0	68,000
000325673	CONSTABLEVILLE	NY		05/02/2022	4.952	132,399	0	150,000
000325674	LYNN	MA		05/02/2022	5.208	250,585	0	295,000
000325675	SOMERSET	PA		05/02/2022	4.953	137,725	0	172,000
000325678	BELDING	MI		05/02/2022	5.464	66,617	0	74,000
000325679	BULVERDE	TX		05/02/2022	5.847	217,944	0	246,000
000325681	TUCSON	AZ		05/02/2022	5.208	113,347	0	143,000
000325682	DELANO	CA		05/02/2022	4.436	237,977	0	250,000
000325683	LEOMINSTER	MA		05/02/2022	4.953	255,785	0	285,700
000325684	WINSTON SALEM	NC		05/02/2022	5.719	163,529	0	180,000
000325686	COWGILL	MO		05/02/2022	5.846	120,236	0	138,000
000325689	LEHIGH ACRES	FL		05/02/2022	5.846	215,235	0	236,000
000325690	WHITE OAK	WV		05/02/2022	4.952	143,370	0	154,000
000325691	VILLA PARK	IL		05/02/2022	4.952	127,547	0	140,000
000325693	WICHITA	KS		05/02/2022	4.696	107,736	0	130,000
000325694	DELMONT	NJ		05/02/2022	5.080	144,557	0	160,000
000325695	DEER PARK	NY		05/02/2022	5.080	421,100	0	470,000
000325697	ROME	NY		05/02/2022	4.569	90,679	0	101,000
000325699	MARIENVILLE	PA		05/02/2022	5.079	105,122	0	115,000
000325700	BAYTOWN	TX		05/02/2022	5.080	154,753	0	170,000
000325701	RIALTO	CA		05/02/2022	5.079	120,424	0	370,000
000325702	COLUMBIA	CT		05/02/2022	5.718	170,122	0	205,000
000325703	MILLVILLE	NJ		05/02/2022	5.080	104,527	0	118,000
000325705	POLAND	OH		05/02/2022	5.335	104,649	0	116,000
000325706	ZANESVILLE	OH		05/02/2022	4.952	113,078	0	125,000
000325708	PHILADELPHIA	PA		05/02/2022	5.718	110,648	0	121,000
000325711	MILILANI	HI		05/02/2022	4.952	290,522	0	295,000
000325712	ANTIOCH	CA		05/02/2022	4.201	147,619	0	175,000
000325713	BAY SHORE	NY		05/02/2022	4.717	214,806	0	355,000
000325714	BENSALEM	PA		05/02/2022	4.182	202,571	0	243,000
000325717	ROCHESTER	NY		05/02/2022	6.040	53,763	0	95,000
000325718	GREECE	NY		05/02/2022	6.802	64,207	0	87,000
000325719	AURORA	CO		05/02/2022	6.296	119,196	0	178,000
000325721	RAEFORD	NC		05/02/2022	4.462	152,168	0	195,000
000325722	TAMPA	FL		05/02/2022	4.437	220,705	0	265,000
000325723	PLAQUEMINE	LA		05/02/2022	4.500	178,105	0	250,000
000325724	LANSDOWNE	PA		05/02/2022	4.500	52,408	0	209,000
000325725	URIAH	AL		05/02/2022	4.461	112,640	0	170,000
000325726	HANOVER	PA		05/02/2022	4.508	80,564	0	118,000
000325727	VINELAND	NJ		05/02/2022	4.498	125,127	0	190,000
000325729	CHARLOTTE	NC		05/02/2022	4.519	77,093	0	119,720
000325730	CALEDONIA	NY		05/02/2022	3.926	59,758	0	130,000
000325731	HARRISBURG	PA		05/02/2022	4.459	75,279	0	129,900
000325732	MANHATTAN	MT		05/02/2022	4.487	138,951	0	202,000
000325733	WICHITA	KS		05/02/2022	4.495	66,147	0	83,000

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000325734	SURPRISE	AZ		05/02/2022	4.459	91,845	0	112,500
000325735	FRANKLIN	IN		05/02/2022	4.459	105,991	0	133,000
000325736	SALEM TWP	ME		05/02/2022	4.053	103,735	0	155,000
000325737	CAMAS	WA		05/02/2022	3.947	186,682	0	267,100
000325738	PHILADELPHIA	PA		05/02/2022	3.991	84,617	0	128,000
000325739	CHICAGO	IL		05/02/2022	3.947	176,894	0	230,000
000325740	OWINGS MILLS	MD		05/02/2022	3.981	143,777	0	195,000
000325742	INDIANAPOLIS	IN		05/02/2022	3.981	67,677	0	103,500
000325743	TROY	OH		05/02/2022	3.991	114,002	0	168,000
000325745	NEWARK	DE		05/02/2022	4.074	296,129	0	354,000
000325746	OSAWATOMIE	KS		05/02/2022	3.946	98,230	0	130,000
000325747	MARDELA SPRINGS	MD		05/02/2022	3.946	133,762	0	185,000
000325748	PORTLAND	OR		05/02/2022	3.946	137,763	0	215,000
000325749	HERLONG	CA		05/02/2022	3.946	109,771	0	136,365
000325750	SILVIS	IL		05/02/2022	3.946	68,260	0	87,550
000325751	WILMINGTON	DE		05/02/2022	4.201	191,179	0	230,000
000325752	STRATHAM	NH		05/02/2022	3.413	158,472	0	186,000
000325754	MUKWONAGO	WI		05/02/2022	3.946	145,830	0	189,450
000325755	FRANKLIN	NH		05/02/2022	4.073	135,685	0	174,000
000325756	EDGEWOOD	MD		05/02/2022	4.446	67,297	0	120,000
000325758	STOCKTON	CA		05/02/2022	4.182	132,553	0	158,000
000325762	WATERFORD WORKS	NJ		05/02/2022	4.315	167,856	0	165,000
000325763	UPPER DARBY	PA		05/02/2022	3.945	77,149	0	100,000
000325764	NEWPORT NEWS	VA		05/02/2022	3.945	114,976	0	148,000
000325766	READING	MA		05/02/2022	3.945	109,603	0	160,000
000325767	MESQUITE	TX		05/02/2022	4.009	73,819	0	96,000
000325771	ELIZABETH	NJ		05/02/2022	3.944	170,256	0	220,000
000325773	SAGINAW	MI		05/02/2022	4.071	85,722	0	109,000
000325775	PLAINFIELD	NJ		05/02/2022	5.474	76,126	0	140,000
000325776	PORTSMOUTH	VA		05/02/2022	4.111	228,216	0	319,000
000325777	ELKINS PARK	PA		05/02/2022	4.708	159,776	0	185,000
000325778	PLYMOUTH MEETING	PA		05/02/2022	4.070	160,494	0	187,000
000325779	GREER	SC		05/02/2022	3.538	73,754	0	122,000
000325780	SUMMERVILLE	SC		05/02/2022	4.197	123,514	0	156,000
000325782	RICHTON PARK	IL		05/02/2022	4.069	121,216	0	160,000
000325783	ROELAND PARK	KS		05/02/2022	4.069	108,390	0	156,000
000325786	BARNEGAT	NJ		05/02/2022	3.941	205,918	0	245,000
000325788	WOODBRIDGE	NJ		05/02/2022	4.825	125,877	0	198,000
000325789	LITTLE FERRY	NJ		05/02/2022	4.068	259,739	0	295,000
000325790	EUREKA	CA		05/02/2022	4.054	197,317	0	245,000
000325791	BARNEGAT	NJ		05/02/2022	4.068	125,489	0	148,000
000325792	POINT PLEASANT BEACH	NJ		05/02/2022	3.413	224,888	0	325,000
000325794	NEW EGYPT	NJ		05/02/2022	3.685	343,482	0	400,000
000325795	LYNDHURST	OH		05/02/2022	3.797	150,455	0	168,500
000325796	MONTGOMERY	AL		05/02/2022	3.557	109,882	0	147,500
000325797	VIRGINIA BEACH	VA		05/02/2022	3.557	184,660	0	218,723
000325798	BALCH SPRINGS	TX		05/02/2022	3.557	116,731	0	147,750
000325800	JUNCTION CITY	KS		05/02/2022	3.573	93,427	0	120,000
000325801	BROOKLYN	MD		05/02/2022	4.710	107,349	0	145,000
000325802	WORCESTER	MA		05/02/2022	3.953	158,645	0	227,000
000325803	LEXINGTON	KY		05/02/2022	4.317	199,696	0	228,000
000325804	UPTON	MA		05/02/2022	3.695	207,543	0	247,000
000325805	ANDOVER	MA		05/02/2022	4.075	261,917	0	315,000
000325806	MIAMI	FL		05/02/2022	4.074	228,578	0	265,000
000325807	HAMPSTEAD	NH		05/02/2022	4.182	236,057	0	268,000
000325809	BRIMFIELD	MA		05/02/2022	4.073	179,295	0	215,000
000325810	MERRILLVILLE	IN		05/02/2022	4.327	144,267	0	178,000
000325811	BRENTWOOD	NH		05/02/2022	4.709	291,640	0	362,000
000325812	LAFAYETTE	OR		05/02/2022	4.484	74,910	0	169,000
000325813	WICHITA	KS		05/02/2022	4.068	104,893	0	106,500
000325814	PEKIN	IL		05/02/2022	4.835	26,542	0	48,650
000325815	PETERSBURG	VA		05/02/2022	5.597	105,739	0	181,950
000325816	COLUMBUS	OH		05/02/2022	3.958	53,807	0	71,200
000325818	VIENNA	IL		05/02/2022	4.332	104,795	0	91,000
000325819	PINSON	AL		05/02/2022	4.459	202,808	0	215,250

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000325820	HESPERIA	CA		05/02/2022	4.349	83,547	0	105,000
000325821	AURORA	CO		05/02/2022	3.964	149,861	0	180,000
000325822	FAIRFIELD	AL		05/02/2022	4.716	29,028	0	52,000
000325823	GROVELAND	FL		05/02/2022	3.965	110,526	0	146,160
000325824	LANDOVER	MD		05/02/2022	4.240	98,368	0	147,100
000325825	ATLANTA	GA		05/02/2022	5.352	79,453	0	130,700
000325826	NEDERLAND	TX		05/02/2022	4.084	73,627	0	91,300
000325827	SOUTHFIELD	MI		05/02/2022	4.182	107,875	0	180,000
000325830	BOLINGBROOK	IL		05/02/2022	3.967	63,522	0	112,000
000325831	PHILADELPHIA	PA		05/02/2022	4.315	60,995	0	80,000
000325832	HUMPHREY	AR		05/02/2022	4.976	16,641	0	45,150
000325833	ANGIER	NC		05/02/2022	3.962	54,019	0	88,000
000325834	VIRGINIA BEACH	VA		05/02/2022	5.590	49,349	0	80,450
000325835	JACKSONVILLE	FL		05/02/2022	4.335	124,729	0	128,000
000325836	LUBBOCK	TX		05/02/2022	5.122	43,222	0	68,000
000325837	LANCASTER	PA		05/02/2022	6.604	77,132	0	126,000
000325838	CONCORD	NC		05/02/2022	6.088	49,821	0	83,000
000325840	ROUND ROCK	TX		05/02/2022	4.483	145,849	0	184,000
000325841	SOUTH SALT LAKE	UT		05/02/2022	5.831	56,568	0	99,000
000325842	TUCSON	AZ		05/02/2022	4.073	109,480	0	172,000
000325843	OKLAHOMA CITY	OK		05/02/2022	3.957	36,899	0	55,632
000325844	CHARLOTTE	NC		05/02/2022	4.591	50,600	0	90,000
000325846	MONTGOMERY	AL		05/02/2022	5.972	27,449	0	58,047
000325847	GLASSBORO	NJ		05/02/2022	3.963	83,904	0	180,000
000325848	HOLLY HILL	FL		05/02/2022	3.940	107,575	0	125,000
000325849	ROCHELLE	IL		05/02/2022	6.334	90,082	0	132,000
000325850	MANOR	TX		05/02/2022	3.960	93,783	0	132,500
000325852	DALLAS	TX		05/02/2022	4.950	81,306	0	82,000
000325853	ANDREWS	TX		05/02/2022	6.333	23,141	0	33,200
000325854	WILLIAMSTOWN	KY		05/02/2022	4.330	101,895	0	150,000
000325856	LAREDO	TX		05/02/2022	6.326	33,399	0	67,264
000325857	FLORISSANT	MO		05/02/2022	4.485	70,674	0	113,850
000325858	BALTIMORE	MD		05/02/2022	6.323	110,242	0	163,200
000325859	KRUM	TX		05/02/2022	4.330	112,964	0	154,000
000325860	NEW BRAUNFELS	TX		05/02/2022	4.822	158,926	0	150,000
000325862	AUSTIN	TX		05/02/2022	3.926	167,419	0	140,000
000325863	BLOSSOM	TX		05/02/2022	6.832	38,549	0	58,500
000325864	WHITING	IN		05/02/2022	4.074	132,170	0	170,000
000325865	SOUTH BEND	IN		05/02/2022	4.822	38,857	0	51,000
000325866	CINCINNATI	OH		05/02/2022	3.964	126,997	0	170,000
000325867	RUTHER GLEN	VA		05/02/2022	3.960	157,475	0	204,000
000325868	CIRCLEVILLE	OH		05/02/2022	4.200	84,050	0	133,000
000325869	PORTLAND	OR		05/02/2022	4.197	198,420	0	282,000
000325870	SOMERTON	AZ		05/02/2022	4.576	217,714	0	235,000
000325871	CEDAR RAPIDS	IA		05/02/2022	4.483	96,926	0	145,000
000325872	HURON	TN		05/02/2022	7.337	96,077	0	130,000
000325873	ASHEBORO	NC		05/02/2022	7.337	53,478	0	71,500
000325874	COOS BAY	OR		05/02/2022	7.337	92,973	0	151,000
000325875	SELMA	AL		05/02/2022	7.338	53,843	0	97,000
000325876	JACKSONVILLE	FL		05/02/2022	4.024	74,280	0	116,750
000325877	JACKSONVILLE	FL		05/02/2022	3.261	111,864	0	125,200
000325880	ARLINGTON	TX		05/02/2022	3.959	98,315	0	102,500
000325881	HURST	TX		05/02/2022	4.200	89,639	0	103,000
000325882	BATAVIA	OH		05/02/2022	6.824	87,282	0	132,000
000325883	SPRINGTOWN	TX		05/02/2022	4.721	73,521	0	118,000
000325884	MONTGOMERY	AL		05/02/2022	3.893	40,856	0	62,250
000325885	JASPER	TX		05/02/2022	4.952	58,011	0	98,750
000325887	CHILCOOT	CA		05/02/2022	6.689	222,164	0	338,000
000325888	GAITHERSBURG	MD		05/02/2022	7.197	68,034	0	220,000
000325889	PHILADELPHIA	PA		05/02/2022	3.965	60,005	0	75,000
000325890	ALVARADO	TX		05/02/2022	4.717	58,614	0	100,000
000325891	SEABECK	WA		05/02/2022	3.964	160,596	0	250,000
000325892	INDIANAPOLIS	IN		05/02/2022	6.685	70,010	0	100,000
000325893	WEATHERFORD	TX		05/02/2022	6.812	50,470	0	130,000
000325894	VINCENNES	IN		05/02/2022	6.810	63,348	0	85,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000325896	SICKLERVILLE	NJ		05/02/2022	4.974	203,398	0	280,000
000325898	SPRINGTOWN	TX		05/02/2022	4.465	68,804	0	139,000
000325899	SINTON	TX		05/02/2022	4.325	54,085	0	122,000
000325900	ALLENDALE	SC		05/02/2022	4.464	88,639	0	108,000
000325901	TRAFFORD	AL		05/02/2022	4.459	100,473	0	145,000
000325903	SEAFORD	DE		05/02/2022	4.575	120,741	0	175,000
000325904	MANCHESTER	CT		05/02/2022	3.960	192,659	0	230,000
000325905	WALDORF	MD		05/02/2022	4.053	316,704	0	361,000
000325906	DESOTO	TX		05/02/2022	4.481	79,062	0	96,000
000325907	LEBEC	CA		05/02/2022	4.591	177,045	0	217,000
000325909	SAN ANTONIO	TX		05/02/2022	4.198	76,001	0	119,000
000325910	BARNESVILLE	OH		05/02/2022	4.482	59,114	0	82,000
000325911	WOODBRIDGE	VA		05/02/2022	5.788	154,006	0	310,000
000325912	MOUNT HOLLY SPRINGS	PA		05/02/2022	4.198	126,003	0	151,152
000325915	SAINT LOUIS	MO		05/02/2022	6.297	78,060	0	335,000
000325916	LUBBOCK	TX		05/02/2022	6.297	67,331	0	86,000
000325917	MOUNT MORRIS	MI		05/02/2022	4.072	58,668	0	76,000
000325920	BROOKLYN	NY		05/02/2022	4.072	231,477	0	475,000
000325921	CANTON	OH		05/02/2022	4.974	120,977	0	166,000
000325923	HYATTSVILLE	MD		05/02/2022	4.069	131,439	0	195,000
000325924	SICKLERVILLE	NJ		05/02/2022	6.296	218,343	0	297,000
000325925	MANASSAS	VA		05/02/2022	4.454	102,733	0	170,000
000325926	SIX MILE	SC		05/02/2022	4.067	141,972	0	180,000
000325927	UPPER MARLBORO	MD		05/02/2022	4.189	428,982	0	513,000
000325928	ALBUQUERQUE	NM		05/02/2022	3.963	144,224	0	195,000
000325929	BALTIMORE	MD		05/02/2022	4.446	94,143	0	170,000
000325930	ROBSTOWN	TX		05/02/2022	4.574	106,099	0	130,000
000325931	BELTSVILLE	MD		05/02/2022	3.811	390,381	0	435,000
000325933	BAY CITY	MI		05/02/2022	6.295	61,581	0	83,190
000325934	CARTHAGE	NC		05/02/2022	3.938	116,529	0	135,000
000325937	CORCORAN	CA		05/02/2022	3.811	136,057	0	190,000
000325938	LANCASTER	PA		05/02/2022	4.326	99,932	0	160,000
000325939	STANLEY	NC		05/02/2022	4.464	63,738	0	94,800
000325940	BELOIT	WI		05/02/2022	6.167	74,896	0	108,000
000325941	PHILADELPHIA	PA		05/02/2022	4.844	69,046	0	111,490
000325943	TUCSON	AZ		05/02/2022	4.211	70,161	0	117,000
000325944	INDIANAPOLIS	IN		05/02/2022	4.324	138,048	0	147,000
000325946	HAWLEY	PA		05/02/2022	3.943	88,292	0	155,000
000325947	WOODBRIDGE	VA		05/02/2022	5.503	137,933	0	190,000
000325948	FARMINGTON	MN		05/02/2022	4.324	69,952	0	135,000
000325949	BETHESDA	MD		05/02/2022	4.326	340,713	0	640,000
000325950	CORNING	NY		05/02/2022	6.674	33,690	0	50,000
000325951	TUCSON	AZ		05/02/2022	4.202	129,622	0	165,000
000325953	PATASKALA	OH		05/02/2022	3.941	147,646	0	185,000
000325957	MIDLAND	TX		05/02/2022	4.575	144,299	0	171,000
000325959	EPHRATA	PA		05/02/2022	3.926	203,708	0	270,000
000325960	BRICK	NJ		05/02/2022	4.951	402,830	0	400,000
000325961	GASTON	SC		05/02/2022	6.550	106,296	0	145,000
000325962	AKRON	OH		05/02/2022	9.278	15,632	0	57,000
000325963	SOUTH BEND	IN		05/02/2022	4.445	28,489	0	35,000
000325964	BLUE ISLAND	IL		05/02/2022	4.198	96,376	0	140,000
000325965	CHICAGO	IL		05/02/2022	4.458	193,903	0	275,000
000325967	BINGHAMTON	NY		05/02/2022	4.437	43,998	0	61,000
000325968	PORT ANGELES	WA		05/02/2022	6.676	107,746	0	250,000
000325969	BALTIMORE	MD		05/02/2022	4.824	213,352	0	282,000
000325970	SNYDER	TX		05/02/2022	7.312	52,893	0	75,000
000325971	VON ORMY	TX		05/02/2022	6.802	154,190	0	205,740
000325972	BALTIMORE	MD		05/02/2022	4.318	124,578	0	135,000
000325973	CARY	IL		05/02/2022	4.466	317,034	0	375,000
000325974	WESTMINSTER	CO		05/02/2022	4.825	142,194	0	175,000
000325976	KANNAPOLIS	NC		05/02/2022	3.961	101,297	0	135,000
000325977	PHILADELPHIA	PA		05/02/2022	3.963	115,308	0	180,000
000325978	WILMERDING	PA		05/02/2022	4.574	48,690	0	69,000
000325980	SHERIDAN	MI		05/02/2022	7.823	42,560	0	57,000
000325982	WHEATON	IL		05/02/2022	3.961	253,765	0	395,000

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000325983	COVINGTON	GA		05/02/2022	4.720	91,008	0	133,000
000325984	YPSILANTI	MI		05/02/2022	4.069	123,401	0	160,000
000325985	STEPHENVILLE	TX		05/02/2022	4.318	108,274	0	130,000
000325987	CRAIG	CO		05/02/2022	5.763	32,501	0	179,000
000325988	MECHANICSVILLE	VA		05/02/2022	5.637	190,524	0	310,000
000325991	PEARSALL	TX		05/02/2022	7.821	36,611	0	48,000
000325992	TENAHA	TX		05/02/2022	4.315	144,010	0	210,000
000325993	TEMPLE HILLS	MD		05/02/2022	3.810	198,316	0	240,000
000325994	LOGANSPORT	IN		05/02/2022	6.802	37,335	0	60,000
000325995	TACOMA	WA		05/02/2022	6.802	115,794	0	168,000
000325996	OSKALOOSA	IA		05/02/2022	4.330	95,807	0	125,000
000325997	DE SOTO	MO		05/02/2022	4.330	51,663	0	64,500
000325998	LONOKE	AR		05/02/2022	4.324	57,959	0	98,000
000325999	NORMAN PARK	GA		05/02/2022	4.324	115,869	0	174,000
000326000	BRIDGEPORT	CT		05/02/2022	4.822	179,082	0	400,000
000326002	GREENSBORO	NC		05/02/2022	6.289	62,777	0	100,000
000326003	MC CALLA	AL		05/02/2022	4.068	111,357	0	127,500
000326004	ENGLEWOOD	FL		05/02/2022	4.488	101,876	0	140,000
000326006	LEVITTOWN	PA		05/02/2022	6.289	90,709	0	213,000
000326008	LEDYARD	CT		05/02/2022	3.945	101,847	0	175,000
000326009	HESSMER	LA		05/02/2022	4.315	121,623	0	130,000
000326010	TOPEKA	KS		05/02/2022	4.586	63,787	0	76,000
000326011	KAPLAN	LA		05/02/2022	7.565	56,734	0	85,200
000326013	LAS VEGAS	NV		05/02/2022	3.956	84,055	0	120,000
000326015	TUCSON	AZ		05/02/2022	4.182	156,838	0	315,000
000326016	ANNA	TX		05/02/2022	4.330	121,025	0	154,000
000326017	ATLANTA	GA		05/02/2022	6.798	63,641	0	161,000
000326018	YELM	WA		05/02/2022	3.963	171,351	0	261,161
000326020	JOHNSON CITY	NY		05/02/2022	6.286	51,044	0	69,000
000326021	DAYTONA BEACH	FL		05/02/2022	5.205	83,628	0	112,000
000326023	LEBANON	ME		05/02/2022	4.570	197,309	0	223,171
000326024	DOLTON	IL		05/02/2022	4.487	45,885	0	110,000
000326025	SALT LAKE CITY	UT		05/02/2022	3.958	297,014	0	332,000
000326026	BROOKLYN	NY		05/02/2022	3.926	265,596	0	570,000
000326027	BOWIE	MD		05/02/2022	4.317	204,779	0	335,000
000326028	LANSING	MI		05/02/2022	4.073	78,899	0	140,000
000326029	MISSOULA	MT		05/02/2022	4.068	123,607	0	154,300
000326030	BUNKER HILL	WV		05/02/2022	5.267	183,104	0	260,000
000326031	LUBBOCK	TX		05/02/2022	5.777	57,016	0	79,000
000326032	BEULAVILLE	NC		05/02/2022	6.287	68,312	0	91,000
000326034	HACKENSACK	NJ		05/02/2022	4.327	502,291	0	575,000
000326035	UNION	NJ		05/02/2022	3.960	210,807	0	265,000
000326036	LEES SUMMIT	MO		05/02/2022	5.078	176,382	0	200,000
000326037	WESTMINSTER	CO		05/02/2022	4.317	181,097	0	205,363
000326038	EDGEWOOD	MD		05/02/2022	4.185	194,086	0	234,114
000326040	DIXON	MO		05/02/2022	4.200	99,970	0	128,000
000326041	MARSHALL	VA		05/02/2022	3.956	308,295	0	535,000
000326042	CAROL STREAM	IL		05/02/2022	4.197	164,361	0	192,200
000326043	VIRGINIA BEACH	VA		05/02/2022	3.957	117,106	0	164,000
000326044	LILBURN	GA		05/02/2022	4.317	201,067	0	270,000
000326045	CASA GRANDE	AZ		05/02/2022	5.776	51,488	0	77,000
000326046	LYNDHURST	NJ		05/02/2022	4.951	249,785	0	270,000
000326047	TOWNSHIP OF DEPTFORD	NJ		05/02/2022	4.067	106,182	0	195,000
000326048	SPRINGDALE	MD		05/02/2022	4.447	330,962	0	421,000
000326050	CENTERTON	AR		05/02/2022	4.456	101,627	0	137,700
000326051	ANTELOPE	CA		05/02/2022	4.716	114,769	0	206,000
000326053	ATLANTA	GA		05/02/2022	3.966	291,905	0	365,000
000326054	ORLANDO	FL		05/02/2022	3.669	83,923	0	137,000
000326055	PATTERSON	CA		05/02/2022	4.844	156,190	0	200,000
000326056	MIRAMAR	FL		05/02/2022	4.067	176,171	0	190,000
000326057	FARGO	ND		05/02/2022	4.074	373,100	0	403,000
000326058	STRATFORD	CT		05/02/2022	4.446	135,931	0	173,000
000326059	SLIDELL	LA		05/02/2022	3.956	104,709	0	141,000
000326061	PLAINFIELD	IL		05/02/2022	4.950	263,603	0	215,000
000326062	WHITE ROCK	SC		05/02/2022	5.775	208,213	0	350,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000326063	JACKSONVILLE	NC		05/02/2022	5.266	75,458	0	89,300
000326064	TUCSON	AZ		05/02/2022	4.718	59,937	0	85,000
000326065	CARLSBAD	NM		05/02/2022	6.285	105,303	0	135,000
000326067	WASHINGTON	DC		05/02/2022	5.266	272,895	0	368,000
000326068	NEENAH	WI		05/02/2022	4.068	148,279	0	160,000
000326069	WESTAMPTON	NJ		05/02/2022	3.958	120,908	0	216,000
000326071	NEOSHO	MO		05/02/2022	4.617	48,412	0	95,750
000326072	OZONE PARK	NY		05/02/2022	4.951	393,088	0	500,000
000326073	FAIRBURN	GA		05/02/2022	4.587	115,288	0	195,000
000326074	BRIDGETON	NJ		05/02/2022	5.266	107,179	0	139,900
000326075	FRESNO	CA		05/02/2022	4.324	151,754	0	225,000
000326076	MANY	LA		05/02/2022	5.138	146,378	0	200,000
000326077	CHICAGO	IL		05/02/2022	4.454	85,761	0	153,000
000326078	BALTIMORE	MD		05/02/2022	5.775	91,111	0	120,000
000326079	PHILADELPHIA	PA		05/02/2022	5.775	113,080	0	150,000
000326080	GONZALES	LA		05/02/2022	4.068	187,401	0	259,000
000326081	POWHATAN	VA		05/02/2022	4.824	83,220	0	134,000
000326082	AUBURN	WA		05/02/2022	5.266	216,151	0	298,500
000326083	LAKE JACKSON	TX		05/02/2022	5.775	85,305	0	118,000
000326084	ASTON	PA		05/02/2022	4.565	370,128	0	366,000
000326086	FORT WAYNE	IN		05/02/2022	4.951	92,873	0	137,000
000326087	PHARR	TX		05/02/2022	6.286	40,496	0	55,000
000326088	PHENIX CITY	AL		05/02/2022	5.265	148,778	0	175,493
000326090	FAYETTEVILLE	NC		05/02/2022	4.316	178,389	0	192,000
000326091	OAK LAWN	IL		05/02/2022	4.445	182,636	0	242,000
000326094	FARGO	ND		05/02/2022	5.079	67,980	0	113,000
000326096	WALDORF	MD		05/02/2022	4.069	317,856	0	270,000
000326097	SOUTHBRIDGE	MA		05/02/2022	4.844	52,227	0	96,000
000326098	BRONX	NY		05/02/2022	4.588	333,583	0	655,000
000326100	THORNTON	CO		05/02/2022	5.010	123,329	0	190,000
000326101	MILTON	FL		05/02/2022	4.073	120,285	0	140,934
000326102	EL CAMPO	TX		05/02/2022	5.775	54,507	0	75,000
000326103	LAUREL	MD		05/02/2022	4.318	216,063	0	355,000
000326104	GREAT FALLS	MT		05/02/2022	4.755	119,464	0	173,000
000326107	ROUND ROCK	TX		05/02/2022	5.775	108,289	0	155,000
000326108	VIRGINIA BEACH	VA		05/02/2022	5.775	54,472	0	165,000
000326109	HOMESTEAD	FL		05/02/2022	3.961	114,440	0	125,000
000326110	BALLWIN	MO		05/02/2022	4.466	151,797	0	296,000
000326112	RAEFORD	NC		05/02/2022	3.966	210,050	0	247,636
000326113	BALTIMORE	MD		05/02/2022	4.844	92,329	0	161,000
000326115	PORTSMOUTH	VA		05/02/2022	3.947	173,106	0	230,000
000326116	ROANOKE	VA		05/02/2022	3.963	111,224	0	151,000
000326118	MANHATTAN	KS		05/02/2022	3.958	211,188	0	260,000
000326119	HACKENSACK	NJ		05/02/2022	5.264	204,877	0	280,000
000326121	INDIANAPOLIS	IN		05/02/2022	5.775	51,494	0	77,000
000326123	DISTRICT HEIGHTS	MD		05/02/2022	4.715	227,623	0	293,000
000326124	BALTIMORE	MD		05/02/2022	5.646	71,659	0	97,871
000326125	STATEN ISLAND	NY		05/02/2022	5.265	250,037	0	405,000
000326126	DINGMANS FERRY	PA		05/02/2022	4.073	104,077	0	125,000
000326127	BAKERSFIELD	CA		05/02/2022	4.437	138,642	0	162,000
000326128	LAS VEGAS	NV		05/02/2022	4.069	77,464	0	94,934
000326129	PARMA HEIGHTS	OH		05/02/2022	5.646	94,989	0	135,000
000326130	ELMONT	NY		05/02/2022	4.052	261,323	0	340,000
000326131	DELTONA	FL		05/02/2022	3.958	168,538	0	199,458
000326132	PORT ST LUCIE	FL		05/02/2022	3.961	139,832	0	143,500
000326133	MENDOTA	CA		05/02/2022	5.520	55,623	0	98,000
000326134	ALVIN	TX		05/02/2022	4.591	105,255	0	145,000
000326136	EMERY	UT		05/02/2022	5.774	89,569	0	144,000
000326137	COLONIA	NJ		05/02/2022	3.989	274,185	0	395,000
000326138	SICKLERVILLE	NJ		05/02/2022	4.054	135,752	0	221,067
000326139	SUFFOLK	VA		05/02/2022	4.318	159,940	0	225,500
000326141	YODER	CO		05/02/2022	3.961	62,763	0	78,000
000326142	LINDENHURST	IL		05/02/2022	4.324	190,192	0	246,000
000326143	ALLENTOWN	PA		05/02/2022	4.053	75,645	0	124,000
000326144	GLOUCESTER CITY	NJ		05/02/2022	5.774	132,871	0	179,900

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000326146	ALTOONA	PA		05/02/2022	5.646	31,831	0	45,000
000326147	ROXBORO	NC		05/02/2022	4.199	60,174	0	91,500
000326148	LAKE WORTH	FL		05/02/2022	5.773	97,504	0	132,000
000326149	SWEDESBORO	NJ		05/02/2022	4.325	194,201	0	325,000
000326150	SAINT LOUIS	MO		05/02/2022	4.053	63,598	0	105,000
000326153	UNION CITY	GA		05/02/2022	4.197	113,390	0	129,000
000326154	PERRYSBURG	OH		05/02/2022	5.264	88,241	0	122,000
000326155	SUPERIOR	WI		05/02/2022	4.951	301,488	0	350,000
000326156	TAYLOR	MI		05/02/2022	5.774	67,402	0	92,000
000326157	MATTAPAN	MA		05/02/2022	5.264	129,054	0	275,000
000326158	ARVERNE	NY		05/02/2022	5.772	527,080	0	840,000
000326159	FRANKSVILLE	WI		05/02/2022	5.900	95,934	0	155,000
000326160	BALTIMORE	MD		05/02/2022	3.940	62,767	0	120,000
000326162	WYLIE	TX		05/02/2022	5.136	122,459	0	180,000
000326163	WILMINGTON	DE		05/02/2022	4.466	66,034	0	163,000
000326166	RUSKIN	FL		05/02/2022	3.811	109,452	0	123,500
000326167	LANHAM	MD		05/02/2022	4.822	266,836	0	386,000
000326168	MOSES LAKE	WA		05/02/2022	4.454	130,018	0	177,000
000326169	FARMINGTON	NM		05/02/2022	6.155	106,727	0	168,000
000326170	HYATTSVILLE	MD		05/02/2022	5.077	186,386	0	235,000
000326171	MADISON	IL		05/02/2022	4.052	64,919	0	70,000
000326172	WEST SALEM	OH		05/02/2022	3.957	70,673	0	99,000
000326173	TULSA	OK		05/02/2022	5.646	106,194	0	139,900
000326174	ENFIELD	CT		05/02/2022	4.701	79,840	0	125,000
000326175	GRANITE FALLS	WA		05/02/2022	6.155	105,551	0	170,000
000326176	CHICAGO	IL		05/02/2022	4.067	140,648	0	164,000
000326178	WAUWATOSA	WI		05/02/2022	4.202	121,154	0	217,000
000326179	WATERLOO	NE		05/02/2022	5.263	205,460	0	300,000
000326180	NORTH VERNON	IN		05/02/2022	6.281	46,788	0	60,000
000326181	PAIGE	TX		05/02/2022	4.202	91,892	0	148,000
000326182	GOLDSBORO	NC		05/02/2022	4.498	105,467	0	144,840
000326183	SILVER SPRING	MD		05/02/2022	4.585	144,788	0	255,000
000326184	HENDERSON	NV		05/02/2022	3.962	304,206	0	550,000
000326185	JACKSONVILLE	NC		05/02/2022	4.327	150,394	0	183,900
000326186	BALTIMORE	MD		05/02/2022	5.206	105,064	0	158,000
000326187	HAMPTON	VA		05/02/2022	5.771	181,697	0	243,000
000326188	CORDOVA	TN		05/02/2022	6.283	83,374	0	140,000
000326190	BAXTER SPRINGS	KS		05/02/2022	5.205	58,816	0	205,000
000326191	SAINT LOUIS	MO		05/02/2022	5.772	31,942	0	57,000
000326192	TENINO	WA		05/02/2022	4.718	240,269	0	222,050
000326193	PORTSMOUTH	VA		05/02/2022	2.334	103,809	0	112,262
000326194	AMSTERDAM	NY		05/02/2022	6.027	107,814	0	175,000
000326197	VIRGINIA BEACH	VA		05/02/2022	3.958	296,954	0	257,000
000326198	MAYBROOK	NY		05/02/2022	3.939	143,619	0	123,800
000326199	PRINCETON	NJ		05/02/2022	4.067	330,217	0	500,000
000326200	CARSON	CA		05/02/2022	4.844	270,198	0	361,000
000326201	KILLEEN	TX		05/02/2022	2.589	110,939	0	132,692
000326202	MANHATTAN	KS		05/02/2022	5.772	87,185	0	103,477
000326203	SAN ANTONIO	TX		05/02/2022	3.988	75,641	0	101,639
000326205	HUBERT	NC		05/02/2022	4.498	32,495	0	46,800
000326206	ELMIRA	OR		05/02/2022	4.200	188,568	0	288,000
000326207	CUMBERLAND	VA		05/02/2022	6.282	68,648	0	142,000
000326208	KANSAS CITY	KS		05/02/2022	5.516	63,016	0	84,300
000326209	DES MOINES	IA		05/02/2022	5.771	97,177	0	128,900
000326210	HOUSTON	TX		05/02/2022	4.181	77,969	0	87,200
000326211	LAREDO	TX		05/02/2022	6.027	95,514	0	131,500
000326212	MONETA	VA		05/02/2022	5.517	87,282	0	134,000
000326213	BOWIE	MD		05/02/2022	3.959	250,080	0	365,000
000326214	CLAYTON	DE		05/02/2022	5.771	156,147	0	214,000
000326215	CROFTON	MD		05/02/2022	3.965	266,325	0	315,000
000326216	MARANA	AZ		05/02/2022	6.280	81,077	0	110,000
000326217	RICHMOND	VA		05/02/2022	4.198	205,437	0	267,484
000326218	JACKSONVILLE	NC		05/02/2022	3.478	65,418	0	79,650
000326219	SANTA CLARITA	CA		05/02/2022	5.771	61,661	0	80,000
000326221	ORLANDO	FL		05/02/2022	4.588	115,042	0	150,000

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

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000326222	SMITHVILLE	TN		05/02/2022	6.026	45,643	0	63,000
000326224	APOPKA	FL		05/02/2022	4.074	88,811	0	120,000
000326227	HAVRE DE GRACE	MD		05/02/2022	5.081	194,609	0	209,894
000326228	AURORA	IL		05/02/2022	5.260	198,643	0	256,000
000326230	DOUGLASVILLE	GA		05/02/2022	3.859	104,919	0	139,933
000326231	FARMERSVILLE	TX		05/02/2022	3.859	161,125	0	218,350
000326232	NEWNAN	GA		05/02/2022	4.565	138,389	0	165,000
000326233	NORTH CHESTERFIELD	VA		05/02/2022	3.940	254,851	0	388,000
000326234	WICHITA	KS		05/02/2022	5.771	59,775	0	87,000
000326235	JACKSONVILLE	FL		05/02/2022	3.925	78,310	0	110,000
000326236	ODESSA	TX		05/02/2022	4.447	107,088	0	140,000
000326237	ARDMORE	OK		05/02/2022	5.898	126,672	0	170,000
000326238	HAZEL CREST	IL		05/02/2022	4.878	124,393	0	177,000
000326240	NORTON	OH		05/02/2022	4.445	124,621	0	122,500
000326241	PEYTON	CO		05/02/2022	4.480	309,529	0	327,881
000326242	FELTON	DE		05/02/2022	3.964	127,059	0	225,000
000326243	ALEXANDER	AR		05/02/2022	4.591	84,392	0	118,000
000326244	SALEM	MO		05/02/2022	4.447	146,735	0	160,000
000326245	PORTALES	NM		05/02/2022	5.769	82,445	0	134,000
000326246	MERIDEN	CT		05/02/2022	3.810	128,447	0	181,000
000326247	NEWARK	DE		05/02/2022	3.957	142,191	0	190,000
000326248	SAN ANTONIO	TX		05/02/2022	5.205	137,292	0	150,000
000326249	DALHART	TX		05/02/2022	4.718	110,465	0	131,600
000326250	MONCKS CORNER	SC		05/02/2022	3.859	112,388	0	153,200
000326251	DORCHESTER	MA		05/02/2022	4.211	167,391	0	248,000
000326252	BATON ROUGE	LA		05/02/2022	5.260	114,985	0	170,000
000326253	FORT MITCHELL	AL		05/02/2022	3.859	121,381	0	165,100
000326256	TUCSON	AZ		05/02/2022	4.190	167,605	0	164,000
000326257	SUNBURY	OH		05/02/2022	5.780	46,686	0	195,000
000326259	MOUNT PLEASANT	MI		05/02/2022	5.005	86,455	0	120,000
000326260	CHARLOTTE HALL	MD		05/02/2022	3.940	219,634	0	299,000
000326261	PEORIA	IL		05/02/2022	3.672	77,506	0	100,950
000326262	BALTIMORE	MD		05/02/2022	5.642	100,540	0	131,000
000326263	EAGLE RIVER	AK		05/02/2022	4.058	278,254	0	365,000
000326264	LAKE STEVENS	WA		05/02/2022	3.960	163,849	0	245,000
000326265	ETNA	ME		05/02/2022	4.717	159,899	0	166,100
000326266	SHELBY TOWNSHIP	MI		05/02/2022	4.975	124,746	0	164,000
000326267	LEVITTOWN	PA		05/02/2022	4.718	132,281	0	237,000
000326268	SOUTHPORT	NC		05/02/2022	4.199	179,289	0	276,412
000326269	LAKE STEVENS	WA		05/02/2022	5.260	164,315	0	295,000
000326270	ELIZABETH CITY	NC		05/02/2022	4.588	95,917	0	170,000
000326271	SOCORRO	TX		05/02/2022	2.968	78,090	0	98,650
000326272	JENISON	MI		05/02/2022	5.770	91,767	0	130,000
000326273	PISCATAWAY	NJ		05/02/2022	4.324	255,142	0	405,000
000326274	SOUTH RIVER	NJ		05/02/2022	4.315	199,986	0	225,000
000326275	JERSEY SHORE	PA		05/02/2022	6.034	36,342	0	144,389
000326276	MIAMI	FL		05/02/2022	5.780	14,889	0	70,000
000326277	BALTIMORE	MD		05/02/2022	3.959	125,650	0	173,000
000326278	BELFAIR	WA		05/02/2022	5.258	208,043	0	303,886
000326279	MEMPHIS	TN		05/02/2022	3.939	121,462	0	160,000
000326280	VALLEY STREAM	NY		05/02/2022	5.780	91,016	0	400,000
000326281	STOUGHTON	MA		05/02/2022	4.459	127,286	0	248,000
000326282	WETUMPKA	AL		05/02/2022	3.859	121,497	0	167,100
000326283	MIDFIELD	AL		05/02/2022	3.812	62,577	0	107,000
000326284	DECATUR	IL		05/02/2022	4.437	71,053	0	89,000
000326285	MOUNT VERNON	OH		05/02/2022	5.514	64,314	0	86,500
000326286	HYATTSVILLE	MD		05/02/2022	3.938	170,414	0	285,000
000326287	HELTONVILLE	IN		05/02/2022	3.957	68,808	0	90,000
000326288	ROY	UT		05/02/2022	4.316	161,624	0	174,000
000326290	WOOD RIVER	IL		05/02/2022	5.614	33,658	0	140,000
000326291	HAMDEN	CT		05/02/2022	5.780	64,099	0	301,000
000326292	MARIETTA	GA		05/02/2022	3.960	169,530	0	211,968
000326294	SAINT ROSE	LA		05/02/2022	5.259	163,407	0	217,160
000326295	AVONDALE	AZ		05/02/2022	5.513	108,024	0	139,000
000326296	VINELAND	NJ		05/02/2022	5.259	153,121	0	207,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000326297	JACKSON	MI		05/02/2022	6.024	34,935	0	58,000
000326299	STEGER	IL		05/02/2022	4.466	68,123	0	101,000
000326300	SORRENTO	LA		05/02/2022	5.513	149,635	0	195,000
000326302	GLENDALE	AZ		05/02/2022	5.513	50,050	0	67,900
000326304	CHANDLER	IN		05/02/2022	5.897	67,659	0	93,000
000326307	PHENIX CITY	AL		05/02/2022	4.316	92,931	0	103,800
000326308	OPELOUSAS	LA		05/02/2022	6.789	89,477	0	118,000
000326309	UNIONTOWN	KY		05/02/2022	4.574	36,506	0	43,000
000326310	SWANSBORO	NC		05/02/2022	2.712	186,239	0	206,650
000326311	PALATKA	FL		05/02/2022	4.565	133,160	0	138,000
000326312	CORPUS CHRISTI	TX		05/02/2022	3.093	151,221	0	188,500
000326313	PORTSMOUTH	VA		05/02/2022	5.768	121,498	0	203,000
000326315	EDEN	NC		05/02/2022	4.074	112,335	0	145,000
000326316	PHILADELPHIA	PA		05/02/2022	4.459	87,842	0	130,000
000326317	ROSEDALE	MD		05/02/2022	3.924	184,371	0	285,000
000326318	MOUNT VERNON	OH		05/02/2022	2.711	78,559	0	96,572
000326319	COLUMBIA	SC		05/02/2022	3.345	163,117	0	210,045
000326322	MOORHEAD	MN		05/02/2022	5.511	55,501	0	71,000
000326323	RIVERDALE	MD		05/02/2022	4.449	357,539	0	370,000
000326324	BAKERSFIELD	CA		05/02/2022	5.001	130,861	0	178,000
000326325	BARDSTOWN	KY		05/02/2022	5.805	36,779	0	149,000
000326326	ROMEOVILLE	IL		05/02/2022	3.962	165,099	0	210,000
000326327	LANCASTER	KY		05/02/2022	3.957	107,397	0	145,000
000326328	WYOMING	MI		05/02/2022	5.510	51,826	0	75,000
000326330	PATTERSON	NY		05/02/2022	4.108	178,634	0	209,400
000326331	POUGHQUAG	NY		05/02/2022	4.308	320,546	0	345,000
000326332	BAKERSFIELD	CA		05/02/2022	5.510	107,810	0	143,000
000326333	CINCINNATI	OH		05/02/2022	5.510	48,720	0	66,000
000326334	READFIELD	ME		05/02/2022	4.591	82,381	0	135,000
000326335	ARCADIA	LA		05/02/2022	5.638	103,440	0	224,000
000326336	PORTAGE	MI		05/02/2022	4.067	104,090	0	175,000
000326337	BALL GROUND	GA		05/02/2022	5.510	110,047	0	175,000
000326338	BALTIMORE	MD		05/02/2022	3.960	108,322	0	128,000
000326339	SANFORD	FL		05/02/2022	5.079	89,571	0	110,000
000326340	MERRILLVILLE	IN		05/02/2022	4.183	140,971	0	181,000
000326341	BAKERSFIELD	CA		05/02/2022	5.510	157,581	0	200,000
000326342	BROADVIEW	IL		05/02/2022	4.067	64,451	0	95,000
000326343	PHILADELPHIA	MS		05/02/2022	4.825	161,357	0	265,000
000326344	BROOKLYN	NY		05/02/2022	5.510	371,893	0	520,000
000326345	BROOKLYN	NY		05/02/2022	4.326	247,506	0	379,000
000326346	MARYSVILLE	WA		05/02/2022	3.959	127,070	0	180,000
000326347	KELSO	WA		05/02/2022	5.127	106,646	0	139,500
000326348	CORAL SPRINGS	FL		05/02/2022	5.508	217,020	0	286,000
000326350	JACKSONVILLE	FL		05/02/2022	4.744	93,426	0	123,694
000326351	SPOKANE	WA		05/02/2022	4.999	192,053	0	295,000
000326352	FREMONT	MI		05/02/2022	4.330	42,627	0	62,500
000326353	PROSPECT	CT		05/02/2022	5.510	137,010	0	222,000
000326354	HOUSTON	TX		05/02/2022	4.998	63,173	0	85,000
000326355	WICHITA	KS		05/02/2022	4.069	61,614	0	75,000
000326356	LAFAYETTE	LA		05/02/2022	4.315	77,550	0	100,000
000326357	FOXBORO	MA		05/02/2022	4.310	269,702	0	346,500
000326358	PASCO	WA		05/02/2022	4.591	76,965	0	114,000
000326359	PASCO	WA		05/02/2022	5.254	122,714	0	166,000
000326360	LINCOLNTON	NC		05/02/2022	5.507	109,177	0	198,000
000326361	WESTTOWN	NY		05/02/2022	5.509	321,254	0	425,000
000326363	BURLINGTON	IA		05/02/2022	5.253	57,708	0	90,000
000326364	SOMERVILLE	NJ		05/02/2022	3.963	126,231	0	230,000
000326365	VINELAND	NJ		05/02/2022	3.963	149,042	0	260,000
000326366	CORAL SPRINGS	FL		05/02/2022	4.053	332,437	0	294,000
000326367	BEL AIR	MD		05/02/2022	4.199	164,176	0	200,000
000326369	OROFINO	ID		05/02/2022	5.126	145,658	0	219,500
000326370	BRYAN	TX		05/02/2022	4.998	59,890	0	90,000
000326371	AMBOY	IN		05/02/2022	4.196	144,948	0	205,000
000326372	HUBERT	NC		05/02/2022	4.870	130,385	0	170,247
000326373	WEST COLUMBIA	SC		05/02/2022	4.487	96,291	0	123,025

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000326374	BLACKWOOD	NJ		05/02/2022	4.316	119,900	0	166,000
000326375	KENMORE	WA		05/02/2022	3.963	181,129	0	240,000
000326377	LANHAM	MD		05/02/2022	3.811	94,062	0	195,000
000326378	AUSTIN	IN		05/02/2022	4.180	67,064	0	95,000
000326379	SOUTH WEBER	UT		05/02/2022	4.950	228,061	0	291,000
000326380	SHERIDAN	IN		05/02/2022	4.742	68,160	0	103,000
000326381	GRANTS PASS	OR		05/02/2022	4.743	93,725	0	130,000
000326383	GEORGETOWN	DE		05/02/2022	4.743	146,275	0	225,000
000326384	BRANDYWINE	MD		05/02/2022	3.940	247,513	0	376,000
000326385	IDALOU	TX		05/02/2022	3.966	52,198	0	62,000
000326386	SOUTH BEND	IN		05/02/2022	4.975	25,189	0	45,000
000326387	LAKEWOOD	CO		05/02/2022	4.590	107,980	0	198,000
000326388	ROCHESTER	NY		05/02/2022	4.741	85,301	0	114,000
000326390	EVANSVILLE	IN		05/02/2022	4.845	119,759	0	147,000
000326391	ROUND LAKE	IL		05/02/2022	4.613	119,159	0	210,000
000326392	WAUKEGAN	IL		05/02/2022	4.587	87,382	0	110,000
000326394	FORT WAYNE	IN		05/02/2022	4.487	81,638	0	109,900
000326395	OAK FOREST	IL		05/02/2022	4.074	87,715	0	180,000
000326397	MERRILLVILLE	IN		05/02/2022	4.742	58,436	0	84,000
000326399	EPSOM	NH		05/02/2022	3.810	100,271	0	209,000
000326401	FAYETTEVILLE	NC		05/02/2022	5.123	42,046	0	113,000
000326402	HANOVER	IN		05/02/2022	5.505	71,198	0	107,000
000326403	OAK PARK	IL		05/02/2022	4.457	147,497	0	270,000
000326404	NORTH BERGEN	NJ		05/02/2022	4.996	259,503	0	330,000
000326405	MILLVILLE	NJ		05/02/2022	4.198	145,277	0	180,000
000326406	ILION	NY		05/02/2022	4.866	46,045	0	68,000
000326407	ERIE	PA		05/02/2022	4.485	88,191	0	135,000
000326408	SILVER SPRING	MD		05/02/2022	3.720	224,725	0	345,000
000326410	KNOXVILLE	TN		05/02/2022	4.074	74,187	0	125,000
000326412	OKLAHOMA CITY	OK		05/02/2022	4.324	97,314	0	188,000
000326413	ASHAWAY	RI		05/02/2022	3.846	158,756	0	255,000
000326414	NORTH LAS VEGAS	NV		05/02/2022	5.502	56,450	0	73,000
000326415	STICKNEY	IL		05/02/2022	5.502	114,505	0	150,000
000326418	TUCSON	AZ		05/02/2022	5.501	59,574	0	79,000
000326419	DOWNINGTOWN	PA		05/02/2022	4.990	152,638	0	191,000
000326420	JACKSON	MS		05/02/2022	4.845	72,139	0	93,000
000326421	FEASTERVILLE TREVOSE	PA		05/02/2022	4.480	310,248	0	395,000
000326422	MCHENRY	IL		05/02/2022	4.990	88,559	0	145,000
000326426	YUMA	AZ		05/02/2022	4.845	71,520	0	92,000
000326427	GOOSE CREEK	SC		05/02/2022	5.117	112,230	0	170,000
000326428	ATCO	NJ		05/02/2022	4.480	108,855	0	139,000
000326430	ROCKAWAY BEACH	NY		05/02/2022	4.479	206,177	0	305,000
000326434	WINTHROP	ME		05/02/2022	4.223	91,125	0	126,000
000326435	PEARLAND	TX		05/02/2022	4.479	204,962	0	279,000
000326436	NATCHEZ	MS		05/02/2022	4.214	36,435	0	84,000
000326437	PUYALLUP	WA		05/02/2022	4.733	314,152	0	406,000
000326438	LAUREL SPRINGS	NJ		05/02/2022	4.480	45,312	0	142,000
000326439	MIDDLEBURG	FL		05/02/2022	4.096	174,908	0	225,000
000326440	LUCEDALE	MS		05/02/2022	4.479	61,992	0	82,000
000326441	CORTLANDT MANOR	NY		05/02/2022	4.733	229,929	0	320,000
000326442	POWERS	MI		05/02/2022	4.595	44,139	0	148,000
000326443	MEMPHIS	TN		05/02/2022	4.212	197,379	0	245,246
000326444	CALABASAS	CA		05/02/2022	4.478	507,641	0	673,000
000326445	PORT ORCHARD	WA		05/02/2022	4.221	152,524	0	208,000
000326446	KOKOMO	IN		05/02/2022	4.476	47,322	0	82,000
000326447	GOOSE CREEK	SC		05/02/2022	5.779	122,901	0	174,000
000326448	CROSS LANES	WV		05/02/2022	3.811	130,018	0	140,000
000326449	OXFORD	AL		05/02/2022	3.966	106,415	0	134,000
000326450	MINEOLA	TX		05/02/2022	5.777	79,223	0	109,500
000326451	CALLAO	VA		05/02/2022	5.894	39,517	0	125,000
000326452	QUEENS VILLAGE	NY		05/02/2022	4.974	241,224	0	415,000
000326455	JONESBURG	MO		05/02/2022	5.769	40,312	0	63,000
000326457	DARDENNE PRAIRIE	MO		05/02/2022	4.324	181,079	0	275,000
000326458	GEORGETOWN	PA		05/02/2022	4.587	72,924	0	108,000
000326459	MILLHEIM	PA		05/02/2022	3.957	83,512	0	150,000

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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
000326460	CHEEKTOWAGA	NY		05/02/2022	5.512	83,542	0	130,000
000326461	DETROIT	MI		05/02/2022	4.201	75,191	0	90,000
000326462	MASON	MI		05/02/2022	4.067	85,267	0	102,000
000326463	MOBILE	AL		05/02/2022	5.779	87,385	0	150,000
000326464	ROMULUS	MI		05/02/2022	6.286	53,810	0	75,000
000326465	TALLADEGA	AL		05/02/2022	4.324	54,871	0	82,000
000326466	MAPLE HEIGHTS	OH		05/02/2022	5.777	53,381	0	73,000
000326467	NEW ORLEANS	LA		05/02/2022	3.957	108,611	0	200,000
000326469	CHICAGO	IL		05/02/2022	4.316	214,882	0	340,000
000326470	VILLA PARK	IL		05/02/2022	5.772	124,679	0	214,000
000326471	WESTAMPTON	NJ		05/02/2022	5.646	117,603	0	188,000
000326472	ALLENTOWN	PA		05/02/2022	4.183	83,805	0	125,000
000326474	WASHINGTON	DC		05/02/2022	4.720	116,556	0	215,000
000326478	MILWAUKEE	WI		05/02/2022	4.464	65,586	0	74,000
000326479	SICKLERVILLE	NJ		05/02/2022	4.479	163,557	0	293,250
000326480	VALLEJO	CA		05/02/2022	5.508	128,567	0	205,000
000326481	AUSTIN	AR		05/02/2022	3.413	57,915	0	75,000
000326482	SPRINGFIELD GARDENS	NY		05/02/2022	3.941	334,062	0	370,000
000326484	EDMOND	OK		05/02/2022	5.596	72,046	0	135,000
000326485	BETHANY	OK		05/02/2022	4.330	60,135	0	82,500
000326486	CLEMENTON	NJ		05/02/2022	5.502	165,526	0	220,000
000326488	ORCHARD PARK	NY		05/02/2022	4.988	123,785	0	160,000
000326489	DOVER	DE		05/02/2022	4.704	245,410	0	280,000
000326490	JACKSONVILLE	NC		05/02/2022	4.476	173,864	0	200,000
000326491	KING GEORGE	VA		05/02/2022	4.318	239,098	0	240,888
000326492	EASLEY	SC		05/02/2022	4.182	198,529	0	252,710
000326493	PHILADELPHIA	PA		05/02/2022	3.577	154,332	0	198,500
000326494	IRVINE	CA		05/02/2022	3.706	459,446	0	580,000
000326495	BRISTOL	CT		05/02/2022	6.112	90,404	0	167,000
000326496	SOUTHAVEN	MS		05/02/2022	5.701	111,553	0	137,500
000326497	CADIZ	KY		05/02/2022	6.336	29,264	0	52,200
000326498	MANCHESTER	NJ		05/02/2022	4.575	174,584	0	230,000
000326499	PERTH AMBOY	NJ		05/02/2022	6.328	100,160	0	190,000
000326500	AUGUSTA	KS		05/02/2022	3.561	65,815	0	78,000
000326501	JACKSONVILLE	AR		05/02/2022	2.381	65,543	0	78,100
000326502	NORFOLK	VA		05/02/2022	2.360	161,670	0	184,000
000326503	HAMPTON	CT		05/02/2022	4.198	213,800	0	260,000
000326504	TOMS RIVER	NJ		05/02/2022	5.266	87,125	0	160,000
000326505	WARNER ROBINS	GA		05/02/2022	5.649	64,534	0	107,500
000326506	NEWPORT NEWS	VA		05/02/2022	5.138	202,707	0	265,000
000326507	KEARNY	NJ		05/02/2022	5.136	212,724	0	290,000
000326509	ROEBUCK	SC		05/02/2022	5.136	144,174	0	196,700
000326510	ANNA	IL		05/02/2022	5.520	48,028	0	70,000
000326511	HOPE MILLS	NC		05/02/2022	5.135	62,682	0	94,000
000326513	TACOMA	WA		05/02/2022	4.624	136,200	0	180,000
000326514	BONO	AR		05/02/2022	5.645	17,646	0	69,000
000326515	PHILADELPHIA	NY		05/02/2022	5.772	174,864	0	199,000
000326516	LEESVILLE	LA		05/02/2022	6.154	99,880	0	114,900
000326517	ELKTON	MD		05/02/2022	5.007	122,692	0	195,000
000326518	OAKLEY	CA		05/02/2022	5.516	250,025	0	329,200
000326519	SAVANNAH	GA		05/02/2022	5.771	133,521	0	149,000
000326520	WEAVERVILLE	NC		05/02/2022	5.134	108,868	0	175,000
000326521	WAYNESVILLE	MO		05/02/2022	5.643	96,940	0	117,000
000326522	JACKSONVILLE	FL		05/02/2022	3.959	140,751	0	145,000
000326523	VINE GROVE	KY		05/02/2022	4.069	205,886	0	250,000
000326525	BRANDENBURG	KY		05/02/2022	4.749	125,405	0	142,000
000326526	OKLAHOMA CITY	OK		05/02/2022	4.198	205,518	0	149,900
000326527	NORWICH	CT		05/02/2022	5.258	199,686	0	258,000
000326528	JACKSONVILLE	FL		05/02/2022	4.721	202,794	0	220,000
000326529	PHILADELPHIA	PA		05/02/2022	5.131	51,339	0	70,000
000326531	MCDONOUGH	GA		05/02/2022	4.319	221,202	0	300,000
000326532	NEW WINDSOR	NY		05/02/2022	5.767	228,759	0	255,000
000326533	CLEVELAND	MS		05/02/2022	4.326	194,352	0	250,000
000326534	JACKSONVILLE	AR		05/02/2022	5.510	106,462	0	145,000
000326536	DEARBORN	MI		05/02/2022	4.999	65,461	0	88,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000326537	PANAMA CITY	FL		05/02/2022	4.998	110,312	0	154,000
000326538	PITTSBURGH	PA		05/02/2022	4.309	116,479	0	132,000
000326539	CARMEL	NY		05/02/2022	4.838	302,361	0	280,000
000326540	FAYETTEVILLE	NC		05/02/2022	4.484	85,540	0	137,000
000326542	NORTH POLE	AK		05/02/2022	4.992	176,033	0	258,000
000326543	MANHATTAN	KS		05/02/2022	3.966	124,533	0	162,000
000326544	NEWPORT NEWS	VA		05/02/2022	3.966	196,459	0	250,000
000326545	BETHPAGE	NY		05/02/2022	3.965	319,806	0	416,000
000326546	COLUMBIA	SC		05/02/2022	4.219	171,916	0	209,000
000326547	GALLOWAY	NJ		05/02/2022	3.964	121,679	0	160,000
000326548	EL PASO	TX		05/02/2022	3.963	228,279	0	320,000
000326549	COLUMBUS	MS		05/02/2022	4.090	158,058	0	180,000
000326550	HOUSTON	TX		05/02/2022	3.964	99,916	0	135,000
000326551	NOBLESVILLE	IN		05/02/2022	5.229	116,380	0	144,000
000326552	MECHANICSVILLE	MD		05/02/2022	3.940	150,972	0	210,000
000326553	BARTLETT	IL		05/02/2022	4.822	183,806	0	230,000
000326554	POLK CITY	FL		05/02/2022	5.222	70,315	0	81,500
000326555	TORRINGTON	CT		05/02/2022	4.950	144,905	0	140,000
000326556	COOPER CITY	FL		05/02/2022	4.195	258,132	0	290,000
000326557	THORNTON	CO		05/02/2022	3.556	222,627	0	262,000
000326558	COVENTRY	RI		05/02/2022	3.938	256,606	0	335,000
000326559	WEST WARWICK	RI		05/02/2022	4.193	171,222	0	220,000
000326560	CANTON	CT		05/02/2022	3.938	219,100	0	285,000
000326561	SOUTHBRIDGE	MA		05/02/2022	4.065	115,125	0	130,000
000326563	JOLIET	IL		05/02/2022	4.951	95,042	0	120,000
000326564	CHICAGO	IL		05/02/2022	5.016	123,987	0	198,000
000326565	GLEN BURNIE	MD		05/02/2022	3.811	177,199	0	220,000
000326566	MENTOR	OH		05/02/2022	5.005	87,564	0	126,900
000326567	LINDEN	NJ		05/02/2022	4.592	151,870	0	190,000
000326568	CORPUS CHRISTI	TX		05/02/2022	4.952	176,351	0	199,900
000326569	LANSING	MI		05/02/2022	4.465	47,056	0	63,000
000326570	WESTMINSTER	CO		05/02/2022	3.560	302,298	0	340,000
000326572	DENHAM SPGS	LA		05/02/2022	3.685	131,414	0	149,000
000326573	BELLINGHAM	MA		05/02/2022	3.942	391,836	0	485,000
000326574	BERLIN	CT		05/02/2022	3.689	274,043	0	317,000
000326576	DOLTON	IL		05/02/2022	3.937	125,301	0	144,000
000326577	WARWICK	RI		05/02/2022	4.065	219,504	0	255,000
000326579	EASLEY	SC		05/02/2022	3.938	162,399	0	192,000
000326581	TERRYVILLE	CT		05/02/2022	4.054	130,220	0	140,000
000326582	CHICAGO	IL		05/02/2022	4.065	205,729	0	236,000
000326584	MARENGO	IL		05/02/2022	3.799	245,738	0	270,000
000326585	GLEN BURNIE	MD		05/02/2022	3.556	175,856	0	205,000
000326586	CROWN POINT	IN		05/02/2022	3.924	177,087	0	185,000
000326587	WINTERS	CA		05/02/2022	4.053	289,474	0	365,000
000326588	CHICAGO	IL		05/02/2022	4.065	242,803	0	278,000
000326590	WARWICK	RI		05/02/2022	3.817	208,479	0	246,500
000326591	STRATFORD	CT		05/02/2022	3.430	158,009	0	185,000
000326592	MIAMI	FL		05/02/2022	4.195	215,428	0	250,000
000326593	HAWTHORN WOODS	IL		05/02/2022	3.560	332,571	0	690,000
000326594	BEDFORD HEIGHTS	OH		05/02/2022	4.069	110,738	0	138,000
000326596	HIALEAH	FL		05/02/2022	4.196	242,639	0	280,000
000326597	LEICESTER	MA		05/02/2022	3.431	185,547	0	235,000
000326598	TAMARAC	FL		05/02/2022	4.198	139,479	0	172,000
000326599	PUEBLO	CO		05/02/2022	4.574	211,738	0	239,000
000326600	TALLAHASSEE	FL		05/02/2022	4.697	247,280	0	335,000
000326602	DES PLAINES	IL		05/02/2022	3.936	280,731	0	340,000
000326603	PALM BAY	FL		05/02/2022	4.446	54,781	0	78,000
000326604	HONEYVILLE	UT		05/02/2022	3.936	150,386	0	173,000
000326605	AURORA	CO		05/02/2022	3.558	230,116	0	260,000
000326607	RIVERSIDE	CA		05/02/2022	3.935	254,896	0	354,000
000326609	HUDSON	MA		05/02/2022	3.942	217,029	0	292,000
000326610	ERIE	PA		05/02/2022	4.190	72,632	0	92,000
000326611	TEMPE	AZ		05/02/2022	3.935	183,348	0	202,000
000326612	JACKSON	MS		05/02/2022	4.457	75,474	0	86,000
000326613	WINCHESTER	VA		05/02/2022	4.069	148,445	0	204,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000326614	VIRGINIA	MN		05/02/2022	4.327	42,575	0	60,000
000326615	ALBUQUERQUE	NM		05/02/2022	4.334	172,085	0	256,000
000326618	HOUSTON	TX		05/02/2022	4.456	131,020	0	155,000
000326621	COOPER CITY	FL		05/02/2022	3.945	340,807	0	387,000
000326624	FORT WORTH	TX		05/02/2022	4.325	186,698	0	219,000
000326625	GREAT MILLS	MD		05/02/2022	4.070	140,888	0	175,000
000326629	KEARNEY	MO		05/02/2022	3.942	232,556	0	265,000
000326631	KATY	TX		05/02/2022	4.069	194,915	0	229,000
000326632	NAUGATUCK	CT		05/02/2022	3.412	153,922	0	170,000
000326634	SPARTANBURG	SC		05/02/2022	4.186	82,467	0	96,500
000326635	EL PASO	TX		05/02/2022	3.941	89,499	0	105,000
000326637	FERNANDINA BEACH	FL		05/02/2022	4.186	186,795	0	220,000
000326638	MARTINSVILLE	IN		05/02/2022	4.186	120,696	0	140,000
000326642	SELMA	TX		05/02/2022	3.942	127,248	0	145,000
000326643	FORT WORTH	TX		05/02/2022	3.942	89,554	0	105,000
000326645	RICHMOND	VA		05/02/2022	3.941	172,019	0	210,000
000326647	MILFORD	CT		05/02/2022	4.452	222,847	0	270,000
000326648	SHELTON	CT		05/02/2022	3.941	195,269	0	227,000
000326649	HOUSTON	TX		05/02/2022	3.941	121,911	0	143,000
000326651	CARMEL	NY		05/02/2022	3.940	199,188	0	260,000
000326653	YULEE	FL		05/02/2022	5.077	148,954	0	160,000
000326655	LOGANVILLE	GA		05/02/2022	4.450	147,248	0	173,000
000326657	LINCOLN	NE		05/02/2022	3.430	147,831	0	175,000
000326658	BEAVERCREEK	OH		05/02/2022	3.685	142,454	0	166,000
000326660	FRANKLIN	OH		05/02/2022	4.067	83,717	0	99,000
000326662	EMMETSBURG	IA		05/02/2022	4.957	59,303	0	67,000
000326663	DAYTON	OH		05/02/2022	3.430	75,991	0	98,000
000326665	SAINT MARTINVILLE	LA		05/02/2022	4.706	128,343	0	205,000
000326667	GONZALES	LA		05/02/2022	4.184	142,711	0	168,000
000326668	BOILING SPRINGS	SC		05/02/2022	4.067	129,162	0	150,000
000326669	JOHNSONVILLE	NY		05/02/2022	4.705	83,051	0	99,000
000326670	UNION BRIDGE	MD		05/02/2022	4.960	154,528	0	225,000
000326671	BIG CLIFTY	KY		05/02/2022	4.960	97,797	0	112,000
000326672	ORLANDO	FL		05/02/2022	4.569	275,761	0	304,000
000326673	WAPPINGERS FALLS	NY		05/02/2022	4.574	208,929	0	267,000
000326674	SAN ANTONIO	TX		05/02/2022	5.340	75,530	0	110,000
000326675	WATERBURY	CT		05/02/2022	5.340	108,587	0	115,000
000326676	ABBEVILLE	SC		05/02/2022	5.339	110,991	0	119,000
000326680	KATY	TX		05/02/2022	4.956	112,845	0	128,000
000326681	KRESGEVILLE	PA		05/02/2022	4.700	142,616	0	168,000
000326683	CRESTVIEW	FL		05/02/2022	4.316	194,615	0	211,800
000326688	WAMEGO	KS		05/02/2022	5.198	122,360	0	137,000
000326693	CENTRAL SQUARE	NY		05/02/2022	4.825	111,107	0	124,000
000326695	BRANDYWINE	MD		05/02/2022	4.824	373,706	0	390,000
000326696	HOCKLEY	TX		05/02/2022	5.198	101,054	0	148,500
000326697	ROBINSONVILLE	MS		05/02/2022	4.828	233,258	0	255,000
000326699	HAMDEN	CT		05/02/2022	4.317	136,989	0	160,000
000326700	BARBOURSVILLE	WV		05/02/2022	4.700	150,846	0	165,000
000326701	MILFORD	CT		05/02/2022	4.572	153,018	0	175,000
000326705	PASADENA	TX		05/02/2022	5.198	123,706	0	157,200
000326707	ROANOKE RAPIDS	NC		05/02/2022	5.463	82,127	0	110,000
000326709	HOLMES	NY		05/02/2022	5.207	176,305	0	190,000
000326711	LADSON	SC		05/02/2022	5.461	123,971	0	200,000
000326712	MIDLOTHIAN	VA		05/02/2022	4.462	229,008	0	247,000
000326713	MANHATTAN	KS		05/02/2022	4.566	160,833	0	175,000
000326717	WINTER HAVEN	FL		05/02/2022	4.439	150,741	0	156,000
000326718	SAINT ALBANS	WV		05/02/2022	4.439	97,587	0	100,000
000326720	ROCKY FACE	GA		05/02/2022	5.332	113,922	0	120,000
000326721	INDIANAPOLIS	IN		05/02/2022	4.821	153,673	0	167,000
000326722	HAMILTON	OH		05/02/2022	4.949	150,414	0	164,000
000326723	MEDINA	NY		05/02/2022	4.310	96,500	0	105,500
000326726	WHEATON	IL		05/02/2022	4.720	136,961	0	185,000
000326727	CRAWFORDSVILLE	IN		05/02/2022	5.100	66,600	0	81,500
000326728	NEW CASTLE	DE		05/02/2022	3.706	85,413	0	137,000
000326729	BATON ROUGE	LA		05/02/2022	3.706	148,083	0	194,000

STATEMENT AS OF JUNE 30, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000326730	KANSAS CITY	MO		05/02/2022	4.461	208,535	0	260,000
000326731	DANVILLE	IL		05/02/2022	4.461	36,589	0	41,000
000326733	GULF BREEZE	FL		05/02/2022	3.565	91,627	0	108,000
000326734	CORDOVA	TN		05/02/2022	3.819	237,273	0	280,000
000326736	BLUE ASH	OH		05/02/2022	4.328	147,896	0	170,000
000326737	ODESSA	TX		05/02/2022	4.201	139,415	0	167,500
000326739	NAPLES	FL		05/02/2022	4.951	229,280	0	235,000
000326740	CRYSTAL LAKE	IL		05/02/2022	4.313	201,281	0	182,000
000326741	DEER PARK	NY		05/02/2022	4.950	324,810	0	450,000
000326742	HOUSTON	TX		05/02/2022	4.065	269,578	0	304,000
000326743	PINEVILLE	LA		05/02/2022	4.570	152,358	0	166,500
000326744	BAKER	LA		05/02/2022	4.315	100,983	0	131,000
000326745	SHREVEPORT	LA		05/02/2022	4.442	109,213	0	120,000
000326746	WARREN	MI		05/02/2022	4.698	217,675	0	235,000
000326747	ALEXANDRIA	LA		05/02/2022	4.563	121,110	0	130,000
000326748	FORT WORTH	TX		05/02/2022	4.182	189,994	0	200,000
000326749	BOYNTON BEACH	FL		05/02/2022	3.797	175,365	0	188,000
000326750	SMYRNA	DE		05/02/2022	4.179	310,258	0	332,000
000326751	SMYRNA	DE		05/02/2022	3.542	224,205	0	230,000
000326752	BENTONVILLE	AR		05/02/2022	4.190	120,271	0	139,500
000326753	NOBLESVILLE	IN		05/02/2022	4.573	161,051	0	183,000
000326754	KISSIMMEE	FL		05/02/2022	5.464	202,133	0	222,700
000326755	JUPITER	FL		05/02/2022	5.080	231,509	0	241,000
000326756	PEA RIDGE	AR		05/02/2022	5.463	182,662	0	214,000
000326758	ROGERS	AR		05/02/2022	4.950	81,606	0	90,000
000326759	FORT WORTH	TX		05/02/2022	4.950	147,000	0	161,000
000326761	BERRYVILLE	AR		05/02/2022	5.208	131,712	0	148,000
000326762	ASHEBORO	NC		05/02/2022	5.974	111,788	0	122,500
000326767	BEULAVILLE	NC		05/02/2022	5.464	115,313	0	125,000
000326768	ROCKY POINT	NC		05/02/2022	5.464	146,409	0	161,000
000326769	EL DORADO	AR		05/02/2022	6.103	140,300	0	159,000
000326770	GREENWOOD	IN		05/02/2022	5.590	82,590	0	92,000
000326771	MIAMI	FL		05/02/2022	5.206	230,020	0	260,000
000326772	GLENN HEIGHTS	TX		05/02/2022	4.694	352,705	0	386,000
000326773	LENOIR	NC		05/02/2022	5.077	174,347	0	182,000
000326774	GRANITE FALLS	NC		05/02/2022	4.949	111,089	0	165,000
000326776	SPRINGDALE	AR		05/02/2022	5.332	128,384	0	139,700
000326777	OAK GROVE	KY		05/02/2022	5.332	138,817	0	150,000
000326778	FREDERICKSBURG	VA		05/02/2022	3.672	298,694	0	304,000
000326779	LEXINGTON	NC		05/02/2022	4.054	135,817	0	147,000
000326782	DORAL	FL		05/02/2022	4.692	332,573	0	356,000
000326783	WEATHERFORD	TX		05/02/2022	4.693	250,458	0	265,000
000326784	WYLIE	TX		05/02/2022	3.672	330,178	0	343,000
000326785	CLARKSVILLE	TN		05/02/2022	4.182	153,848	0	163,000
000326786	CASTLE HAYNE	NC		05/02/2022	4.054	175,138	0	190,000
000326788	SPRINGDALE	AR		05/02/2022	3.926	223,398	0	290,000
000326789	SPRINGDALE	AR		05/02/2022	4.436	182,513	0	207,600
000326791	LEHIGH ACRES	FL		05/02/2022	3.670	199,416	0	215,000
000326792	ROYSE CITY	TX		05/02/2022	4.691	223,423	0	239,919
000326793	PRINCETON	TX		05/02/2022	3.797	245,958	0	265,000
000326794	SUNRISE	FL		05/02/2022	3.797	277,135	0	295,500
000326795	SWARTZ CREEK	MI		05/02/2022	3.415	170,561	0	183,000
000326797	PARK CITY	KS		05/02/2022	3.925	116,116	0	126,000
000326798	OLIN	NC		05/02/2022	3.797	130,020	0	141,000
000326799	WILMINGTON	NC		05/02/2022	3.924	332,936	0	350,700
000326800	LAKE WORTH	FL		05/02/2022	3.542	218,837	0	234,000
000326801	LEHIGH ACRES	FL		05/02/2022	3.924	279,975	0	299,900
000326803	GREENSBORO	NC		05/02/2022	4.434	199,437	0	212,000
000326805	DEXTER TWP	MI		05/02/2022	3.540	283,327	0	301,000
000326806	BELLMAWR	NJ		05/02/2022	3.175	128,516	0	180,000
000326807	BOLTON	CT		05/02/2022	3.429	249,473	0	340,000
000326808	TEANECK	NJ		05/02/2022	3.538	194,031	0	255,000
000326809	MONTCLAIR	NJ		05/02/2022	3.429	135,585	0	275,000
000326811	BRISTOL	PA		05/02/2022	5.085	128,540	0	145,000
000326812	NEPTUNE	NJ		05/02/2022	4.192	203,514	0	237,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000326813	JACKSON	MI		05/02/2022	3.603	69,003	0	94,000
000326815	JAMAICA	NY		05/02/2022	5.335	510,971	0	580,000
000326816	DAVENPORT	IA		05/02/2022	5.207	104,916	0	113,000
000326818	SAN ANTONIO	TX		05/02/2022	5.079	136,916	0	158,000
000326821	ILION	NY		05/02/2022	5.462	81,828	0	89,500
000326822	ELKHART	IN		05/02/2022	5.845	117,263	0	151,000
000326823	JEFFERSONVLLE	IN		05/02/2022	5.334	138,911	0	150,000
000326825	LONG BEACH	CA		05/02/2022	5.334	391,415	0	519,000
000326826	CAPE CORAL	FL		05/02/2022	5.462	174,911	0	207,000
000326827	THORNTON	CO		05/02/2022	5.718	256,386	0	285,000
000326832	TACOMA	WA		05/02/2022	4.951	270,718	0	375,000
000326833	BEAUMONT	CA		05/02/2022	4.951	322,250	0	355,000
000326836	VERNONIA	OR		05/02/2022	3.669	221,634	0	221,000
000326838	MILLVILLE	NJ		05/02/2022	5.590	137,042	0	155,000
000326839	SNOHOMISH	WA		05/02/2022	5.590	394,223	0	410,000
000326842	ELLINGTON	MO		05/02/2022	5.207	184,545	0	195,000
000326843	NEWARK	NJ		05/02/2022	5.079	341,596	0	370,000
000326844	KANSAS CITY	KS		05/02/2022	5.079	136,717	0	150,000
000326846	TURLOCK	CA		05/02/2022	4.053	193,268	0	276,000
000326850	CHOCTAW	OK		05/02/2022	5.207	211,328	0	289,000
000326852	MINNEAPOLIS	MN		05/02/2022	5.079	125,115	0	140,000
000326853	MOUNT PERRY	OH		05/02/2022	5.079	124,235	0	144,000
000326854	FERNANDINA BEACH	FL		05/02/2022	4.951	254,641	0	280,000
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						167,108,416	0	219,405,408
000325589	COLUMBIA	MO		05/02/2022	4.953	97,066	0	105,000
000325594	MOUNT AUBURN	IL		05/02/2022	4.953	82,552	0	89,000
000325599	HOWELL	MI		05/02/2022	5.464	278,561	0	260,000
000325602	RUSSELLVILLE	KY		05/02/2022	4.571	66,471	0	70,000
000325604	COVINGTON	LA		05/02/2022	4.953	171,566	0	186,000
000325605	SAINT AUGUSTINE	FL		05/02/2022	5.209	127,298	0	147,000
000325606	MARRERO	LA		05/02/2022	5.335	85,583	0	91,000
000325608	FARMLAND	IN		05/02/2022	5.337	85,956	0	90,000
000325609	WHITESBURG	TN		05/02/2022	5.209	131,950	0	135,000
000325613	NORTH VERNON	IN		05/02/2022	5.464	63,271	0	70,000
000325614	CAMBY	IN		05/02/2022	5.336	135,600	0	145,000
000325616	ENGLAND	AR		05/02/2022	5.209	41,644	0	45,000
000325623	OCONTO	WI		05/02/2022	5.209	54,199	0	58,000
000325626	RESERVE	LA		05/02/2022	5.464	63,069	0	68,000
000325627	WEST LAFAYETTE	OH		05/02/2022	4.953	59,221	0	66,000
000325639	CARSONVILLE	MI		05/02/2022	5.080	86,023	0	95,000
000325641	GAYLORD	MI		05/02/2022	5.335	141,626	0	147,000
000325643	DANVILLE	KY		05/02/2022	5.080	144,905	0	160,000
000325644	CARTERSVILLE	GA		05/02/2022	5.208	177,165	0	191,000
000325651	PESHTIGO	WI		05/02/2022	4.953	82,399	0	88,500
000325658	BLYTHE	CA		05/02/2022	5.080	114,761	0	120,000
000325670	MARYSVILLE	CA		05/02/2022	5.335	272,958	0	280,000
000325671	CENTER	TX		05/02/2022	5.718	80,737	0	88,000
000325680	WATERTOWN	NY		05/02/2022	5.335	144,251	0	150,000
000325687	WYOMING	NY		05/02/2022	4.952	113,416	0	125,000
000325688	PARIS	NY		05/02/2022	5.079	130,688	0	144,000
000325698	LUGOFF	SC		05/02/2022	5.335	108,197	0	120,000
000325707	TYLER	TX		05/02/2022	5.335	108,183	0	113,000
000325709	HAMMOND	LA		05/02/2022	4.952	173,188	0	190,000
000325710	PARAGOULD	AR		05/02/2022	5.335	94,522	0	96,900
000326411	BARDSTOWN	KY		05/02/2022	5.120	93,705	0	122,500
000326416	SAGAMORE	PA		05/02/2022	5.247	47,618	0	63,000
000326429	NEWBURGH	IN		05/02/2022	4.480	70,914	0	96,000
000326431	CANTON	MS		05/02/2022	4.478	83,094	0	101,000
000326432	OZARK	MO		05/02/2022	4.479	70,458	0	103,000
000326616	AUBREY	TX		05/02/2022	4.461	130,681	0	155,000
000326617	BATON ROUGE	LA		05/02/2022	4.461	175,207	0	205,000
000326619	HURRICANE	WV		05/02/2022	4.201	69,414	0	82,000
000326622	COWPENS	SC		05/02/2022	4.710	43,691	0	52,500
000326623	ECTOR	TX		05/02/2022	4.326	79,641	0	90,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000326626	BYRON	NY		05/02/2022	4.580	75,097	0	80,000
000326627	CHESNEE	SC		05/02/2022	4.069	89,851	0	97,500
000326636	OLIVE BRANCH	MS		05/02/2022	4.186	111,154	0	120,000
000326640	NAVARRE	FL		05/02/2022	3.942	119,899	0	135,000
000326641	SKIATOOK	OK		05/02/2022	4.187	101,462	0	112,000
000326646	SYRACUSE	NY		05/02/2022	3.941	100,799	0	115,000
000326650	HARRISONVILLE	MO		05/02/2022	4.068	98,143	0	110,000
000326652	SMITHFIELD	NC		05/02/2022	3.940	125,577	0	147,500
000326656	SODDY DAISY	TN		05/02/2022	4.323	170,637	0	182,000
000326661	CAMDEN	SC		05/02/2022	4.067	103,422	0	112,000
000326664	WELCOME	MD		05/02/2022	3.940	237,316	0	275,000
000326678	MARTINSBURG	WV		05/02/2022	4.700	81,677	0	96,000
000326682	POMONA	MO		05/02/2022	4.700	154,450	0	166,000
000326686	RED BLUFF	CA		05/02/2022	5.336	222,878	0	240,000
000326687	ASH GROVE	MO		05/02/2022	5.336	88,142	0	92,500
000326691	RAMER	TN		05/02/2022	5.197	95,419	0	100,000
000326692	HUNTINGTOWN	MD		05/02/2022	4.825	416,134	0	445,000
000326698	CORINTH	NY		05/02/2022	3.935	123,536	0	136,000
000326702	EUDORA	KS		05/02/2022	4.179	157,186	0	169,000
000326703	LANSING	KS		05/02/2022	4.445	154,857	0	177,000
000326706	MIDDLEBURG	FL		05/02/2022	5.463	131,726	0	137,000
000326708	MOUNT PLEASANT	MI		05/02/2022	5.463	93,749	0	100,000
000326710	PENDLETON	SC		05/02/2022	4.950	128,237	0	138,000
000326714	LEWISBURG	OH		05/02/2022	4.438	85,695	0	93,000
000326715	WEST ALEXANDRIA	OH		05/02/2022	4.438	94,174	0	100,000
000326719	EATON	OH		05/02/2022	4.949	107,665	0	114,000
000326724	WINDBER	PA		05/02/2022	4.438	130,836	0	135,000
000326732	HORIZON CITY	TX		05/02/2022	4.461	149,336	0	177,000
000326735	SPARTANBURG	SC		05/02/2022	4.073	98,766	0	108,000
000326738	PROVIDENCE VILLAGE	TX		05/02/2022	4.328	179,734	0	215,000
000326764	CEDARTOWN	GA		05/02/2022	4.446	81,217	0	86,500
000326780	GRANITE FALLS	NC		05/02/2022	4.181	161,015	0	168,000
000326781	BERRYVILLE	AR		05/02/2022	3.926	109,930	0	120,000
000326787	CONOVER	NC		05/02/2022	4.054	178,944	0	188,000
000326790	EDEN	NC		05/02/2022	4.053	188,917	0	206,500
000326796	CHERRY VALLEY	AR		05/02/2022	3.542	165,195	0	175,000
000326802	PERRY	MI		05/02/2022	3.414	173,979	0	180,000
000326814	HILTON	NY		05/02/2022	5.207	129,516	0	138,000
000326820	LOGANSPORT	IN		05/02/2022	5.718	110,785	0	118,000
000326824	MARRERO	LA		05/02/2022	5.718	142,033	0	151,000
000326828	NUNDA	NY		05/02/2022	5.079	82,023	0	88,000
000326829	WINNIE	TX		05/02/2022	5.717	145,312	0	151,000
000326830	BOAZ	AL		05/02/2022	5.079	93,800	0	105,000
000326840	CHARLESTOWN	IN		05/02/2022	4.951	148,633	0	172,000
000326845	WILLIAMSTON	SC		05/02/2022	4.951	89,325	0	102,000
000326847	SELLERSBURG	IN		05/02/2022	5.079	117,541	0	128,000
000326849	LINCOLN	DE		05/02/2022	5.335	152,691	0	164,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						10,679,857	0	11,668,900
2499999. Total - Mortgages with overdue interest over 90 days						177,788,272	0	231,074,308
000325306	INDIANAPOLIS	IN		05/02/2022	5.509	102,981	0	134,500
000325353	BAKERSFIELD	CA		05/02/2022	3.670	164,877	0	167,950
000325365	JANESVILLE	WI		05/02/2022	5.093	138,484	0	142,500
000325380	ALBANY	IN		05/02/2022	6.835	34,885	0	53,500
000325387	SHELL ROCK	IA		05/02/2022	3.969	123,288	0	169,000
000325392	MIDDLEBURY	IN		05/02/2022	7.335	80,046	0	124,500
000325408	JACKSONVILLE	FL		05/02/2022	2.375	192,564	0	242,650
000325423	FARMINGTON	NM		05/02/2022	3.968	105,989	0	161,000
000325434	DUBOIS	IN		05/02/2022	5.775	77,158	0	95,000
000325457	STROUDSBURG	PA		05/02/2022	4.199	146,019	0	181,000
000325466	DALZELL	SC		05/02/2022	5.261	119,388	0	159,779
000325528	FORESTVILLE	MI		05/02/2022	4.166	85,386	0	95,000
000325541	ROANOKE RAPIDS	NC		05/02/2022	4.845	50,362	0	70,000
000325567	SWITZ CITY	IN		05/02/2022	4.847	78,885	0	130,000
000325593	ROSWELL	NM		05/02/2022	4.953	138,925	0	168,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000325654	GALION	OH		05/02/2022	3.925	47,625	0	66,000
000325761	CEDAR RAPIDS	IA		05/02/2022	4.455	117,819	0	170,000
000325765	SPRINGFIELD	OR		05/02/2022	4.455	149,296	0	194,000
000325784	FOUNTAIN HILL	PA		05/02/2022	4.117	102,165	0	140,000
000325817	ROMEOVILLE	IL		05/02/2022	4.847	195,489	0	231,350
000325828	CHESTER	SC		05/02/2022	3.965	39,364	0	60,800
000325895	OWENTON	KY		05/02/2022	4.198	78,091	0	118,000
000325914	SIDNEY	OH		05/02/2022	3.811	113,829	0	136,800
000325942	BRIGHTON	TN		05/02/2022	7.057	80,457	0	119,000
000326019	MONMOUTH JCT	NJ		05/02/2022	3.957	168,248	0	234,000
000326052	PENSACOLA	FL		05/02/2022	5.266	115,386	0	163,000
000326099	DOVER	OH		05/02/2022	3.797	90,097	0	94,500
000326151	EL PASO	TX		05/02/2022	4.754	106,451	0	147,950
000326161	LA PORTE	IN		05/02/2022	5.772	54,325	0	77,500
000326177	VIRGINIA BEACH	VA		05/02/2022	4.199	214,500	0	357,500
000326189	CRETE	IL		05/02/2022	3.669	140,433	0	220,000
000326229	COLORADO SPRINGS	CO		05/02/2022	5.516	181,783	0	238,000
000326293	HUMMELSTOWN	PA		05/02/2022	3.810	194,388	0	229,000
000326314	MANORVILLE	NY		05/02/2022	3.939	299,568	0	265,000
000326329	LADY LAKE	FL		05/02/2022	3.956	108,035	0	164,000
000326362	BATON ROUGE	LA		05/02/2022	5.253	142,647	0	206,000
000326376	UXBRIDGE	MA		05/02/2022	5.125	153,679	0	218,000
000326409	YOUNGSTOWN	FL		05/02/2022	4.633	65,271	0	188,000
000326473	EDMOND	OK		05/02/2022	5.263	183,378	0	244,649
000326475	SUSSEX	NJ		05/02/2022	3.976	144,792	0	215,000
000326476	TAMPA	FL		05/02/2022	4.198	71,383	0	88,000
000326477	CYNTHIANA	KY		05/02/2022	5.324	78,028	0	160,000
000326508	DES MOINES	IA		05/02/2022	3.801	100,152	0	95,000
000326530	ALAMOGORDO	NM		05/02/2022	5.003	130,620	0	145,000
000326578	CLEVELAND	OH		05/02/2022	5.037	57,356	0	86,000
000326644	XENIA	OH		05/02/2022	3.941	79,842	0	89,500
000326679	GOOSE CREEK	SC		05/02/2022	4.446	153,773	0	180,000
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						5,597,512	0	7,435,928
3299999. Total - Mortgages in the process of foreclosure						5,597,512	0	7,435,928
3399999 - Totals						416,020,784	31,318,430	842,228,572

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
1187	NEWPORT	KY		03/17/2015	05/11/2022	43,227,300	0	0	0	0	0	0	42,943,965	42,943,965	0	0	0
1195	INDIANAPOLIS	IN		06/15/2017	04/19/2022	31,723,609	0	0	0	0	0	0	31,533,965	31,533,965	0	0	0
1211	CHANDLER	AZ		10/19/2018	04/05/2022	54,524,097	0	0	0	0	0	0	54,294,789	54,294,789	0	0	0
0199999. Mortgages closed by repayment						129,475,006	0	0	0	0	0	0	128,772,719	128,772,719	0	0	0
1151	LORTON	VA		09/28/2009		10,523,766	0	0	0	0	0	0	611,017	611,017	0	0	0
1166	PUYALLUP	WA		02/24/2012		12,798,313	0	0	0	0	0	0	240,494	240,494	0	0	0
1173	AMERICAN CANYON	CA		11/14/2012		30,369,285	0	0	0	0	0	0	327,981	327,981	0	0	0
1177	SOUTH ATTLEBORO	MA		07/22/2013		41,963,444	0	0	0	0	0	0	288,107	288,107	0	0	0
1178	LORTON	VA		09/18/2013		5,995,059	0	0	0	0	0	0	58,236	58,236	0	0	0
1179	HOUSTON	TX		10/10/2013		17,092,077	0	0	0	0	0	0	217,058	217,058	0	0	0
1183	ROSEVILLE	CA		11/20/2014		2,261,936	0	0	0	0	0	0	31,704	31,704	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
1187	NEWPORT	KY		03/17/2015		43,227,300	0	0	0	0	0	0	71,254	71,254	0	0	0
1188	CINCINNATI	OH		10/02/2015		19,798,135	0	0	0	0	0	0	102,751	102,751	0	0	0
1189	CINCINNATI	OH		10/02/2015		9,209,093	0	0	0	0	0	0	59,480	59,480	0	0	0
1190	CINCINNATI	OH		10/02/2015		38,255,231	0	0	0	0	0	0	243,920	243,920	0	0	0
1191	GREENVILLE	SC		12/18/2015		24,045,423	0	0	0	0	0	0	123,786	123,786	0	0	0
1195	INDIANAPOLIS	IN		06/15/2017		31,723,609	0	0	0	0	0	0	47,666	47,666	0	0	0
1196	APEX	NC		09/21/2017		12,938,804	0	0	0	0	0	0	70,509	70,509	0	0	0
1197	BEL AIR	MD		12/12/2017		47,362,070	0	0	0	0	0	0	216,420	216,420	0	0	0
1198	NEWPORT	KY		12/19/2017		9,244,250	0	0	0	0	0	0	102,332	102,332	0	0	0
1199	KENNESAW	GA		03/12/2018		11,447,962	0	0	0	0	0	0	85,806	85,806	0	0	0
1200	KENNESAW	GA		03/12/2018		7,859,117	0	0	0	0	0	0	58,906	58,906	0	0	0
1201	KENNESAW	GA		03/12/2018		11,584,248	0	0	0	0	0	0	86,827	86,827	0	0	0
1202	LONGMONT	CO		04/19/2018		50,532,947	0	0	0	0	0	0	242,648	242,648	0	0	0
1203	CINCINNATI	OH		06/01/2018		79,032,714	0	0	0	0	0	0	1,264,857	1,264,857	0	0	0
1204	CINCINNATI	OH		06/01/2018		57,520,500	0	0	0	0	0	0	911,786	911,786	0	0	0
1205	INDIANAPOLIS	IN		06/12/2018		36,377,426	0	0	0	0	0	0	153,364	153,364	0	0	0
1206	LONGWOOD	FL		07/12/2018		35,793,917	0	0	0	0	0	0	149,044	149,044	0	0	0
1207	CARMEL	IN		09/10/2018		32,820,626	0	0	0	0	0	0	142,099	142,099	0	0	0
1209	NORTHLAKE	TX		09/18/2018		41,386,674	0	0	0	0	0	0	173,374	173,374	0	0	0
1210	COLUMBUS	OH		09/26/2018		56,398,437	0	0	0	0	0	0	246,968	246,968	0	0	0
1212	KATY	TX		12/21/2018		53,408,344	0	0	0	0	0	0	328,900	328,900	0	0	0
1215	SCOTTSDALE	AZ		05/14/2019		52,325,000	0	0	0	0	0	0	76,065	76,065	0	0	0
1216	OKLAHOMA CITY	OK		07/30/2019		26,741,693	0	0	0	0	0	0	121,267	121,267	0	0	0
1219	CINCINNATI	OH		09/20/2019		26,418,963	0	0	0	0	0	0	129,047	129,047	0	0	0
1222	CALIFORNIA	MD		12/20/2019		20,132,528	0	0	0	0	0	0	112,923	112,923	0	0	0
1224	MURFREESBORO	TN		03/06/2020		25,000,000	0	0	0	0	0	0	113,315	113,315	0	0	0
1225	E. WICHITA	KS		04/16/2020		31,200,000	0	0	0	0	0	0	50,842	50,842	0	0	0
1248	APEX	NC		07/15/2021		3,977,640	0	0	0	0	0	0	17,155	17,155	0	0	0
1249	STERLING	VA		07/21/2021		41,754,135	0	0	0	0	0	0	188,369	188,369	0	0	0
1271	SAN JOSE	CA		05/05/2022		0	0	0	0	0	0	0	144,316	144,316	0	0	0
0299999. Mortgages with partial repayments						1,058,520,666	0	0	0	0	0	0	7,610,593	7,610,593	0	0	0
0599999 - Totals						1,187,995,672	0	0	0	0	0	0	136,383,312	136,383,312	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1.E FE	12/03/2018			70,749		851,570	8.330
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	70,749	0	851,570	XXX
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	.	09/30/2016			96,401		1,584,770	0.720
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	.	01/01/2022			1,772,242		60,000,000	70.590
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	.	11/16/2021			600,000		6,200,000	1.980
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	.	11/28/2018			541,193		544,184	6.590
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	.	11/25/2020			142,442		3,332,943	30.670
000000-00-0	WATERFALL VICTORIA FUND LTD	NEW YORK	NY	WATERFALL VICTORIA FUND LTD	.	12/14/2021			6,215,212			1.190
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	9,367,490	0	71,661,897	XXX
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	.	04/08/2020			739,232		4,805,013	21.930
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP	.	04/11/2022		1,013,403	1,158,174			0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1,013,403	1,897,406	0	4,805,013	XXX
4899999. Total - Unaffiliated								1,013,403	11,335,645	0	77,318,480	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								1,013,403	11,335,645	0	77,318,480	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND LLC	Boston	MA	Cash Return Distribution	06/29/2006	04/01/2022	4,668,930	0				0		28,280	28,280			0	133,664
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated							4,668,930	0	0	0	0	0	0	28,280	28,280	0	0	0	133,664
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	12/03/2018	04/27/2022	216,363					0		216,363	216,363			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							216,363	0	0	0	0	0	0	216,363	216,363	0	0	0	0
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/12/2022	655,040					0		655,040	655,040			0	
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	01/01/2022	06/30/2022	1,759,313					0		1,759,313	1,759,313			0	
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	05/18/2022	421,595					0		421,595	421,595			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	05/10/2022	528,868					0		528,868	528,868			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	05/17/2022	836,521					0		836,521	836,521			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	05/01/2022	562,943					0		562,943	562,943			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	04/01/2022	652,247					0		652,247	652,247			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							5,416,527	0	0	0	0	0	0	5,416,527	5,416,527	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	05/24/2022	514,971					0		514,971	514,971			0	

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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized 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 Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	05/10/2022	297	(297)				(297)						0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							515,268	(297)	0	0	0	(297)	0	514,971	514,971	0	0	0	0
4899999. Total - Unaffiliated							6,148,158	(297)	0	0	0	(297)	0	6,147,861	6,147,861	0	0	0	0
4999999. Total - Affiliated							4,668,930	0	0	0	0	0	0	28,280	28,280	0	0	0	133,664
5099999 - Totals							10,817,088	(297)	0	0	0	(297)	0	6,176,141	6,176,141	0	0	0	133,664

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		05/01/2022	Interest Capitalization		36	36	0	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		06/01/2022	Interest Capitalization		1,610	1,610	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		06/01/2022	Interest Capitalization		4,309	4,309	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.061% 01/16/54		06/01/2022	Interest Capitalization		14,058	14,058	0	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		06/14/2022	Various		4,698,963	5,190,000	1,717	1.A
912810-TF-5	U S TREASURY 2.375% 02/15/42		05/16/2022	J P MORGAN SEC		2,450,246	2,825,000	16,866	1.A
0109999999. Subtotal - Bonds - U.S. Governments						7,169,222	8,035,013	18,583	XXX
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN 2.125% 12/01/30	D	05/09/2022	HONG KONG SHANGHAI BK		357,908	475,000	4,486	3.A FE
085209-AB-0	GOVT OF BERMUDA SOVEREIGN 4.138% 01/03/23	D	06/06/2022	OPPENHEIMER & CO		11,178,213	11,095,000	197,673	1.F FE
0309999999. Subtotal - Bonds - All Other Governments						11,536,121	11,570,000	202,159	XXX
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2022	Interest Capitalization		14,807	14,807	0	1.A
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		06/01/2022	Interest Capitalization		36,457	36,457	0	1.A
3137B8-G5-0	FHMS K037 X1 1.078% 01/25/24		05/12/2022	NATIONAL ALLIANCE SECURITIES		55,073	0	2,066	1.A
3137BE-WS-9	FHMS Q001 XA 2.136% 02/25/32		04/12/2022	NATIONAL ALLIANCE SECURITIES		2,058,409	0	21,585	1.B FE
3137BH-CZ-8	FHR K044 X1 0.865% 01/25/25		05/25/2022	BROWNSTONE INV GROUP,LLC		2,078,376	0	72,050	1.A FE
3137BH-XK-8	FHR K045 X1 0.542% 01/25/25		06/02/2022	Various		3,525,020	0	46,568	1.A FE
3137BL-WA-2	FHMS K050 X1 0.436% 08/25/25		06/16/2022	ROBERT W. BAIRD		1,590,370	0	31,233	1.A
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1 1.391% 05/25/26		06/16/2022	ROBERT W. BAIRD		3,118,413	0	56,736	1.A FE
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.192% 10/25/26		06/16/2022	ROBERT W. BAIRD		798,657	0	9,078	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		06/01/2022	Interest Capitalization		46,034	46,034	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						13,321,616	97,298	239,316	XXX
06761*-AA-4	BARINGS Barings NAPLF II 4.250% 10/11/31		06/16/2022	PRIVATE PLACEMENT		2,400,000	2,400,000	0	5.B GI
00081T-AK-4	ACCO BRANDS CORP 4.250% 03/15/29		05/23/2022	MARKET AXESS		930,085	1,100,000	9,090	3.C FE
00085Y-AA-1	ACC Auto Trust 2022A 2022-A A 4.580% 07/15/26		05/04/2022	KEY BANC-MCDONALD		16,197,317	16,200,000	0	1.G FE
00510R-AD-5	ACUITY BRANDS LIGHTING 2.150% 12/15/30		06/21/2022	Various		21,813,385	27,818,000	12,120	2.B FE
013092-AB-7	ALBERTSONS COS LLC/SAFEW 5.875% 02/15/28		05/17/2022	Various		9,736,563	9,975,000	115,627	3.C FE
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875% 02/15/30		05/16/2022	JEFFERIES & CO		3,550,000	4,000,000	50,375	3.C FE
01400E-AB-9	ALCON FINANCE CORP 3.000% 09/23/29		05/26/2022	US BANCORP		4,566,500	5,000,000	28,333	2.B FE
021752-AA-8	ALTOONA-BLAIR COUNTY DEV 1.600% 04/01/35		04/20/2022	PNC CAPITAL MARKETS		3,600,000	3,600,000	1,068	1.F FE
02209S-AN-3	ALTRIA GROUP INC 2.850% 08/09/22		06/29/2022	MARKET AXESS		1,650,198	1,650,000	18,418	2.B FE
02344A-AA-6	AMCOR FLEXIBLES NORTH AM 2.690% 05/25/31		05/24/2022	SEAPORT GROUP LLC		10,911,905	12,765,000	954	2.B FE
02406P-AU-4	AMERICAN AXLE 6.500% 04/01/27		05/18/2022	Various		379,825	424,000	3,706	4.B FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		04/19/2022	HILLTOP SECURITIES INC.		268,184	268,772	565	1.A FE
02665U-AE-5	AH4R 2014-SFR2 E 6.231% 10/17/36		06/29/2022	MORGAN STANLEY FIXED INC		156,986	155,000	0	1.D FE
02665W-CA-7	AMERICAN HONDA FINANCE 2.600% 11/16/22		06/22/2022	TD SECURITIES		7,495,200	7,500,000	20,583	1.G FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		04/05/2022	CREDIT SUISSE FIRST BOSTON		270,432	274,040	158	1.A FE
02666A-AE-8	AH4R 2015-SFR1 E 5.639% 04/17/52		06/15/2022	MORGAN STANLEY FIXED INC		3,105,052	3,096,223	7,760	1.E FE
02666B-AC-0	AH4R 2015-SFR2 C 4.691% 10/17/52		05/19/2022	Various		22,465,501	22,186,000	71,745	1.A FE
03027X-AW-0	AMERICAN TOWER CORP 3.800% 08/15/29		06/23/2022	CITIGROUP GLOBAL MKTS		9,216,700	10,000,000	139,333	2.C FE
03027X-BC-3	AMERICAN TOWER CORP 2.100% 06/15/30		04/28/2022	CITIGROUP GLOBAL MKTS		5,762,540	7,000,000	55,942	2.C FE
03115A-AA-1	AMFAM HOLDINGS INC 2.805% 03/11/31		06/16/2022	GOLDMAN SACHS		2,385,975	2,867,000	22,339	2.B FE
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/10/67		05/05/2022	GOLDMAN SACHS		22,753,797	23,000,000	99,667	1.A FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		06/22/2022	BANK of AMERICA SEC		14,087,837	15,688,560	76,176	2.C FE
03966V-AA-5	ARCONIC ROLLED PRODUCTS 6.125% 02/15/28		04/22/2022	Various		6,842,500	7,000,000	83,708	3.C FE
03969Y-AC-2	ARDAGH METAL PACKAGING 0.000% 06/15/27		06/06/2022	Various		11,702,000	11,622,000	0	3.B FE
045054-AJ-2	ASHTEAD CAPITAL INC 4.000% 05/01/28		05/04/2022	SUNTRUST		5,501,358	5,800,000	3,222	2.C FE
045054-AP-8	ASHTEAD CAPITAL INC 2.450% 08/12/31		05/26/2022	GOLDMAN SACHS		7,710,675	9,500,000	70,472	2.C FE
052769-AG-1	AUTODESK INC 2.850% 01/15/30		06/15/2022	J P MORGAN SEC		7,103,939	8,192,000	98,577	2.B FE
05377R-DM-3	AESOP 2019-2A B 3.550% 09/22/25		05/05/2022	RBC/DAIN		6,900,895	7,035,000	13,181	1.E FE
05377R-EA-8	AESOP 2020-2A B 2.960% 02/20/27		06/21/2022	WELLS FARGO		8,979,433	9,685,000	2,389	1.F FE
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.505% 09/15/54		06/29/2022	BARCLAYS		8,398,195	100,076,914	109,782	1.A FE
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.133% 06/15/55		06/08/2022	BARCLAYS		6,683,529	0	35,839	1.A FE
05553J-AA-6	BFLD 2020-OBRK A 3.573% 11/15/28		06/28/2022	CITIGROUP GLOBAL MKTS		32,768	34,000	48	1.A
05601@-AA-8	Benefit Street Partners 6.000% 12/31/28		05/25/2022	PRIVATE PLACEMENT		4,188,979	4,188,979	0	5.B GI
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.000% 07/15/54		06/28/2022	BMO CAPITAL MARKETS CORP		1,348,015	477,850,000	6,616	1.A FE
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C 3.660% 03/09/44		05/09/2022	BANK of AMERICA SEC		3,751,912	4,342,000	4,273	1.G FE

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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
05610M-AD-4	BX Trust 2022CSMO 2022-CSMO C 5.366% 06/15/27		05/27/2022	CITIGROUP GLOBAL MKTS		24,874,578	25,000,000	0	1.G FE
060352-AJ-0	Bank 2017BNK6 2017-BNK6 AS 3.741% 07/15/60		04/08/2022	BARCLAYS		1,235,742	1,250,000	1,429	1.A
06054M-AF-0	BACM 2016-UB10 XA 1.923% 07/15/49		04/27/2022	BREAN CAPITAL LLC		1,583,198	0	43,067	1.A FE
06427D-AV-5	Banc of America 2017BNK3al Mor 2017-BNK3 AS 3.748% 02/15/50		05/12/2022	BARCLAYS		2,425,000	2,500,000	3,904	1.A
06540W-BE-2	BANK 2019-BN19 AS 3.446% 08/15/61		06/23/2022	BMO CAPITAL MARKETS CORP		5,114,777	5,611,000	13,965	1.A
06541K-BE-7	BANK 2018-BN12 B 4.547% 05/15/61		06/14/2022	WELLS FARGO		6,527,500	7,000,000	12,878	1.A
07332V-BE-4	Barclays Commerc2017C1 gage S 2017-C1 AS 3.898% 02/15/50		05/19/2022	BARCLAYS		3,565,921	3,670,000	8,742	1.A
081437-AT-2	BEMIS COMPANY INC 2.630% 06/19/30		05/25/2022	GOLDMAN SACHS		2,140,353	2,482,000	28,649	2.B FE
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.938% 12/15/72		06/28/2022	BARCLAYS		7,886,262	180,903,504	136,637	1.A FE
08161B-BA-0	BENCHMARK Mortga2018B3 2018-B3 AS 4.195% 04/10/51		06/01/2022	Various		6,186,219	6,300,000	1,468	1.A
08161H-AH-3	BENCHMARK Mortga2018B4 2018-B4 AM 4.311% 07/15/51		05/23/2022	BANK of AMERICA SEC		2,953,008	3,000,000	8,622	1.A
08162U-BA-7	BENCHMARK Mortga2018B8 2018-B8 AS 4.532% 01/15/52		05/13/2022	BARCLAYS		10,174,503	10,212,000	20,571	1.A
10085B-AA-0	Boston Lending T20222 2022-2 A 3.250% 05/25/62		05/03/2022	NOMURA SECURITIES INTERNATIONA		14,133,299	15,000,000	0	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 0.000% 07/25/62		06/24/2022	BREAN CAPITAL LLC		16,195,704	17,500,000	0	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		06/25/2022	Interest Capitalization		65,374	65,374	0	1.A FE
11040G-AA-1	BRISTOW GROUP INC 6.875% 03/01/28		06/17/2022	Various		9,398,425	10,000,000	204,435	4.A FE
11135F-BR-1	BROADCOM INC 4.000% 04/15/29		04/01/2022	HONG KONG SHANGHAI BK		6,996,570	7,000,000	0	2.C FE
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		04/01/2022	WELLS FARGO		3,391,626	3,450,000	2,530	2.B FE
12008R-AR-8	BUILDERS FIRSTSOURCE INC 6.375% 06/15/32		06/02/2022	Various		14,075,111	14,042,000	0	3.C FE
125039-AH-0	CD 2017-CD6 AM 3.709% 11/13/50		06/08/2022	Various		10,723,705	11,263,670	11,922	1.A
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		06/15/2022	BARCLAYS		9,801,948	10,000,000	0	1.A FE
12558R-AJ-0	CIM Trust 2019R5 2019-R5 M3 3.500% 09/25/59		06/13/2022	BMO CAPITAL MARKETS CORP		13,715,955	15,114,000	20,572	1.A
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		05/23/2022	WELLS FARGO		3,140,870	3,449,285	1,388	1.F FE
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47		05/12/2022	BANK of AMERICA SEC		8,860,080	9,728,000	20,580	1.F FE
12592P-BH-5	COMM 2014-UBS6 AM 4.048% 12/10/47		05/31/2022	BMO CAPITAL MARKETS CORP		8,933,356	9,035,000	1,016	1.A
12592R-BJ-7	COMM Mortgage Tr2014CR21 2014-CR21 AM 3.987% 12/10/47		05/25/2022	BMO CAPITAL MARKETS CORP		9,853,961	9,900,369	28,508	1.A
12593J-BH-8	COMM 2015-CR24 AM 4.028% 08/10/48		05/12/2022	BMO CAPITAL MARKETS CORP		3,001,367	3,025,000	5,077	1.A
12595H-AA-6	COMM 2017-PANW A 3.244% 10/10/29		04/12/2022	GOLDMAN SACHS		1,278,824	1,300,000	1,523	1.A FE
12629N-AH-8	COMM 2015-DC1 AM 3.724% 02/10/48		04/01/2022	BREAN CAPITAL LLC		19,962,671	20,045,673	8,294	1.A
12635Q-BJ-8	COMM Mortgage Tr2015CR27 2015-CR27 AM 3.984% 10/10/48		05/13/2022	BMO CAPITAL MARKETS CORP		2,957,813	3,000,000	5,312	1.A
12635R-BC-1	CSAIL Commercial2015C4 e Trus 2015-C4 B 4.461% 11/15/48		05/12/2022	BANK of AMERICA SEC		4,926,563	5,000,000	9,295	1.A
12636L-BC-3	CSAIL Commercial2016C5 e Trus 2016-C5 AS 4.010% 11/15/48		05/20/2022	CITIGROUP GLOBAL MKTS		7,869,002	8,036,000	20,588	1.A
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN 5.500% 06/15/31		06/30/2022	Various		8,662,800	10,000,000	16,543	4.B FE
12658P-AA-2	CP CANYONS WFH 0.860% 09/01/61		06/30/2022	STERN		13,000,000	13,000,000	0	1.B FE
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		05/01/2022	Interest Capitalization		0	0	0	1.D FM
13806C-AA-0	CANPACK CANPACK US 3.875% 11/15/29		06/16/2022	STIFEL NICHOLAS		14,178,395	17,000,000	180,787	3.B FE
14338H-AA-4	CARMEL VALLEY SR LIVING 0.660% 09/01/61		05/31/2022	STERN		7,350,000	7,350,000	0	1.B FE
14367L-AC-5	CarNow Auto Rece20221A Trust 2022-1A B 4.890% 03/16/26		05/02/2022	DEUTSCHE BANK		11,848,368	11,850,000	0	1.C FE
172967-MU-2	CITIGROUP 4.000% 12/10/25		05/11/2022	CREDIT SUISSE FIRST BOSTON		276,013	311,000	2,177	3.A FE
172967-NU-1	CITIGROUP 4.910% 05/24/33		05/17/2022	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	0	1.G FE
17322Y-AG-5	CGCMT 2014-GC25 B 4.345% 10/10/47		06/14/2022	BREAN CAPITAL LLC		6,894,478	7,110,000	12,872	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.853% 09/15/48		04/11/2022	PERFORMANCE TRUST CAPITAL		392,140	0	4,552	1.A FE
17324T-AC-3	Citigroup Commer2016GC36tgage 2016-GC36 A3 3.524% 02/10/49		06/14/2022	BREAN CAPITAL LLC		2,308,560	2,375,367	3,488	1.A
17327G-BA-1	Citigroup Commer2018C6 tgage 2018-C6 AS 4.642% 11/10/51		05/06/2022	BMO CAPITAL MARKETS CORP		7,013,807	7,038,000	8,168	1.A
18055#-BS-0	CLARION LIONS PRIVATE PLACEMENT 4.280% 08/01/32		06/13/2022	PRIVATE PLACEMENT		3,000,000	3,000,000	0	1.G Z
18055#-BT-8	CLARION LIONS PRIVATE PLACEMENT 4.330% 08/01/33		06/13/2022	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.G Z
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		04/14/2022	BARCLAYS		9,293,212	9,293,306	21,096	1.A FE
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		04/14/2022	BARCLAYS		206,692	206,694	469	1.G FE
20030N-DS-7	COMCAST CORP 2.887% 11/01/51		06/07/2022	Tax Free Exchange		1,474,177	1,480,000	4,273	1.G FE
20753Y-CK-6	FNMA - CAS2022R04 2022-R04 1M2 4.048% 03/25/42		04/04/2022	NOMURA SECURITIES INTERNATIONA		2,040,000	2,040,000	0	2.C FE
20826F-AW-6	CONOCOPHIL CO 3.758% 03/15/42		04/01/2022	Taxable Exchange		3,952,680	4,000,000	0	1.G FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		05/10/2022	INTL FCSTONE FINANCIAL INC		10,454,279	11,698,117	5,033	1.A FE
222070-AG-9	COTY 4.750% 01/15/29		06/29/2022	Various		9,240,477	10,606,000	286,016	3.C FE
22532X-SA-7	CREDIT AGRICOLE CIB NY 1.190% 11/21/22		05/17/2022	CREDIT AGRICOLE SECURITIES		12,300,000	12,300,000	0	1.A
22534L-AA-0	Credit Acceptanc20221A oan Tr 2022-1A A 4.600% 06/15/32		06/08/2022	WELLS FARGO		9,997,752	10,000,000	0	1.A FE
22822R-BH-2	CROWN CASTLE 4.241% 07/15/28		06/09/2022	BARCLAYS		29,100,000	30,000,000	98,957	1.F FE
23343J-AG-1	DT Auto Owner Tr20194A 2019-4A D 2.850% 07/15/25		05/25/2022	WELLS FARGO		11,382,010	11,459,000	10,886	1.F FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
237266-AJ-0	DARLING INTERNATIONAL INC 6.000% 06/15/30		05/31/2022	BANK of AMERICA SEC		1,958,000	1,958,000	0	3.A FE
250847-EA-4	DETROIT EDISON 5.700% 10/01/37		06/22/2022	KEY BANC-MCDONALD		1,918,438	1,772,000	23,287	1.F FE
256677-AC-9	DOLLAR GENERAL CORP 3.250% 04/15/23		05/10/2022	Various		5,873,680	5,853,000	14,267	2.B FE
267475-AD-3	DYCOM INDUSTRIES INC 4.500% 04/15/29		05/16/2022	Various		2,393,088	2,715,000	9,499	3.C FE
29670V-AA-7	ESSENTIAL PROPER 2.950% 07/15/31		06/21/2022	Various		4,924,539	6,028,000	58,036	2.C FE
302445-AE-1	FLIR SYSTEMS INC 2.500% 08/01/30		06/28/2022	Various		11,785,667	14,227,000	145,639	2.C FE
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67		04/14/2022	CREDIT SUISSE FIRST BOSTON		14,937,587	15,000,000	32,243	1.A FE
33767P-AA-6	Firstkey Homes T2022SFR2 2022-SFR2 A 4.250% 07/17/39		06/15/2022	MORGAN STANLEY FIXED INC		15,000,011	15,550,600	0	1.A FE
33767P-AC-2	Firstkey Homes T2022SFR2 2022-SFR2 B 4.500% 07/17/39		06/15/2022	MORGAN STANLEY FIXED INC		28,693,650	30,000,000	0	1.D FE
33767W-AE-3	Firstkey Homes T2021SFR1 2021-SFR1 C 1.888% 08/17/38		05/03/2022	PERFORMANCE TRUST CAPITAL		18,984,457	21,300,000	4,468	1.F FE
33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A 2.135% 12/17/38		06/14/2022	MORGAN STANLEY FIXED INC		8,905,077	9,986,419	8,884	1.A FE
33768N-AC-6	Firstkey Homes T2022SFR1 2022-SFR1 B 4.493% 05/17/39		04/05/2022	MORGAN STANLEY FIXED INC		12,999,702	13,000,000	0	1.D FE
33844P-AG-0	FCAT 2018-3 D 4.150% 12/16/24		05/26/2022	BNP SECURITIES		6,032,813	6,000,000	11,067	1.D FE
33845D-AD-3	Flagship Credit 20184 st 2018-4 D 4.330% 12/16/24		05/26/2022	BNP SECURITIES		1,711,688	1,700,000	3,272	1.G FE
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		06/28/2022	BARCLAYS		30,000,000	30,000,000	0	2.B FE
35564K-UX-5	Freddie Mac - ST2022DNA3 2022-DNA3 M1B 3.848% 04/25/42		04/11/2022	NOMURA SECURITIES INTERNATIONA		7,850,000	7,850,000	0	2.B FE
36251X-AV-9	GS Mortgage Secu2016GS4 rust 2016-GS4 AS 3.645% 11/10/49		05/05/2022	BREAN CAPITAL LLC		3,783,895	3,931,000	3,184	1.A
36254K-AU-6	GS Mortgage Secu2017GS8 rust 2017-GS8 C 4.479% 11/10/50		06/23/2022	Various		2,630,467	2,892,000	9,355	1.A
36255N-AX-3	GSMS 2018-GS9 AS 4.141% 03/10/51		06/22/2022	Various		7,673,303	7,945,000	17,569	1.A
36257H-BT-2	GS Mortgage Secu2019GC40rust 2019-GC40 AS 3.412% 07/10/52		05/17/2022	BARCLAYS		1,848,438	2,000,000	3,412	1.A
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51		05/13/2022	WELLS FARGO		15,766,062	17,116,675	19,019	1.A
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		05/16/2022	WELLS FARGO		8,099,030	8,785,388	10,372	1.A
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52		05/18/2022	BMO CAPITAL MARKETS CORP		17,246,443	18,727,050	24,709	1.A
37940X-AG-7	GLOBAL PAYMENTS INC 2.150% 01/15/27		06/27/2022	SUMRIDGE PARTNERS		10,187,211	11,536,000	149,503	2.C FE
38173M-AB-8	GOLUB CAPITAL BDC INC 2.500% 08/24/26		06/28/2022	STIFEL NICHOLAS		10,136,640	12,000,000	105,000	2.C FE
38239P-AA-5	GOODMAN US FIN FIVE LLC 4.625% 05/04/32		04/27/2022	J P MORGAN SEC		9,984,100	10,000,000	0	2.A FE
38748Y-AA-0	GRANITE US HOLDINGS CORP 11.000% 10/01/27		05/19/2022	J P MORGAN SEC		419,760	424,000	6,737	5.A FE
40390M-AJ-4	2021LULU 2021-LULU C 3.373% 10/15/36		06/28/2022	BTIG LLC		4,461,641	4,775,000	6,315	1.G FE
404030-AJ-7	H&E EQUIPMENT SERVICES 3.875% 12/15/28		06/21/2022	Various		8,217,500	10,000,000	8,611	4.B FE
404119-CA-5	HCA INC 3.500% 09/01/30		06/21/2022	BANK of AMERICA SEC		9,052,101	10,493,000	114,257	2.C FE
42806M-AF-6	Hertz Vehicle Fi20212A LLC 2021-2A B 2.120% 12/27/27		06/17/2022	INTL FCSTONE FINANCIAL INC		2,988,655	3,430,000	5,454	1.F FE
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		06/08/2022	PERFORMANCE TRUST CAPITAL		245,545	249,363	270	1.D FE
44891A-BQ-9	HYUNDAI CAPITAL AMERICA 1.150% 11/10/22		06/22/2022	J P MORGAN SEC		3,963,000	4,000,000	5,622	2.A FE
45258L-AA-5	IMOLA MERGER CORP 4.750% 05/15/29		06/29/2022	BANK of AMERICA SEC		4,237,500	5,000,000	30,347	3.C FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		04/01/2022	Interest Capitalization		0	0	0	1.D FM
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52		05/17/2022	WELLS FARGO		13,883,901	15,080,952	18,851	1.A
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		06/24/2022	BANK of AMERICA SEC		12,049,285	13,295,190	41,985	2.B FE
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47		06/29/2022	BREAN CAPITAL LLC		23,066,272	23,493,000	0	1.A
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		05/17/2022	WELLS FARGO		19,004,021	20,663,564	25,829	1.A
476556-CX-1	JERSEY CENTRAL PWR & LT 6.150% 06/01/37		06/16/2022	J P MORGAN SEC		3,496,562	3,367,000	11,504	2.B FE
48123V-AF-9	ZIFF DAVIS 4.625% 10/15/30		06/13/2022	Various		16,742,554	20,000,000	112,871	3.C FE
48666K-AZ-2	KAUFMAN & BROAD HOME CRP 4.000% 06/15/31		05/05/2022	Various		9,538,810	11,113,000	165,243	3.B FE
49326E-EN-9	KEYBANK NA 4.789% 06/01/33		05/16/2022	Various		17,041,300	17,000,000	0	2.A FE
49461M-AA-8	KINETIK HOLDINGS LP 5.875% 06/15/30		06/01/2022	Various		9,975,780	10,001,000	0	3.A FE
529537-AA-0	LXP INDUSTRIAL TRUST 2.375% 10/01/31		06/07/2022	CITIGROUP GLOBAL MKTS		8,043,600	10,000,000	42,552	2.B FE
54627R-AN-0	LASGOV POWER 4.275% 02/01/36		05/12/2022	J P MORGAN SEC		25,000,000	25,000,000	0	1.A FE
54627R-AP-5	LASGOV POWER 4.475% 08/01/39		05/12/2022	J P MORGAN SEC		8,000,000	8,000,000	0	1.A FE
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62		05/19/2022	CREDIT SUISSE FIRST BOSTON		14,997,023	15,000,000	0	1.G FE
55305B-AS-0	M/I HOMES INC 4.950% 02/01/28		04/28/2022	SUMRIDGE PARTNERS		9,275,094	10,001,000	120,004	3.B FE
59217G-FB-0	MET LIFE GLOB 4.400% 06/30/27		06/27/2022	BANK of AMERICA SEC		14,988,600	15,000,000	0	1.D FE
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		04/29/2022	SEAPORT GROUP LLC		13,986,850	15,000,000	253,750	2.A FE
61034U-AC-9	Monroe Capital M20201A LLC 2020-1A A2R 4.650% 05/20/34		04/22/2022	DEUTSCHE BANK		10,000,000	10,000,000	0	1.A FE
61690A-AH-7	Morgan Stanley B2015C27 t 2015-C27 B 4.651% 12/15/47		06/28/2022	PERFORMANCE TRUST CAPITAL		10,936,323	11,311,000	42,379	1.A
61690Y-BX-9	MSC 2016-BNK2 AS 3.282% 11/15/49		06/23/2022	BMO CAPITAL MARKETS CORP		11,663,949	12,454,000	29,520	1.A
61691J-AV-6	Morgan Stanley C2017H1 Trust 2017-H1 A5 3.530% 06/15/50		06/21/2022	BARCLAYS		14,948,120	15,698,071	33,864	1.A
61691J-AY-0	Morgan Stanley C2017H1 Trust 2017-H1 AS 3.773% 06/15/50		06/30/2022	BANK of AMERICA SEC		6,228,641	6,550,000	2,746	1.A FE
61766N-BE-4	Morgan Stanley B2016C30 t 2016-C30 AS 3.175% 09/15/49		06/22/2022	BMO CAPITAL MARKETS CORP		6,505,625	7,000,000	14,199	1.A

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61767C-AU-2	MSBAM 2017-C33 A4 3.337% 05/15/50		05/10/2022	WELLS FARGO		10,439,521	10,826,045	11,039	1.A
62944T-AE-5	NVR INC 3.950% 09/15/22		05/02/2022	STIFEL NICHOLAS		3,005,550	3,000,000	16,129	2.A FE
62954H-AZ-1	NXPI NXP BV 3.875% 06/18/26		05/19/2022	Tax Free Exchange		19,995,065	20,000,000	325,069	2.C FE
62954H-BB-3	NXPI 5.000% 01/15/33		05/12/2022	Various		16,958,970	17,000,000	0	2.B FE
63938C-AL-2	NAVIENT CORP-WHEN DISTRIBUTE 4.875% 03/15/28		05/06/2022	Various		6,524,325	7,500,000	55,250	3.C FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		05/19/2022	BARCLAYS		4,382,297	4,950,000	11,334	2.C FE
648684-AA-6	NEW SEASONS LLC 1.063% 04/01/62		04/18/2022	STERN		15,300,000	15,300,000	0	1.B FE
649090-AA-7	NEW VILLAS ZIONSVILLE 1.478% 05/01/62		05/18/2022	STERN		10,000,000	10,000,000	0	1.B FE
68245H-AJ-3	One Market Plaza20171MKT 2017-1MKT E 4.142% 02/10/32		05/19/2022	Various		1,270,861	1,327,000	1,947	1.A
682696-AA-7	OneMain Financia20202A ce Tru 2020-2A A 1.750% 09/14/35		06/24/2022	CITIGROUP GLOBAL MKTS		9,380,406	10,525,000	7,163	1.A FE
68269B-AA-6	OneMain Financia20192A ce Tru 2019-2A A 3.140% 10/14/36		06/24/2022	Various		45,531,602	48,275,000	29,786	1.A FE
68269M-AA-2	OneMain Financia20211A ce Tru 2021-1A A1 1.550% 06/16/36		06/28/2022	CITIGROUP GLOBAL MKTS		29,857,926	33,985,000	13,141	1.A FE
688225-AH-4	OSHKOSH CORP 3.100% 03/01/30		05/25/2022	MESIROW FINANCIAL		5,917,750	6,710,000	49,691	2.C FE
693475-BE-4	PNC FINANCIAL 4.626% 06/06/33		06/01/2022	PNC CAPITAL MARKETS		20,000,000	20,000,000	0	1.G FE
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51		05/12/2022	WELLS FARGO		7,244,223	7,836,888	8,163	1.A
70450Y-AL-7	PAYPAL HOLDINGS INC 4.400% 06/01/32		05/19/2022	Various		21,843,480	22,000,000	0	1.G FE
71845J-AA-6	PHILLIPS EDISON GROCERY 2.625% 11/15/31		06/17/2022	Various		10,009,753	11,675,000	121,321	2.C FE
71951Q-AC-6	PHYSICIANS REALTY LP 2.625% 11/01/31		05/24/2022	SEAPORT GROUP LLC		4,291,264	5,128,000	9,348	2.B FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		05/03/2022	PRIVATE PLACEMENT		655,652	655,652	0	1.E PL
74166M-AC-0	PRIME SECSRVC BRW/FINANC 5.750% 04/15/26		05/10/2022	RBC/DAIN		9,600,000	10,000,000	91,042	3.C FE
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		06/08/2022	BARCLAYS		9,274,688	9,750,000	48,479	2.B FE
74166Y-AC-4	PROSE 2022-1 A2 5.709% 04/30/52		05/25/2022	BARCLAYS		20,000,000	20,000,000	0	2.B FE
74331F-AC-5	Progress Residen2021SFR1st 2021-SFR1 B 1.303% 04/17/38		06/03/2022	Various		3,345,938	3,750,000	1,412	1.C FE
74332Y-AC-3	Progress Residen2022SFR5st 2022-SFR5 B 4.896% 06/17/39		06/10/2022	DEUTSCHE BANK		14,906,722	15,000,000	0	1.D FE
74333D-AC-8	PROG 2021-SFR2 B 1.796% 04/19/38		05/02/2022	PERFORMANCE TRUST CAPITAL		16,287,188	18,000,000	2,694	1.D FE
74333F-AB-5	Progress Residen2021SFR5st 2021-SFR5 B 1.658% 07/17/38		05/10/2022	WELLS FARGO		1,341,797	1,500,000	760	1.C FE
74333H-AA-3	Progress Residen2021SFR6st 2021-SFR6 A 1.524% 07/17/38		05/13/2022	Various		1,844,413	2,048,656	2,079	1.A FE
745332-CE-4	PUGET SOUND ENERGY INC 4.434% 11/15/41		06/27/2022	KEY BANC-MCDONALD		1,169,402	1,300,000	7,045	1.F FE
74932B-AL-7	RBSCF Trust 2013SMV 2013-SMV D 3.704% 03/11/31		06/17/2022	BANK of AMERICA SEC		8,193,150	8,670,000	18,732	3.B
74970C-AA-2	RMF Proprietary 20222 Trust 2022-2 A 3.750% 06/25/62		06/03/2022	NOMURA SECURITIES INTERNATIONA		10,052,388	10,750,000	0	1.A FE
776743-AJ-5	ROPER TECHNOLOGIES INC 2.000% 06/30/30		06/27/2022	Cantor Fitzgerald Fixed		3,769,176	4,685,000	46,590	2.B FE
78397K-AA-0	SEG HLD LLC/SEG FIN CORP 5.625% 10/15/28		06/23/2022	BANK of AMERICA SEC		3,124,925	3,440,000	25,777	4.A FE
78403D-AR-1	SBA TOWER TRUST 2.328% 01/15/28		05/03/2022	ROBERT W. BAIRD		25,084,360	28,000,000	36,213	1.F FE
78516F-AA-7	SABAL TRAIL TRANS 4.246% 05/01/28		06/27/2022	J P MORGAN SEC		20,317,599	20,896,000	142,945	2.A FE
785592-AD-8	SABINE PASS LIQUEFACTION 5.625% 04/15/23		06/03/2022	MORGAN STANLEY FIXED INC		4,975,901	4,900,000	39,813	2.C FE
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.851% 02/25/50		04/01/2022	BMO CAPITAL MARKETS CORP		2,296,144	2,345,997	1,003	2.A FE
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		05/26/2022	JPM FUNDS RECAP		14,918,750	15,000,000	42,222	2.B FE
83545G-BD-3	SONIC AUTOMOTIVE INC 4.625% 11/15/29		06/23/2022	Various		9,176,753	11,346,000	77,742	3.C FE
83545G-BE-1	SONIC AUTOMOTIVE INC 4.875% 11/15/31		06/22/2022	Various		10,897,965	13,061,000	265,669	3.C FE
835495-AL-6	SONOCO PRODUCTS 3.125% 05/01/30		06/24/2022	Various		13,155,647	15,030,000	72,184	2.B FE
835495-AM-4	SONOCO PRODUCTS 1.800% 02/01/25		06/21/2022	BANK of AMERICA SEC		18,747,122	20,078,000	152,593	2.B FE
842400-HQ-9	SOUTHERN CAL EDISON 4.700% 06/01/27		05/18/2022	MIZUHO SECURITIES USA INC		14,967,900	15,000,000	0	1.G FE
85855C-AB-6	STELLANTIS FIN US INC 2.691% 09/15/31		05/10/2022	Various		14,714,696	17,980,000	74,366	2.C FE
87265H-AG-4	TRI POINTE GROUP INC 5.700% 06/15/28		04/27/2022	Various		9,813,995	10,000,000	208,901	3.C FE
87303*-AA-9	THL Credit 5.000% 12/03/24		05/26/2022	PRIVATE PLACEMENT		1,344,235	1,344,235	0	1.E PL
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		06/22/2022	BANK of AMERICA SEC		5,945,054	7,160,020	13,231	2.B FE
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		05/12/2022	BANK of AMERICA SEC		8,039,283	8,730,196	12,926	1.F FE
875127-BC-5	TAMPA ELECTRIC 4.350% 05/15/44		06/27/2022	KEY BANC-MCDONALD		1,379,310	1,530,000	8,135	1.G FE
87724R-AJ-1	TAYLOR MORRISON COMM 5.125% 08/01/30		04/21/2022	BANK of AMERICA SEC		4,675,000	5,000,000	59,792	3.C FE
87901J-AH-8	TGNA 5.000% 09/15/29		05/19/2022	GOLDMAN SACHS		121,285	127,000	1,199	3.B FE
88023U-AH-4	TEMPUR SEALY INTERNATIONAL I 4.000% 04/15/29		04/07/2022	J P MORGAN SEC		3,510,000	4,000,000	78,222	3.A FE
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL I 3.875% 10/15/31		04/07/2022	Various		9,129,483	11,000,000	233,253	3.A FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		05/17/2022	RBC/DAIN		1,949,969	2,139,792	3,637	1.F FE
88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46		05/17/2022	RBC/DAIN		8,656,716	9,801,067	13,264	1.F FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		05/12/2022	CREDIT SUISSE FIRST BOSTON		13,086,179	14,915,680	20,899	1.F FE
885160-AA-9	THOR INDUSTRIES INC 0.000% 10/15/29		06/29/2022	Various		20,355,484	25,000,000	119,778	4.A FE
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29		04/06/2022	DEUTSCHE BANK		19,361,903	20,372,000	337,531	2.C FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89171Y-AG-6	TPMT 2015-2 1B3 3.322% 11/25/60		06/15/2022	INTL FCSTONE FINANCIAL INC		3,652,841	4,185,000	7,145	1.A
89172U-AE-8	Towd Point Mortg20164 t 2016-4 B1 3.791% 07/25/56		04/07/2022	BTIG LLC		10,900,969	11,025,000	11,637	1.A
89172U-AG-3	Towd Point Mortg20164 t 2016-4 B3 3.791% 07/25/56		05/26/2022	INTL FCSTONE FINANCIAL INC		6,580,313	7,019,000	22,268	1.A
89172Y-AE-0	TPMT 2016-3 B1 4.063% 04/25/56		05/10/2022	BMO CAPITAL MARKETS CORP		14,002,294	14,055,000	17,518	1.A
89175J-AD-2	TPMT 2017-6 M2 3.250% 10/25/57		06/21/2022	BTIG LLC		14,661,063	16,100,000	31,976	1.A
89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52		05/19/2022	WELLS FARGO		29,993,958	30,000,000	0	1.F FE
89616T-AB-1	Tricon Residenti2022SFR2 2022-SFR2 B 5.244% 07/17/40		06/27/2022	DEUTSCHE BANK		12,999,505	13,000,000	0	1.D FE
90041L-AF-2	TURNING POINT BRANDS INC 5.625% 02/15/26		06/17/2022	Various		9,047,500	10,000,000	198,125	3.C FE
914906-AX-0	UNIVISION COMMUNICATIONS INC 7.375% 06/30/30		06/09/2022	GOLDMAN SACHS		43,672	44,000	0	4.A FE
92343E-AM-4	VERISIGN INC 2.700% 06/15/31		05/20/2022	Cantor Fitzgerald Fixed		8,344,600	10,000,000	119,250	2.C FE
924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67		05/27/2022	CREDIT SUISSE FIRST BOSTON		24,464,783	25,000,000	81,806	1.A FE
928563-AF-2	VMWARE INC-CLASS A 4.700% 05/15/30		05/10/2022	CREDIT SUISSE FIRST BOSTON		9,979,537	10,051,000	232,262	2.C FE
92928Q-AF-5	WEA FINANCE LLC 3.500% 06/15/29		04/27/2022	CITIGROUP GLOBAL MKTS		39,748,606	43,102,000	533,912	2.B FE
92937F-AU-5	WFRBS 2013-C12 D 4.531% 03/15/48		05/05/2022	PERFORMANCE TRUST CAPITAL		6,066,615	6,159,000	6,201	1.A
92939H-BB-0	WFRBS 2014-C23 B 4.533% 10/15/57		06/24/2022	BANK of AMERICA SEC		1,579,687	1,610,000	5,473	1.A
94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34		06/23/2022	MIZUHO SECURITIES USA INC		12,015,256	12,090,824	43,661	1.A FM
94989J-BB-1	Wells Fargo Comm2015C28 ortgag 2015-C28 AS 3.872% 05/15/48		06/01/2022	Various		2,052,995	2,090,000	1,740	1.A
94989J-BE-5	Wells Fargo Comm2015C28 ortgag 2015-C28 B 4.219% 05/15/48		05/11/2022	BREAN CAPITAL LLC		5,182,406	5,300,000	7,454	1.A
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 1.033% 09/15/58		05/16/2022	BREAN CAPITAL LLC		1,878,504	0	38,562	1.A FE
95000H-BL-5	WFCM 2016-LC24 B 3.621% 10/15/49		05/23/2022	WELLS FARGO		2,041,643	2,194,000	4,215	1.A
95001A-BC-9	WFCM 2017-C41 A3 3.210% 11/15/50		05/09/2022	WELLS FARGO		9,643,468	10,123,546	9,027	1.A
95001J-BA-4	WFCM 2018-C44 AS 4.464% 05/15/51		05/23/2022	BANK of AMERICA SEC		5,082,950	5,126,000	15,255	1.A
95001R-BB-4	WFCM 2018-C48 B 4.904% 01/15/52		06/07/2022	BTIG LLC		9,478,346	9,579,000	10,439	1.A
95003M-BS-6	Wells Fargo Comm2022C62 ortgag 2022-C62 A4 4.000% 04/15/55		04/04/2022	WELLS FARGO		15,448,950	15,000,000	28,333	1.A FE
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.541% 04/15/55		04/06/2022	WELLS FARGO		5,033,399	0	33,593	1.A FE
95003M-BU-1	Wells Fargo Comm2022C62 ortgag 2022-C62 XB 0.047% 04/15/55		04/06/2022	WELLS FARGO		157,832	0	1,026	1.A FE
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52		05/24/2022	WELLS FARGO		7,282,500	8,000,000	17,333	1.A FE
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.938% 02/20/45		04/01/2022	BMO CAPITAL MARKETS CORP		1,903,540	1,944,868	0	1.F FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		06/10/2022	GUGGENHEIM CAPITAL MARKETS		14,541,932	16,797,070	66,475	2.B FE
AUDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32		05/13/2022	PRIVATE PLACEMENT		1,759,313	1,759,313	0	5.B GI
BENFIT-VA-0	Benefit Street Partners 3.500% 04/11/30		05/16/2022	Various		4,343,154	4,343,154	0	5.B GI
BENFIT-VB-0	Benefit Street Partners 1.327% 04/11/30		05/16/2022	Various		2,171,577	2,171,577	0	5.B GI
064159-8N-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A	05/10/2022	GOLDMAN SACHS		98,125	125,000	189	2.C FE
06417X-AG-6	BANK OF NOVA SCOTIA 4.588% 05/04/37	A	04/05/2022	SCOTIA		9,999,700	10,000,000	0	2.A FE
136385-AW-1	CANADIAN NATL RESOURCES 2.950% 01/15/23	A	05/25/2022	TD SECURITIES		14,498,450	14,475,000	156,571	2.A FE
66977W-AS-8	NOVA CHEMICALS CORP 4.250% 05/15/29	A	06/28/2022	Various		8,452,395	10,350,000	41,201	3.C FE
89115A-2E-1	TORONTO-DOMINION BANK 4.456% 06/08/32	A	06/01/2022	GOLDMAN SACHS		20,000,000	20,000,000	0	1.E FE
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	06/23/2022	JPM FUNDS RECAP		249,750	300,000	1,500	5.C FE
000000-00-0	MINEJESA CAPITAL BV 4.625% 08/10/30	D	05/17/2022	MORGAN STANLEY FIXED INC		681,450	750,000	9,539	2.C FE
000000-00-0	GENM CAPITAL LABUAN 3.882% 04/19/31	D	05/20/2022	GOLDMAN SACHS		4,156,450	5,000,000	18,871	2.C FE
01748T-AC-5	ALLEGION PLC 5.411% 07/01/32	C	06/07/2022	J P MORGAN SEC		14,999,700	15,000,000	0	2.B FE
12661P-AC-3	CSL FINANCE PLC 4.250% 04/27/32	D	04/20/2022	BANK of AMERICA SEC		4,982,250	5,000,000	0	1.G FE
12661P-AD-1	CSL FINANCE PLC 4.625% 04/27/42	D	05/13/2022	Various		9,863,300	10,000,000	12,847	1.G FE
210314-AD-2	TRANSMANTARO 5.200% 04/11/38	D	04/05/2022	STIFEL NICHOLAS		6,070,500	6,000,000	0	2.C FE
244608-AW-5	Deerpath Capital20181A 2018-1A C1R 5.051% 07/15/33	D	06/06/2022	Greensledge		11,000,000	11,000,000	0	1.F FE
30251G-BD-8	FMGAU 5.875% 04/15/30	D	04/06/2022	MORGAN STANLEY HI-YLD		8,000,000	8,000,000	0	3.A FE
30251G-BE-6	FMGAU 6.125% 04/15/32	D	04/06/2022	MORGAN STANLEY HI-YLD		6,000,000	6,000,000	0	3.A FE
314890-AD-6	FERGUSON FINANCE PLC 4.650% 04/20/32	D	04/12/2022	BANK of AMERICA SEC		7,709,623	7,750,000	0	2.B FE
315413-A*-5	Ferrocarril PRIVATE PLACEMENT 5.499% 09/15/37	D	05/27/2022	ALLIANZ GLOBAL		25,000,000	25,000,000	0	2.C Z
37148D-AE-6	Generate CLO Ltd202210A 2022-10A B1 3.384% 07/22/35	D	05/24/2022	BANK of AMERICA SEC		5,000,000	5,000,000	0	1.C FE
37148D-AL-0	Generate CLO Ltd202210A 2022-10A B2 0.000% 07/22/35	D	05/24/2022	BANK of AMERICA SEC		15,000,000	15,000,000	0	1.C FE
381738-AE-3	Golub Capital Pa202261A LO Ltd 2022-61A A1B 4.550% 07/25/35	D	05/31/2022	NATIXIS SECURITIES		20,000,000	20,000,000	0	1.A FE
43133Y-AA-3	Hildene CLO 4A 4A A1A 3.434% 07/23/42	D	06/03/2022	BANK of AMERICA SEC		15,000,000	15,000,000	0	1.A FE
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	D	06/28/2022	BARCLAYS		3,729,640	4,000,000	59,889	2.B FE
47032F-AB-5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D	06/29/2022	WELLS FARGO		4,738,334	5,221,000	118,028	3.A FE
59966P-AJ-1	Milford Park CLO20221A 2022-1A A2 4.310% 07/20/35	D	05/12/2022	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	0	1.A FE
603051-AC-7	MINERAL RESOURCES LTD 8.000% 11/01/27	D	04/27/2022	Various		8,353,457	8,308,000	0	3.C FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
606822-AP-9	MITSUBISHI UFJ FINL-SPON ADR 2.665% 07/25/22	D	05/16/2022	TD SECURITIES		3,358,138	3,351,000	28,032	1.G FE
67402R-AG-8	Oaktree CLO Ltd 20222A 2022-2A C 4.351% 07/15/33	D	06/06/2022	BANK of AMERICA SEC		1,000,000	1,000,000	0	1.F FE
67777L-AD-5	OI EUROPEAN GROUP BV 4.750% 02/15/30	D	06/27/2022	Various		12,891,450	15,000,000	252,146	4.A FE
69377F-AA-4	FREEPORT INDONESIA PT 4.763% 04/14/27	D	04/08/2022	Various		10,043,750	10,000,000	0	2.C FE
69377F-AB-2	FREEPORT INDONESIA PT 5.315% 04/14/32	D	04/07/2022	J P MORGAN SEC		6,100,000	6,100,000	0	2.C FE
709629-AS-8	PENTAIR FINANCE SARL 5.900% 07/15/32	D	06/28/2022	Various		16,634,630	17,000,000	0	2.C FE
83192P-AA-6	SMITH & NEPHEW PLC 2.032% 10/14/30	D	06/22/2022	WELLS FARGO		12,046,731	15,303,000	58,950	2.B FE
83368R-BM-3	SOCIETE GENERALE 4.677% 06/15/27	D	06/08/2022	SOCIETE GENERALE		5,000,000	5,000,000	0	1.F FE
86562M-AQ-3	SUMITOMO MITSUI FINL GRP 2.784% 07/12/22	D	04/27/2022	TD SECURITIES		12,685,411	12,651,000	107,618	1.G FE
902613-AP-3	UBS GROUP AG 4.751% 05/12/28	D	05/05/2022	UBS WARBURG		10,093,900	10,000,000	0	1.G FE
91311Q-AC-9	UNITED UTILITIES PLC 6.875% 08/15/28	D	05/20/2022	DAIWA SECURITIES AMERICA		5,587,195	4,974,000	94,040	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,488,692,505	3,355,437,699	9,607,666	XXX
281020-AT-4	EDISON INTERNATIONAL 5.000% 03/15/50		04/04/2022	JEFFERIES & CO		473,136	500,000	1,428	3.B FE
976657-AH-9	WISCONSIN ENERGY CORP 3.524% 05/15/67		06/09/2022	J P MORGAN SEC		67,575	85,000	233	2.B FE
015857-AH-8	ALGONQUIN POWER & UTILITIES 4.750% 01/18/82	A	06/22/2022	CREDIT SUISSE FIRST BOSTON		17,350,000	20,000,000	361,528	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						17,890,711	20,585,000	363,189	XXX
LX1972-53-0	NORTONLIFELOCK INC TL B 1L 01/28/29		04/01/2022	BANK of AMERICA SEC		995,000	1,000,000	0	3.A FE
LX2039-31-0	MKS INSTRUMENTS INC TL B 1L 04/12/29		04/11/2022	JPM FUNDS RECAP		490,000	500,000	0	3.A FE
67115H-AB-9	OEG Borrower LLC TL B 1L 05/20/29		05/20/2022	JPM FUNDS RECAP		900,000	937,500	0	4.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 06/10/29		06/09/2022	RBC/DAIN		325,000	333,333	0	4.A FE
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		04/01/2022	Various		1,943,911	2,000,000	0	4.C FE
00187G-AD-1	AP CORE HOLDINGS II LLC TL B2 1L 07/21/27		04/01/2022	RBC/DAIN		495,277	500,000	0	3.A FE
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29		04/01/2022	BARCLAYS		394,815	400,000	0	4.B FE
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L 08/06/27		04/07/2022	WELLS FARGO BK		1,473,523	1,500,000	0	3.A FE
17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		06/07/2022	BNP SECURITIES		940,000	1,000,000	0	4.C FE
17776E-AB-1	CITY BREWING CO LLC TL B 1L 04/05/28		05/03/2022	JPM FUNDS RECAP		949,498	1,000,000	0	4.B FE
20902C-AW-0	CONSOLIDATED CONTAINER CO TL 1L 02/03/28		04/01/2022	UBS WARBURG		962,439	1,000,000	0	4.B FE
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		05/02/2022	GOLDMAN SACHS INTERNATIONAL		393,922	400,000	0	4.C FE
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29		04/01/2022	CREDIT SUISSE FIRST BOSTON		827,952	842,520	0	4.B FE
24982L-AD-7	DERMATOLOGY INTERMEDIATE TL DD 1L 03/24/29		06/03/2022	CREDIT SUISSE FIRST BOSTON		24,882	24,882	0	4.B FE
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		04/01/2022	PRIVATE PLACEMENT		919,365	1,957,450	0	5.B FE
47214D-AK-0	JAZZ ACQUISITION INC TL 1L 06/19/26		05/16/2022	RBC/DAIN		965,946	1,000,000	0	4.C FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		04/01/2022	JPM FUNDS RECAP		964,252	1,000,000	0	4.B FE
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		04/01/2022	RBC/DAIN		414,216	424,837	0	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		04/01/2022	RBC/DAIN		19,118	19,608	0	3.A FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		04/01/2022	RBC/DAIN		541,667	555,556	0	3.B FE
80875A-AT-8	SCIENTIFIC GAMES CORP TL 1L 04/16/29		04/07/2022	JPM FUNDS RECAP		686,810	692,000	0	3.B FE
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L 06/08/28		05/19/2022	BNP SECURITIES		484,375	500,000	0	4.B FE
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		04/01/2022	GOLDMAN SACHS		792,000	800,000	0	3.B FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	05/05/2022	GOLDMAN SACHS INTERNATIONAL		493,750	500,000	0	4.B FE
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 02/02/29	C	04/01/2022	GOLDMAN SACHS		395,978	400,000	0	4.A FE
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	C	04/01/2022	BARCLAYS		394,471	400,000	0	3.B FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	04/01/2022	JPM FUNDS RECAP		973,477	997,462	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						19,161,644	20,685,148	0	XXX
2509999997. Total - Bonds - Part 3						2,557,771,819	3,416,410,158	10,430,913	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,557,771,819	3,416,410,158	10,430,913	XXX
61762V-86-1	MORGAN STANLEY PREFERRED		05/13/2022	JANNEY MONTGOMERY SCOTT NINC	10,000.000	180,000	0.00	0	2.C FE
902973-71-8	U S BANCORP PREFERRED		05/10/2022	JANNEY MONTGOMERY SCOTT NINC	1,496.000	25,427	0.00	0	2.A FE
902973-73-4	U S BANCORP PREFERRED		05/10/2022	JANNEY MONTGOMERY SCOTT NINC	11,312.000	192,114	0.00	0	2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						397,541	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						397,541	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						397,541	XXX	0	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00206R-10-2	AT&T INC		06/23/2022	S. G. COWEN SECURITIES CORP.	13,995.000	279,105		0	
009158-10-6	APD		06/23/2022	S. G. COWEN SECURITIES CORP.	1,068.000	260,966		0	
023135-10-6	AMAZON.COM INC		06/03/2022	Stock Split	34,599.000	0		0	
03027X-10-0	AMERICAN TOWER CORP REIT		06/23/2022	S. G. COWEN SECURITIES CORP.	1,296.000	333,364		0	
03073E-10-5	AMERISOURCEBERGEN CORP		06/23/2022	S. G. COWEN SECURITIES CORP.	2,204.000	338,936		0	
037833-10-0	APPLE INC		06/23/2022	S. G. COWEN SECURITIES CORP.	3,086.000	468,420		0	
060505-10-4	BANK OF AMERICA CORP		06/23/2022	S. G. COWEN SECURITIES CORP.	20,839.000	748,581		0	
09247X-10-1	BLACKROCK INC		06/23/2022	S. G. COWEN SECURITIES CORP.	1,068.000	686,865		0	
110122-10-8	BRISTOL-MYERS SQUIBB		06/23/2022	S. G. COWEN SECURITIES CORP.	6,196.000	475,718		0	
11135F-10-1	BROADCOM INC		06/23/2022	S. G. COWEN SECURITIES CORP.	752.000	404,748		0	
126650-10-0	CVS CORP		06/23/2022	S. G. COWEN SECURITIES CORP.	3,934.000	386,444		0	
149123-10-1	CATERPILLAR INC		06/23/2022	S. G. COWEN SECURITIES CORP.	1,681.000	334,773		0	
17275R-10-2	CISCO SYSTEMS INC		06/23/2022	S. G. COWEN SECURITIES CORP.	7,888.000	372,572		0	
191216-10-0	COCA-COLA CO		06/23/2022	S. G. COWEN SECURITIES CORP.	5,882.000	371,560		0	
20030N-10-1	COMCAST CORP CL A		06/23/2022	S. G. COWEN SECURITIES CORP.	9,086.000	390,168		0	
256677-10-5	DOLLAR GENERAL CORP		06/24/2022	Various	2,616.000	640,527		0	
25746U-10-9	DOMINION RESOURCES		06/23/2022	S. G. COWEN SECURITIES CORP.	6,286.000	515,911		0	
26441C-20-4	DUKE ENERGY		06/23/2022	S. G. COWEN SECURITIES CORP.	3,385.000	367,867		0	
26614N-10-2	DUPONT DE NEMOURS INC		06/24/2022	Various	8,991.000	543,132		0	
30231G-10-2	EXXON MOBIL CORP		06/23/2022	S. G. COWEN SECURITIES CORP.	5,771.000	500,323		0	
35137L-10-5	FOX CORP		06/23/2022	S. G. COWEN SECURITIES CORP.	8,363.000	294,437		0	
38141G-10-4	GOLDMAN SACHS GROUP INC		06/23/2022	S. G. COWEN SECURITIES CORP.	1,348.000	404,701		0	
437076-10-2	HOME DEPOT		06/23/2022	S. G. COWEN SECURITIES CORP.	1,276.000	369,012		0	
446150-10-4	HUNTINGTON BANCSHARES INC		06/23/2022	S. G. COWEN SECURITIES CORP.	104,091.000	1,383,294		0	
458140-10-0	INTEL CORPORATION		06/24/2022	Various	10,570.000	431,037		0	
459200-10-1	IBM		06/23/2022	S. G. COWEN SECURITIES CORP.	3,090.000	407,363		0	
46625H-10-0	JP MORGAN CHASE & CO		06/23/2022	S. G. COWEN SECURITIES CORP.	2,662.000	325,413		0	
478160-10-4	JOHNSON & JOHNSON		06/23/2022	S. G. COWEN SECURITIES CORP.	2,698.000	483,748		0	
482480-10-0	KLA CORPORATION		06/23/2022	S. G. COWEN SECURITIES CORP.	1,137.000	371,684		0	
539830-10-9	LOCKHEED MARTIN		06/23/2022	S. G. COWEN SECURITIES CORP.	1,003.000	440,804		0	
580135-10-1	McDONALDS		06/23/2022	S. G. COWEN SECURITIES CORP.	1,919.000	470,545		0	
58933Y-10-5	MERCK & CO INC		06/23/2022	S. G. COWEN SECURITIES CORP.	4,361.000	386,525		0	
594918-10-4	MICROSOFT CORP		06/23/2022	S. G. COWEN SECURITIES CORP.	2,861.000	769,591		0	
68389X-10-5	ORACLE CORP		06/24/2022	Various	8,201.000	591,693		0	
701094-10-4	PARKER HANNIFIN		04/12/2022	S. G. COWEN SECURITIES CORP.	487.000	131,432		0	
713448-10-8	PEPSICO INC		06/23/2022	S. G. COWEN SECURITIES CORP.	2,199.000	371,256		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		06/23/2022	S. G. COWEN SECURITIES CORP.	4,009.000	403,503		0	
718546-10-4	PHILLIPS 66		06/23/2022	S. G. COWEN SECURITIES CORP.	4,303.000	368,910		0	
744320-10-2	PRUDENTIAL FINANCIAL		06/24/2022	INSTINET	1,832.000	177,992		0	
747525-10-3	QUALCOMM		06/23/2022	S. G. COWEN SECURITIES CORP.	2,928.000	375,570		0	
75513E-10-1	RAYTHEON CO RAYTEHON		06/23/2022	S. G. COWEN SECURITIES CORP.	4,568.000	442,895		0	
828806-10-9	SIMON PROPERTY GRP LP REIT		06/23/2022	S. G. COWEN SECURITIES CORP.	1,975.000	217,845		0	
854502-10-1	STANLEY BLACK & DECKER INC		06/24/2022	Various	11,520.000	1,358,211		0	
855244-10-9	STARBUCKS CORP		06/23/2022	S. G. COWEN SECURITIES CORP.	6,243.000	472,348		0	
882508-10-4	TEXAS INSTRUMENTS		06/23/2022	S. G. COWEN SECURITIES CORP.	2,358.000	382,413		0	
88579Y-10-1	3M CO.		06/23/2022	S. G. COWEN SECURITIES CORP.	1,671.000	232,226		0	
91324P-10-2	UNITEDHEALTH GROUP INC		06/23/2022	S. G. COWEN SECURITIES CORP.	971.000	500,287		0	
92343V-10-4	VERIZON COMMUNICATIONS		06/23/2022	S. G. COWEN SECURITIES CORP.	8,172.000	430,189		0	
92826C-83-9	VISA INC		06/23/2022	Various	4,202.000	852,270		0	
931142-10-3	WAL-MART		06/23/2022	S. G. COWEN SECURITIES CORP.	2,558.000	351,906		0	
934423-10-4	DISCOVERY INC-W/I COMMON		04/11/2022	Spin Off	26,106.610	646,452		0	
949746-10-1	WELLS FARGO & CO		06/23/2022	S. G. COWEN SECURITIES CORP.	8,324.000	357,906		0	
988498-10-1	YUM! BRANDS INC		06/24/2022	Various	4,569.000	526,526		0	
G29183-10-3	EATON CORP PLC		06/23/2022	S. G. COWEN SECURITIES CORP.	1,576.000	208,868		0	
G5960L-10-3	MDT		06/24/2022	Various	5,737.000	552,886		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						24,911,718	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31337#-10-5	FHLB CINCINNATI		05/05/2022	PRIVATE PLACEMENT	77,552.000	7,755,200		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						7,755,200	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		05/31/2022	DIVIDEND REINVESTMENT	94,245.170	739,049		0	.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						739,049	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						33,405,967	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						33,405,967	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						33,803,508	XXX	0	XXX
6009999999 - Totals						2,591,575,327	XXX	10,430,913	XXX

STATEMENT AS OF JUNE 30, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/01/2022	Paydown		121	121	131	127	0	(6)	0	(6)	0	121	0	0	0	2	12/20/2061	1.A
36179N-RP-5	G2 G2 MA1394 1.750% 10/20/43		06/01/2022	Paydown		2,021	2,021	2,059	2,058	0	(37)	0	(37)	0	2,021	0	0	0	13	10/20/2043	1.A
36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466 1.750% 12/20/44		06/01/2022	Paydown		1,304	1,304	1,325	1,324	0	(20)	0	(20)	0	1,304	0	0	0	9	12/20/2044	1.A
36180W-SW-6	GN GN AE4133 3.000% 09/15/30		05/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2030	1.A
36203N-2U-1	GNMA GN 354587 7.500% 05/15/23		06/01/2022	Paydown		282	282	258	278	0	4	0	4	0	282	0	0	0	8	05/15/2023	1.A
36204L-WF-4	GNMA GN 373346 7.500% 06/15/22		04/01/2022	Paydown		7	7	6	7	0	0	0	0	0	7	0	0	0	0	06/15/2022	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		06/01/2022	Paydown		371	371	380	373	0	(3)	0	(3)	0	371	0	0	0	12	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		06/01/2022	Paydown		319	319	321	319	0	0	0	0	0	319	0	0	0	10	12/15/2026	1.A
36204T-7D-0	GNMA 30 YR GN 379892 8.000% 06/15/24		06/01/2022	Paydown		795	795	787	791	0	4	0	4	0	795	0	0	0	27	06/15/2024	1.A
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		06/01/2022	Paydown		810	810	773	798	0	12	0	12	0	810	0	0	0	27	11/15/2024	1.A
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		06/01/2022	Paydown		447	447	442	445	0	2	0	2	0	447	0	0	0	15	06/15/2024	1.A
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		06/01/2022	Paydown		1,163	1,163	1,151	1,157	0	5	0	5	0	1,163	0	0	0	39	06/15/2024	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		06/01/2022	Paydown		241	241	234	238	0	3	0	3	0	241	0	0	0	8	04/15/2026	1.A
36206M-AS-6	GNMA 30 YR GN 415017 7.500% 01/15/26		06/01/2022	Paydown		119	119	120	119	0	0	0	0	0	119	0	0	0	4	01/15/2026	1.A
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		06/01/2022	Paydown		1,100	1,100	1,097	1,097	0	3	0	3	0	1,100	0	0	0	34	02/15/2026	1.A
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		06/01/2022	Paydown		380	380	382	380	0	0	0	0	0	380	0	0	0	12	03/15/2027	1.A
36207D-Y3-4	GNMA GN 429230 7.500% 06/15/26		06/01/2022	Paydown		171	171	171	170	0	0	0	0	0	171	0	0	0	5	06/15/2026	1.A
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		06/01/2022	Paydown		937	937	940	937	0	1	0	1	0	937	0	0	0	29	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		06/01/2022	Paydown		543	543	551	546	0	(3)	0	(3)	0	543	0	0	0	15	09/15/2028	1.A
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		06/01/2022	Paydown		1,204	1,204	1,216	1,207	0	(3)	0	(3)	0	1,204	0	0	0	38	12/15/2026	1.A
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		06/01/2022	Paydown		2,450	2,450	2,458	2,449	0	1	0	1	0	2,450	0	0	0	62	11/15/2026	1.A
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		06/01/2022	Paydown		343	343	343	343	0	1	0	1	0	343	0	0	0	11	02/15/2027	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		06/01/2022	Paydown		159	159	159	159	0	0	0	0	0	159	0	0	0	5	04/15/2027	1.A
36208E-HD-8	GNMA 30 YR GN 448528 7.500% 04/15/27		06/01/2022	Paydown		509	509	499	504	0	5	0	5	0	509	0	0	0	16	04/15/2027	1.A
36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27		06/01/2022	Paydown		1,494	1,494	1,502	1,495	0	(1)	0	(1)	0	1,494	0	0	0	46	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		06/01/2022	Paydown		475	475	487	480	0	(4)	0	(4)	0	475	0	0	0	15	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		06/01/2022	Paydown		1,800	1,800	1,827	1,811	0	(10)	0	(10)	0	1,800	0	0	0	49	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		06/01/2022	Paydown		1,294	1,294	1,312	1,301	0	(7)	0	(7)	0	1,294	0	0	0	35	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		06/01/2022	Paydown		1,061	1,061	1,076	1,066	0	(6)	0	(6)	0	1,061	0	0	0	31	07/15/2028	1.A
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		06/01/2022	Paydown		162	162	162	162	0	1	0	1	0	162	0	0	0	5	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		06/01/2022	Paydown		1,373	1,373	1,392	1,380	0	(8)	0	(8)	0	1,373	0	0	0	34	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		06/01/2022	Paydown		500	500	500	500	0	1	0	1	0	500	0	0	0	14	05/15/2029	1.A
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		06/01/2022	Paydown		229	229	228	228	0	1	0	1	0	229	0	0	0	7	11/15/2029	1.A
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		06/01/2022	Paydown		684	684	684	683	0	1	0	1	0	684	0	0	0	20	05/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		06/01/2022	Paydown		1,388	1,388	1,408	1,396	0	(8)	0	(8)	0	1,388	0	0	0	37	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		06/01/2022	Paydown		661	661	661	660	0	1	0	1	0	661	0	0	0	18	05/15/2029	1.A
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		06/01/2022	Paydown		291	291	291	291	0	0	0	0	0	291	0	0	0	8	05/15/2029	1.A
36210V-SE-2	GNMA 30 YR GN 503717 6.500% 05/15/29		06/01/2022	Paydown		1,322	1,322	1,322	1,321	0	2	0	2	0	1,322	0	0	0	36	05/15/2029	1.A
36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		06/01/2022	Paydown		642	642	642	641	0	1	0	1	0	642	0	0	0	18	05/15/2029	1.A
36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29		06/01/2022	Paydown		1,078	1,078	1,072	1,073	0	5	0	5	0	1,078	0	0	0	34	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		06/01/2022	Paydown		435	435	436	435	0	0	0	0	0	435	0	0	0	13	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		06/01/2022	Paydown		476	476	483	478	0	(2)	0	(2)	0	476	0	0	0	14	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		06/01/2022	Paydown		778	778	778	777	0	1	0	1	0	778	0	0	0	25	09/15/2029	1.A
38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37		06/01/2022	Paydown		112,190	112,190	131,665	119,453	0	(7,264)	0	(7,264)	0	112,190	0	0	0	2,423	05/16/2037	1.A
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		06/01/2022	Paydown		0	0	164	63	0	(63)	0	(63)	0	0	0	0	0	17	01/16/2052	1.A
38376G-WD-8	GNR 2010-122 IO 0.256% 02/16/44		06/01/2022	Paydown		0	0	743	0	0	0	0	0	0	0	0	0	0	32	02/16/2044	1.A
38378B-DB-2	GNR 2012-23 IO 0.207% 06/16/53		06/01/2022	Paydown		0	0	158,306	17,415	0	(17,415)	0	(17,415)	0	0	0	0	0	3,367	06/16/2053	1.A
38378B-DY-2	GNR 2012-22 IO 0.218% 10/16/53		06/01/2022	Paydown		0	0	1,528	247	0	(247)	0	(247)	0	0	0	0	0	32	10/16/2053	1.A
38378B-RJ-0	GNR 2012-35 B 4.195% 11/16/43		06/01/2022	Paydown		880	880	908	907	0	(27)	0	(27)	0	880	0	0	0	16	11/16/2043	1.A
38378B-TK-5	GNR 2012-53 IO 1.052% 03/16/47		06/01/2022	Paydown		0	0	369,805	37,038	0	(37,038)	0	(37,038)	0	0	0	0	0	21,746	03/16/2047	1.A
38378K-DQ-9	GNR 2013-46 IO 0.914% 08/16/42		06/01/2022	Paydown		0	0	117,401	11,615	0	(11,615)	0	(11,615)	0	0	0	0	0	13,875	08/16/2042	1.A
38378K-YB-9	GNR 2013-105 IO 0.281% 06/16/54		06/01/2022	Paydown		0	0	11,210	11,194	0	(11,194)	0	(11,194)	0	0	0	0	0	5,452	06/16/2054	1.A
38378N-5K-5	GNR 2014-73 IO 0.504% 04/16/56		06/01/2022	Paydown		0	0	4,263	4,262	0	(4,262)	0	(4,262)	0	0	0	0	0	595	04/16/2056	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378N-F9-9	GNR 2014-50 IO 0.651% 09/16/55		06/01/2022	Paydown		0	0	2,480	2,479	0	(2,479)	0	(2,479)	0	0	0	0	0	486	09/16/2055	1.A
38378N-XX-6	GNR 2014-24 KC 3.750% 09/16/42		06/01/2022	Paydown		48,306	48,306	48,201	48,228	0	78	0	78	0	48,306	0	0	0	755	09/16/2042	1.A
38378X-5P-2	GNR 2015-9 IO 0.645% 02/16/49		06/01/2022	Paydown		0	0	69,843	69,814	0	(69,814)	0	(69,814)	0	0	0	0	0	13,491	02/16/2049	1.A
38378X-FU-0	GNR 2014-112 IO 0.687% 01/16/48		06/01/2022	Paydown		0	0	7,469	7,466	0	(7,466)	0	(7,466)	0	0	0	0	0	947	01/16/2048	1.A
38378X-SH-5	GNR 2014-143 IO 0.686% 02/16/48		06/01/2022	Paydown		0	0	162,079	122,744	0	(122,744)	0	(122,744)	0	0	0	0	0	63,754	02/16/2048	1.A
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50		06/01/2022	Paydown		0	0	13,944	13,931	0	(13,931)	0	(13,931)	0	0	0	0	0	2,706	04/16/2050	1.A
38378X-ZB-0	GNR 2014-164 IB 0.450% 08/16/48		04/01/2022	Paydown		0	0	9,290	9,264	0	(9,264)	0	(9,264)	0	0	0	0	0	3,623	08/16/2048	1.A
38379K-4K-1	GNR 2015-160 IO 0.385% 01/16/56		06/01/2022	Paydown		0	0	448	448	0	(448)	0	(448)	0	0	0	0	0	129	01/16/2056	1.A
38379K-X6-0	GNR 2015-145 IO 0.736% 07/16/57		06/01/2022	Paydown		0	0	2,311	2,310	0	(2,310)	0	(2,310)	0	0	0	0	0	201	07/16/2057	1.A
38379U-NF-9	GNR 2016-45 IO 0.798% 02/16/58		06/01/2022	Paydown		0	0	45,148	35,599	0	(35,599)	0	(35,599)	0	0	0	0	0	9,484	02/16/2058	1.A
38379U-R6-5	GNR 2016-133 IO 0.752% 12/16/57		06/01/2022	Paydown		0	0	13,967	13,963	0	(13,963)	0	(13,963)	0	0	0	0	0	3,721	12/16/2057	1.A
38379U-RP-3	GNR 2016-70 IO 0.771% 04/16/58		06/01/2022	Paydown		0	0	194,908	154,385	0	(154,385)	0	(154,385)	0	0	0	0	0	13,952	04/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.775% 12/16/55		06/01/2022	Paydown		0	0	46,052	15,630	0	(15,630)	0	(15,630)	0	0	0	0	0	6,304	12/16/2055	1.A
38379U-WM-4	GNR 2016-86 IO 1.014% 03/16/58		06/01/2022	Paydown		0	0	110,832	44,215	0	(44,215)	0	(44,215)	0	0	0	0	0	13,023	03/16/2058	1.A
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		06/01/2022	Paydown		0	0	30,072	33,242	0	(33,242)	0	(33,242)	0	0	0	0	0	3,588	10/20/2049	1.A
38382H-S6-8	GNR 2020-123 IQ 2.500% 08/20/50		06/01/2022	Paydown		0	0	219,059	206,260	0	(206,260)	0	(206,260)	0	0	0	0	0	18,422	08/20/2050	1.A
38382M-BT-5	GNR 2020-189 HI 3.000% 12/20/50		06/01/2022	Paydown		0	0	117,043	112,371	0	(112,371)	0	(112,371)	0	0	0	0	0	11,538	12/20/2050	1.A
690353-2B-2	DFC 1.750% 05/15/24		05/15/2022	Redemption 100.0000		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	227	05/15/2024	1.A
690353-3C-9	DFC AGENCY DEBENTURES 1.750% 05/15/24		05/15/2022	Redemption 100.0000		113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	124	05/15/2024	1.A
690353-4F-1	DFC AGENCY DEBENTURES 1.660% 09/20/27		06/20/2022	Redemption 100.0000		214,286	214,286	214,286	214,286	0	0	0	0	0	214,286	0	0	0	8,241	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 1.750% 06/20/27		06/20/2022	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	330	06/20/2027	1.A
690353-7X-9	DFC AGENCY DEBENTURES 0.091% 07/05/38		04/05/2022	Redemption 100.0000		4,400	4,400	4,400	4,400	0	0	0	0	0	4,400	0	0	0	3	07/05/2038	1.A
690353-M8-7	DFC 1.590% 02/15/28		05/15/2022	Redemption 100.0000		280,556	280,556	280,556	280,556	0	0	0	0	0	280,556	0	0	0	340	02/15/2028	1.A
690353-SC-2	DFC US Agency Floating Rate 1.750% 06/15/24		06/15/2022	Redemption 100.0000		175,439	175,439	175,439	175,439	0	0	0	0	0	175,439	0	0	0	2,730	06/15/2024	1.A
690353-X5-1	DFC AGENCY DEBENTURES 1.820% 08/15/29		05/15/2022	Redemption 100.0000		216,668	216,668	216,669	0	0	0	0	0	0	216,668	0	0	0	263	08/15/2029	1.A
690353-XQ-5	DFC VRDN 1.750% 07/15/25		04/15/2022	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	133	07/15/2025	1.A
90376P-AB-7	INT DEV FIN CORP 1.750% 04/20/35		04/20/2022	Redemption 100.0000		26,500	26,500	26,500	26,500	0	0	0	0	0	26,500	0	0	0	22	04/20/2035	1.A
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 1.750% 01/20/35		04/20/2022	Redemption 100.0000		110,160	110,160	110,160	110,160	0	0	0	0	0	110,160	0	0	0	90	01/20/2035	1.A
912810-SU-3	U S TREASURY 1.875% 02/15/51		04/27/2022	BANK of AMERICA SEC		841,619	1,060,000	967,633	0	0	382	0	382	0	968,014	0	(126,395)	(126,395)	3,953	02/15/2051	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		05/16/2022	J P MORGAN SEC		2,542,188	2,820,000	2,700,135	0	0	250	0	250	0	2,700,385	0	(158,197)	(158,197)	909	02/15/2052	1.A
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		04/27/2022	GOLDMAN SACHS		2,694,234	2,775,000	2,766,446	2,766,566	0	1,410	0	1,410	0	2,767,976	0	(73,742)	(73,742)	5,680	11/30/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						7,953,001	8,529,960	10,037,065	5,358,090	0	(931,189)	0	(931,189)	0	8,311,335	0	(358,334)	(358,334)	237,584	XXX	XXX
501499-AB-3	KUWAIT INTL BOND SOVEREIGN 3.500% 03/20/27	D	06/15/2022	Various		9,937,500	10,000,000	9,902,600	9,944,443	0	4,464	0	4,464	0	9,948,907	0	(11,407)	(11,407)	259,583	03/20/2027	1.E FE
698299-BD-5	REPUBLIC OF PANAMA 4.000% 09/22/24	D	05/23/2022	CITIGROUP GLOBAL MKTS		5,035,000	5,000,000	4,980,000	4,993,485	0	898	0	898	0	4,994,383	0	40,617	40,617	135,000	09/22/2024	2.B FE
71567P-AL-4	PERUSAHAAN PENERBIT SBSN SOVEREIGN 3.900% 08/20/24	D	06/08/2022	Various		15,129,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	129,000	129,000	471,250	08/20/2024	2.B FE
917288-BK-7	REPUBLICA ORIENT URUGUAY SOVEREIGN 4.375% 01/23/31	D	06/15/2022	JEFFERIES & CO		3,526,250	3,500,000	3,472,875	3,478,165	0	865	0	865	0	3,479,030	0	47,220	47,220	137,813	01/23/2031	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						33,627,750	33,500,000	33,355,475	33,416,093	0	6,227	0	6,227	0	33,422,320	0	205,430	205,430	1,003,646	XXX	XXX
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON 2.767% 07/01/24		05/11/2022	CITIGROUP GLOBAL MKTS		994,930	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,070)	(5,070)	23,981	07/01/2024	1.C 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
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						994,930	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,070)	(5,070)	23,981	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2022	Redemption 100.0000		16,891	16,891	16,891	16,891	0	0	0	0	0	16,891	0	0	0	209	07/01/2043	1.B FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		06/01/2022	Redemption 100.0000		319,334	319,334	319,334	319,334	0	0	0	0	0	319,334	0	0	0	4,258	08/01/2049	1.A FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		05/03/2022	Redemption 100.0000		65,000	65,000	68,651	67,878	0	(2,878)	0	(2,878)	0	65,000	0	0	0	1,300	05/01/2050	1.A FE
199097-HQ-2	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.000% 11/15/45		05/16/2022	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,500	11/15/2045	1.G FE
30316K-AE-1	FRESB 2020-SB78 X1 1.256% 06/25/40		06/01/2022	Paydown		0	0	19,074	17,655	0	(17,655)	0	(17,655)	0	0	0	0	0	1,755	06/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.206% 10/25/40		06/01/2022	Paydown		0	0	229,312	212,378	0	(212,378)	0	(212,378)	0	0	0	0	0	23,461	10/25/2040	1.A
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		06/01/2022	Paydown		0	0	132,091	133,196	0	(133,196)	0	(133,196)	0	0	0	0	0	10,271	03/25/2041	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.658% 01/25/41		06/01/2022	Paydown		0	0	215,312	216,858	0	(216,858)	0	(216,858)	0	0	0	0	0	18,322	01/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.833% 05/25/41		06/01/2022	Paydown		0	0	70,026	66,578	0	(66,578)	0	(66,578)	0	0	0	0	0	4,143	05/25/2041	1.A
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.754% 06/25/41		06/01/2022	Paydown		0	0	25,101	24,891	0	(24,891)	0	(24,891)	0	0	0	0	0	1,632	06/25/2041	1.A
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		06/01/2022	Paydown		163	163	164	163	0	0	0	0	0	163	0	0	0	5	12/01/2024	1.A
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		06/01/2022	Paydown		1,258	1,258	1,238	1,242	0	15	0	15	0	1,258	0	0	0	29	05/01/2033	1.A
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		06/01/2022	Paydown		624	624	628	624	0	0	0	0	0	624	0	0	0	16	01/01/2026	1.A
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		06/01/2022	Paydown		113	113	114	113	0	0	0	0	0	113	0	0	0	3	01/01/2026	1.A
3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		06/01/2022	Paydown		1,167	1,167	1,160	1,163	0	5	0	5	0	1,167	0	0	0	34	02/01/2026	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		06/01/2022	Paydown		167,058	167,058	173,610	171,541	0	(4,483)	0	(4,483)	0	167,058	0	0	0	2,168	08/15/2042	1.A
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		06/01/2022	Paydown		36,519	36,519	37,146	36,689	0	(171)	0	(171)	0	36,519	0	0	0	698	05/01/2024	1.A
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		06/01/2022	Paydown		10,283	10,283	10,551	10,362	0	(79)	0	(79)	0	10,283	0	0	0	189	05/01/2024	1.A
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		06/01/2022	Paydown		437,080	437,080	436,739	436,701	0	380	0	380	0	437,080	0	0	0	5,534	08/01/2033	1.A
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		06/01/2022	Paydown		86,285	86,285	89,791	88,665	0	(2,380)	0	(2,380)	0	86,285	0	0	0	1,620	12/01/2030	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/01/2022	Paydown		14,138	14,138	14,412	14,220	0	(82)	0	(82)	0	14,138	0	0	0	269	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		06/01/2022	Paydown		4,119	4,119	4,211	4,147	0	(28)	0	(28)	0	4,119	0	0	0	78	07/01/2024	1.A
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		06/01/2022	Paydown		25,486	25,486	26,062	25,683	0	(197)	0	(197)	0	25,486	0	0	0	422	12/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		06/01/2022	Paydown		16,954	16,954	17,601	17,222	0	(268)	0	(268)	0	16,954	0	0	0	318	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		06/01/2022	Paydown		12,570	12,570	13,364	12,920	0	(350)	0	(350)	0	12,570	0	0	0	236	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		06/01/2022	Paydown		24,044	24,044	25,561	24,724	0	(681)	0	(681)	0	24,044	0	0	0	447	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		06/01/2022	Paydown		177,194	177,194	171,491	174,491	0	2,703	0	2,703	0	177,194	0	0	0	2,206	02/01/2026	1.A
3128QP-LV-2	FHLMC FH 1B7189 2.876% 03/01/36		06/01/2022	Paydown		2,953	2,953	3,094	3,061	0	(108)	0	(108)	0	2,953	0	0	0	37	03/01/2036	1.A
3128S4-DY-0	FHARM FH 1Q0119 2.149% 09/01/36		06/01/2022	Paydown		238	238	251	250	0	(12)	0	(12)	0	238	0	0	0	2	09/01/2036	1.A
312914-6X-7	FHLMC-GNMA FHG 7 B 2.533% 04/25/23		06/25/2022	Paydown		459	459	469	459	0	0	0	0	0	459	0	0	0	2	04/25/2023	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		06/01/2022	Paydown		70	70	74	72	0	(2)	0	(2)	0	70	0	0	0	2	07/01/2029	1.A
31300L-CF-0	FHARM FH 848170 2.154% 12/01/39		06/01/2022	Paydown		102	102	106	106	0	(4)	0	(4)	0	102	0	0	0	1	12/01/2039	1.A
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32		06/01/2022	Paydown		538,736	538,736	567,777	560,942	0	(22,206)	0	(22,206)	0	538,736	0	0	0	8,034	12/01/2032	1.A
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		06/01/2022	Paydown		248,566	248,566	261,965	258,893	0	(10,327)	0	(10,327)	0	248,566	0	0	0	3,959	03/01/2033	1.A
3132G7-LE-3	FG FG U80325 3.500% 05/01/33		06/01/2022	Paydown		46,769	46,769	49,290	48,722	0	(1,953)	0	(1,953)	0	46,769	0	0	0	688	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		06/01/2022	Paydown		42,892	42,892	46,142	45,896	0	(3,004)	0	(3,004)	0	42,892	0	0	0	704	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		06/01/2022	Paydown		339,792	339,792	365,796	363,919	0	(24,127)	0	(24,127)	0	339,792	0	0	0	5,542	06/01/2043	1.A
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		06/01/2022	Paydown		203,862	203,862	214,310	213,384	0	(9,523)	0	(9,523)	0	203,862	0	0	0	3,371	10/01/2042	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		06/01/2022	Paydown		262,459	262,459	257,702	258,688	0	3,771	0	3,771	0	262,459	0	0	0	3,081	07/01/2033	1.A
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		06/01/2022	Paydown		13,419	13,419	14,107	14,069	0	(650)	0	(650)	0	13,419	0	0	0	196	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		06/01/2022	Paydown		350,383	350,383	362,865	362,392	0	(12,009)	0	(12,009)	0	350,383	0	0	0	5,129	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		06/01/2022	Paydown		452	452	454	452	0	0	0	0	0	452	0	0	0	14	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		06/01/2022	Paydown		409	409	404	407	0	2	0	2	0	409	0	0	0	11	08/01/2025	1.A
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		06/01/2022	Paydown		422	422	427	423	0	(1)	0	(1)	0	422	0	0	0	13	09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		06/01/2022	Paydown		599	599	569	586	0	13	0	13	0	599	0	0	0	17	04/01/2026	1.A
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		06/01/2022	Paydown		9,148	9,148	9,900	9,329	0	(181)	0	(181)	0	9,148	0	0	0	246	07/20/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133T4-GF-7	FHG FHG 27 FC 2.625% 03/25/24		06/01/2022	Paydown		1,202	1,202	1,190	1,202	0	0	0	0	0	1,202	0	0	0	9	03/25/2024	1.A
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28		06/01/2022	Paydown		267	267	269	261	0	6	0	6	0	267	0	0	0	7	08/25/2028	1.A
31349U-B5-6	FHARM FH 782760 2.307% 11/01/36		06/01/2022	Paydown		2,341	2,341	2,505	2,474	0	(133)	0	(133)	0	2,341	0	0	0	19	11/01/2036	1.A
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		04/07/2022	PERFORMANCE TRUST CAPITAL		10,135,156	10,000,000	10,850,000	10,232,524	0	(20,805)	0	(20,805)	0	10,211,719	0	(76,562)	(76,562)	127,361	03/25/2041	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2022	Paydown		101,913	101,913	100,639	101,341	0	572	0	572	0	101,913	0	0	0	987	02/25/2032	1.A
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		06/01/2022	Paydown		73,245	73,245	70,178	72,810	0	435	0	435	0	73,245	0	0	0	691	02/25/2040	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/2022	Paydown		365,671	365,671	373,955	367,768	0	(2,098)	0	(2,098)	0	365,671	0	0	0	5,408	03/25/2042	1.A
3136B9-EF-0	FNA 2020-M10 X6 1.499% 08/25/28		06/01/2022	Paydown		0	0	39,592	33,352	0	(33,352)	0	(33,352)	0	0	0	0	0	2,597	08/25/2028	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		06/01/2022	Paydown		155	155	157	157	0	(2)	0	(2)	0	155	0	0	0	4	10/01/2035	1.A
31371N-VM-4	FNCL FN 257220 5.000% 05/01/23		06/01/2022	Paydown		11,873	11,873	12,385	11,970	0	(97)	0	(97)	0	11,873	0	0	0	244	05/01/2023	1.A
31373L-LB-1	FNMA FN 296522 8.500% 11/01/24		06/01/2022	Paydown		135	135	137	135	0	0	0	0	0	135	0	0	0	5	11/01/2024	1.A
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		06/01/2022	Paydown		488	488	493	488	0	0	0	0	0	488	0	0	0	16	06/01/2025	1.A
31374T-5N-5	FNMA FN 324053 7.500% 09/01/25		06/01/2022	Paydown		91	91	91	91	0	0	0	0	0	91	0	0	0	3	09/01/2025	1.A
31379Q-YC-8	FNMA FN 426507 6.000% 01/01/23		06/01/2022	Paydown		213	213	220	213	0	0	0	0	0	213	0	0	0	5	01/01/2023	1.A
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		06/01/2022	Paydown		104,519	104,519	110,790	107,630	0	(3,111)	0	(3,111)	0	104,519	0	0	0	1,909	12/15/2040	1.A
3137AF-PB-2	FHR FHR 3919 BV 4.000% 08/15/30		04/01/2022	Paydown		188,356	188,356	213,136	191,232	0	(2,876)	0	(2,876)	0	188,356	0	0	0	2,511	08/15/2030	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.246% 07/25/22		06/01/2022	Paydown		0	0	560,909	27,118	0	(27,118)	0	(27,118)	0	0	0	0	0	37,232	07/25/2022	1.A FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2022	Paydown		50,009	50,009	46,583	48,500	0	1,509	0	1,509	0	50,009	0	0	0	299	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		06/01/2022	Paydown		404,977	404,977	400,294	403,544	0	1,433	0	1,433	0	404,977	0	0	0	4,778	10/15/2040	1.A
3137B8-G5-0	FHMS K037 X1 1.078% 01/25/24		06/01/2022	Paydown		0	0	16,523	9,506	0	(11,558)	0	(11,558)	0	0	0	0	0	2,758	01/25/2024	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		06/01/2022	Paydown		417,205	417,205	413,995	415,733	0	1,472	0	1,472	0	417,205	0	0	0	6,123	05/15/2044	1.A
3137BD-4R-4	FHMS FHR 4380 ZG 3.000% 04/15/53		06/01/2022	Paydown		173,910	173,910	156,145	163,220	0	10,690	0	10,690	0	173,910	0	0	0	2,044	04/15/2053	1.A
3137BD-CX-2	FHMS K039 X1 0.827% 07/25/24		06/01/2022	Paydown		0	0	7,908	4,848	0	(4,931)	0	(4,931)	0	0	0	0	0	1,015	07/25/2024	1.A FE
3137BE-VJ-0	FHMS K040 X1 0.837% 09/25/24		06/01/2022	Paydown		0	0	12,440	8,762	0	(8,762)	0	(8,762)	0	0	0	0	0	1,642	09/25/2024	1.A FE
3137BE-WS-9	FHMS Q001 XA 2.136% 02/25/32		06/01/2022	Paydown		0	0	22,796	10,164	0	(22,164)	0	(22,164)	0	0	0	0	0	1,186	02/25/2032	1.B FE
3137BF-EA-5	FHMS K041 X1 0.639% 10/25/24		06/01/2022	Paydown		0	0	18,275	12,471	0	(12,471)	0	(12,471)	0	0	0	0	0	2,498	10/25/2024	1.A FE
3137BH-CZ-8	FHR K044 X1 0.865% 01/25/25		06/01/2022	Paydown		0	0	3,481	0	0	(3,481)	0	(3,481)	0	0	0	0	0	142	01/25/2025	1.A FE
3137BH-XK-8	FHR K045 X1 0.542% 01/25/25		06/01/2022	Paydown		0	0	4,483	0	0	(4,483)	0	(4,483)	0	0	0	0	0	186	01/25/2025	1.A FE
3137BK-RK-8	FHMS K047 X1 0.231% 05/25/25		06/01/2022	Paydown		0	0	7,262	4,744	0	(4,744)	0	(4,744)	0	0	0	0	0	850	05/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.775% 11/25/25		06/01/2022	Paydown		0	0	31,348	24,586	0	(24,586)	0	(24,586)	0	0	0	0	0	3,187	11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 1.017% 12/25/25		06/01/2022	Paydown		0	0	11,713	8,521	0	(8,521)	0	(8,521)	0	0	0	0	0	1,064	12/25/2025	1.A FE
3137BN-GU-2	FHMS K054 X1 1.298% 01/25/26		06/01/2022	Paydown		0	0	47,906	43,906	0	(43,906)	0	(43,906)	0	0	0	0	0	5,209	01/25/2026	1.A FE
3137BS-P9-8	FHMS K058 X1 1.046% 08/25/26		06/01/2022	Paydown		0	0	58,138	44,151	0	(44,151)	0	(44,151)	0	0	0	0	0	4,710	08/25/2026	1.A FE
3137BS-RG-0	FHMS K059 X1 0.426% 09/25/26		06/01/2022	Paydown		0	0	36,925	28,444	0	(28,444)	0	(28,444)	0	0	0	0	0	3,203	09/25/2026	1.A FE
3137F1-G6-9	FHMS K065 X1 0.809% 04/25/27		06/01/2022	Paydown		0	0	21,007	16,192	0	(16,192)	0	(16,192)	0	0	0	0	0	1,590	04/25/2027	1.A FE
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		06/01/2022	Paydown		302,499	302,499	307,316	303,633	0	(1,134)	0	(1,134)	0	302,499	0	0	0	4,840	10/15/2047	1.A
3137F7-2J-3	FHMS Q014 X 2.796% 10/25/55		06/01/2022	Paydown		0	0	65,881	63,257	0	(63,257)	0	(63,257)	0	0	0	0	0	3,470	10/25/2055	1.A
3137FC-JM-7	FHMS K070 X1 0.458% 11/25/27		06/01/2022	Paydown		0	0	4,544	3,660	0	(3,660)	0	(3,660)	0	0	0	0	0	309	11/25/2027	1.A
3137FL-YX-6	FHMS K092 X1 0.853% 04/25/29		06/01/2022	Paydown		0	0	5,850	3,560	0	(5,387)	0	(5,387)	0	0	0	0	0	335	04/25/2029	1.A
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.757% 11/25/29		06/01/2022	Paydown		0	0	1,705	0	0	(1,705)	0	(1,705)	0	0	0	0	0	41	11/25/2029	1.A
3137FR-EK-3	FHMS K104 X1 1.245% 01/25/30		06/01/2022	Paydown		0	0	9,968	0	0	(9,968)	0	(9,968)	0	0	0	0	0	390	01/25/2030	1.A
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		06/01/2022	Paydown		0	0	119,548	110,932	0	(110,932)	0	(110,932)	0	0	0	0	0	12,218	07/25/2035	1.A
3137FU-ZE-7	FHR K111 X1 1.680% 05/25/30		06/01/2022	Paydown		0	0	2,101	0	0	(2,101)	0	(2,101)	0	0	0	0	0	78	05/25/2030	1.A FE
3137H0-H7-6	FHMS KLU3 X1 2.079% 01/25/31		06/01/2022	Paydown		0	0	13,477	11,912	0	(12,792)	0	(12,792)	0	0	0	0	0	767	01/25/2031	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.556% 01/25/31		06/01/2022	Paydown		0	0	28,157	25,769	0	(25,769)	0	(25,769)	0	0	0	0	0	2,442	01/25/2031	1.A
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1 0.957% 07/25/28		06/01/2022	Paydown		0	0	290	274	0	(274)	0	(274)	0	0	0	0	0	19	07/25/2028	1.A FE
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.770% 08/25/28		06/01/2022	Paydown		0	0	2,422	2,323	0	(2,323)	0	(2,323)	0	0	0	0	0	166	08/25/2028	1.A FE
3137H5-DR-5	FHMS K137 X1 0.299% 11/25/31		06/01/2022	Paydown		0	0	1,974	0	0	(1,974)	0	(1,974)	0	0	0	0	0	78	11/25/2031	1.A
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		06/01/2022	Paydown		221	221	234	227	0	(6)	0	(6)	0	221	0	0	0	7	09/01/2027	1.A

STATEMENT AS OF JUNE 30, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		06/01/2022	Paydown		720	720	725	721	0	(1)	0	(1)	0	720	0	0	0	20	11/01/2028	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		06/01/2022	Paydown		255	255	251	252	0	2	0	2	0	255	0	0	0	7	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		06/01/2022	Paydown		3,480	3,480	3,478	3,472	0	8	0	8	0	3,480	0	0	0	109	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 3.152% 04/01/30		06/01/2022	Paydown		2,510	2,510	2,487	2,377	0	133	0	133	0	2,510	0	0	0	26	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		06/01/2022	Paydown		488	488	490	488	0	(1)	0	(1)	0	488	0	0	0	16	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		06/01/2022	Paydown		451	451	447	447	0	4	0	4	0	451	0	0	0	14	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		06/01/2022	Paydown		10,834	10,834	10,842	10,825	0	10	0	10	0	10,834	0	0	0	291	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		06/01/2022	Paydown		8,903	8,903	8,905	8,892	0	11	0	11	0	8,903	0	0	0	267	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		06/01/2022	Paydown		2,691	2,691	2,696	2,691	0	(1)	0	(1)	0	2,691	0	0	0	66	03/01/2033	1.A
31385X-AL-1	FNMA FN 555411 6.875% 06/01/23		06/01/2022	Paydown		2,059	2,059	2,228	2,070	0	(11)	0	(11)	0	2,059	0	0	0	59	06/01/2023	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		06/01/2022	Paydown		13,371	13,371	13,432	13,389	0	(18)	0	(18)	0	13,371	0	0	0	389	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		06/01/2022	Paydown		474	474	471	471	0	3	0	3	0	474	0	0	0	13	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		06/01/2022	Paydown		684	684	679	680	0	4	0	4	0	684	0	0	0	19	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		06/01/2022	Paydown		3,268	3,268	3,390	3,342	0	(74)	0	(74)	0	3,268	0	0	0	95	08/01/2031	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2022	Paydown		21,557	21,557	20,860	21,161	0	396	0	396	0	21,557	0	0	0	268	01/01/2027	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		06/01/2022	Paydown		83,796	83,796	83,858	83,742	0	54	0	54	0	83,796	0	0	0	1,054	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		06/01/2022	Paydown		118,637	118,637	120,175	119,732	0	(1,096)	0	(1,096)	0	118,637	0	0	0	1,613	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		06/01/2022	Paydown		148,463	148,463	152,476	151,484	0	(3,021)	0	(3,021)	0	148,463	0	0	0	2,142	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2022	Paydown		201,127	201,127	211,184	210,349	0	(9,222)	0	(9,222)	0	201,127	0	0	0	3,174	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 2.256% 02/01/37		06/01/2022	Paydown		2,958	2,958	3,102	3,089	0	(131)	0	(131)	0	2,958	0	0	0	20	02/01/2037	1.A
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		06/01/2022	Paydown		42,674	42,674	40,979	42,296	0	379	0	379	0	42,674	0	0	0	495	08/01/2023	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		06/01/2022	Paydown		42,541	42,541	45,493	44,759	0	(2,218)	0	(2,218)	0	42,541	0	0	0	619	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		06/01/2022	Paydown		159,169	159,169	159,020	158,980	0	190	0	190	0	159,169	0	0	0	1,846	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		06/01/2022	Paydown		19,907	19,907	21,288	20,950	0	(1,043)	0	(1,043)	0	19,907	0	0	0	291	01/01/2033	1.A
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33		06/01/2022	Paydown		277,785	277,785	297,056	292,418	0	(14,633)	0	(14,633)	0	277,785	0	0	0	4,047	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		06/01/2022	Paydown		131,700	131,700	131,556	131,529	0	171	0	171	0	131,700	0	0	0	1,575	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		06/01/2022	Paydown		698,356	698,356	721,053	719,665	0	(21,309)	0	(21,309)	0	698,356	0	0	0	9,567	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46		06/01/2022	Paydown		50,732	50,732	53,391	53,270	0	(2,538)	0	(2,538)	0	50,732	0	0	0	845	08/01/2046	1.A
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		06/01/2022	Paydown		190	190	190	189	0	0	0	0	0	190	0	0	0	6	07/01/2032	1.A
31391X-EP-0	FNMA FN 679742 2.722% 01/01/40		06/01/2022	Paydown		670	670	688	681	0	(11)	0	(11)	0	670	0	0	0	8	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		06/01/2022	Paydown		7,020	7,020	6,359	6,717	0	303	0	303	0	7,020	0	0	0	148	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 1.844% 04/25/33		06/25/2022	Paydown		254	254	254	254	0	0	0	0	0	254	0	0	0	1	04/25/2033	1.A FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2022	Paydown		29,614	29,614	33,537	31,630	0	(2,016)	0	(2,016)	0	29,614	0	0	0	777	04/25/2043	1.B FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2022	Paydown		17,145	17,145	16,975	17,130	0	15	0	15	0	17,145	0	0	0	360	06/25/2043	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		06/01/2022	Paydown		38,297	38,297	35,575	37,076	0	1,221	0	1,221	0	38,297	0	0	0	815	12/15/2032	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2022	Paydown		56,238	56,238	60,495	58,174	0	(1,937)	0	(1,937)	0	56,238	0	0	0	1,364	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		06/01/2022	Paydown		258,681	258,681	236,935	252,004	0	6,677	0	6,677	0	258,681	0	0	0	5,168	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2022	Paydown		144,594	144,594	160,928	162,595	0	(18,001)	0	(18,001)	0	144,594	0	0	0	3,269	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		06/01/2022	Paydown		416,275	416,275	421,798	417,903	0	(1,628)	0	(1,628)	0	416,275	0	0	0	7,705	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		06/01/2022	Paydown		90,898	90,898	93,113	91,577	0	(680)	0	(680)	0	90,898	0	0	0	1,827	02/15/2034	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		06/01/2022	Paydown		22,779	22,779	22,110	22,480	0	299	0	299	0	22,779	0	0	0	508	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2022	Paydown		97,547	97,547	106,021	112,049	0	(14,503)	0	(14,503)	0	97,547	0	0	0	1,940	09/25/2039	1.A
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2022	Paydown		322	322	337	324	0	(2)	0	(2)	0	322	0	0	0	5	07/25/2024	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		06/01/2022	Paydown		21,137	21,137	23,981	24,552	0	(3,415)	0	(3,415)	0	21,137	0	0	0	498	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2022	Paydown		54,759	54,759	60,612	56,009	0	(1,249)	0	(1,249)	0	54,759	0	0	0	1,134	03/25/2029	1.A
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		06/01/2022	Paydown		98,199	98,199	92,798	97,487	0	712	0	712	0	98,199	0	0	0	1,583	06/15/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2022	Paydown		12,093	12,093	11,567	11,984	0	108	0	108	0	12,093	0	0	0	199	11/25/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		06/01/2022	Paydown		23,642	23,642	23,745	23,621	0	21	0	21	0	23,642	0	0	0	434	09/15/2024	1.A
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		06/01/2022	Paydown		23,975	23,975	23,922	23,931	0	43	0	43	0	23,975	0	0	0	451	10/15/2029	1.A
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		06/01/2022	Paydown		84,022	84,022	84,679	83,933	0	90	0	90	0	84,022	0	0	0	1,564	11/15/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		06/01/2022	Paydown		134,704	134,704	134,683	134,495	0	210	0	210	0	134,704	0	0	0	2,478	12/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2022	Paydown		95,453	95,453	100,434	96,164	0	(711)	0	(711)	0	95,453	0	0	0	1,537	01/15/2025	1.A
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		06/01/2022	Paydown		95,563	95,563	95,399	95,396	0	167	0	167	0	95,563	0	0	0	1,791	01/15/2025	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2022	Paydown		50,089	50,089	47,929	49,668	0	421	0	421	0	50,089	0	0	0	816	02/25/2025	1.A
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		06/01/2022	Paydown		34,711	34,711	33,086	34,430	0	281	0	281	0	34,711	0	0	0	537	03/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2022	Paydown		134,352	134,352	146,024	134,974	0	(622)	0	(622)	0	134,352	0	0	0	2,475	09/25/2025	1.A
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		06/01/2022	Paydown		22,998	22,998	22,668	22,902	0	97	0	97	0	22,998	0	0	0	370	05/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		06/01/2022	Paydown		33,881	33,881	30,546	33,300	0	581	0	581	0	33,881	0	0	0	486	05/25/2025	1.A
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		06/01/2022	Paydown		206,030	206,030	203,455	205,326	0	704	0	704	0	206,030	0	0	0	3,445	03/15/2025	1.A
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		06/01/2022	Paydown		57,502	57,502	54,734	57,051	0	451	0	451	0	57,502	0	0	0	958	02/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		06/01/2022	Paydown		60,597	60,597	57,492	60,034	0	564	0	564	0	60,597	0	0	0	998	02/15/2025	1.A
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		06/01/2022	Paydown		47,187	47,187	47,482	47,133	0	54	0	54	0	47,187	0	0	0	868	04/15/2025	1.A
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		06/01/2022	Paydown		40,335	40,335	39,717	39,851	0	484	0	484	0	40,335	0	0	0	760	07/01/2033	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		06/01/2022	Paydown		901	901	891	893	0	8	0	8	0	901	0	0	0	21	08/01/2033	1.A
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		06/01/2022	Paydown		731	731	737	735	0	(3)	0	(3)	0	731	0	0	0	17	09/01/2033	1.A
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		06/01/2022	Paydown		1,548	1,548	1,575	1,567	0	(19)	0	(19)	0	1,548	0	0	0	37	09/01/2034	1.A
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		06/01/2022	Paydown		1,848	1,848	1,880	1,870	0	(22)	0	(22)	0	1,848	0	0	0	43	09/01/2034	1.A
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		06/01/2022	Paydown		7,175	7,175	7,300	7,261	0	(86)	0	(86)	0	7,175	0	0	0	164	09/01/2034	1.A
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		06/01/2022	Paydown		10,928	10,928	11,119	11,059	0	(131)	0	(131)	0	10,928	0	0	0	208	09/01/2034	1.A
31406N-YU-2	FNMA FN 815323 1.952% 01/01/35		06/01/2022	Paydown		1,639	1,639	1,710	1,701	0	(62)	0	(62)	0	1,639	0	0	0	11	01/01/2035	1.A
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		06/01/2022	Paydown		228,534	228,534	240,871	240,154	0	(11,621)	0	(11,621)	0	228,534	0	0	0	3,898	06/01/2046	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		06/01/2022	Paydown		1,715	1,715	1,745	1,762	0	(47)	0	(47)	0	1,715	0	0	0	29	10/01/2048	1.A
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		06/01/2022	Paydown		8,020	8,020	8,316	8,255	0	(234)	0	(234)	0	8,020	0	0	0	165	03/01/2027	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		06/01/2022	Paydown		42,401	42,401	43,163	43,139	0	(738)	0	(738)	0	42,401	0	0	0	702	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		06/01/2022	Paydown		303,692	303,692	304,356	304,315	0	(623)	0	(623)	0	303,692	0	0	0	4,694	09/01/2048	1.A
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		06/01/2022	Paydown		31,086	31,086	31,224	31,219	0	(133)	0	(133)	0	31,086	0	0	0	517	10/01/2048	1.A
31412E-CK-0	FNMA FN 922674 2.397% 04/01/36		06/01/2022	Paydown		1,655	1,655	1,736	1,714	0	(59)	0	(59)	0	1,655	0	0	0	15	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38		06/01/2022	Paydown		403	403	405	405	0	(2)	0	(2)	0	403	0	0	0	8	03/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		06/01/2022	Paydown		5,408	5,408	5,645	5,470	0	(62)	0	(62)	0	5,408	0	0	0	113	11/01/2023	1.A
31414S-PA-5	FN FN 974817 5.000% 04/01/23		06/01/2022	Paydown		21,415	21,415	22,352	21,581	0	(166)	0	(166)	0	21,415	0	0	0	443	04/01/2023	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		06/01/2022	Paydown		29,433	29,433	29,997	29,884	0	(451)	0	(451)	0	29,433	0	0	0	551	08/01/2038	1.A
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		06/01/2022	Paydown		7,045	7,045	7,353	7,103	0	(58)	0	(58)	0	7,045	0	0	0	160	05/01/2023	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		06/01/2022	Paydown		51,615	51,615	52,437	51,910	0	(296)	0	(296)	0	51,615	0	0	0	746	11/01/2025	1.A
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		06/01/2022	Paydown		39,503	39,503	40,176	39,673	0	(170)	0	(170)	0	39,503	0	0	0	766	07/01/2024	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		06/01/2022	Paydown		192,731	192,731	191,467	191,683	0	1,048	0	1,048	0	192,731	0	0	0	2,447	08/01/2032	1.A
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		06/01/2022	Paydown		335,798	335,798	335,600	335,482	0	317	0	317	0	335,798	0	0	0	3,917	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		06/01/2022	Paydown		220,947	220,947	220,532	220,525	0	422	0	422	0	220,947	0	0	0	2,573	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		06/01/2022	Paydown		141,118	141,118	150,908	148,533	0	(7,415)	0	(7,415)	0	141,118	0	0	0	1,756	02/01/2033	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		06/01/2022	Paydown		68,274	68,274	68,210	68,193	0	80	0	80	0	68,274	0	0	0	821	07/01/2033	1.A
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		06/01/2022	Paydown		53,362	53,362	54,513	53,721	0	(359)	0	(359)	0	53,362	0	0	0	867	01/01/2025	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		06/01/2022	Paydown		79,940	79,940	80,615	80,075	0	(135)	0	(135)	0	79,940	0	0	0	1,327	01/01/2025	1.A
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		06/01/2022	Paydown		16,017	16,017	16,217	16,057	0	(40)	0	(40)	0	16,017	0	0	0	300	06/01/2024	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		06/01/2022	Paydown		21,911	21,911	22,541	22,103	0	(192)	0	(192)	0	21,911	0	0	0	410	08/01/2024	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		06/01/2022	Paydown		135,868	135,868	139,689	138,804	0	(2,936)	0	(2,936)	0	135,868	0	0	0	1,957	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		06/01/2022	Paydown		482,711	482,711	481,655	481,674	0	1,037	0	1,037	0	482,711	0	0	0	5,925	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		06/01/2022	Paydown		224,560	224,560	227,752	227,706	0	(3,146)	0	(3,146)	0	224,560	0	0	0	2,660	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		06/01/2022	Paydown		184,701	184,701	191,974	191,628	0	(6,926)	0	(6,926)	0	184,701	0	0	0	2,721	07/01/2038	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		06/01/2022	Paydown		581,008	581,008	588,657	588,585	0	(7,577)	0	(7,577)	0	581,008	0	0	0	4,803	10/01/2051	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		06/01/2022	Paydown		17,228	17,228	17,524	17,335	0	(108)	0	(108)	0	17,228	0	0	0	257	11/01/2025	1.A
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		06/01/2022	Redemption 100.0000		48,316	48,316	48,316	48,316	0	0	0	0	0	48,316	0	0	0	600	01/01/2036	1.A FE
373539-M6-9	GEORGIA ST HSG & FIN AUTH REV 3.500% 06/01/22		06/01/2022	Redemption 100.0000		1,115,000	1,115,000	1,115,000	1,115,000	0	0	0	0	0	1,115,000	0	0	0	16,275	06/01/2022	1.A FE
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		06/03/2022	Various		420,000	420,000	380,698	385,830	0	34,170	0	34,170	0	420,000	0	0	0	7,350	12/01/2041	1.C FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		06/03/2022	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	3,556	07/01/2034	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 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
607166-AB-1	MOBILE AL INDL DEV BRD REVENUE DEVELOPMENT 0.880% 09/01/31		06/21/2022	GOLDMAN SACHS		4,945,000	4,945,000	4,945,000	0	0	0	0	0	0	4,945,000	0	0	0	7,335	09/01/2031	1.G FE
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2022	Various		66,000	66,000	66,000	66,000	0	0	0	0	0	66,000	0	0	0	2,196	04/01/2057	1.F FE
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 1.890% 05/15/56		05/03/2022	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	128	05/15/2056	1.F FE
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 1.750% 05/01/41		06/01/2022	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	8	05/01/2041	1.F FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		04/04/2022	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	246	10/01/2037	2.B FE
646108-QG-8	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 3.033% 05/01/22		05/01/2022	Redemption 100.0000		1,460,000	1,460,000	1,460,000	1,460,000	0	0	0	0	0	1,460,000	0	0	0	22,141	05/01/2022	1.D FE
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36		05/02/2022	Redemption 100.0000		20,435	20,435	20,435	20,435	0	0	0	0	0	20,435	0	0	0	237	11/01/2036	1.B FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		06/01/2022	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,750	06/01/2027	1.B FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		06/01/2022	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,925	12/01/2025	1.B FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/03/2022	Redemption 100.0000		65,516	65,516	65,516	65,516	0	0	0	0	0	65,516	0	0	0	803	09/01/2037	1.A FE
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		05/15/2022	Redemption 100.0000		250,000	250,000	249,968	249,966	0	34	0	34	0	250,000	0	0	0	8,200	05/15/2023	1.C FE
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2022	Redemption 100.0000		585,000	585,000	585,000	585,000	0	0	0	0	0	585,000	0	0	0	17,579	12/01/2039	2.B
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2022	Redemption 100.0000		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	6,104	12/01/2039	2.B
86607C-DU-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.750% 05/15/35		05/03/2022	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	0	05/15/2035	1.G FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		06/04/2022	Redemption 100.0000		89,749	89,749	89,749	89,749	0	0	0	0	0	89,749	0	0	0	1,656	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		06/01/2022	Paydown		147,428	147,428	147,428	147,428	0	0	0	0	0	147,428	0	0	0	2,485	12/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		06/01/2022	Paydown		221,389	221,389	221,389	221,389	0	0	0	0	0	221,389	0	0	0	3,230	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		06/04/2022	Various		623,733	623,733	624,758	624,449	0	(716)	0	(716)	0	623,733	0	0	0	7,496	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		06/04/2022	Redemption 100.0000		159,731	159,731	159,731	159,731	0	0	0	0	0	159,731	0	0	0	2,035	06/25/2041	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/04/2022	Various		58,440	58,440	58,440	58,440	0	0	0	0	0	58,440	0	0	0	762	08/25/2042	1.B FE
95345P-AB-4	W JEFFERSON AL INDL DEV BRD SO POLLUTION 0.880% 12/01/38		06/21/2022	GOLDMAN SACHS		7,800,000	7,800,000	7,800,000	0	0	0	0	0	0	7,800,000	0	0	0	11,576	12/01/2038	1.E FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 1.600% 04/01/46		04/04/2022	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	8	04/01/2046	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						42,797,405	42,662,249	45,570,222	31,494,572	0	(1,406,163)	0	(1,406,163)	0	42,873,968	0	(76,562)	(76,562)	606,784	XXX	XXX
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		04/08/2022	Redemption 100.0000		2,268,947	2,268,947	2,268,947	2,268,947	0	0	0	0	0	2,268,947	0	0	0	34,034	09/30/2033	2.B PL
000299-AA-5	A10 2019-B A1 3.085% 08/15/40		06/15/2022	Paydown		316,434	316,434	317,175	316,448	0	(15)	0	(15)	0	316,434	0	0	0	4,153	08/15/2040	1.A FE
000299-AB-3	A10 2019-B AS 3.222% 08/15/40		06/15/2022	Paydown		520,833	520,833	520,827	520,833	0	1	0	1	0	520,833	0	0	0	8,391	08/15/2040	1.A FE
00037B-AB-8	ABB FINANCE USA INC 2.875% 05/08/22		05/08/2022	Maturity		4,645,000	4,645,000	4,572,979	4,641,048	0	3,952	0	3,952	0	4,645,000	0	0	0	66,772	05/08/2022	1.G FE
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		05/01/2022	Paydown		2,973	2,973	2,564	2,620	0	353	0	353	0	2,973	0	0	0	61	05/25/2033	1.A FM
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		06/01/2022	Paydown		635	635	509	55	0	580	0	580	0	635	0	0	0	20	12/25/2031	1.A FM
00085Y-AA-1	ACC Auto Trust 2022A 2022-A A 4.580% 07/15/26		06/15/2022	Paydown		1,165,279	1,165,279	1,165,086	0	0	193	0	193	0	1,165,279	0	0	0	3,562	07/15/2026	1.G FE
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		04/30/2022	Paydown		24,500	24,500	24,500	24,500	0	0	0	0	0	24,500	0	0	0	457	07/30/2051	2.C FE
00206R-AN-2	AT&T INC 6.400% 05/15/38		05/26/2022	Call 116.7840		2,335,680	2,000,000	1,989,600	1,991,980	0	246	0	246	0	1,992,226	0	7,774	7,774	403,591	05/15/2038	2.B FE
00253C-HH-3	AMT 2001-4 A4 6.530% 04/25/31		06/01/2022	Paydown		58,988	58,988	58,963	58,988	0	0	0	0	0	58,988	0	0	0	1,603	04/25/2031	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00440E-AU-1	ACE INA HOLDINGS INC 2.875% 11/03/22		05/26/2022	TD SECURITIES		5,018,100	5,000,000	4,993,700	4,999,064	0	384	0	384	0	4,999,448	0	18,652	18,652	83,056	11/03/2022	1.F FE
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		06/15/2022	Paydown		118,522	118,522	119,436	119,047	0	(525)	0	(525)	0	118,522	0	0	0	2,375	11/15/2048	1.F FE
00764M-GG-6	AMCAR 2005-4 M1 2.308% 10/25/35		06/25/2022	Paydown		19,085	19,085	19,026	19,064	0	20	0	20	0	19,085	0	0	0	78	10/25/2035	1.A FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2022	Paydown		172,506	172,506	171,760	171,813	0	693	0	693	0	172,506	0	0	0	2,454	07/25/2045	1.A
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		06/01/2022	Paydown		101,256	101,256	102,775	101,565	0	(308)	0	(308)	0	101,256	0	0	0	1,432	08/25/2046	1.A
00842V-AT-0	ABMT 2016-3 B2 3.796% 08/25/46		06/01/2022	Paydown		181,261	181,261	187,605	184,841	0	(3,580)	0	(3,580)	0	181,261	0	0	0	2,806	08/25/2046	1.A
010392-FN-3	ALABAMA POWER CO 2.800% 04/01/25		05/24/2022	Various		6,360,073	6,465,000	6,588,417	6,537,340	0	(9,392)	0	(9,392)	0	6,527,948	0	(167,874)	(167,874)	118,166	04/01/2025	1.E FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2022	Paydown		21,234	21,057	17,817	16,654	0	4,580	0	4,580	0	21,234	0	0	0	542	01/25/2037	1.D FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2022	Paydown		46,041	44,413	40,354	35,308	0	10,733	0	10,733	0	46,041	0	0	0	1,138	09/25/2037	1.D FM
023135-AJ-5	AMAZON.COM INC 2.500% 11/29/22		05/26/2022	GOLDMAN SACHS		6,515,340	6,500,000	6,112,400	6,450,788	0	22,357	0	22,357	0	6,473,145	0	42,195	42,195	82,153	11/29/2022	1.E FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2022	Redemption 100.0000		67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,080	06/15/2028	2.A FE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2022	Redemption 100.0000		125,215	125,215	125,215	125,215	0	0	0	0	0	125,215	0	0	0	1,878	10/15/2028	2.A FE
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		04/01/2022	Paydown		125,368	125,368	123,801	124,425	0	943	0	943	0	125,368	0	0	0	2,319	10/01/2026	3.B FE
02529N-AG-2	American Credit 20193 ce Rec 2019-3 D 2.890% 09/12/25		06/12/2022	Paydown		143,636	143,636	145,415	0	0	(1,779)	0	(1,779)	0	143,636	0	0	0	1,730	09/12/2025	1.D FE
02530A-AJ-1	American Credit 20183 ce Rec 2018-3 E 5.170% 10/15/24		06/12/2022	Paydown		880,609	880,609	894,712	0	0	(14,104)	0	(14,104)	0	880,609	0	0	0	15,382	10/15/2024	1.C FE
02530D-AC-0	ACAR 2019-2 C 3.170% 06/12/25		04/12/2022	Paydown		8,418	8,418	8,573	8,441	0	(23)	0	(23)	0	8,418	0	0	0	89	06/12/2025	1.A FE
025816-BR-9	AMERICAN EXPRESS CO 3.000% 10/30/24		06/08/2022	GOLDMAN SACHS		4,945,000	5,000,000	4,996,850	4,998,521	0	232	0	232	0	4,998,754	0	(53,754)	(53,754)	91,667	10/30/2024	1.F FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2022	Paydown		21,852	21,852	21,787	20,594	0	1,258	0	1,258	0	21,852	0	0	0	265	09/25/2035	1.D FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2022	Paydown		22,553	22,553	22,550	21,638	0	72	0	72	0	22,553	0	0	0	342	10/17/2036	1.A FE
02665W-DC-2	AMERICAN HONDA FINANCE 2.050% 01/10/23		05/25/2022	KEY BANC-MCDONALD		12,980,240	13,000,000	12,995,190	12,998,406	0	522	0	522	0	12,998,928	0	(18,688)	(18,688)	234,668	01/10/2023	1.G FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2022	Paydown		27,866	27,866	27,852	26,898	0	38	0	38	0	27,866	0	0	0	393	04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
03027W-AJ-1	AMETOW 3.070% 03/15/23		04/18/2022	SEAPORT GROUP LLC		30,930,546	30,910,000	30,259,847	30,805,233	0	25,892	0	25,892	0	30,831,125	0	99,421	99,421	326,081	03/15/2023	1.A FE
03066M-AF-3	AMCAR 2018-3 C 3.740% 10/18/24		06/18/2022	Paydown		786,909	786,909	798,374	789,228	0	(2,320)	0	(2,320)	0	786,909	0	0	0	13,880	10/18/2024	1.A FE
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/10/67		06/01/2022	Paydown		610,838	610,838	604,300	0	0	6,539	0	6,539	0	610,838	0	0	0	3,191	01/10/2067	1.A FE
038222-AL-9	APPLIED MATERIALS 3.300% 04/01/27		05/11/2022	DAIWA SECURITIES AMERICA		494,805	500,000	470,420	480,295	0	1,247	0	1,247	0	481,542	0	13,263	13,263	10,175	04/01/2027	1.F FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2022	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	566	07/30/2050	2.C FE
042735-BF-6	ARROW ELECTRONICS INC 3.875% 01/12/28		06/14/2022	BARCLAYS		9,332,200	10,000,000	9,957,500	9,973,783	0	1,652	0	1,652	0	9,975,434	0	(643,234)	(643,234)	359,514	01/12/2028	2.C FE
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1 0.326% 11/15/22		06/15/2022	Paydown		1,603,523	1,603,523	1,603,523	1,603,523	0	0	0	0	0	1,603,523	0	0	0	2,162	11/15/2022	1.B FE
05348E-AR-0	AVALONBAY COMMUNITIES 2.850% 03/15/23		06/02/2022	US BANCORP		2,503,025	2,500,000	2,416,300	2,485,164	0	5,204	0	5,204	0	2,490,367	0	12,658	12,658	51,656	03/15/2023	1.G FE
05377R-CR-3	AESOP 2017-1A B 3.410% 09/20/23		06/20/2022	Paydown		6,595,000	6,595,000	6,669,194	6,607,823	0	(12,823)	0	(12,823)	0	6,595,000	0	0	0	95,266	09/20/2023	1.F FE
05491H-AA-5	BAMLL 2016-FR13 A 0.000% 08/27/45		06/01/2022	Paydown		1,296,010	1,296,010	1,236,981	1,278,287	0	17,723	0	17,723	0	1,296,010	0	0	0	6,414	08/27/2045	1.A FM
05493J-AA-9	BDS Ltd 2021FL8 2021-FL8 A 2.520% 01/18/36		04/16/2022	Paydown		1,457,795	1,457,795	1,457,795	1,457,795	0	0	0	0	0	1,457,795	0	0	0	5,484	01/18/2036	1.A FE
05550T-AA-7	BHPT 2019-BXHP A 2.498% 08/15/36		06/15/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2036	1.A FE
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.426% 07/15/54		06/01/2022	Paydown		0	0	19,007	14,495	0	(18,303)	0	(18,303)	0	0	0	0	0	1,002	07/15/2054	1.A FE
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.330% 04/15/55		06/01/2022	Paydown		0	0	2,780	0	0	(2,780)	0	(2,780)	0	0	0	0	0	40	04/15/2055	1.A FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2022	Paydown		673,201	673,201	662,075	669,936	0	3,265	0	3,265	0	673,201	0	0	0	7,884	03/10/2033	1.A
056054-AA-7	BX 2019-XL A 2.443% 10/15/36		06/15/2022	Paydown		1,576,230	1,576,230	1,575,738	1,575,873	0	358	0	358	0	1,576,230	0	0	0	6,916	10/15/2036	1.A
056059-AQ-1	BX 2018-IND F 3.124% 11/15/35		04/15/2022	Paydown		4,600,255	4,600,255	4,601,692	0	0	(1,438)	0	(1,438)	0	4,600,255	0	0	0	23,378	11/15/2035	1.A
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2022	Paydown		15,561	15,561	7,142	6,226	0	9,335	0	9,335	0	15,561	0	0	0	136	10/25/2036	1.D FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		04/01/2022	Paydown		12,446	12,446	12,405	12,402	0	43	0	43	0	12,446	0	0	0	228	09/25/2035	1.A FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2022	Paydown		37,515	37,515	35,417	36,695	0	820	0	820	0	37,515	0	0	0	852	10/25/2034	1.A FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2022	Paydown		51,310	51,310	50,240	50,792	0	519	0	519	0	51,310	0	0	0	1,219	11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2022	Paydown		689	689	655	675	0	13	0	13	0	689	0	0	0	16	08/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05949C-PJ-9	BOAMS 2005-L 2A3 2.551% 01/25/36		06/01/2022	Paydown		112,560	112,605	106,466	109,141	0	3,420	0	3,420	0	112,560	0	0	0	1,016	01/25/2036	2.B FM
05950P-AJ-2	BAFC 2006-H 3A2 2.949% 09/20/46		06/01/2022	Paydown		17,101	17,359	14,723	16,084	0	1,018	0	1,018	0	17,101	0	0	0	212	09/20/2046	1.D FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2022	Paydown		7,999	9,983	8,358	8,709	0	(710)	0	(710)	0	7,999	0	0	0	219	09/25/2034	1.D FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		06/01/2022	Paydown		43,851	42,350	38,664	42,641	0	1,210	0	1,210	0	43,851	0	0	0	1,017	01/25/2037	2.B FM
06054M-AF-0	BACM 2016-UB10 XA 1.923% 07/15/49		06/01/2022	Paydown		0	0	106,892	27,387	0	(76,885)	0	(76,885)	0	0	0	0	0	9,677	07/15/2049	1.A FE
06540T-AE-0	BANK 2018-BN11 XA 0.609% 03/15/61		06/01/2022	Paydown		0	0	7,742	7,198	0	(7,198)	0	(7,198)	0	0	0	0	0	553	03/15/2061	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA 1.489% 05/15/50		06/01/2022	Paydown		0	0	8,179	6,438	0	(6,438)	0	(6,438)	0	0	0	0	0	702	05/15/2050	1.A FE
07384M-TM-4	BSARM 2003-1 5A1 2.066% 04/25/33		06/01/2022	Paydown		1,034	1,034	1,033	1,034	0	0	0	0	0	1,034	0	0	0	9	04/25/2033	1.A FM
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.109% 04/15/55		06/01/2022	Paydown		0	0	964	0	0	(964)	0	(964)	0	0	0	0	0	17	04/15/2055	1.A FE
08163A-AF-0	BMARK 2020-B18 XA 1.916% 07/15/53		06/01/2022	Paydown		0	0	6,245	5,265	0	(5,265)	0	(5,265)	0	0	0	0	0	381	07/15/2053	1.A FE
093662-AJ-3	BLOCK FINANCIAL 2.500% 07/15/28		05/25/2022	AMHERST SECURITIES GROUP		13,383,220	15,000,000	14,930,550	14,935,251	0	3,565	0	3,565	0	14,938,817	0	(1,555,597)	(1,555,597)	345,486	07/15/2028	2.C FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		06/25/2022	Paydown		785,096	785,096	748,552	753,228	0	31,868	0	31,868	0	785,096	0	0	0	4,459	10/25/2063	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		05/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	128	02/25/2062	1.A FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		06/21/2022	Redemption 100.0000		94,284	94,284	94,284	94,284	0	0	0	0	0	94,284	0	0	0	1,791	09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		06/15/2022	Paydown		240,311	240,311	240,311	240,311	0	0	0	0	0	240,311	0	0	0	2,982	12/15/2032	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		05/15/2022	Redemption 100.0000		36,987	36,987	36,987	36,987	0	0	0	0	0	36,987	0	0	0	786	11/15/2032	1.G FE
12189L-AM-3	BURLINGTON NORTH SANTA FE 3.000% 03/15/23		06/02/2022	CITIGROUP GLOBAL MKTS		7,033,390	7,000,000	6,652,090	6,946,930	0	18,603	0	18,603	0	6,965,533	0	67,857	67,857	152,250	03/15/2023	1.G FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		06/01/2022	Paydown		18,398	18,398	15,087	16,684	0	1,714	0	1,714	0	18,398	0	0	0	283	04/25/2037	1.D FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.136% 01/25/37		06/01/2022	Paydown		1,835	1,835	1,141	643	0	1,192	0	1,192	0	1,835	0	0	0	7	01/25/2037	1.D FM
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		06/25/2022	Paydown		197,648	197,648	193,734	0	0	3,914	0	3,914	0	197,648	0	0	0	185	04/25/2025	1.A FE
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		06/25/2022	Paydown		53,974	53,974	53,974	53,969	0	6	0	6	0	53,974	0	0	0	433	09/25/2050	1.A FE
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		06/25/2022	Paydown		21,450	21,450	21,450	21,448	0	3	0	3	0	21,450	0	0	0	82	12/26/2030	1.A FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		06/01/2022	Paydown		523,072	523,072	538,737	527,045	0	(3,972)	0	(3,972)	0	523,072	0	0	0	8,063	01/10/2048	1.A
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2022	Paydown		1,740	1,727	460	245	0	1,495	0	1,495	0	1,740	0	0	0	41	02/25/2037	6. FM
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		06/18/2022	Paydown		1,116,075	1,116,075	1,118,154	1,084,335	0	(541)	0	(541)	0	1,116,075	0	0	0	9,382	10/18/2045	1.F FE
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47		06/18/2022	Paydown		146,667	146,667	133,581	0	0	13,085	0	13,085	0	146,667	0	0	0	499	01/18/2047	1.F FE
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A1 2.090% 07/20/51		06/20/2022	Paydown		52,869	52,869	52,863	52,863	0	5	0	5	0	52,869	0	0	0	460	07/20/2051	1.A FE
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2 2.570% 07/20/51		06/20/2022	Paydown		60,006	60,006	59,980	59,982	0	24	0	24	0	60,006	0	0	0	643	07/20/2051	1.A FE
125896-BP-4	CMS ENERGY CORP 3.600% 11/15/25		05/03/2022	BARCLAYS		2,965,530	3,000,000	3,057,390	3,029,179	0	(2,564)	0	(2,564)	0	3,026,614	0	(61,084)	(61,084)	51,000	11/15/2025	2.B FE
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB 3.623% 10/10/46		06/01/2022	Paydown		7,191	7,191	7,438	7,279	0	(88)	0	(88)	0	7,191	0	0	0	114	10/10/2046	1.A
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		06/01/2022	Paydown		1,878,930	1,878,930	1,935,217	1,886,421	0	(7,492)	0	(7,492)	0	1,878,930	0	0	0	26,562	08/10/2047	1.A
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		06/01/2022	Paydown		838,754	838,754	863,880	842,137	0	(3,383)	0	(3,383)	0	838,754	0	0	0	12,571	02/10/2047	1.A
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		06/01/2022	Paydown		602,006	602,006	620,043	604,462	0	(2,456)	0	(2,456)	0	602,006	0	0	0	9,218	03/10/2047	1.A
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		06/01/2022	Paydown		836,064	836,064	861,101	839,181	0	(3,117)	0	(3,117)	0	836,064	0	0	0	13,331	04/10/2047	1.A
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		06/01/2022	Paydown		540,534	540,534	556,744	542,547	0	(2,013)	0	(2,013)	0	540,534	0	0	0	7,637	06/10/2047	1.A
12592B-AH-7	CNH INDUSTRIAL CAPITAL L 4.375% 04/05/22		04/05/2022	Maturity		5,000,000	5,000,000	5,072,050	5,049,072	0	(49,072)	0	(49,072)	0	5,000,000	0	0	0	109,375	04/05/2022	2.B FE
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		06/01/2022	Paydown		209,470	209,470	215,744	210,598	0	(1,128)	0	(1,128)	0	209,470	0	0	0	2,886	11/10/2047	1.A
12592L-BK-7	COMM 2014-CR20 XA 1.131% 11/10/47		06/01/2022	Paydown		0	0	6,579	6,571	0	(6,571)	0	(6,571)	0	0	0	0	0	1,256	11/10/2047	1.A FE
12592P-BG-7	COMM 2014-UBS6 XA 1.001% 12/10/47		06/01/2022	Paydown		0	0	8,487	3,529	0	(3,529)	0	(3,529)	0	0	0	0	0	748	12/10/2047	1.A FE
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		06/01/2022	Paydown		133,630	133,630	134,883	133,092	0	539	0	539	0	133,630	0	0	0	1,943	05/25/2045	1.A
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/01/2022	Paydown		105,224	105,224	108,378	105,941	0	(717)	0	(717)	0	105,224	0	0	0	1,565	07/10/2048	1.A
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		06/01/2022	Paydown		551,044	551,044	567,569	554,479	0	(3,435)	0	(3,435)	0	551,044	0	0	0	7,910	08/10/2048	1.A
12596H-AD-9	CPS Auto Trust 2019A 2019-A D 4.350% 12/16/24		06/15/2022	Paydown		2,590,475	2,590,475	2,634,796	0	0	(44,321)	0	(44,321)	0	2,590,475	0	0	0	36,984	12/16/2024	1.C 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
12596U-AD-0	CPS Auto Trust 2019C 2019-C D 3.170% 06/16/25		06/15/2022	Paydown		1,105,878	1,105,878	1,122,121	0	0	(16,243)	0	(16,243)	0	1,105,878	0	0	0	13,193	06/16/2025	1.E FE
12597T-AC-4	CPS Auto Trust 2020C 2020-C C 1.710% 08/17/26		06/15/2022	Paydown		285,227	285,227	286,430	0	0	(1,203)	0	(1,203)	0	285,227	0	0	0	2,006	08/17/2026	1.C FE
12623S-AF-7	COMM 2012-CR5 XA 1.646% 12/10/45		06/01/2022	Paydown		0	0	236,884	57,466	0	(57,466)	0	(57,466)	0	0	0	0	0	53,124	12/10/2045	1.A FE
12624P-AD-7	COMM 2012-CR3 ASB 2.372% 10/15/45		05/01/2022	Paydown		18,889	18,889	19,132	18,918	0	(29)	0	(29)	0	18,889	0	0	0	171	10/15/2045	1.A FM
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		06/01/2022	Paydown		1,299,535	1,299,535	1,338,462	1,303,443	0	(3,908)	0	(3,908)	0	1,299,535	0	0	0	28,194	08/10/2046	1.A
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		06/01/2022	Paydown		1,553,777	1,553,777	1,600,375	1,557,956	0	(4,179)	0	(4,179)	0	1,553,777	0	0	0	24,430	08/10/2046	1.A
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2022	Paydown		39,821	39,821	17,069	8,950	0	30,872	0	30,872	0	39,821	0	0	0	277	11/25/2036	1.D FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2022	Paydown		59,598	59,598	25,440	16,782	0	42,816	0	42,816	0	59,598	0	0	0	377	12/25/2036	1.D FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		06/01/2022	Paydown		590,166	590,166	607,852	592,384	0	(2,219)	0	(2,219)	0	590,166	0	0	0	9,648	02/10/2047	1.A
12631D-BC-6	COMM Mortgage Tr2014CR17 2014-CR17 XA 1.114% 05/10/47		06/01/2022	Paydown		0	0	13,363	0	0	(13,363)	0	(13,363)	0	0	0	0	0	1,956	05/10/2047	1.A FE
126408-HE-6	CSX CORP 2.600% 11/01/26		06/29/2022	BARCLAYS		5,018,691	5,375,000	4,915,760	5,096,824	0	26,484	0	26,484	0	5,123,308	0	(104,617)	(104,617)	93,167	11/01/2026	2.A FE
12646U-AF-5	CSMC 2013-IVR1 B4 3.468% 03/25/43		06/01/2022	Paydown		123,955	123,955	125,344	124,194	0	(239)	0	(239)	0	123,955	0	0	0	1,892	03/25/2043	1.A
12646W-AS-3	CSMC 2013-IVR2 B2 3.391% 04/25/43		06/01/2022	Paydown		160,103	160,103	154,343	158,750	0	1,352	0	1,352	0	160,103	0	0	0	2,026	04/25/2043	1.A
12647G-CP-1	CSMC 2013-IVR4 B3 3.480% 07/25/43		06/01/2022	Paydown		146,382	146,382	139,886	144,032	0	2,351	0	2,351	0	146,382	0	0	0	1,891	07/25/2043	1.A
12647M-DU-6	CSMC 2013-6 B3 3.306% 08/25/43		06/01/2022	Paydown		182,154	182,154	178,710	180,910	0	1,244	0	1,244	0	182,154	0	0	0	2,399	08/25/2043	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2022	Paydown		46,522	46,522	46,416	46,403	0	118	0	118	0	46,522	0	0	0	625	08/25/2043	1.A
12649G-AQ-9	CSMC 2014-OAK1 B3 3.656% 11/25/44		06/01/2022	Paydown		107,012	107,012	110,774	108,193	0	(1,181)	0	(1,181)	0	107,012	0	0	0	1,849	11/25/2044	1.A
12649G-AR-7	CSMC 2014-OAK1 B4 3.656% 11/25/44		06/01/2022	Paydown		113,162	113,162	116,062	113,162	0	0	0	0	0	113,162	0	0	0	1,955	11/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2022	Paydown		38,389	38,389	38,427	38,348	0	40	0	40	0	38,389	0	0	0	460	12/25/2044	1.A
12649K-AX-5	CSMC 2015-WIN1 B4 3.792% 12/25/44		06/01/2022	Paydown		178,768	178,768	174,858	177,050	0	1,718	0	1,718	0	178,768	0	0	0	2,733	12/25/2044	1.A
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		06/01/2022	Paydown		430,643	430,643	420,617	425,995	0	4,648	0	4,648	0	430,643	0	0	0	6,211	02/25/2048	1.A
12653T-BW-0	CSMC 2018-J1 B2 3.587% 02/25/48		06/01/2022	Paydown		253,019	253,019	255,866	0	0	(2,846)	0	(2,846)	0	253,019	0	0	0	1,508	02/25/2048	1.A
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 02/25/67		06/01/2022	Paydown		683,593	683,593	683,586	0	0	7	0	7	0	683,593	0	0	0	4,319	02/25/2067	1.A FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2022	Paydown		25,624	25,624	24,301	25,189	0	436	0	436	0	25,624	0	0	0	590	02/25/2035	1.D FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2022	Paydown		31,127	31,402	27,712	26,676	0	4,451	0	4,451	0	31,127	0	0	0	735	04/25/2035	1.D FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2022	Paydown		21,221	21,221	20,830	21,070	0	151	0	151	0	21,221	0	0	0	500	04/25/2034	1.A FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		06/01/2022	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	1	10/25/2049	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2022	Paydown		36,817	38,521	35,957	31,567	0	5,250	0	5,250	0	36,817	0	0	0	875	10/25/2035	1.D FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2022	Paydown		49,656	51,739	49,686	48,091	0	1,566	0	1,566	0	49,656	0	0	0	1,185	05/25/2035	1.D FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2022	Paydown		89,911	89,911	89,911	89,911	0	0	0	0	0	89,911	0	0	0	1,928	05/25/2035	4.B FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2022	Paydown		50,631	49,362	44,651	39,995	0	10,636	0	10,636	0	50,631	0	0	0	1,153	07/25/2035	1.D FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2022	Paydown		39,233	39,577	34,501	30,407	0	8,825	0	8,825	0	39,233	0	0	0	901	08/25/2035	1.D FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2022	Paydown		33,713	33,578	28,235	23,405	0	10,308	0	10,308	0	33,713	0	0	0	778	10/25/2035	1.D FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2022	Paydown		52,516	52,516	48,578	43,285	0	9,232	0	9,232	0	52,516	0	0	0	1,241	11/25/2035	1.D FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		06/01/2022	Paydown		33,714	51,790	48,501	43,505	0	(9,791)	0	(9,791)	0	33,714	0	0	0	1,207	11/25/2035	1.D FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2022	Paydown		53,956	54,758	44,469	30,890	0	23,066	0	23,066	0	53,956	0	0	0	1,330	05/25/2036	1.D FM
12668W-AU-1	CWL 2007-4 A5W 4.564% 04/25/47		06/01/2022	Paydown		12,915	12,915	11,846	13,232	0	(317)	0	(317)	0	12,915	0	0	0	260	04/25/2047	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		04/01/2022	Paydown		52,075	51,506	44,186	33,650	0	18,426	0	18,426	0	52,075	0	0	0	979	11/25/2035	1.D FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2022	Paydown		23,373	21,892	18,526	15,274	0	8,099	0	8,099	0	23,373	0	0	0	512	11/25/2035	1.D FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2022	Paydown		14,221	13,320	11,292	9,308	0	4,913	0	4,913	0	14,221	0	0	0	312	11/25/2035	1.D FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2022	Paydown		29,868	29,868	29,733	29,752	0	117	0	117	0	29,868	0	0	0	686	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2022	Paydown		43,663	43,663	40,992	42,482	0	1,181	0	1,181	0	43,663	0	0	0	966	06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		06/01/2022	Paydown		9,415	9,358	8,664	7,083	0	2,332	0	2,332	0	9,415	0	0	0	266	08/25/2035	1.D FM
13705D-AA-0	CANAL 2021-1 B 4.307% 09/15/56		06/15/2022	Paydown		144,980	144,980	149,330	148,862	0	(3,882)	0	(3,882)	0	144,980	0	0	0	2,603	09/15/2056	1.A FE
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		06/06/2022	Various		305,715	342,000	365,085	362,803	0	(2,232)	0	(2,232)	0	360,571	0	(54,856)	(54,856)	12,948	11/01/2028	4.C FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		06/25/2022	Paydown		1,715,918	1,715,918	1,715,507	1,714,253	0	1,665	0	1,665	0	1,715,918	0	0	0	19,438	06/25/2069	1.A FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		06/25/2022	Paydown		583,865	583,865	583,455	429,127	0	1,758	0	1,758	0	583,865	0	0	0	8,845	10/25/2068	1.A FE
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		06/01/2022	Paydown		1,071	1,071	1,070	1,065	0	5	0	5	0	1,071	0	0	0	23	02/18/2035	1.A FM

STATEMENT AS OF JUNE 30, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
151895-C@-6	CENTERPOINT PROPERTY TRUST PP 3.490% 05/27/22		05/27/2022	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	87,250	05/27/2022	1.G FE
15189X-AQ-1	CENTERPOINT ENER HOUSTON 2.400% 09/01/26		05/24/2022	KEY BANC-MCDONALD		5,765,718	6,035,000	5,449,943	5,661,446	0	29,647	0	29,647	0	5,691,092	0	74,626	74,626	106,618	09/01/2026	1.F FE
166764-AH-3	CHEVRON CORPORATION 3.191% 06/24/23		05/11/2022	Call 101.0594		5,052,969	5,000,000	4,924,975	4,974,237	0	6,053	0	6,053	0	4,980,289	0	19,711	19,711	113,686	06/24/2023	1.D FE
17027N-AB-8	CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		04/05/2022	Various		372,200	403,000	416,601	413,901	0	(697)	0	(697)	0	413,204	0	(41,004)	(41,004)	7,337	11/15/2028	4.C FE
172967-LG-4	CITIGROUP 2.750% 04/25/22		04/25/2022	Maturity		7,968,000	7,968,000	7,974,534	0	0	(6,534)	0	(6,534)	0	7,968,000	0	0	0	109,560	04/25/2022	1.G FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2022	Paydown		0	7,276	3,584	4,950	0	(4,950)	0	(4,950)	0	0	0	0	0	116	11/25/2036	5.B FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		06/01/2022	Paydown		8,300	8,300	8,435	8,504	0	(204)	0	(204)	0	8,300	0	0	0	191	09/25/2036	1.A FM
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		06/01/2022	Paydown		615,798	615,798	615,779	606,504	0	9,294	0	9,294	0	615,798	0	0	0	11,467	06/25/2037	1.A FM
17318U-AE-4	CGCMT 2012-GC8 AAB 2.608% 09/10/45		05/01/2022	Paydown		9,328	9,328	9,447	9,357	0	(29)	0	(29)	0	9,328	0	0	0	81	09/10/2045	1.A FM
17320D-AJ-7	Citigroup Commer2013GC11tgage 2013-GC11 AAB 2.690% 04/10/46		06/01/2022	Paydown		20,910	20,910	21,313	21,005	0	(95)	0	(95)	0	20,910	0	0	0	235	04/10/2046	1.A
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2022	Paydown		273,505	273,505	281,704	274,358	0	(853)	0	(853)	0	273,505	0	0	0	4,495	09/10/2046	1.A
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2022	Paydown		78,575	78,575	77,231	78,057	0	518	0	518	0	78,575	0	0	0	969	10/25/2043	1.A
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2022	Paydown		86,268	86,268	87,212	86,732	0	(464)	0	(464)	0	86,268	0	0	0	1,103	06/25/2044	1.A
17323E-AQ-6	CMLTI 2014-J2 B4 3.808% 11/25/44		06/01/2022	Paydown		234,887	234,887	236,722	234,702	0	185	0	185	0	234,887	0	0	0	3,529	11/25/2044	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.853% 09/15/48		06/01/2022	Paydown		0	0	68,756	56,600	0	(59,187)	0	(59,187)	0	0	0	0	0	7,482	09/15/2048	1.A FE
17328R-BE-8	CGCMT 2020-GC46 XA 1.104% 02/15/53		06/01/2022	Paydown		0	0	16,123	13,462	0	(13,462)	0	(13,462)	0	0	0	0	0	880	02/15/2053	1.A FE
185508-AH-1	CLECO POWER LLC 2.329% 06/15/23		06/23/2022	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	44,951	06/15/2023	2.A FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2022	Paydown		71,238	71,238	72,989	71,834	0	(596)	0	(596)	0	71,238	0	0	0	1,858	04/25/2047	2.B FE
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		06/01/2022	Paydown		206,694	206,694	206,692	0	0	2	0	2	0	206,694	0	0	0	1,228	03/25/2067	1.G FE
20030N-DR-9	COMCAST CORP 2.887% 11/01/51		06/07/2022	Tax Free Exchange		1,474,177	1,480,000	1,474,139	1,474,113	0	64	0	64	0	1,474,177	0	0	0	25,637	11/01/2051	1.G FE
20826F-AW-6	CONOCOPHIL CO 3.758% 03/15/42		06/01/2022	Taxable Exchange		5,452,686	4,000,000	5,452,686	0	0	0	0	0	0	5,452,686	0	0	0	0	03/15/2042	1.G FE
21036P-AL-2	CONSTELLATION BRANDS 4.250% 05/01/23		05/09/2022	Various		8,216,536	8,092,000	8,295,450	8,138,678	0	(12,123)	0	(12,123)	0	8,126,555	0	(34,555)	(34,555)	304,133	05/01/2023	2.B FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		06/01/2022	Paydown		26,412	26,412	23,603	0	0	2,808	0	2,808	0	26,412	0	0	0	31	07/15/2054	1.A FE
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		05/04/2022	Various		8,701,970	9,000,000	8,880,690	8,911,732	0	6,023	0	6,023	0	8,917,755	0	(215,785)	(215,785)	192,997	09/15/2026	2.B FE
22534G-AA-1	Credit Acceptanc20201A oan Tr 2020-1A A 2.010% 02/15/29		06/15/2022	Paydown		2,331,837	2,331,837	2,344,589	0	0	(12,752)	0	(12,752)	0	2,331,837	0	0	0	15,330	02/15/2029	1.A FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2022	Paydown		1,401	1,401	1,349	1,371	0	31	0	31	0	1,401	0	0	0	35	06/25/2033	1.A FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2022	Paydown		6,572	6,572	6,544	6,548	0	24	0	24	0	6,572	0	0	0	144	07/25/2033	1.A FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2022	Paydown		106,317	106,317	102,928	104,116	0	2,200	0	2,200	0	106,317	0	0	0	2,849	12/25/2034	1.A FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2022	Paydown		76,588	76,330	71,709	62,748	0	13,841	0	13,841	0	76,588	0	0	0	1,881	06/25/2035	1.D FM
225470-M6-7	CSMC 2006-3 1A4A 6.968% 04/25/36		06/01/2022	Paydown		177,127	177,127	132,261	113,700	0	63,427	0	63,427	0	177,127	0	0	0	1,822	04/25/2036	1.D FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		06/25/2022	Paydown		55,366	55,366	24,828	4,093	0	51,273	0	51,273	0	55,366	0	0	0	251	04/25/2036	1.D FM
22767C-AB-6	XROAD 2021-A A2 0.820% 03/20/24		06/20/2022	Paydown		723,972	723,972	722,018	40,218	0	1,952	0	1,952	0	723,972	0	0	0	2,006	03/20/2024	1.A FE
22822V-AC-5	CROWN CASTLE INTL CORP 3.700% 06/15/26		06/09/2022	GOLDMAN SACHS		4,887,100	5,000,000	4,984,750	4,992,610	0	745	0	745	0	4,993,356	0	(106,256)	(106,256)	91,472	06/15/2026	2.C FE
22822V-AR-2	CROWN CASTLE INTL CORP 3.300% 07/01/30		06/09/2022	BARCLAYS		4,512,700	5,000,000	4,958,950	4,964,832	0	1,558	0	1,558	0	4,966,390	0	(453,690)	(453,690)	156,750	07/01/2030	2.C FE
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36		06/01/2022	Paydown		124,152	124,152	63,399	41,671	0	82,481	0	82,481	0	124,152	0	0	0	397	06/25/2036	1.D FM
23283P-AR-5	CYRUSONE LP/CYRUSONE FIN 3.450% 11/15/29		04/11/2022	Call 103.8881		5,194,407	5,000,000	5,332,100	5,292,498	0	(9,658)	0	(9,658)	0	5,282,840	0	(282,840)	(282,840)	264,365	11/15/2029	2.C FE
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		05/20/2022	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	403	11/20/2047	2.B FE
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51		05/20/2022	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	543	11/20/2051	2.B FE
237266-AJ-0	DARLING INTERNATIONAL INC 6.000% 06/15/30		06/01/2022	Various		1,982,475	1,958,000	1,958,000	0	0	0	0	0	0	1,958,000	0	24,475	24,475	0	06/15/2030	3.A FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2022	Paydown		59,393	60,832	55,428	55,586	0	3,807	0	3,807	0	59,393	0	0	0	1,326	09/25/2035	1.D FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		06/01/2022	Paydown		18,835	18,835	17,225	17,283	0	1,552	0	1,552	0	18,835	0	0	0	363	02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2022	Paydown		487	474	401	480	0	7	0	7	0	487	0	0	0	8	10/25/2036	3.B FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2022	Paydown		30,898	30,898	26,650	24,893	0	6,005	0	6,005	0	30,898	0	0	0	712	07/25/2036	1.A FM
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		06/02/2022	SUMRIDGE PARTNERS		467,733	448,000	459,875	454,710	0	(1,731)	0	(1,731)	0	452,979	0	14,754	14,754	20,731	06/15/2025	4.B FE
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		06/23/2022	Call 104.8750		4,677,425	4,460,000	5,007,291	4,765,507	0	(90,495)	0	(90,495)	0	4,675,012	0	(215,012)	(215,012)	444,513	06/15/2025	4.B FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2022	Paydown		21,750	21,750	22,344	22,128	0	(378)	0	(378)	0	21,750	0	0	0	448	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		04/25/2022	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	360	07/25/2048	2.A FE
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51		04/25/2022	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	591	04/25/2051	2.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
262081-AB-8	Drive Auto Recei20213 rust 2021-3 A2 0.520% 01/15/25		06/15/2022	Paydown		7,429,388	7,429,388	7,413,426	0	0	15,962	0	15,962	0	7,429,388	0	0	0	12,583	01/15/2025	1.A FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		04/20/2022	Paydown		28,750	28,750	28,752	28,751	0	(1)	0	(1)	0	28,750	0	0	0	681	04/20/2048	2.C FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2022	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	522	04/20/2049	2.C FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		04/20/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	498	10/20/2049	2.C FE
26209A-AF-8	DRIVE 2019-4 C 2.510% 11/17/25		06/15/2022	Paydown		2,498,754	2,498,754	2,498,397	2,498,708	0	46	0	46	0	2,498,754	0	0	0	25,741	11/17/2025	1.A FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		04/20/2022	Paydown		28,125	28,125	28,281	28,244	0	(119)	0	(119)	0	28,125	0	0	0	532	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		04/20/2022	Paydown		13,125	13,125	13,125	13,125	0	0	0	0	0	13,125	0	0	0	212	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		04/20/2022	Paydown		30,000	30,000	27,886	0	0	2,114	0	2,114	0	30,000	0	0	0	209	10/20/2051	2.C FE
26253A-AA-4	DT Auto Owner Tr20203A 2020-3A A 0.540% 04/15/24		06/15/2022	Paydown		24,046	24,046	24,045	24,045	0	0	0	0	0	24,046	0	0	0	54	04/15/2024	1.A FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/25/2022	Paydown		427,116	427,116	427,109	427,137	0	(21)	0	(21)	0	427,116	0	0	0	4,813	04/25/2028	1.F FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		06/25/2022	Paydown		347,089	347,089	347,033	347,182	0	(92)	0	(92)	0	347,089	0	0	0	4,110	01/25/2034	1.F FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		06/30/2022	Redemption 100.0000		159,688	159,688	159,688	152,804	0	6,885	0	6,885	0	159,688	0	0	0	3,174	06/30/2040	1.G PL
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		04/27/2022	ROBERT W. BAIRD		1,798,160	2,000,000	1,998,280	1,998,074	0	77	0	77	0	1,998,151	0	(199,991)	(199,991)	45,556	05/15/2050	2.C FE
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		06/01/2022	Paydown		95,405	95,405	95,405	94,795	0	610	0	610	0	95,405	0	0	0	1,680	12/25/2033	1.A FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2022	Paydown		104,901	104,901	100,770	102,423	0	2,478	0	2,478	0	104,901	0	0	0	896	03/25/2043	1.A
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2022	Paydown		74,106	74,106	73,182	73,782	0	324	0	324	0	74,106	0	0	0	992	06/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2022	Paydown		100,328	100,328	99,199	99,793	0	535	0	535	0	100,328	0	0	0	1,526	02/25/2048	1.A
30161N-AW-1	EXELON CORP 3.497% 06/01/22		05/02/2022	Call 100.0000		8,160,000	8,160,000	8,231,890	0	0	(71,890)	0	(71,890)	0	8,160,000	0	0	0	118,898	06/01/2022	2.C FE
30165Y-AE-3	EART 2017-3A C 3.680% 07/17/23		06/15/2022	Paydown		56,785	56,785	57,832	57,034	0	(248)	0	(248)	0	56,785	0	0	0	904	07/17/2023	1.A FE
30167Y-AE-1	Exeter Automobil20202A ables 2020-2A C 3.280% 05/15/25		06/15/2022	Paydown		925,007	925,007	938,051	0	0	(13,044)	0	(13,044)	0	925,007	0	0	0	11,338	05/15/2025	1.C FE
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		06/01/2022	Paydown		0	0	5,570	5,250	0	(5,250)	0	(5,250)	0	0	0	0	0	362	01/25/2029	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		06/01/2022	Paydown		0	0	5,118	4,761	0	(4,761)	0	(4,761)	0	0	0	0	0	372	10/25/2028	1.A FE
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29		06/01/2022	Paydown		0	0	2,366	0	0	(2,366)	0	(2,366)	0	0	0	0	0	97	06/25/2029	1.A FE
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67		06/01/2022	Paydown		314,885	314,885	313,574	0	0	1,310	0	1,310	0	314,885	0	0	0	1,447	04/25/2067	1.A FE
337738-AT-5	FISERV INC 3.200% 07/01/26		04/28/2022	MORGAN STANLEY FIXED INC		9,715,000	10,000,000	9,999,300	9,999,567	0	(250)	0	(250)	0	9,999,317	0	(284,317)	(284,317)	267,556	07/01/2026	2.B FE
33845F-AC-0	Flagship Credit 20194 st 2.530% 11/17/25		06/15/2022	Paydown		668,003	668,003	673,483	0	0	(5,480)	0	(5,480)	0	668,003	0	0	0	6,842	11/17/2025	1.A FE
33850B-AX-5	FSMT 2017-1 B2 3.625% 03/25/47		06/01/2022	Paydown		75,422	75,422	75,054	74,928	0	495	0	495	0	75,422	0	0	0	1,149	03/25/2047	1.A
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		04/30/2022	Paydown		55,000	55,000	56,753	56,544	0	(1,544)	0	(1,544)	0	55,000	0	0	0	1,401	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		04/30/2022	Paydown		2,500	2,500	2,520	2,509	0	(9)	0	(9)	0	2,500	0	0	0	65	10/30/2048	2.B FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A2IB 3.857% 04/30/47		04/30/2022	Paydown		18,750	18,750	18,742	18,746	0	4	0	4	0	18,750	0	0	0	362	04/30/2047	2.B FE
345397-WK-5	FORD MOTOR CREDIT 4.375% 08/06/23		06/21/2022	Various		4,018,000	4,000,000	3,962,640	3,992,713	0	2,027	0	2,027	0	3,994,740	0	5,260	5,260	171,125	08/06/2023	3.A FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		06/01/2022	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/25/2028	3.B FM
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		06/01/2022	Paydown		109,950	109,950	105,378	110,540	0	(590)	0	(590)	0	109,950	0	0	0	3,030	12/25/2037	2.B FM
36192H-AA-2	GSMS 2012-ALOH A 3.551% 04/10/34		04/01/2022	Paydown		10,260,000	10,260,000	10,346,569	10,269,272	0	(9,272)	0	(9,272)	0	10,260,000	0	0	0	121,444	04/10/2034	1.A FM
36197X-AM-6	GSMS 2013-GC12 XA 1.520% 06/10/46		06/01/2022	Paydown		0	0	79,727	19,528	0	(19,528)	0	(19,528)	0	0	0	0	0	8,743	06/10/2046	1.A FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		06/01/2022	Paydown		118,297	118,297	121,842	118,541	0	(244)	0	(244)	0	118,297	0	0	0	2,279	08/10/2046	1.A
36198F-AG-7	GSMS 2013-GC14 XA 0.674% 08/10/46		06/01/2022	Paydown		0	0	40,741	18,947	0	(18,947)	0	(18,947)	0	0	0	0	0	5,356	08/10/2046	1.A FE
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2022	Paydown		44,777	46,352	44,157	46,635	0	(1,858)	0	(1,858)	0	44,777	0	0	0	1,290	05/25/2037	3.B FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2022	Paydown		3,867	(427,297)	(349,315)	0	0	3,867	0	3,867	0	3,867	0	0	0	107	05/25/2037	3.B FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2022	Paydown		29,819	29,467	28,650	27,728	0	2,091	0	2,091	0	29,819	0	0	0	806	02/25/2036	2.B FM
36253P-AE-2	GSMS 2017-GS6 XA 1.164% 05/10/50		06/01/2022	Paydown		0	0	7,904	6,561	0	(6,561)	0	(6,561)	0	0	0	0	0	597	05/10/2050	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
36256D-AC-0	GLS Auto Receiva20191A st 2019-1A C 3.870% 12/16/24		06/15/2022	Paydown		525,823	525,823	534,409	0	0	(8,586)	0	(8,586)	0	525,823	0	0	0	6,629	12/16/2024	1.B FE
36258A-AB-6	GCAR 2019-3A B 2.720% 06/17/24		06/15/2022	Paydown		4,888,462	4,888,462	4,904,311	4,890,734	0	(2,272)	0	(2,272)	0	4,888,462	0	0	0	54,070	06/17/2024	1.A FE
36258X-AB-6	GCAR 2020-1A B 2.430% 11/15/24		06/15/2022	Paydown		5,283,426	5,283,426	5,283,335	5,283,405	0	21	0	21	0	5,283,426	0	0	0	52,452	11/15/2024	1.B FE
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51		06/01/2022	Paydown		159,638	159,638	147,042	0	0	12,596	0	12,596	0	159,638	0	0	0	333	10/25/2051	1.A FE
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		06/01/2022	Paydown		382,056	382,056	380,333	279,051	0	1,833	0	1,833	0	382,056	0	0	0	3,175	01/25/2052	1.A
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		06/01/2022	Paydown		526,106	526,106	532,354	532,257	0	(6,151)	0	(6,151)	0	526,106	0	0	0	5,333	11/25/2051	1.A
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		06/01/2022	Paydown		322,152	322,152	329,652	329,416	0	(7,264)	0	(7,264)	0	322,152	0	0	0	3,393	01/25/2052	1.A
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52		06/01/2022	Paydown		144,963	144,963	133,502	0	0	11,461	0	11,461	0	144,963	0	0	0	302	02/26/2052	1.A FE
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		06/01/2022	Paydown		185,573	185,573	182,296	0	0	3,277	0	3,277	0	185,573	0	0	0	1,865	05/28/2052	1.A FE
370334-CE-2	GENERAL MILLS 3.700% 10/17/23		05/26/2022	Call 101.4880		3,044,640	3,000,000	2,993,490	2,997,604	0	534	0	534	0	2,998,138	0	1,862	1,862	112,165	10/17/2023	2.B FE
37045X-BY-1	GENERAL MOTORS FINL CO 3.150% 06/30/22		05/31/2022	Call 100.0000		7,000,000	7,000,000	7,120,330	7,079,390	0	(79,390)	0	(79,390)	0	7,000,000	0	0	0	91,875	06/30/2022	2.C FE
38046U-AA-7	GOJO INDUSTRIES PRIVATE PLACEMENT 3.485% 08/15/41		06/15/2022	Paydown		111,113	111,113	112,224	112,205	0	(1,093)	0	(1,093)	0	111,113	0	0	0	1,668	08/15/2041	2.B FE
411707-AD-4	HNGRY 2018-1A A2II 4.959% 06/20/48		06/20/2022	Paydown		54,375	54,375	54,455	54,424	0	(49)	0	(49)	0	54,375	0	0	0	1,348	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		06/20/2022	Paydown		52,750	52,750	52,750	52,750	0	0	0	0	0	52,750	0	0	0	1,050	12/20/2050	2.B FE
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		06/25/2022	Paydown		116,949	116,949	116,942	116,944	0	5	0	5	0	116,949	0	0	0	1,322	02/25/2039	1.A FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2022	Paydown		5,286	5,286	857	39	0	5,247	0	5,247	0	5,286	0	0	0	3	05/25/2036	1.D FM
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		06/01/2022	Paydown		38,204	38,204	37,825	0	0	379	0	379	0	38,204	0	0	0	253	04/17/2039	1.D FE
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41		06/01/2022	Paydown		166,899	166,899	166,891	166,890	0	9	0	9	0	166,899	0	0	0	1,626	01/17/2041	1.D FE
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41		06/01/2022	Paydown		95,371	95,371	95,368	95,367	0	4	0	4	0	95,371	0	0	0	982	01/17/2041	1.G FE
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		05/19/2022	Various		411,070	487,000	468,038	165,095	0	376	0	376	0	468,550	0	(57,480)	(57,480)	10,282	02/01/2031	3.C FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		05/01/2022	Paydown		2,373	1,179	969	660	0	1,713	0	1,713	0	2,373	0	0	0	80	02/25/2036	1.D FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2022	Paydown		76,760	75,679	71,789	72,107	0	4,653	0	4,653	0	76,760	0	0	0	1,626	02/25/2036	1.D FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		06/01/2022	Paydown		80,829	79,691	80,786	79,607	0	1,222	0	1,222	0	80,829	0	0	0	1,712	02/25/2036	1.D FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2022	Paydown		8,758	8,881	5,686	4,696	0	4,061	0	4,061	0	8,758	0	0	0	221	02/25/2036	1.D FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		05/01/2022	Paydown		60,480	58,339	44,180	36,244	0	24,236	0	24,236	0	60,480	0	0	0	1,292	12/25/2035	1.D FM
45866F-AA-2	INTERCONTINENTALEXCHANGE 4.000% 10/15/23		06/12/2022	Various		4,719,172	4,645,000	4,707,990	4,658,168	0	(3,239)	0	(3,239)	0	4,654,929	0	(9,929)	(9,929)	196,490	10/15/2023	1.G FE
46185H-AA-0	IHSFR 2018-SFR2 A 2.423% 06/17/37		06/17/2022	Paydown		20,091,174	20,091,174	20,085,652	20,071,211	0	19,962	0	19,962	0	20,091,174	0	0	0	94,779	06/17/2037	1.A FE
46185H-AC-6	IHSFR 2018-SFR2 B 2.603% 06/17/37		06/17/2022	Paydown		5,999,058	5,999,058	5,999,058	5,999,058	0	0	0	0	0	5,999,058	0	0	0	32,620	06/17/2037	1.A FE
46185H-AE-2	IHSFR 2018-SFR2 C 2.892% 06/17/37		06/17/2022	Paydown		5,174,187	5,174,187	5,182,272	5,179,007	0	(4,819)	0	(4,819)	0	5,174,187	0	0	0	32,263	06/17/2037	1.D FE
46187V-AE-9	INVITATION HOMES2018SFR3 2018-SFR3 C 2.912% 07/17/37		04/17/2022	Paydown		1,250,941	1,250,941	1,252,895	1,253,685	0	(2,744)	0	(2,744)	0	1,250,941	0	0	0	6,310	07/17/2037	1.D FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		06/01/2022	Paydown		627	627	627	626	0	1	0	1	0	627	0	0	0	16	09/25/2035	1.A FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		06/01/2022	Paydown		14,372	14,372	14,036	2,458	0	11,914	0	11,914	0	14,372	0	0	0	373	02/25/2036	1.D FM
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		06/01/2022	Paydown		310,986	310,986	220,795	211,850	0	99,136	0	99,136	0	310,986	0	0	0	8,718	08/25/2037	1.A FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.920% 08/15/49		06/01/2022	Paydown		0	0	40,459	18,734	0	(18,734)	0	(18,734)	0	0	0	0	0	2,219	08/15/2049	1.A FE
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		06/01/2022	Paydown		137,334	137,334	140,574	138,835	0	(1,501)	0	(1,501)	0	137,334	0	0	0	1,865	07/25/2050	1.A
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.214% 08/25/50		06/01/2022	Paydown		57,481	57,481	57,194	0	0	287	0	287	0	57,481	0	0	0	465	08/25/2050	1.A
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51		06/01/2022	Paydown		593,117	593,117	603,034	602,883	0	(9,765)	0	(9,765)	0	593,117	0	0	0	6,438	11/25/2051	1.A
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52		06/01/2022	Paydown		119,821	119,821	110,311	0	0	9,511	0	9,511	0	119,821	0	0	0	250	04/25/2052	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
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52		06/01/2022	Paydown		429,706	429,706	401,372	0	0	28,334	0	28,334	0	429,706	0	0	0	1,288	04/25/2052	1.A
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2022	Paydown		59,088	59,088	63,386	63,346	0	(4,258)	0	(4,258)	0	59,088	0	0	0	790	09/15/2065	1.A FE
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67		06/15/2022	Paydown		54,023	54,023	57,999	57,717	0	(3,694)	0	(3,694)	0	54,023	0	0	0	725	04/15/2067	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2022	Paydown		11,568	11,568	11,562	11,563	0	5	0	5	0	11,568	0	0	0	187	03/15/2063	1.A FE
46628S-AH-6	JPMAC 2006-WF1 A5 4.584% 07/25/36		06/01/2022	Paydown		95,256	95,256	53,143	34,331	0	60,925	0	60,925	0	95,256	0	0	0	857	07/25/2036	1.D FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		06/01/2022	Paydown		106,984	106,984	61,535	39,612	0	67,372	0	67,372	0	106,984	0	0	0	962	07/25/2036	1.D FM
466313-AH-6	JABIL CIRCUIT INC 3.950% 01/12/28		06/14/2022	CREDIT SUISSE FIRST BOSTON		2,811,390	3,000,000	2,991,420	2,994,377	0	341	0	341	0	2,994,718	0	(183,328)	(183,328)	109,942	01/12/2028	2.C FE
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		05/25/2022	Paydown		182,500	182,500	182,500	0	0	0	0	0	0	182,500	0	0	0	1,816	02/26/2052	2.B FE
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45		04/01/2022	Paydown		44,970	44,970	45,668	45,090	0	(119)	0	(119)	0	44,970	0	0	0	522	06/15/2045	1.A FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		06/01/2022	Paydown		515,609	515,609	494,723	513,430	0	2,179	0	2,179	0	515,609	0	0	0	5,828	12/15/2047	1.A
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/01/2022	Paydown		173,906	173,906	175,645	173,900	0	6	0	6	0	173,906	0	0	0	2,475	01/15/2046	1.A
46640M-AT-7	JPMMT 2013-3 B3 3.355% 07/25/43		06/01/2022	Paydown		410,040	410,040	415,293	410,888	0	(849)	0	(849)	0	410,040	0	0	0	5,403	07/25/2043	1.A
46640N-AG-3	JPMBB 2013-C15 XA 1.182% 11/15/45		06/01/2022	Paydown		0	0	19,580	10,545	0	(10,545)	0	(10,545)	0	0	0	0	0	2,796	11/15/2045	1.A FE
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		04/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2047	1.A
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		06/01/2022	Paydown		205,897	205,897	208,986	207,486	0	(1,589)	0	(1,589)	0	205,897	0	0	0	3,483	08/26/2036	1.A FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		06/01/2022	Paydown		693,433	693,433	714,232	695,285	0	(1,852)	0	(1,852)	0	693,433	0	0	0	12,326	12/15/2046	1.A
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		06/01/2022	Paydown		261,140	261,140	268,974	262,274	0	(1,133)	0	(1,133)	0	261,140	0	0	0	4,446	08/15/2047	1.A
46642E-BA-3	JPMBB 2014-C21 XA 1.104% 08/15/47		06/01/2022	Paydown		0	0	144,045	97,254	0	(97,254)	0	(97,254)	0	0	0	0	0	24,852	08/15/2047	1.A FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		06/01/2022	Paydown		42,274	68,426	68,923	68,433	0	(26,160)	0	(26,160)	0	42,274	0	0	0	3,067	05/25/2047	1.A
46648H-AY-9	JPMMT 2017-2 B1 3.656% 05/25/47		06/01/2022	Paydown		76,427	76,427	76,582	76,307	0	120	0	120	0	76,427	0	0	0	1,113	05/25/2047	1.A
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		06/01/2022	Paydown		136,852	136,852	137,301	136,619	0	233	0	233	0	136,852	0	0	0	1,966	06/25/2048	1.A
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48		06/01/2022	Paydown		1,286,406	1,286,406	1,273,324	1,281,995	0	4,411	0	4,411	0	1,286,406	0	0	0	18,477	06/25/2048	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		06/01/2022	Paydown		82,785	82,785	83,103	82,722	0	64	0	64	0	82,785	0	0	0	1,207	12/25/2048	1.A
46649H-AY-8	JPMMT 2017-6 B1 3.777% 12/25/48		06/01/2022	Paydown		36,854	36,854	38,746	37,820	0	(966)	0	(966)	0	36,854	0	0	0	581	12/25/2048	1.A
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		06/15/2022	Paydown		195,128	195,128	194,990	194,872	0	257	0	257	0	195,128	0	0	0	2,873	08/17/2071	1.A FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		06/15/2022	Paydown		271,483	271,483	271,483	271,483	0	0	0	0	0	271,483	0	0	0	4,000	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		06/15/2022	Paydown		436,569	436,569	436,569	436,569	0	0	0	0	0	436,569	0	0	0	6,412	06/15/2086	1.A FE
46651T-AB-7	HENDR 2018-1A B 4.700% 10/15/74		06/15/2022	Paydown		23,855	23,855	23,847	23,659	0	196	0	196	0	23,855	0	0	0	444	10/15/2074	2.B FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		06/01/2022	Paydown		241,244	241,244	244,637	242,496	0	(1,252)	0	(1,252)	0	241,244	0	0	0	3,444	05/25/2050	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		06/01/2022	Paydown		174,256	174,256	179,865	178,139	0	(3,882)	0	(3,882)	0	174,256	0	0	0	1,881	02/25/2050	1.A
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		06/01/2022	Paydown		295,941	295,941	302,784	299,588	0	(3,647)	0	(3,647)	0	295,941	0	0	0	3,664	11/25/2050	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		06/01/2022	Paydown		890,064	890,064	911,759	910,556	0	(20,492)	0	(20,492)	0	890,064	0	0	0	9,543	12/25/2051	1.A
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		06/01/2022	Paydown		195,607	195,607	179,897	0	0	15,710	0	15,710	0	195,607	0	0	0	408	01/25/2052	1.A FE
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52		06/01/2022	Paydown		314,470	314,470	293,439	0	0	21,030	0	21,030	0	314,470	0	0	0	852	07/25/2052	1.B FE
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79		06/15/2022	Paydown		458,356	458,356	458,356	0	0	0	0	0	0	458,356	0	0	0	4,424	02/15/2079	1.F FE
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		06/01/2022	Paydown		279,657	279,657	261,391	0	0	18,265	0	18,265	0	279,657	0	0	0	1,769	08/25/2052	1.B FE
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50		05/15/2022	Paydown		94,500	94,500	94,500	94,500	0	0	0	0	0	94,500	0	0	0	2,095	02/15/2050	2.B FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		04/30/2022	Paydown		63,450	63,450	65,753	65,551	0	(2,101)	0	(2,101)	0	63,450	0	0	0	1,537	07/30/2047	2.B FE
48247U-AA-3	KSBA 2013-1 A 2.096% 08/25/36		06/25/2022	Paydown		0	0	44,170	38,060	0	(38,060)	0	(38,060)	0	0	0	0	0	9,493	08/25/2036	1.A FE
48249K-AA-3	KSBA 2014-3 A 1.487% 05/25/39		06/25/2022	Paydown		0	0	26,282	23,949	0	(23,949)	0	(23,949)	0	0	0	0	0	7,334	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.200% 03/25/42		06/25/2022	Paydown		0	0	45,426	38,848	0	(38,848)	0	(38,848)	0	0	0	0	0	8,039	03/25/2042	1.A FE
501044-DE-8	KROGER CO 2.650% 10/15/26		04/28/2022	BARCLAYS		2,323,588	2,441,000	2,279,211	2,330,979	0	7,152	0	7,152	0	2,338,131	0	(14,543)	(14,543)	35,398	10/15/2026	2.A FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2022	Paydown		103,045	111,703	95,159	84,326	0	18,719	0	18,719	0	103,045	0	0	0	3,816	11/25/2036	3.B FM
52522H-AN-2	LXS 2006-8 3A5 3.055% 06/25/36		06/01/2022	Paydown		41,771	41,345	38,942	38,941	0	2,829	0	2,829	0	41,771	0	0	0	795	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.637% 12/25/42		06/01/2022	Paydown		0	(444)	(349)	(418)	0	418	0	418	0	0	0	0	0	25	12/25/2042	1.D FM
52524P-AL-6	LXS 2007-6 3A5 4.423% 05/25/37		06/01/2022	Paydown		76,715	76,715	60,893	68,285	0	8,430	0	8,430	0	76,715	0	0	0	1,391	05/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55378M-AJ-8	MTRO Commercial 2019TECH Trust 2019-TECH E 3.374% 12/15/33		04/15/2022	Paydown		2,430,000	2,430,000	2,354,063	2,355,764	0	74,236	0	74,236	0	2,430,000	0	0	0	18,385	12/15/2033	3.B FE
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37		06/20/2022	Paydown		322,301	322,301	322,263	322,277	0	24	0	24	0	322,301	0	0	0	2,309	10/20/2037	1.A FE
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		06/01/2022	Paydown		21,247	21,247	21,245	18,635	0	2,612	0	2,612	0	21,247	0	0	0	296	11/25/2035	1.D FM
59217G-AQ-2	MET LIFE GLOB 3.875% 04/11/22		04/11/2022	Various		16,745,000	16,745,000	17,170,588	16,759,687	0	(14,687)	0	(14,687)	0	16,745,000	0	0	0	324,434	04/11/2022	1.D FE
59217G-AX-7	MET LIFE GLOB 3.000% 01/10/23		06/16/2022	BARCLAYS		6,250,371	6,255,000	5,999,133	6,222,575	0	14,736	0	14,736	0	6,237,311	0	13,060	13,060	177,746	01/10/2023	1.D FE
599808-BE-1	MCMLT 2015-2 M2 3.576% 09/25/57		06/01/2022	Paydown		3,656,585	3,656,585	3,652,015	3,648,498	0	8,088	0	8,088	0	3,656,585	0	0	0	55,785	09/25/2057	1.A
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		06/01/2022	Paydown		654,495	654,495	654,700	653,961	0	534	0	534	0	654,495	0	0	0	7,395	01/25/2061	1.A
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		06/01/2022	Paydown		7,120	7,120	7,216	7,154	0	(34)	0	(34)	0	7,120	0	0	0	108	01/25/2061	1.A
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		06/01/2022	Paydown		5,778	5,778	6,258	6,159	0	(381)	0	(381)	0	5,778	0	0	0	88	01/25/2061	1.A
59980T-AB-2	MCMLT 2016-1 M1 3.150% 04/25/57		06/01/2022	Paydown		3,412,626	3,412,626	3,423,715	3,407,141	0	5,485	0	5,485	0	3,412,626	0	0	0	43,171	04/25/2057	1.A
59981H-AA-9	COMM 2017-1 A1 2.750% 11/25/58		06/01/2022	Paydown		20,910	20,910	21,262	20,997	0	(87)	0	(87)	0	20,910	0	0	0	237	11/25/2058	1.A
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		06/01/2022	Paydown		531,409	531,409	547,322	533,220	0	(1,811)	0	(1,811)	0	531,409	0	0	0	8,699	02/15/2047	1.A
61690G-AE-1	MSBAM 2014-C14 A4 3.787% 02/15/47		04/01/2022	Paydown		1,853,202	1,853,202	1,871,642	1,856,156	0	(2,953)	0	(2,953)	0	1,853,202	0	0	0	86,177	02/15/2047	1.A
61691A-BM-4	MSC 2015-UBS8 XA 1.014% 12/15/48		06/01/2022	Paydown		0	0	8,829	7,235	0	(7,235)	0	(7,235)	0	0	0	0	0	1,130	12/15/2048	1.A FE
61692B-BU-3	MSC 2020-HR8 XA 1.968% 07/15/53		06/01/2022	Paydown		0	0	4,039	3,521	0	(3,521)	0	(3,521)	0	0	0	0	0	214	07/15/2053	1.A FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 1.230% 10/25/36		06/01/2022	Paydown		103,886	103,886	57,470	42,030	0	61,856	0	61,856	0	103,886	0	0	0	612	10/25/2036	1.D FM
61749W-AK-3	MSM 2006-11 1A4 1.205% 08/25/36		06/01/2022	Paydown		9,306	9,306	3,420	2,717	0	6,589	0	6,589	0	9,306	0	0	0	52	08/25/2036	1.D FM
61751D-AH-7	MSM 2006-17XS A5W 4.195% 10/25/46		05/01/2022	Paydown		4,647	4,647	2,952	1,716	0	2,931	0	2,931	0	4,647	0	0	0	71	10/25/2046	1.D FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2022	Paydown		16,928	16,928	9,056	6,283	0	10,644	0	10,644	0	16,928	0	0	0	135	01/25/2047	1.D FM
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		06/01/2022	Paydown		607,587	607,587	630,793	609,459	0	(1,872)	0	(1,872)	0	607,587	0	0	0	9,686	10/15/2046	1.A
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		06/01/2022	Paydown		865,133	865,133	891,068	868,324	0	(3,191)	0	(3,191)	0	865,133	0	0	0	14,800	04/15/2047	1.A
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		06/01/2022	Paydown		341,976	341,976	352,222	343,554	0	(1,578)	0	(1,578)	0	341,976	0	0	0	5,877	10/15/2047	1.A
61765T-AG-8	MSBAM 2015-C25 XA 1.196% 10/15/48		06/01/2022	Paydown		0	0	123,167	90,718	0	(90,718)	0	(90,718)	0	0	0	0	0	13,918	10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		06/01/2022	Paydown		824,179	824,179	848,886	830,470	0	(6,291)	0	(6,291)	0	824,179	0	0	0	11,528	03/15/2049	1.A
61977K-AE-6	Motel 6 Trust 2021MTL6 2021-MTL6 B 2.723% 09/15/38		06/15/2022	Paydown		4,625,510	4,625,510	4,625,510	4,625,510	0	0	0	0	0	4,625,510	0	0	0	46,278	09/15/2038	1.A
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51		04/30/2022	Paydown		7,875	7,875	7,550	0	0	325	0	325	0	7,875	0	0	0	59	07/30/2051	2.C FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2022	Paydown		15,049	15,049	14,672	14,902	0	147	0	147	0	15,049	0	0	0	185	07/25/2043	1.A
62944T-AE-5	NVR INC 3.950% 09/15/22		06/15/2022	Call 100.0000		3,000,000	3,000,000	3,005,550	0	0	(5,550)	0	(5,550)	0	3,000,000	0	0	0	29,625	09/15/2022	2.A FE
62954H-AA-6	NXPI 3.875% 06/18/26		05/19/2022	Tax Free Exchange		19,995,065	20,000,000	19,992,800	19,994,939	0	126	0	126	0	19,995,065	0	0	0	325,069	06/18/2026	2.B FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		04/30/2022	Paydown		96,668	96,668	96,692	96,686	0	(19)	0	(19)	0	96,668	0	0	0	1,732	04/30/2051	2.C FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		04/30/2022	Paydown		55,000	55,000	55,000	0	0	0	0	0	0	55,000	0	0	0	570	01/30/2052	2.C FE
64352V-MA-6	NCHET 2005-A A6 4.713% 08/25/35		06/01/2022	Paydown		4,952	4,952	4,624	4,742	0	210	0	210	0	4,952	0	0	0	99	08/25/2035	1.A FM
647540-AA-1	NEW MILLSTONE LLC 1.510% 01/01/62		04/11/2022	STERN		17,000,000	17,000,000	17,000,000	0	0	0	0	0	0	17,000,000	0	0	0	13,939	01/01/2062	1.B FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2022	Paydown		39,710	39,710	33,023	31,544	0	8,166	0	8,166	0	39,710	0	0	0	802	03/25/2047	1.A FM
655844-BL-1	NORFOLK SOUTHERN CORP 2.903% 02/15/23		06/14/2022	AMHERST SECURITIES GROUP		5,448,420	5,450,000	5,393,538	5,427,359	0	9,076	0	9,076	0	5,436,435	0	11,984	11,984	132,284	02/15/2023	2.A FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		06/20/2022	Paydown		63,702	63,702	63,693	63,696	0	6	0	6	0	63,702	0	0	0	512	01/20/2051	1.A FE
68217F-AA-0	OMNICOM GROUP INC 3.600% 04/15/26		05/03/2022	J P MORGAN SEC		987,640	1,000,000	999,070	999,526	0	56	0	56	0	999,582	0	(11,942)	(11,942)	20,000	04/15/2026	2.A FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		06/11/2022	Paydown		489,432	489,432	573,248	506,375	0	(16,942)	0	(16,942)	0	489,432	0	0	0	11,610	10/13/2037	1.A FM
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		06/09/2022	Paydown		244,022	244,022	243,990	244,244	0	(222)	0	(222)	0	244,022	0	0	0	3,450	04/09/2038	1.F FE
693456-AP-0	PMTLT 2013-J1 B2 3.541% 09/25/43		06/01/2022	Paydown		107,962	107,962	110,690	108,151	0	(189)	0	(189)	0	107,962	0	0	0	1,501	09/25/2043	1.A
693456-AQ-8	PMTLT 2013-J1 B3 3.541% 09/25/43		06/01/2022	Paydown		61,686	61,686	61,917	61,678	0	8	0	8	0	61,686	0	0	0	858	09/25/2043	1.A
69349A-AA-0	PNC CAPITAL TRUST C 2.168% 06/01/28		04/28/2022	SEAPORT GROUP LLC		79,680	83,000	76,775	78,508	0	198	0	198	0	78,706	0	974	974	310	06/01/2028	2.B FE
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		06/02/2022	TD SECURITIES		2,021,460	2,000,000	1,994,400	1,998,935	0	246	0	246	0	1,999,180	0	22,280	22,280	65,656	07/25/2023	1.G FE
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		06/01/2022	Paydown		92,856	92,856	91,681	92,575	0	281	0	281	0	92,856	0	0	0	1,253	02/25/2048	1.A
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		06/01/2022	Paydown		557,134	557,134	537,170	554,918	0	2,216	0	2,216	0	557,134	0	0	0	7,521	02/25/2048	1.A
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51		06/01/2022	Paydown		55,870	55,870	51,645	0	0	4,225	0	4,225	0	55,870	0	0	0	116	08/25/2051	1.A FE
713448-CX-4	PEPSICO INC 3.100% 07/17/22		05/17/2022	Call 100.0000		10,000,000	10,000,000	9,998,100	9,999,740	0	(322)	0	(322)	0	9,999,418	0	582	582	258,333	07/17/2022	1.E FE
71376L-AE-0	PERFORMANCE FOOD GROUP I 4.250% 08/01/29		06/02/2022	Various		330,836	375,000	354,791	0	0	674	0	674	0	355,465	0	(24,629)	(24,629)	5,465	08/01/2029	4.B FE
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		04/01/2022	Various		2,676,000	2,676,000	2,675,620	2,675,693	0	307	0	307	0	2,676,000	0	0	0	57,534	04/01/2022	2.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
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		05/04/2022	Redemption 100.0000		564,903	564,903	564,903	541,732	0	0	0	0	0	564,903	0	0	0	7,481	12/31/2031	1.E PL
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		06/05/2022	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	875	09/05/2048	2.C FE
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51		06/05/2022	Paydown		28,750	28,750	28,750	0	0	0	0	0	0	28,750	0	0	0	299	12/05/2051	2.C FE
741503-AW-6	PRICELINE GROUP INC. 3.650% 03/15/25		06/13/2022	GOLDMAN SACHS		1,441,029	1,458,000	1,436,669	1,447,050	0	1,464	0	1,464	0	1,448,514	0	(7,486)	(7,486)	39,913	03/15/2025	1.G FE
743263-AS-4	PROGRESS ENERGY INC 3.150% 04/01/22		04/01/2022	Maturity		2,380,000	2,380,000	2,384,927	0	0	(4,927)	0	(4,927)	0	2,380,000	0	0	0	37,485	04/01/2022	2.B FE
74333H-AA-3	Progress Residen2021SFR6st 2021-SFR6 A 1.524% 07/17/38		06/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/17/2038	1.A FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		06/01/2022	Paydown		100,003	100,003	100,581	100,172	0	(169)	0	(169)	0	100,003	0	0	0	1,264	12/25/2049	1.A
747525-AE-3	QUALCOMM 3.000% 05/20/22		05/20/2022	Various		13,000,000	13,000,000	12,995,060	12,999,190	0	810	0	810	0	13,000,000	0	0	0	195,000	05/20/2022	1.F FE
747525-AT-0	QUALCOMM 2.900% 05/20/24		06/08/2022	US BANCORP		4,992,900	5,000,000	4,985,600	4,994,646	0	987	0	987	0	4,995,633	0	(2,733)	(2,733)	80,556	05/20/2024	1.F FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2022	Paydown		24,942	27,030	22,613	23,333	0	1,610	0	1,610	0	24,942	0	0	0	695	06/25/2036	1.D FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2022	Paydown		15,435	17,311	14,150	14,862	0	573	0	573	0	15,435	0	0	0	453	06/25/2036	1.D FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2022	Paydown		692,572	692,572	687,252	692,560	0	12	0	12	0	692,572	0	0	0	7,479	10/25/2063	1.A FE
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2022	Paydown		5,127	5,127	3,740	2,518	0	2,609	0	2,609	0	5,127	0	0	0	127	05/25/2036	1.D FM
760759-AT-7	REPUBLIC SERVICES INC 3.950% 05/15/28		05/13/2022	BARCLAYS		4,990,500	5,000,000	4,930,100	4,952,057	0	2,678	0	2,678	0	4,954,735	0	35,765	35,765	99,847	05/15/2028	2.B FE
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		06/01/2022	Paydown		15,348	15,348	13,164	12,982	0	2,367	0	2,367	0	15,348	0	0	0	329	01/25/2032	1.D FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2022	Paydown		25,935	28,072	25,413	25,880	0	55	0	55	0	25,935	0	0	0	640	11/25/2035	1.D FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2022	Paydown		73,781	79,087	65,172	71,676	0	2,105	0	2,105	0	73,781	0	0	0	1,886	03/25/2036	1.D FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2022	Paydown		96	230	207	204	0	(108)	0	(108)	0	96	0	0	0	5	11/25/2035	1.D FM
76112B-4N-7	RAMP 2006-NC3 A3 1.903% 03/25/36		05/25/2022	Paydown		15,229	15,229	15,203	15,228	0	1	0	1	0	15,229	0	0	0	43	03/25/2036	1.A FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2022	Paydown		172,495	141,662	92,383	80,314	0	92,181	0	92,181	0	172,495	0	0	0	4,786	04/25/2036	1.D FM
80285G-AG-7	Santander Drive 20183 eivabl 2018-3 D 4.070% 08/15/24		06/15/2022	Paydown		391,008	391,008	395,254	0	0	(4,246)	0	(4,246)	0	391,008	0	0	0	5,196	08/15/2024	1.A FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		06/01/2022	Paydown		34,191	34,191	34,928	34,385	0	(194)	0	(194)	0	34,191	0	0	0	507	05/25/2045	1.A
81744Y-AG-1	SEMT 2013-4 B2 3.449% 04/25/43		06/01/2022	Paydown		90,605	90,605	87,104	89,896	0	709	0	709	0	90,605	0	0	0	1,212	04/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2022	Paydown		67,513	67,513	66,342	67,069	0	443	0	443	0	67,513	0	0	0	1,000	07/25/2043	1.A
81745Q-CC-4	SEMT 2015-1 B3 3.917% 01/25/45		06/01/2022	Paydown		134,945	134,945	139,162	136,474	0	(1,530)	0	(1,530)	0	134,945	0	0	0	2,203	01/25/2045	1.A
81745R-AG-5	SEMT 2013-3 B1 3.511% 03/25/43		06/01/2022	Paydown		124,511	124,511	125,688	124,502	0	9	0	9	0	124,511	0	0	0	1,835	03/25/2043	1.A
81745R-AH-3	SEMT 2013-3 B2 3.511% 03/25/43		06/01/2022	Paydown		47,581	47,581	48,832	47,758	0	(176)	0	(176)	0	47,581	0	0	0	701	03/25/2043	1.A
81745X-CB-1	SEMT 2017-4 B1 3.929% 07/25/47		06/01/2022	Paydown		38,252	38,252	40,472	39,236	0	(984)	0	(984)	0	38,252	0	0	0	623	07/25/2047	1.A
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		06/01/2022	Paydown		45,015	45,015	46,844	45,888	0	(873)	0	(873)	0	45,015	0	0	0	699	08/25/2047	1.A
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		06/01/2022	Paydown		48,163	48,163	48,438	48,112	0	52	0	52	0	48,163	0	0	0	621	08/25/2047	1.A
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		06/01/2022	Paydown		154,713	154,713	155,801	154,759	0	(46)	0	(46)	0	154,713	0	0	0	2,185	02/25/2048	1.A
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		06/01/2022	Paydown		76,432	76,432	76,396	76,302	0	130	0	130	0	76,432	0	0	0	1,123	02/25/2047	1.A
81746W-CE-6	SEMT 2018-CH3 B1B 4.756% 08/25/48		06/01/2022	Paydown		29,393	29,393	31,689	30,767	0	(1,373)	0	(1,373)	0	29,393	0	0	0	583	08/25/2048	1.A
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48		06/01/2022	Paydown		83,671	83,671	85,031	83,805	0	(133)	0	(133)	0	83,671	0	0	0	1,295	03/25/2048	1.A
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52		06/01/2022	Paydown		411,104	411,104	412,132	412,122	0	(1,018)	0	(1,018)	0	411,104	0	0	0	4,567	01/25/2052	1.A FE
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		06/01/2022	Paydown		168,893	168,893	173,063	171,084	0	(2,191)	0	(2,191)	0	168,893	0	0	0	2,301	03/25/2050	1.A
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.851% 02/25/50		06/01/2022	Paydown		12,192	12,192	11,933	0	0	259	0	259	0	12,192	0	0	0	59	02/25/2050	2.A FE
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		06/01/2022	Paydown		410,097	410,097	421,630	422,126	0	(12,029)	0	(12,029)	0	410,097	0	0	0	3,945	11/25/2050	1.A
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52		06/01/2022	Paydown		383,787	383,787	381,509	0	0	2,279	0	2,279	0	383,787	0	0	0	3,300	02/25/2052	1.A FE
81761T-AA-3	SERV 2020-1 A2I 2.841% 01/30/51		05/02/2022	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	675	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A2II 3.337% 01/30/51		05/03/2022	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	793	01/30/2051	2.C FE
81761T-AG-0	SERV 2021-1 A2II 3.113% 07/30/51		04/30/2022	Paydown		77,500	77,500	77,500	77,500	0	0	0	0	0	77,500	0	0	0	1,206	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		04/25/2022	Paydown		73,000	73,000	73,172	73,062	0	(62)	0	(62)	0	73,000	0	0	0	1,417	10/25/2049	2.C FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2022	Paydown		139,423	139,423	136,368	138,473	0	949	0	949	0	139,423	0	0	0	2,099	07/25/2043	1.A
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		06/20/2022	Paydown		578,712	578,712	578,604	578,915	0	(202)	0	(202)	0	578,712	0	0	0	6,557	08/20/2036	1.F FE
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50		05/20/2022	Paydown		18,583	18,583	18,595	0	0	(12)	0	(12)	0	18,583	0	0	0	149	01/20/2050	2.B FE
842400-HE-6	SOUTHERN CAL EDISON 1.100% 06/13/22		06/13/2022	Maturity		5,600,000	5,600,000	5,600,000	5,600,000	0	0	0	0	0	5,600,000	0	0	0	17,118	06/13/2022	1.G FE
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		04/04/2022	Various		326,028	297,000	329,252	322,968	0	(1,998)	0	(1,998)	0	320,970	0	5,058	5,058	13,888	09/15/2028	3.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
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		06/25/2022	Paydown		561,513	561,513	561,485	561,494	0	19	0	19	0	561,513	0	0	0	4,547	09/25/2037	1.A FE
86359A-K3-6	SASC 2003-25XS A5 4.958% 08/25/33		06/01/2022	Paydown		104,668	104,668	104,603	102,584	0	2,084	0	2,084	0	104,668	0	0	0	1,994	08/25/2033	1.A FM
86787X-AA-3	SUNTRUST CAPITAL I 2.080% 05/15/27		04/28/2022	SEAPORT GROUP LLC		57,600	60,000	58,500	58,584	0	83	0	83	0	58,667	0	(1,067)	(1,067)	275	05/15/2027	2.B FE
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		06/01/2022	Paydown		79,671	79,671	79,359	82,551	0	(2,880)	0	(2,880)	0	79,671	0	0	0	2,219	11/25/2036	3.B FM
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		06/20/2022	Paydown		484,375	484,375	484,315	484,350	0	25	0	25	0	484,375	0	0	0	3,330	02/20/2046	1.F FE
87303*-AA-9	THL Credit 5.000% 12/03/24		05/26/2022	PRIVATE PLACEMENT		4,304,996	4,304,996	4,304,996	3,072,119	0	0	0	0	0	4,304,996	0	0	0	38,401	12/03/2024	1.E PL
87303T-AA-5	TTAN 2021MHC 2021-MHC A 2.174% 03/15/38		04/15/2022	Paydown		11,165	11,165	11,165	11,165	0	0	0	0	0	11,165	0	0	0	30	03/15/2038	1.A FE
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		06/20/2022	Paydown		1,036,368	1,036,368	1,021,525	853,018	0	14,609	0	14,609	0	1,036,368	0	0	0	7,757	09/20/2045	1.F FE
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.250% 05/15/27		04/01/2022	Various		6,996,365	7,458,000	7,664,420	7,592,035	0	(14,000)	0	(14,000)	0	7,578,035	0	(581,670)	(581,670)	210,274	05/15/2027	4.B FE
87422V-AG-3	TALEN ENERGY SUPPLY LLC 6.625% 01/15/28		04/01/2022	Various		473,978	511,000	526,330	522,673	0	(969)	0	(969)	0	521,705	0	(47,727)	(47,727)	24,450	01/15/2028	4.B FE
87612B-BJ-0	TARGA RESOURCES PARTNERS 5.875% 04/15/26		04/06/2022	Call 103.0880		3,608,080	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	205,752	04/15/2026	2.C FE
87901J-AH-8	TGNA 5.000% 09/15/29		06/07/2022	WELLS FARGO		122,834	127,000	121,285	0	0	27	0	27	0	121,312	0	1,522	1,522	1,482	09/15/2029	3.B FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		06/20/2022	Paydown		379,466	379,466	379,353	379,440	0	27	0	27	0	379,466	0	0	0	3,320	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		06/20/2022	Paydown		492,917	492,917	489,371	454,957	0	3,407	0	3,407	0	492,917	0	0	0	4,100	09/20/2045	1.F FE
88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46		06/20/2022	Paydown		144,133	144,133	127,305	0	0	16,829	0	16,829	0	144,133	0	0	0	303	02/20/2046	1.F FE
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		06/20/2022	Paydown		423,100	423,100	423,024	423,059	0	41	0	41	0	423,100	0	0	0	3,931	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		06/20/2022	Paydown		810,080	810,080	784,209	599,926	0	25,841	0	25,841	0	810,080	0	0	0	5,359	08/20/2046	1.F FE
89169E-AA-7	TPMT 2017-5 A1 2.224% 02/25/57		06/27/2022	Paydown		17,134	17,134	17,177	17,170	0	(36)	0	(36)	0	17,134	0	0	0	67	02/25/2057	1.A
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		06/01/2022	Paydown		15,726	15,726	16,060	15,915	0	(189)	0	(189)	0	15,726	0	0	0	180	10/25/2056	1.A
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 2.633% 10/25/48		06/25/2022	Paydown		7,174	7,174	7,165	7,084	0	90	0	90	0	7,174	0	0	0	40	10/25/2048	1.A
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		06/01/2022	Paydown		13,117	13,117	13,117	13,115	0	2	0	2	0	13,117	0	0	0	49	02/25/2063	1.A
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		05/20/2022	Paydown		240,833	240,833	240,788	240,822	0	12	0	12	0	240,833	0	0	0	1,906	09/20/2045	1.F FE
90270R-BC-7	UBSBB 2012-C4 A3 2012-C4 A3 2.533% 12/10/45		06/01/2022	Paydown		8,192,979	8,192,979	8,208,966	138,846	0	(15,731)	0	(15,731)	0	8,192,979	0	0	0	56,243	12/10/2045	1.A FM
90270R-BF-0	UBSBB 2012-C4 A3 2012-C4 AAB 2.459% 12/10/45		05/01/2022	Paydown		16,490	16,490	16,631	16,516	0	(26)	0	(26)	0	16,490	0	0	0	152	12/10/2045	1.A FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		06/01/2022	Paydown		311,397	311,397	320,737	311,969	0	(572)	0	(572)	0	311,397	0	0	0	3,659	03/10/2046	1.A
90276E-AC-1	UBSCM 2017-C1 ASB 3.256% 06/15/50		06/01/2022	Paydown		411,949	411,949	424,302	416,327	0	(4,379)	0	(4,379)	0	411,949	0	0	0	6,123	06/15/2050	1.A
90278L-AZ-2	UBSCM 2018-C15 XA 1.152% 12/15/51		04/05/2022	BREAN CAPITAL LLC		844,424	0	1,119,284	814,935	0	89,431	0	89,431	0	904,365	0	(59,941)	(59,941)	82,126	12/15/2051	1.A FE
907818-DK-1	UNION PACIFIC CORP 4.163% 07/15/22		04/15/2022	Call 100.0000		4,000,000	4,000,000	4,218,880	4,008,710	0	(8,710)	0	(8,710)	0	4,000,000	0	0	0	124,890	07/15/2022	2.A FE
90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		04/07/2022	Redemption 100.0000		482,234	482,234	455,470	464,155	0	18,079	0	18,079	0	482,234	0	0	0	6,932	10/07/2028	1.G FE
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		05/01/2022	Redemption 100.0000		76,581	76,581	76,581	76,581	0	0	0	0	0	76,581	0	0	0	1,034	05/01/2032	1.F FE
90932L-AA-5	UNITED AIR 2015-1 A PTT 3.450% 12/01/27		06/01/2022	Various		127,483	127,483	121,207	123,721	0	3,762	0	3,762	0	127,483	0	0	0	2,199	12/01/2027	1.F FE
911312-BK-1	UNITED PARCEL SERVICE 2.500% 04/01/23		06/14/2022	BANK of AMERICA SEC		9,539,951	9,585,000	9,209,661	9,470,311	0	41,393	0	41,393	0	9,511,703	0	28,247	28,247	169,734	04/01/2023	1.G FE
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		05/23/2022	Call 102.7500		3,462,675	3,370,000	2,961,325	3,042,696	0	19,648	0	19,648	0	3,062,345	0	307,655	307,655	234,777	05/15/2027	3.A FE
913017-DD-8	UNITED TECHNOLOGIES 3.950% 08/16/25		06/28/2022	CITIGROUP GLOBAL MKTS		1,997,420	2,000,000	1,996,600	1,998,050	0	241	0	241	0	1,998,290	0	(870)	(870)	68,906	08/16/2025	2.A FE
91824C-AA-4	VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28		06/24/2022	Paydown		1,445,920	1,445,920	1,445,853	0	0	68	0	68	0	1,445,920	0	0	0	7,566	03/24/2028	1.A FE
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67		06/01/2022	Paydown		1,248,133	1,248,133	1,244,854	0	0	3,279	0	3,279	0	1,248,133	0	0	0	7,074	02/25/2067	1.A FE
927804-FS-8	VIRGINIA ELECTRIC & POWER 3.100% 05/15/25		05/23/2022	KEY BANC-MCDONALD		3,458,945	3,500,000	3,294,235	3,359,898	0	15,635	0	15,635	0	3,375,533	0	83,412	83,412	57,264	05/15/2025	1.F FE
92826C-AD-4	VISA INC 3.150% 12/14/25		05/23/2022	DEUTSCHE BANK		4,977,650	5,000,000	4,914,474	4,953,295	0	4,436	0	4,436	0	4,957,732	0	19,918	19,918	70,438	12/14/2025	1.D FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		06/01/2022	Paydown		134,053	134,053	138,068	134,599	0	(546)	0	(546)	0	134,053	0	0	0	2,243	05/15/2047	1.A
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2022	Paydown		43,013	43,013	35,916	38,633	0	4,380	0	4,380	0	43,013	0	0	0	988	06/25/2033	1.A FM
92930R-BB-7	WFRBS 2012-C9 A3 2.870% 11/15/45		06/01/2022	Paydown		1,953,989	1,953,989	1,965,374	0	0	(11,385)	0	(11,385)	0	1,953,989	0	0	0	15,325	11/15/2045	1.A FM
92937E-AE-4	WFRBS 2013-C11 ASB 2.630% 03/15/45		06/01/2022	Paydown		16,637	16,637	16,987	16,731	0	(94)	0	(94)	0	16,637	0	0	0	182	03/15/2045	1.A
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		06/01/2022	Paydown		390,526	390,526	386,712	389,764	0	762	0	762	0	390,526	0	0	0	4,620	03/15/2048	1.A
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		06/01/2022	Paydown		935,391	935,391	963,408	938,052	0	(2,662)	0	(2,662)	0	935,391	0	0	0	15,855	12/15/2046	1.A
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2022	Paydown		299,103	299,103	308,059	299,908	0	(805)	0	(805)	0	299,103	0	0	0	4,654	03/15/2046	1.A
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		06/01/2022	Paydown		1,060,470	1,060,470	1,092,222	1,064,093	0	(3,623)	0	(3,623)	0	1,060,470	0	0	0	18,384	03/15/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		06/01/2022	Paydown		10,087	10,087	10,431	10,232	0	(145)	0	(145)	0	10,087	0	0	0	179	08/15/2047	1.A
939344-AR-8	WMALT 2006-4 3A6 4.662% 05/25/36		06/01/2022	Paydown		72,479	72,983	55,043	66,359	0	6,120	0	6,120	0	72,479	0	0	0	1,136	05/25/2036	1.D FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2022	Paydown		389	438	405	407	0	(18)	0	(18)	0	389	0	0	0	10	11/25/2035	1.D FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		06/01/2022	Paydown		16,174	16,174	5,745	4,936	0	11,239	0	11,239	0	16,174	0	0	0	93	07/25/2036	1.D FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.305% 10/25/36		06/01/2022	Paydown		94,889	94,889	49,826	34,251	0	60,637	0	60,637	0	94,889	0	0	0	535	10/25/2036	1.D FM
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		06/15/2022	Paydown		576,141	576,141	575,973	575,928	0	213	0	213	0	576,141	0	0	0	7,199	06/15/2038	1.F FE
949796-AS-5	WFMBS 2020-RR1 A17 3.000% 05/25/50		06/01/2022	Paydown		213,798	213,798	218,943	217,639	0	(3,841)	0	(3,841)	0	213,798	0	0	0	2,726	05/25/2050	1.A
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		06/01/2022	Paydown		670,475	670,475	686,190	685,412	0	(14,937)	0	(14,937)	0	670,475	0	0	0	6,780	06/25/2051	1.A
94988D-AW-0	Wells Fargo Rere2013FRR1t 2013-FRR1 BK26 0.000% 01/27/45		06/01/2022	AMHERST SECURITIES GROUP		830,975	860,000	835,275	835,941	0	10,189	0	10,189	0	846,130	0	(15,155)	(15,155)	0	01/27/2045	3.C FE
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		04/01/2022	Paydown		81,695	81,695	80,904	81,592	0	103	0	103	0	81,695	0	0	0	761	10/15/2045	1.A FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.279% 07/15/46		06/01/2022	Paydown		0	0	49,792	5,205	0	(5,205)	0	(5,205)	0	0	0	0	0	1,807	07/15/2046	1.A FE
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		06/01/2022	Paydown		763,637	763,637	786,536	768,124	0	(4,486)	0	(4,486)	0	763,637	0	0	0	11,011	07/15/2058	1.A
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 1.033% 09/15/58		06/01/2022	Paydown		0	0	7,956	0	0	(7,956)	0	(7,956)	0	0	0	0	0	306	09/15/2058	1.A FE
94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47		06/01/2022	Paydown		269,783	269,783	262,707	267,105	0	2,678	0	2,678	0	269,783	0	0	0	3,855	07/25/2047	1.A
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 1.143% 07/15/50		06/01/2022	Paydown		0	0	225,896	223,959	0	(223,959)	0	(223,959)	0	0	0	0	0	27,146	07/15/2050	1.A FE
95001T-BH-7	WFMBS 2019-1 B1 3.958% 11/25/48		06/01/2022	Paydown		19,634	19,634	19,785	19,630	0	4	0	4	0	19,634	0	0	0	325	11/25/2048	1.A
95002F-AA-2	WFMBS 2019-4 A1 3.500% 09/25/49		06/01/2022	Paydown		356,366	356,366	362,714	358,956	0	(2,590)	0	(2,590)	0	356,366	0	0	0	5,447	09/25/2049	1.A
95003B-AA-0	WFMBS 2020-5 A1 2.500% 09/25/50		06/01/2022	Paydown		145,504	145,504	149,937	149,894	0	(4,390)	0	(4,390)	0	145,504	0	0	0	1,456	09/25/2050	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		06/01/2022	Paydown		354,807	354,807	348,043	0	0	6,764	0	6,764	0	354,807	0	0	0	3,092	08/25/2051	1.A FE
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.541% 04/15/55		06/01/2022	Paydown		0	0	2,592	0	0	(2,592)	0	(2,592)	0	0	0	0	0	51	04/15/2055	1.A FE
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52		06/01/2022	Paydown		60,781	60,781	55,330	0	0	5,451	0	5,451	0	60,781	0	0	0	152	03/25/2052	1.A FE
95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48		06/15/2022	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	971	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		06/15/2022	Paydown		56,875	56,875	57,969	57,762	0	(887)	0	(887)	0	56,875	0	0	0	1,160	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51		06/15/2022	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,041	06/15/2051	2.B FE
960413-AT-9	WESTLAKE CHEMICAL CORP 3.600% 08/15/26		04/28/2022	GOLDMAN SACHS		3,959,560	4,000,000	3,981,035	3,989,753	0	642	0	642	0	3,990,394	0	(30,834)	(30,834)	102,800	08/15/2026	2.B FE
96042G-AL-6	WLAKE 2018-3A D 4.000% 10/16/23		06/15/2022	Paydown		50,288	50,288	51,885	50,578	0	(290)	0	(290)	0	50,288	0	0	0	807	10/16/2023	1.A FE
96145D-AD-7	WESTROCK CO 3.375% 09/15/27		05/11/2022	US BANCORP		962,770	1,000,000	903,775	931,699	0	3,862	0	3,862	0	935,562	0	27,208	27,208	22,313	09/15/2027	2.B FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.415% 03/15/47		06/01/2022	Paydown		0	0	114,603	35,122	0	(35,122)	0	(35,122)	0	0	0	0	0	12,086	03/15/2047	1.A FE
96950F-AJ-3	WILLIAMS PARTNERS 3.350% 08/15/22		05/16/2022	Call 100.0000		2,252,000	2,252,000	2,138,026	2,241,275	0	6,245	0	6,245	0	2,247,520	0	4,480	4,480	56,582	08/15/2022	2.B FE
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.938% 02/20/45		04/01/2022	BMO CAPITAL MARKETS CORP		1,912,206	1,953,723	1,912,206	0	0	0	0	0	0	1,912,206	0	0	0	0	02/20/2045	1.F FE
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.938% 02/20/45		06/01/2022	Paydown		31,151	31,151	30,489	0	0	662	0	662	0	31,151	0	0	0	122	02/20/2045	1.F FE
98919V-AA-3	ZAYO GROUP HOLDINGS INC 4.000% 03/01/27		04/27/2022	MORGAN STANLEY HI-YLD		1,670,235	1,893,000	1,893,000	1,893,000	0	0	0	0	0	1,893,000	0	(222,765)	(222,765)	49,962	03/01/2027	4.B FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		04/30/2022	Paydown		83,750	83,750	83,750	83,750	0	0	0	0	0	83,750	0	0	0	1,356	07/30/2051	2.B FE
12201P-AN-6	BURLINGTON RESOURCES FINANCE 7.400% 12/01/31		06/01/2022	Various		(1,500,006)	0	0	0	0	0	0	0	0	0	0	(1,500,006)	(1,500,006)	82,222	12/01/2031	1.G FE
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	05/16/2022	Various		1,142,548	1,131,000	1,186,136	1,141,782	0	(3,047)	0	(3,047)	0	1,138,735	0	(7,735)	(7,735)	52,150	04/15/2025	4.B FE
00913R-AC-0	AIR LIQUIDE FINANCE 2.250% 09/27/23	D	05/17/2022	JEFFERIES & CO		4,958,750	5,000,000	4,987,450	4,996,613	0	732	0	732	0	4,997,345	0	(38,595)	(38,595)	72,500	09/27/2023	1.G FE
04681E-AE-7	A10 Securitizati2021D 2021-D AS 3.099% 10/01/38	D	04/18/2022	Paydown		28,451	28,451	28,451	0	0	0	0	0	0	28,451	0	0	0	206	10/01/2038	1.A FE
04681E-AG-2	A10 Securitizati2021D 2021-D B 3.405% 10/01/38	D	04/15/2022	Paydown		91,325	91,325	91,324	0	0	1	0	1	0	91,325	0	0	0	726	10/01/2038	1.D FE
05492Q-AA-4	BDS 2020-FL5 A 2.774% 02/16/37	D	06/16/2022	Paydown		1,517,803	1,517,803	1,514,127	0	0	3,676	0	3,676	0	1,517,803	0	0	0	8,866	02/16/2037	1.A FE
05586A-AJ-7	BSPRT 2018-FL4 D 4.074% 09/15/35	D	05/16/2022	Paydown		1,200,000	1,200,000	1,204,875	1,195,222	0	4,778	0	4,778	0	1,200,000	0	0	0	15,299	09/15/2035	2.B FE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP 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
08182R-AC-7	BSP 2019-19A B 3.063% 01/15/33	D	04/12/2022	J P MORGAN SEC		10,225,400	10,250,000	10,250,000	10,250,000	0	0	0	0	0	10,250,000	0	(24,600)	(24,600)	112,325	01/15/2033	1.C FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	06/25/2022	Paydown		212,500	212,500	212,452	212,488	0	12	0	12	0	212,500	0	0	0	1,966	09/25/2045	1.F FE
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	D	06/15/2022	Various		3,000,000	3,000,000	3,113,610	3,006,201	0	(6,201)	0	(6,201)	0	3,000,000	0	0	0	65,625	06/15/2022	1.E FE
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D	06/13/2022	Various		331,933	340,025	331,619	332,342	0	50	0	50	0	332,392	0	(460)	(460)	23,335	09/02/2027	5.C FE
38521V-AJ-0	GACM 2019-FL1 D 4.309% 06/15/37	D	06/22/2022	GOLDMAN SACHS		6,940,938	7,000,000	6,973,750	0	0	26,250	0	26,250	0	7,000,000	0	(59,063)	(59,063)	84,387	06/15/2037	2.B FE
41754W-AS-0	HARVEST OPERATIONS CORP 4.200% 06/01/23	D	06/16/2022	CITIGROUP GLOBAL MKTS		4,018,400	4,000,000	3,996,760	3,998,956	0	337	0	337	0	3,999,292	0	19,108	19,108	93,333	06/01/2023	1.C FE
43133J-AA-6	HITR 2019-2A A1 3.266% 05/22/39	D	05/22/2022	Paydown		735,669	735,669	732,910	734,203	0	1,465	0	1,465	0	735,669	0	0	0	7,728	05/22/2039	1.C FE
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29	C	06/21/2022	Call 104.6250		8,328,150	7,960,000	8,274,170	8,209,066	0	(13,235)	0	(13,235)	0	8,195,831	0	(235,831)	(235,831)	721,707	04/15/2029	2.C FE
472141-AA-8	JBSSBZ 6.750% 02/15/28	D	06/21/2022	Call 105.3750		4,636,500	4,400,000	4,661,000	4,617,288	0	(14,276)	0	(14,276)	0	4,603,012	0	(203,012)	(203,012)	488,950	02/15/2028	2.C FE
48667Q-AP-0	KAZMUNAYGAS NATIONAL 5.750% 04/19/47	D	04/05/2022	BARCLAYS LONDON		263,175	290,000	347,217	346,934	0	(313)	0	(313)	0	346,621	0	(83,446)	(83,446)	7,782	04/19/2047	2.C FE
62947Q-AV-0	NXP BV 4.625% 06/01/23	D	05/27/2022	Call 101.8519		7,129,630	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	287,908	06/01/2023	2.B FE
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	06/01/2022	Paydown		577,887	577,887	592,786	589,053	0	(11,165)	0	(11,165)	0	577,887	0	0	0	6,723	11/25/2050	1.A
69377F-AB-2	FREEPORT INDONESIA PT 5.315% 04/14/32	D	05/05/2022	NOMURA SECURITIES INTERNATIONA		480,000	500,000	500,000	0	0	0	0	0	0	500,000	0	(20,000)	(20,000)	1,845	04/14/2032	2.C FE
69689L-AA-4	Palmer Square Lo20193A ng Ltd 2019-3A A1 2.328% 08/20/27	D	05/20/2022	Paydown		11,871	11,871	11,853	11,863	0	9	0	9	0	11,871	0	0	0	70	08/20/2027	1.A FE
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1 2.148% 04/20/27	D	04/20/2022	Paydown		37,472	37,472	37,472	37,472	0	0	0	0	0	37,472	0	0	0	235	04/20/2027	1.A FE
74445P-AF-9	INDONESIA ASAHAN ALUMINI 5.450% 05/15/30	D	04/11/2022	MORGAN STANLEY FIXED INC		508,125	500,000	498,000	498,223	0	55	0	55	0	498,278	0	9,847	9,847	11,203	05/15/2030	2.C FE
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	04/01/2022	Redemption 100.0000		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	7,152	09/30/2027	1.E FE
80414L-2A-2	SAUDI ARABIAN OIL CO 2.750% 04/16/22	D	04/16/2022	Maturity		2,450,000	2,450,000	2,457,350	0	0	(7,350)	0	(7,350)	0	2,450,000	0	0	0	33,688	04/16/2022	1.F FE
82937J-AB-0	SINOPEC GRP OVERSEA 2012 3.900% 05/17/22	D	05/17/2022	Maturity		28,250,000	28,250,000	28,638,145	28,269,469	0	(19,469)	0	(19,469)	0	28,250,000	0	0	0	550,875	05/17/2022	1.E FE
856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	D	05/19/2022	Various		9,030,420	9,000,000	8,792,540	8,962,784	0	10,509	0	10,509	0	8,973,293	0	57,127	57,127	141,406	05/22/2023	1.E FE
857006-AL-4	STATE GRID OVERSEAS INV 3.750% 05/02/23	D	05/19/2022	MIZUHO SECURITIES USA INC		7,065,380	7,000,000	6,985,440	6,995,566	0	1,352	0	1,352	0	6,996,918	0	68,462	68,462	146,563	05/02/2023	1.E FE
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR 2.013% 07/14/39	D	04/14/2022	Paydown		15,971	15,971	15,971	15,971	0	0	0	0	0	15,971	0	0	0	92	07/14/2039	1.A FE
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D	06/23/2022	JPM FUNDS RECAP		215,625	300,000	246,750	257,956	0	4,641	0	4,641	0	262,597	0	(46,972)	(46,972)	23,304	07/28/2025	5.C FE
K2162@-AA-4	DANISH CROWN PP 4.940% 06/13/22	D	06/13/2022	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	74,100	06/13/2022	2.C
Q3974*-AA-6	GIP CAPRICORN PRIVATE PLACEMENT 3.110% 12/31/34	D	04/28/2022	Redemption 100.0000		44,507	44,507	44,507	44,507	0	0	0	0	0	44,507	0	0	0	454	12/31/2034	2.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						706,475,272	709,293,897	711,606,712	606,372,040	0	117,579	0	117,579	0	711,332,632	0	(6,865,776)	(6,865,776)	14,391,105	XXX	XXX
842587-CY-1	SOUTHERN CO 5.459% 03/15/57		04/11/2022	BANK of AMERICA SEC		549,725	550,000	556,188	553,842	0	(3,842)	0	(3,842)	0	550,000	0	(275)	(275)	17,099	03/15/2057	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						549,725	550,000	556,188	553,842	0	(3,842)	0	(3,842)	0	550,000	0	(275)	(275)	17,099	XXX	XXX
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		04/14/2022	Various	0.000	42,847,988	0	43,266,600	48,711,437	(5,444,837)	0	0	(5,444,837)	0	43,266,600	0	(418,611)	(418,611)	276,549		2.A
1619999999. Subtotal - Bonds - SVO Identified Funds						42,847,988	0	43,266,600	48,711,437	(5,444,837)	0	0	(5,444,837)	0	43,266,600	0	(418,611)	(418,611)	276,549	XXX	XXX
LX2039-31-0	MKS INSTRUMENTS INC TL B 1L 10/22/28		04/01/2022	JPM FUNDS RECAP		598,500	600,000	598,500	598,500	0	0	0	0	0	598,500	0	0	0	0	10/22/2028	3.A FE
LX1972-53-0	NORTONLIFELOCK INC TL B 1L 01/28/29		06/01/2022	BANK of AMERICA SEC		995,000	1,000,000	995,000	0	0	0	0	0	0	995,000	0	0	0	0	01/28/2029	3.A FE
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L 08/24/28		06/30/2022	Redemption 100.0000		1,668	1,668	1,659	1,659	0	8	0	8	0	1,668	0	0	0	35	08/24/2028	4.B FE
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		05/01/2022	Various		2,009,063	2,000,000	2,009,063	0	0	0	0	0	0	2,009,063	0	0	0	0	07/31/2028	4.C FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		04/01/2022	Redemption 100.0000		900	900	900	898	0	2	0	2	0	900	0	0	0	18	10/02/2025	4.B FE
00186X-AJ-2	API GROUP DE INC TL B 1L 01/09/29		04/01/2022	CCMI Citizens Bank		(10,996)	(9,098)	(9,043)	0	0	(9,268)	0	(9,268)	0	(9,268)	0	(1,728)	(1,728)	5,795	01/09/2029	3.C FE
00186X-AJ-2	API GROUP DE INC TL B 1L 01/09/29		04/01/2022	Redemption 100.0000		9,098	9,098	9,043	0	0	9,098	0	9,098	0	9,098	0	0	0	57	01/09/2029	3.C FE
00187G-AD-1	AP CORE HOLDINGS II LLC TL B2 1L 07/21/27		04/01/2022	RBC/DAIN		496,250	500,000	496,250	0	0	0	0	0	0	496,250	0	0	0	0	07/21/2027	3.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
00213N-AM-4	APX GROUP INC 07/10/28		06/30/2022	Redemption 100.0000		13	13	13	13	0	0	0	0	0	13	0	0	0	95	07/10/2028	4.B FE
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		06/30/2022	Redemption 100.0000		1,250	1,250	1,247	1,247	0	3	0	3	0	1,250	0	0	0	24	04/10/2028	3.C FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		04/01/2022	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	3	01/04/2026	4.A
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		06/30/2022	Redemption 100.0000		1,259	1,259	1,258	1,255	0	9	0	9	0	1,264	0	(5)	(5)	0	01/04/2026	4.A FE
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28		06/30/2022	Redemption 100.0000		5,032	5,032	5,011	4,997	0	35	0	35	0	5,032	0	0	0	80	08/23/2028	3.C FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		06/30/2022	Redemption 100.0000		3,133	3,133	3,109	3,104	0	28	0	28	0	3,133	0	0	0	5	10/08/2027	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28		06/30/2022	Redemption 100.0000		7,500	7,500	7,454	7,453	0	47	0	47	0	7,500	0	0	0	166	05/12/2028	4.B FE
02003D-AX-2	ALLTECH TL B 1L 10/13/28		06/30/2022	Redemption 100.0000		2,250	2,250	2,239	2,239	0	11	0	11	0	2,250	0	0	0	58	10/13/2028	4.B FE
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29		04/01/2022	BARCLAYS		398,000	400,000	398,000	398,000	0	0	0	0	0	398,000	0	0	0	0	02/01/2029	4.B FE
03755P-AB-1	APERGY CORP TL B 1L 05/09/25		06/07/2022	Redemption 100.0000		168,675	168,675	168,573	168,605	0	70	0	70	0	168,675	0	0	0	2,146	05/09/2025	3.B FE
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		06/30/2022	Redemption 100.0000		7,410	7,410	7,410	7,392	0	19	0	19	0	7,410	0	0	0	255	11/16/2026	4.B FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		06/30/2022	Redemption 100.0000		8,000	8,000	8,000	8,000	0	0	0	0	0	8,000	0	0	0	135	12/06/2027	4.B FE
03970J-AD-0	CHILL MERGER SUB INC TL 1L 03/20/24		04/01/2022	Various		(1,366)	0	0	0	0	577	0	577	0	577	0	(1,943)	(1,943)	16,770	03/20/2024	5.A FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		06/30/2022	Redemption 100.0000		2,506	2,506	2,466	2,463	0	43	0	43	0	2,506	0	0	0	47	07/31/2027	4.A FE
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L 11/08/27		06/30/2022	Redemption 100.0000		74,994	74,994	74,901	74,901	0	93	0	93	0	74,994	0	0	0	695	11/08/2027	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L 08/06/27		06/30/2022	Redemption 100.0000		3,836	3,836	3,769	0	0	68	0	68	0	3,836	0	0	0	19	08/06/2027	3.A FE
05549P-AC-5	BCP RENAISSANCE PARENT TL B3 1L 05/19/28		06/30/2022	Redemption 100.0000		3,406	3,406	3,406	0	0	0	0	0	0	3,406	0	0	0	57	05/19/2028	4.B FE
05988H-AE-7	BOXER PARENT CO INC TL B 1L 10/02/25		06/30/2022	Redemption 100.0000		1,443	1,443	1,432	1,432	0	10	0	10	0	1,443	0	0	0	31	10/02/2025	4.C FE
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		06/30/2022	Redemption 100.0000		2,500	2,500	2,514	2,508	0	(8)	0	(8)	0	2,500	0	0	0	43	06/16/2025	4.B FE
09353T-AG-5	BLERIOT US Bidco TL B 1L 10/30/26		06/30/2022	Redemption 100.0000		629	629	629	0	0	0	0	0	0	629	0	0	0	14	10/30/2026	4.B FE
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		06/30/2022	Redemption 100.0000		2,481	2,481	2,481	2,481	0	0	0	0	0	2,481	0	0	0	34	11/02/2026	3.A FE
12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L 09/29/28		06/30/2022	Redemption 100.0000		5,000	5,000	5,009	5,008	0	(8)	0	(8)	0	5,000	0	0	0	104	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28		06/30/2022	Redemption 100.0000		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	25	12/08/2028	4.B FE
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L 11/08/27		06/30/2022	Redemption 100.0000		3,750	3,750	3,740	3,732	0	18	0	18	0	3,750	0	0	0	105	11/08/2027	4.B FE
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L 07/21/25		06/30/2022	Redemption 100.0000		6,250	6,250	6,063	6,111	0	139	0	139	0	6,250	0	0	0	124	07/21/2025	4.A FE
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		06/30/2022	Redemption 100.0000		2,784	2,784	2,784	2,784	0	0	0	0	0	2,784	0	0	0	34	08/12/2026	3.B FE
13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26		06/30/2022	Redemption 100.0000		1,256	1,256	1,250	1,248	0	8	0	8	0	1,256	0	0	0	33	12/21/2026	4.B FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14173M-AC-7	CARESTREAM DENTAL TL 1L 09/02/24		06/30/2022	Various		270,237	270,237	266,923	267,635	0	2,602	0	2,602	0	270,237	0	0	0	3,622	09/02/2024	4.B FE
15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/13/24		06/24/2022	Various		307,116	307,116	301,880	303,375	0	3,741	0	3,741	0	307,116	0	0	0	4,887	04/13/2024	4.A
15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27		06/30/2022	Redemption 100.0000		5,000	5,000	4,994	4,995	0	5	0	5	0	5,000	0	0	0	68	03/15/2027	3.A FE
17776E-AB-1	CITY BREWING CO LLC TL B 1L 04/05/28		06/30/2022	Redemption 100.0000		2,513	2,513	2,386	0	0	127	0	127	0	2,513	0	0	0	14	04/05/2028	4.B FE
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L 07/24/26		05/20/2022	Redemption 100.0000		90,000	90,000	89,550	89,678	0	322	0	322	0	90,000	0	0	0	1,382	07/24/2026	3.A FE
20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		06/30/2022	Redemption 100.0000		3,766	3,766	3,728	3,740	0	26	0	26	0	3,766	0	0	0	102	04/03/2026	4.B FE
20902C-AW-0	CONSOLIDATED CONTAINER CO TL 1L 02/03/28		06/30/2022	Redemption 100.0000		2,525	2,525	2,430	0	0	95	0	95	0	2,525	0	0	0	4	02/03/2028	4.B FE
21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24		05/19/2022	Redemption 100.0000		935,073	935,073	913,189	889,630	0	45,442	0	45,442	0	935,073	0	0	0	20,343	12/18/2024	3.B FE
22207E-BG-8	COTY INC TI B 1L 04/07/25		06/29/2022	Various		9,733	9,733	9,377	7,234	0	274	0	274	0	9,733	0	0	0	132	04/07/2025	4.A
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		04/01/2022	Redemption 100.0000		(16,927)	(16,927)	(16,757)	(16,561)	0	(366)	0	(366)	0	(16,927)	0	0	0	(78)	04/27/2027	4.B FE
23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/23/27		06/30/2022	Redemption 100.0000		2,500	2,500	2,469	2,472	0	28	0	28	0	2,500	0	0	0	72	12/23/2027	4.B FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		06/30/2022	Redemption 100.0000		5,000	5,000	4,965	4,965	0	35	0	35	0	5,000	0	0	0	110	12/31/2025	5.A FE
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		05/01/2022	GOLDMAN SACHS		396,000	400,000	396,000	0	0	0	0	0	0	396,000	0	0	0	0	05/16/2029	4.C FE
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29		04/01/2022	CREDIT SUISSE FIRST BOSTON		828,197	842,520	828,197	0	0	0	0	0	0	828,197	0	0	0	0	04/02/2029	4.B FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		06/01/2022	Redemption 0.0000		(1,038,085)	0	0	0	0	(1,038,030)	0	(1,038,030)	0	(1,038,030)	0	(55)	(55)	10,779	08/24/2026	5.B FE
25277B-AE-8	DIAMOND SPORTS GROUP LLC TL 1L 05/26/26		06/30/2022	Redemption 0.0000		495	495	480	0	0	15	0	15	0	495	0	0	0	8	05/26/2026	4.B FE
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		06/01/2022	Redemption 0.0000		1,957,450	1,957,450	1,957,450	0	0	0	0	0	0	1,957,450	0	0	0	0	08/24/2026	5.B FE
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		06/30/2022	Redemption 100.0000		4,894	4,894	(1,378)	0	0	6,400	1,209	5,191	0	4,894	0	0	0	50	08/24/2026	5.B FE
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27		06/30/2022	Redemption 100.0000		45,000	45,000	44,746	44,754	0	246	0	246	0	45,000	0	0	0	1,313	08/02/2027	3.B FE
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		06/30/2022	Redemption 100.0000		2,500	2,500	2,492	2,496	0	4	0	4	0	2,500	0	0	0	31	10/02/2024	3.B FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		06/30/2022	Redemption 100.0000		1,244	1,244	1,244	1,244	0	0	0	0	0	1,244	0	0	0	21	05/01/2026	3.C FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		06/30/2022	Redemption 100.0000		2,500	2,500	2,496	2,490	0	10	0	10	0	2,500	0	0	0	75	07/24/2026	4.C FE
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		06/30/2022	Redemption 100.0000		1,889	1,889	1,889	1,889	0	0	0	0	0	1,889	0	0	0	52	02/04/2027	4.C FE
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28		06/30/2022	Redemption 100.0000		938	938	935	935	0	2	0	2	0	938	0	0	0	15	08/03/2028	3.B FE
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28		06/30/2022	Redemption 100.0000		3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	73	05/01/2028	4.B FE
37147P-AB-6	GENERATION BRIDGE LLC TL B 1L 12/01/28		06/30/2022	Redemption 100.0000		2,449	2,449	2,383	2,383	0	66	0	66	0	2,449	0	0	0	70	12/01/2028	3.B FE
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/22/24		06/30/2022	Redemption 100.0000		2,564	2,564	2,295	2,416	0	149	0	149	0	2,564	0	0	0	36	03/22/2024	4.C FE
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		06/30/2022	Redemption 100.0000		2,449	2,449	2,449	2,449	0	0	0	0	0	2,449	0	0	0	47	08/04/2027	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38740T-AE-1	GRANITE US HOLDINGS CORP TL B 1L 09/30/26		06/30/2022	Redemption 100.0000		932	932	927	924	0	8	0	8	0	932	0	0	0	33	09/30/2026	4.B FE
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28		06/30/2022	Redemption 100.0000		5,000	5,000	4,982	4,982	0	18	0	18	0	5,000	0	0	0	143	12/01/2028	3.B FE
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/12/24		04/01/2022	Redemption 100.0000		(18,333)	(18,333)	(18,242)	(18,284)	0	(50)	0	(50)	0	(18,333)	0	0	0	0	04/12/2024	3.C FE
39843G-AJ-2	GRIFFON CORP TL B 1L 01/24/29		06/30/2022	Redemption 100.0000		151,000	151,000	150,623	0	0	378	0	378	0	151,000	0	0	0	2,024	01/24/2029	3.B FE
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		04/29/2022	Redemption 100.0000		5,000	5,000	4,981	4,982	0	18	0	18	0	5,000	0	0	0	45	07/27/2028	3.C FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		06/30/2022	Various		3,782	3,782	3,648	3,668	0	113	0	113	0	3,782	0	0	0	56	08/18/2025	3.A FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		05/27/2022	Various		709,154	805,856	801,498	800,916	0	2,894	0	2,894	0	803,810	0	(94,656)	(94,656)	19,285	03/20/2025	4.C FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		04/01/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	45	03/20/2025	4.C FE
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		04/29/2022	Redemption 100.0000		3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	34	10/19/2027	3.C FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		06/30/2022	Redemption 100.0000		2,536	2,536	2,534	2,534	0	2	0	2	0	2,536	0	0	0	73	04/30/2025	4.C FE
42727C-AC-1	HERITAGE POWER LLC TL 1 B 07/30/26		06/30/2022	Redemption 100.0000		39,777	39,777	36,678	36,731	0	3,046	0	3,046	0	39,777	0	0	0	1,352	07/30/2026	4.C FE
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		06/30/2022	Redemption 100.0000		3,330	3,330	3,322	3,322	0	8	0	8	0	3,330	0	0	0	42	03/15/2028	3.A FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		04/01/2022	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	20	08/04/2025	4.A
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		06/30/2022	Redemption 100.0000		4,888	4,888	4,888	4,885	0	3	0	3	0	4,888	0	0	0	96	08/04/2025	4.A FE
44332E-AU-0	HUB INTERNATIONAL LTD TL B 1L 04/25/25		06/30/2022	Redemption 100.0000		1,554	1,554	1,550	1,547	0	8	0	8	0	1,554	0	0	0	14	04/25/2025	4.B FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		06/30/2022	Redemption 100.0000		8,822	8,822	8,801	8,779	0	43	0	43	0	8,822	0	0	0	184	05/26/2028	4.A FE
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		06/30/2022	Redemption 100.0000		3,333	3,333	3,285	3,287	0	46	0	46	0	3,333	0	0	0	71	06/30/2028	3.A FE
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		06/30/2022	Redemption 100.0000		28,125	28,125	27,946	27,417	0	708	0	708	0	28,125	0	0	0	1,254	04/12/2028	4.B FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		06/30/2022	Redemption 100.0000		5,000	5,000	4,924	4,942	0	58	0	58	0	5,000	0	0	0	56	01/02/2026	3.C FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		06/30/2022	Various		5,623	5,623	5,621	5,616	0	8	0	8	0	5,623	0	0	0	91	06/27/2025	4.B FE
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L 12/10/27		06/30/2022	Redemption 100.0000		3,731	3,731	3,731	3,731	0	0	0	0	0	3,731	0	0	0	112	12/10/2027	4.B FE
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		06/30/2022	Redemption 100.0000		3,750	3,750	3,745	3,738	0	12	0	12	0	3,750	0	0	0	60	01/26/2028	3.B FE
47214D-AK-0	JAZZ ACQUISITION INC TL 1L 06/19/26		06/30/2022	Redemption 100.0000		2,564	2,564	2,477	0	0	87	0	87	0	2,564	0	0	0	9	06/19/2026	4.C FE
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		06/30/2022	Redemption 100.0000		4,688	4,688	4,676	4,676	0	12	0	12	0	4,688	0	0	0	64	07/28/2028	3.B FE
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		06/30/2022	Redemption 100.0000		1,150	1,150	1,146	1,146	0	4	0	4	0	1,150	0	0	0	21	09/22/2028	4.A FE
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25		06/30/2022	Redemption 100.0000		7,500	7,500	7,322	7,395	0	105	0	105	0	7,500	0	0	0	205	05/26/2025	4.C FE
50203P-AB-0	LMBE-MC HOLDCO II LLC TL B 1L 12/03/25		04/04/2022	Redemption 100.0000		79,941	79,941	78,599	78,629	0	1,312	0	1,312	0	79,941	0	0	0	1,083	12/03/2025	3.C FE

STATEMENT AS OF JUNE 30, 2022 OF THE Western-Southern Life Assurance 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
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		06/30/2022	Redemption 100.0000		3,750	3,750	3,692	3,691	0	59	0	59	0	3,750	0	0	0	119	08/31/2027	4.B FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28		06/30/2022	Redemption 100.0000		2,000	2,000	1,990	1,990	0	10	0	10	0	2,000	0	0	0	60	11/01/2028	4.B FE
58503U-AC-7	Mozart Borrower LP TL B 1L 10/23/28		06/30/2022	Redemption 100.0000		2,500	2,500	2,488	2,488	0	13	0	13	0	2,500	0	0	0	49	10/23/2028	4.A FE
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		06/30/2022	Redemption 100.0000		2,500	2,500	2,475	2,479	0	21	0	21	0	2,500	0	0	0	61	10/01/2027	4.A FE
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		04/01/2022	Redemption 100.0000		833	833	827	827	0	5	0	5	0	833	0	0	0	7	06/02/2028	3.B FE
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		06/30/2022	Redemption 100.0000		2,500	2,500	2,487	2,493	0	7	0	7	0	2,500	0	0	0	47	05/15/2024	4.A FE
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/17/25		04/15/2022	Redemption 100.0000		2,500	2,500	2,488	2,493	0	7	0	7	0	2,500	0	0	0	21	07/17/2025	3.C FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		04/15/2022	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	11	04/15/2027	3.C FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		06/30/2022	Redemption 100.0000		2,634	2,634	2,637	2,635	0	(1)	0	(1)	0	2,634	0	0	0	28	01/22/2028	4.B FE
68404Y-AB-0	OPTION CARE HEALTH INC TL B 1L 10/27/28		06/30/2022	Redemption 100.0000		500	500	498	498	0	2	0	2	0	500	0	0	0	9	10/27/2028	3.C FE
68621X-AE-3	ORGANON & CO TL B 1L 06/02/28		06/30/2022	Redemption 100.0000		44,318	44,318	44,050	43,944	0	374	0	374	0	44,318	0	0	0	870	06/02/2028	3.B FE
68764J-AB-7	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28		06/30/2022	Redemption 100.0000		1,500	1,500	1,488	1,488	0	12	0	12	0	1,500	0	0	0	45	10/05/2028	3.C FE
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L 12/15/28		06/30/2022	Redemption 100.0000		1,003	1,003	998	(993)	0	4	0	4	0	1,003	0	0	0	25	12/15/2028	4.C FE
69866U-AB-7	PANTHER PURCHASER LP TL 1L 01/11/28		06/30/2022	Redemption 100.0000		2,500	2,500	2,481	2,478	0	22	0	22	0	2,500	0	0	0	88	01/11/2028	4.C FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		06/30/2022	Redemption 100.0000		4,600	4,600	4,468	(908)	0	131	0	131	0	4,600	0	0	0	44	06/28/2028	4.B FE
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		06/30/2022	Redemption 100.0000		2,500	2,500	2,483	0	0	17	0	17	0	2,500	0	0	0	57	12/29/2028	4.B FE
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28		06/30/2022	Redemption 100.0000		3,749	3,749	3,749	3,741	0	8	0	8	0	3,749	0	0	0	165	05/28/2028	4.B FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		04/01/2022	Redemption 100.0000		50	50	49	49	0	0	0	0	0	50	0	0	0	31	02/24/2028	4.A
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		06/30/2022	Redemption 100.0000		2,748	2,748	2,731	2,732	0	16	0	16	0	2,748	0	0	0	63	02/24/2028	4.A FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 08/04/28		06/30/2022	Redemption 100.0000		5,000	5,000	4,975	4,976	0	24	0	24	0	5,000	0	0	0	53	08/04/2028	3.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		06/30/2022	Redemption 100.0000		1,355	1,355	1,341	1,342	0	13	0	13	0	1,355	0	0	0	30	03/12/2028	3.B FE
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 12/01/28		05/31/2022	Redemption 100.0000		29,412	29,412	29,258	29,256	0	155	0	155	0	29,412	0	0	0	378	12/01/2028	4.A
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 12/01/28		06/30/2022	Redemption 100.0000		2,426	2,426	2,414	2,413	0	13	0	13	0	2,426	0	0	0	38	12/01/2028	4.A FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L 02/05/26		06/30/2022	Redemption 100.0000		2,500	2,500	2,494	2,495	0	5	0	5	0	2,500	0	0	0	47	02/05/2026	4.A FE
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L 09/25/28		06/30/2022	Redemption 100.0000		3,125	3,125	3,109	3,110	0	15	0	15	0	3,125	0	0	0	65	09/25/2028	4.A FE
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/16/25		06/30/2022	Redemption 100.0000		5,000	5,000	2,742	5,026	0	2,256	2,282	(26)	0	5,000	0	0	0	122	06/16/2025	5.C FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		06/30/2022	Redemption 100.0000		4,791	4,791	4,791	4,787	0	4	0	4	0	4,791	0	0	0	70	01/23/2025	4.C 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 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
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		04/01/2022	RBC/DAIN		414,216	424,837	414,216	0	0	0	0	0	0	414,216	0	0	0	0	03/24/2029	3.B FE
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		05/31/2022	Redemption 100.0000		19,608	19,608	19,118	0	0	490	0	490	0	19,608	0	0	0	76	03/24/2029	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		04/01/2022	RBC/DAIN		560,784	575,163	560,784	0	0	0	0	0	0	560,784	0	0	0	0	03/24/2029	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		05/31/2022	Redemption 100.0000		19,608	19,608	19,118	0	0	490	0	490	0	19,608	0	0	0	54	03/24/2029	3.A FE
78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L 06/02/28		06/30/2022	Redemption 100.0000		1,668	1,668	1,660	0	0	8	0	8	0	1,668	0	0	0	23	06/02/2028	4.C FE
78489H-AB-4	Springs Window Fashions TL B 1L 10/06/28		06/30/2022	Redemption 100.0000		3,750	3,750	3,713	3,713	0	37	0	37	0	3,750	0	0	0	99	10/06/2028	4.C FE
78516E-AB-8	SABERT CORP TL B 1L 12/10/26		05/27/2022	Redemption 100.0000		12,328	12,328	12,205	12,229	0	99	0	99	0	12,328	0	0	0	265	12/10/2026	4.B FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		06/30/2022	Redemption 100.0000		1,750	1,750	1,741	1,744	0	6	0	6	0	1,750	0	0	0	26	09/30/2026	4.A FE
83583K-AH-9	SORENSON COMMUNICATIONS LLC TL B 1L 03/17/26		06/30/2022	Redemption 100.0000		52,728	52,728	52,201	50,815	0	1,913	0	1,913	0	52,728	0	0	0	2,972	03/17/2026	4.B FE
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L 03/03/28		04/01/2022	Redemption 100.0000		4	4	4	4	0	0	0	0	0	4	0	0	0	(3)	03/03/2028	3.A FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		06/30/2022	Redemption 100.0000		2,299	2,299	2,272	2,272	0	26	0	26	0	2,299	0	0	0	42	09/22/2028	2.C FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		06/22/2022	Redemption 100.0000		836	836	826	826	0	10	0	10	0	836	0	0	0	38	09/22/2028	3.A FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		06/30/2022	Redemption 100.0000		3,131	3,131	3,128	3,124	0	8	0	8	0	3,131	0	0	0	52	05/29/2026	4.B FE
88037H-AG-9	TENNECO INC TL B 1L 10/01/25		06/30/2022	Redemption 100.0000		2,525	2,525	2,462	2,482	0	44	0	44	0	2,525	0	0	0	44	10/01/2025	3.C FE
89364M-BR-4	TRANSDIGM INC TL F 1L 12/09/25		06/30/2022	Redemption 100.0000		3,633	3,633	3,633	3,633	0	0	0	0	0	3,633	0	0	0	49	12/09/2025	4.A FE
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		04/01/2022	GOLDMAN SACHS		792,000	800,000	792,000	0	0	0	0	0	0	792,000	0	0	0	0	04/04/2029	3.B FE
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		06/30/2022	Redemption 100.0000		5,051	5,051	5,005	4,995	0	56	0	56	0	5,051	0	0	0	205	06/28/2026	4.C FE
90351H-AE-8	US FOODS INC TL 1L 11/22/28		04/01/2022	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	9	11/22/2028	4.A
90351H-AE-8	US FOODS INC TL 1L 11/22/28		06/30/2022	Redemption 100.0000		2,000	2,000	1,998	1,997	0	3	0	3	0	2,000	0	0	0	33	11/22/2028	4.A FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		04/01/2022	Redemption 100.0000		143	143	143	142	0	1	0	1	0	143	0	0	0	112	08/27/2025	4.A
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		06/30/2022	Redemption 100.0000		11,504	11,504	11,488	11,409	0	95	0	95	0	11,504	0	0	0	243	08/27/2025	4.A FE
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		06/30/2022	Redemption 100.0000		1,668	1,668	1,659	1,659	0	8	0	8	0	1,668	0	0	0	46	04/21/2028	3.B FE
92537E-AC-2	VERTIV GROUP CORP TL B 1L 03/02/27		06/30/2022	Redemption 100.0000		2,481	2,481	2,481	2,481	0	0	0	0	0	2,481	0	0	0	46	03/02/2027	4.A FE
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/31/25		04/01/2022	Redemption 100.0000		3	3	3	3	0	0	0	0	0	3	0	0	0	50	03/31/2025	4.B FE
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/31/25		06/30/2022	Redemption 100.0000		6,310	6,310	6,295	6,288	0	22	0	22	0	6,310	0	0	0	110	03/31/2025	4.C FE
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L 04/13/28		04/01/2022	Redemption 100.0000		(1,250)	(1,250)	(1,244)	(1,241)	0	(9)	0	(9)	0	(1,250)	0	0	0	0	04/13/2028	4.A
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L 04/13/28		06/30/2022	Redemption 100.0000		1,253	1,253	1,247	1,244	0	9	0	9	0	1,253	0	0	0	26	04/13/2028	4.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 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
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		06/30/2022	Redemption 100.0000		2,513	2,513	2,513	0	0	0	0	0	0	2,513	0	0	0	48	03/02/2028	4.B FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		04/01/2022	Redemption 100.0000		110	110	110	110	0	0	0	0	0	110	0	0	0	37	10/29/2027	4.A
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		06/30/2022	Redemption 100.0000		3,639	3,639	3,630	3,629	0	10	0	10	0	3,639	0	0	0	74	10/29/2027	4.C FE
95075E-AC-3	WERNER FINCO LP TL !L 07/24/24		06/30/2022	Redemption 100.0000		3,750	3,750	3,703	3,726	0	24	0	24	0	3,750	0	0	0	94	07/24/2024	4.C FE
96244U-AF-4	WHATABRANDS LLC TL B 1L 08/03/28		06/30/2022	Redemption 100.0000		3,333	3,333	3,317	3,317	0	16	0	16	0	3,333	0	0	0	65	08/03/2028	4.B FE
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27		04/29/2022	Redemption 100.0000		4,938	4,938	4,900	4,904	0	33	0	33	0	4,938	0	0	0	54	10/08/2027	4.B FE
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		06/30/2022	Redemption 100.0000		5,631	5,631	5,602	5,605	0	27	0	27	0	5,631	0	0	0	156	02/07/2028	4.B FE
98919X-AB-7	ZAYO GROUP LLC TL 1L 03/09/27		04/27/2022	Morgan Stanley		956,250	1,000,000	997,500	997,945	0	260	0	260	0	998,205	0	(41,955)	(41,955)	10,636	03/09/2027	4.B FE
C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 06/02/25		05/10/2022	Redemption 100.0000		618,127	618,127	621,094	619,713	0	(1,586)	0	(1,586)	0	618,127	0	0	0	7,113	06/02/2025	3.B FE
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		04/01/2022	Redemption 100.0000		(6)	(6)	(6)	(6)	0	0	0	0	0	(6)	0	0	0	25	08/11/2028	4.A
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		06/30/2022	Redemption 100.0000		1,241	1,241	1,241	1,241	0	0	0	0	0	1,241	0	0	0	46	08/11/2028	4.A FE
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		06/30/2022	Redemption 100.0000		2,500	2,500	2,377	2,401	0	99	0	99	0	2,500	0	0	0	75	02/04/2025	4.B FE
G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27		04/01/2022	BANK of AMERICA SEC		(1,563)	(1,563)	(1,559)	0	0	(1,661)	0	(1,661)	0	(1,661)	0	99	99	3,670	01/29/2027	4.A FE
G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27		04/01/2022	Redemption 100.0000		1,563	1,563	1,559	0	0	1,563	0	1,563	0	1,563	0	0	0	9	01/29/2027	4.A FE
N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28		06/30/2022	Redemption 100.0000		5,000	5,000	4,950	4,953	0	47	0	47	0	5,000	0	0	0	154	05/17/2028	3.B FE
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/10/26		04/01/2022	Redemption 100.0000		827	827	809	810	0	17	0	17	0	827	0	0	0	10	03/10/2026	4.C FE
C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		06/30/2022	Redemption 100.0000		3,355	3,355	3,355	3,355	0	0	0	0	0	3,355	0	0	0	37	11/19/2026	3.A FE
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 02/02/29	C	04/01/2022	GOLDMAN SACHS		398,000	400,000	398,000	0	0	0	0	0	0	398,000	0	0	0	0	02/02/2029	4.A FE
11ZB48-AM-5	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C	06/30/2022	Various		1,458	1,458	1,450	1,454	0	4	0	4	0	1,458	0	0	0	29	04/22/2024	4.C FE
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	C	05/01/2022	BARCLAYS		399,500	400,000	399,500	399,500	0	0	0	0	0	399,500	0	0	0	0	11/05/2028	3.B FE
46611V-AU-9	JBS USA LUX SA TL B 1L 05/01/26	C	06/30/2022	Redemption 100.0000		6,250	6,250	6,234	6,244	0	6	0	6	0	6,250	0	0	0	88	05/01/2026	2.B FE
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C	06/30/2022	Redemption 100.0000		1,250	1,250	1,244	1,245	0	5	0	5	0	1,250	0	0	0	25	10/30/2026	4.B FE
L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L 03/25/28	C	06/30/2022	Redemption 100.0000		1,479	1,479	1,479	1,479	0	0	0	0	0	1,479	0	0	0	43	03/25/2028	5.B FE
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	06/30/2022	Various		3,597	3,597	3,307	3,248	145	204	0	349	0	3,597	0	0	0	174	02/24/2025	4.B FE
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/25/25	C	06/30/2022	Redemption 100.0000		1,261	1,261	1,257	1,258	0	3	0	3	0	1,261	0	0	0	14	04/25/2025	3.C FE
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	06/30/2022	Redemption 100.0000		2,494	2,494	2,493	2,486	0	8	0	8	0	2,494	0	0	0	72	04/25/2025	3.C FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	06/30/2022	Redemption 100.0000		3,725	3,725	3,722	3,722	0	3	0	3	0	3,725	0	0	0	87	10/01/2026	4.C FE
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C	06/30/2022	Redemption 100.0000		2,500	2,500	2,488	2,488	0	12	0	12	0	2,500	0	0	0	37	05/03/2028	3.C 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
N2611U-AF-2	DIAMOND BC BV TL B 1L 09/29/28	C	06/30/2022	Redemption 100.0000		1,870	1,870	1,861	1,861	0	9	0	9	0	1,870	0	0	0	46	09/29/2028	4.B FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	04/01/2022	JPM FUNDS RECAP		977,500	1,000,000	977,500	0	0	0	0	0	0	977,500	0	0	0	0	06/30/2025	3.C FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	06/30/2022	Redemption 100.0000		42,745	42,745	43,991	40,330	0	(880)	0	(880)	0	42,745	0	0	0	1,885	06/30/2025	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						15,221,250	16,482,561	16,350,325	6,280,920	145	(964,227)	3,491	(967,573)	0	15,361,494	0	(140,243)	(140,243)	128,730	XXX	XXX
2509999997. Total - Bonds - Part 4						850,467,321	812,018,667	861,742,587	733,186,994	(5,444,692)	(3,181,615)	3,491	(8,629,798)	0	856,118,349	0	(7,659,441)	(7,659,441)	16,685,478	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						850,467,321	812,018,667	861,742,587	733,186,994	(5,444,692)	(3,181,615)	3,491	(8,629,798)	0	856,118,349	0	(7,659,441)	(7,659,441)	16,685,478	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00206R-10-2	AT&T INC		04/11/2022	Spin Off	0.000	646,452		646,452	578,856	(1,385)	0	0	(1,385)	0	646,452	0	0	0	0		
053807-10-3	AVNET INC		05/24/2022	S. G. COWEN SECURITIES CORP.	2,646.000	120,157		86,207	109,095	(22,888)	0	0	(22,888)	0	86,207	0	33,950	33,950	688		
110122-10-8	BRISTOL-MYERS SQUIBB		06/08/2022	Various	15,613.000	1,201,270		964,177	751,442	(19,118)	0	0	(19,118)	0	964,177	0	237,093	237,093	14,939		
166764-10-0	CHEVRON CORPORATION		06/23/2022	S. G. COWEN SECURITIES CORP.	2,341.000	367,183		330,755	108,901	3,553	0	0	3,553	0	330,755	0	36,428	36,428	4,642		
191216-10-0	COCA-COLA CO		05/17/2022	Various	4,921.000	321,560		276,261	236,485	(20,057)	0	0	(20,057)	0	276,261	0	45,299	45,299	1,757		
30231G-10-2	EXXON MOBIL CORP		06/23/2022	S. G. COWEN SECURITIES CORP.	5,951.000	531,092		437,418	212,819	24,489	0	0	24,489	0	437,418	0	93,673	93,673	7,332		
459200-10-1	IBM		05/05/2022	S. G. COWEN SECURITIES CORP.	454.000	61,656		56,146	1,337	(292)	0	0	(292)	0	56,146	0	5,509	5,509	16		
478160-10-4	JOHNSON & JOHNSON		05/05/2022	S. G. COWEN SECURITIES CORP.	246.000	43,466		31,802	42,083	(10,281)	0	0	(10,281)	0	31,802	0	11,664	11,664	261		
539830-10-9	LOCKHEED MARTIN		05/17/2022	S. G. COWEN SECURITIES CORP.	301.000	132,616		114,711	106,978	7,732	0	0	7,732	0	114,711	0	17,905	17,905	843		
701094-10-4	PARKER HANNIFIN		05/17/2022	INSTINET	2,946.000	795,447		607,721	625,742	(296,991)	0	0	(296,991)	0	607,721	0	187,726	187,726	5,944		
713448-10-8	PEPSICO INC		05/17/2022	Various	3,638.000	633,732		507,125	572,722	(124,697)	0	0	(124,697)	0	507,125	0	126,606	126,606	7,089		
718172-10-9	PHILIP MORRIS INTERNAT-W/I		05/17/2022	Various	1,843.000	192,232		165,160	134,520	(16,920)	0	0	(16,920)	0	165,160	0	27,072	27,072	4,074		
718546-10-4	PHILLIPS 66		06/23/2022	S. G. COWEN SECURITIES CORP.	2,249.000	191,729		232,376	162,963	69,414	0	0	69,414	0	232,376	0	(40,647)	(40,647)	4,251		
75513E-10-1	RAYTHEON CO RAYTEHON		05/17/2022	S. G. COWEN SECURITIES CORP.	1,433.000	135,735		107,340	123,324	(15,984)	0	0	(15,984)	0	107,340	0	28,395	28,395	731		
91913Y-10-0	VALERO ENERGY CORP		06/23/2022	S. G. COWEN SECURITIES CORP.	3,790.000	490,869		310,225	284,667	25,558	0	0	25,558	0	310,225	0	180,644	180,644	7,428		
934423-10-4	DISCOVERY INC-W/I COMMON		05/05/2022	S. G. COWEN SECURITIES CORP.	4,008.000	75,444		100,839	0	0	0	0	0	0	100,839	0	(25,395)	(25,395)	0		
934423-10-4	DISCOVERY INC-W/I COMMON		04/11/2022	Cash Adjustment	1.000	4		15	0	0	0	0	0	0	15	0	(12)	(12)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,940,644	XXX	4,974,730	4,051,934	(397,867)	0	0	(397,867)	0	4,974,730	0	965,910	965,910	59,995	XXX	XXX
81369Y-88-6	UTILITIES SELECT SPDR CLOSED END FUND		06/06/2022	KNIGHT SECURITIES	321,925.000	24,062,731		19,978,414	23,043,392	(3,064,977)	0	0	(3,064,977)	0	19,978,414	0	4,084,317	4,084,317	151,141		.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						24,062,731	XXX	19,978,414	23,043,392	(3,064,977)	0	0	(3,064,977)	0	19,978,414	0	4,084,317	4,084,317	151,141	XXX	XXX
5989999997. Total - Common Stocks - Part 4						30,003,375	XXX	24,953,144	27,095,326	(3,462,844)	0	0	(3,462,844)	0	24,953,144	0	5,050,227	5,050,227	211,136	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						30,003,375	XXX	24,953,144	27,095,326	(3,462,844)	0	0	(3,462,844)	0	24,953,144	0	5,050,227	5,050,227	211,136	XXX	XXX
5999999999. Total - Preferred and Common Stocks						30,003,375	XXX	24,953,144	27,095,326	(3,462,844)	0	0	(3,462,844)	0	24,953,144	0	5,050,227	5,050,227	211,136	XXX	XXX
6009999999 - Totals						880,470,696	XXX	886,695,731	760,282,320	(8,907,536)	(3,181,615)	3,491	(12,092,642)	0	881,071,493	0	(2,609,214)	(2,609,214)	16,896,614	XXX	XXX

STATEMENT AS OF JUNE 30, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	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
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	554		0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	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
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
MS Variable Rate Interest Rate N/A Interest Rate MS SWAP	Interest Rate Swap	N/A	Interest Rate	Morgan Stanley CME 4PQUHN3JPFGFNF3BB653	04/29/2022	05/03/2025		60,000,000	SOFR / (2.79)			(182,225)	(99,127)		(99,127)	(99,127)				505,717		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(182,225)	(99,127)	XXX	(99,127)	(99,127)	0	0	0	505,717	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(182,225)	(99,127)	XXX	(99,127)	(99,127)	0	0	0	505,717	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	(182,225)	(99,127)	XXX	(99,127)	(99,127)	0	0	0	505,717	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(182,225)	(99,127)	XXX	(99,127)	(99,127)	0	0	0	505,717	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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)
1709999999. Subtotal - Hedging Other										0	0	(182,225)	(99,127)	XXX	(99,127)	(99,127)	0	0	0	505,717	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(182,225)	(99,127)	XXX	(99,127)	(99,127)	0	0	0	505,717	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
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						(99,127)	0		(99,127)	0	505,717	
0999999999 - Gross Totals			0	0	0	(99,127)	0	0	(99,127)	0	505,717	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					0	(99,127)						

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)
Wells Fargo	PBLD0EJDB5FW0LXP3B76	Cash	000000-00-0	Cash	812,029	812,029	812,029		V
0199999999 - Total					812,029	812,029	812,029	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)
0299999999 - Total							XXX	XXX	XXX

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	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				0	0	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				0	0	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	Short term investment from reverse repo program		1.G	10,000,000	10,000,000	07/01/2022
000000-00-0	Short term investment from reverse repo program		2.C	1,210,348	1,210,348	07/01/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				11,210,348	11,210,348	XXX
9999999999 - Totals				11,210,348	11,210,348	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (10,828,352) Book/Adjusted Carrying Value $ (10,828,352)
2. Average balance for the year Fair Value $ 20,594,411 Book/Adjusted Carrying Value $ 20,594,411
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 10,000,000 NAIC 2 $ 1,210,348 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
690353-2B-2	DFC		1.A	1,666,667	1,666,667	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES		1.A	909,091	909,091	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	1,280,009	1,280,009	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	4,500,000	4,500,000	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	3,300,000	3,300,000	06/20/2027
690353-7X-9	DFC AGENCY DEBENTURES		1.A	1,095,600	1,095,600	07/05/2038
690353-M8-7	DFC		1.A	6,452,778	6,452,778	02/15/2028
690353-SC-2	DFC US Agency Floating Rate		1.A	1,403,482	1,403,482	06/15/2024
690353-XQ-5	DFC VRDN		1.A	2,166,667	2,166,667	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES		1.A	731,434	731,434	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,350,000	2,350,000	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	9,499,260	9,499,260	01/20/2035
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				35,354,988	35,354,988	XXX
0109999999. Total - U.S. Government Bonds				35,354,988	35,354,988	XXX
085209-AB-0	GOVT OF BERMUDA SOVEREIGN		1.F FE	11,101,854	11,169,094	01/03/2023
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations				11,101,854	11,169,094	XXX
0309999999. Total - All Other Government Bonds				11,101,854	11,169,094	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-FM-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	2,950,000	2,950,000	02/01/2031
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,950,000	2,950,000	XXX
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	100,000	100,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	8,080,000	8,080,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,825,000	1,825,000	05/15/2056
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	7,060,000	7,060,000	05/01/2041
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	1,585,000	1,585,000	11/15/2054
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	3,000,000	3,000,000	12/31/2023
67105Q-AA-3	OSL SANTA ROSA VDRN		1.B FE	5,500,000	5,500,000	02/01/2052
76252P-GB-9	RIB FLOATER TRUST MEDICAL		1.E FE	780,000	780,000	08/15/2022
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,945,000	1,945,000	04/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				29,875,000	29,875,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				32,825,000	32,825,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	25,396,124	25,500,000	12/15/2022
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,600,000	3,600,000	04/01/2035
02209S-AN-3	ALTRIA GROUP INC		2.B FE	1,649,777	1,650,193	08/09/2022
02665W-CA-7	AMERICAN HONDA FINANCE		1.G FE	7,490,961	7,495,395	11/16/2022
12658P-AA-2	CP CANYONS WFH		1.B FE	13,000,000	13,000,000	09/01/2061
126650-CQ-1	CVS CORP		2.B FE	1,178,280	1,181,414	12/01/2022
136385-AW-1	CANADIAN NATL RESOURCES		2.A FE	14,428,990	14,494,607	01/15/2023
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	7,350,000	7,350,000	09/01/2061
15189W-AN-0	CENTERPOINT		1.G FE	4,312,381	4,326,000	03/02/2023
22532X-QL-5	CREDIT AGRICOLE CIB NY		1.A FE	6,196,972	6,200,000	07/15/2022
22532X-SA-7	CREDIT AGRICOLE CIB NY		1.A	12,281,616	12,300,000	11/21/2022
256677-AC-9	DOLLAR GENERAL CORP		2.B FE	5,841,610	5,869,481	04/15/2023
340711-AV-2	FLORIDA GAS TRANSMISSION		2.B FE	1,560,377	1,560,000	07/15/2022
44891A-BQ-9	HYUNDAI CAPITAL AMERICA		2.A FE	3,964,881	3,964,869	11/10/2022
46655F-AA-5	JMA-RM LLC		1.B FE	1,910,000	1,910,000	03/01/2072
606822-AP-9	MITSUBISHI UFJ FINL-SPON ADR		1.G FE	3,351,592	3,353,551	07/25/2022
60920L-AE-4	MONDELEZ INTL HLDINGS NE		2.B FE	4,463,164	4,474,628	09/19/2022
628530-AV-9	MYLAN LABORATORIES INC		2.C FE	3,435,772	3,477,129	01/15/2023
648684-AA-6	NEW SEASONS LLC		1.B FE	15,300,000	15,300,000	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE		1.B FE	10,000,000	10,000,000	05/01/2062
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	11,347,194	11,415,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	9,109,917	9,152,000	03/11/2023
714264-AH-1	PERNOD RICARD SA UNSPON ADR		2.A FE	10,209,743	10,220,045	07/15/2022
785592-AD-8	SABINE PASS LIQUEFACTION		2.C FE	4,945,026	4,967,577	04/15/2023
86562M-AQ-3	SUMITOMO MITSUI FINL GRP		1.G FE	12,651,710	12,656,395	07/12/2022
98978V-AB-9	ZOETIS INC		2.A FE	14,990,730	15,077,470	02/01/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				209,966,817	210,495,754	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				209,966,817	210,495,754	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				259,373,659	259,969,836	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				29,875,000	29,875,000	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				289,248,659	289,844,836	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	Key Bank Money Market Account			262	262	
9609999999. Total - Cash (Schedule E Part 1 type)				262	262	XXX
	ARIZONA PUB SERV CP		1.A	9,999,310	9,999,503	07/01/2022
	ARIZONA PUB SERV CP		1.A	13,049,191	13,045,356	07/06/2022
	BROOKFIELD BRP HOLDINGS CP		2.A	13,599,115	13,589,441	07/06/2022
	DAIRY FARMERS OF AMERICA CP		1.A	13,249,301	13,249,301	07/01/2022
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	53,567	53,567	
	FISERV INC CP		1.A	17,097,938	17,094,728	07/07/2022
	KOCH INDUSTRIES INC CP		1.A	1,999,282	1,998,069	07/14/2022
	MARSH & MCLENNAN CO INC CP		1.A	11,746,262	11,745,773	07/05/2022
	NATIONAL RURAL UTILITIES CP CP		1.A	24,991,679	24,975,972	07/12/2022
	NORTON HEALTHCARE INC CP		1.A	8,999,747	8,983,725	07/06/2022
	OGLETHORPE POWER CORP CP		1.A	2,703,180	2,702,096	07/05/2022
	PECO ENERGY CO CP		1.A	14,996,250	14,996,250	07/05/2022
	PROTECTIVE LIFE CORP CP		1.A	20,598,970	20,598,970	07/01/2022
	TAMPA ELECTRIC CO CP		1.A	19,998,065	19,991,333	07/01/2022
	WECGRP CP		1.A	12,099,476	12,096,269	07/06/2022
	WISCONSIN ELECTRIC POWER CP		1.A	9,996,099	9,993,078	07/12/2022
	WISCONSIN ELECTRIC POWER CP		1.A	8,496,209	8,494,116	07/13/2022

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
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				203,673,640	203,607,547	XXX
9999999999 - Totals				492,922,561	493,452,645	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ 215,052,478 Book/Adjusted Carrying Value $ 215,521,127
2. Average balance for the year Fair Value $ 301,942,662 Book/Adjusted Carrying Value $ 302,575,414

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	*
BANK OF NEW YORK MELLON	NEW YORK, NY					19,143,856	(26,944,970)	4,112,988	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					1,158,714	1,158,714	1,159,513	XXX
FIFTH THIRD BANK	CINCINNATI, OH					53,542,450	12,672,709	10,832,430	XXX
HUNTINGTON BANK	COLUMBUS, OH					660,138	660,127	660,117	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					3,330,043	3,332,676	3,335,794	XXX
PNC BANK	CINCINNATI, OH					(31,012,516)	(19,927,366)	(5,893,636)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			24,196	24,196	24,196	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	46,846,881	(29,023,914)	14,231,402	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	46,846,881	(29,023,914)	14,231,402	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	46,846,881	(29,023,914)	14,231,402	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
	ARIZONA PUB SERV CP		06/30/2022	1.790	07/01/2022	22,434,884	1,116	0
	ARIZONA PUB SERV CP		06/29/2022	1.830	07/06/2022	13,045,356	1,327	0
	BLACK HILLS CORP CP		06/30/2022	1.800	07/01/2022	4,999,750	250	0
	CON'L RUBBER CRP AMERICA CP		06/24/2022	1.900	07/01/2022	20,765,326	7,674	0
	DAIRY FARMERS OF AMERICA CP		06/30/2022	1.900	07/01/2022	19,148,989	1,011	0
	DUKE ENERGY CORP CP		06/30/2022	1.770	07/01/2022	16,299,199	801	0
	EVERGY MISSOURI WEST INC CP		06/27/2022	1.910	07/05/2022	6,197,368	1,316	0
	EVERGY MISSOURI WEST INC CP		06/28/2022	1.870	07/06/2022	14,993,767	2,338	0
	FISERV INC CP		06/30/2022	1.850	07/07/2022	17,094,728	0	0
	HYUNDAI CAPITAL CP		06/28/2022	1.830	07/07/2022	24,988,563	3,813	0
	INGREDION INC CP		06/28/2022	1.900	07/05/2022	11,995,567	1,900	0
	KELLOGG CO CP		06/30/2022	1.700	07/01/2022	15,599,263	737	0
	KOCH INDUSTRIES INC CP		06/22/2022	1.580	07/14/2022	1,998,069	790	0
	LOUISVILLE GAS & ELECTRIC CP		06/28/2022	1.900	07/12/2022	10,991,872	1,742	0
	MARSH & MCLENNAN CO INC CP		06/28/2022	1.850	07/05/2022	11,745,773	1,811	0
	NATIONAL RURAL UTILITIES CP CP		06/22/2022	1.730	07/12/2022	24,975,972	10,813	0
	NORTON HEALTHCARE INC CP		05/05/2022	1.050	07/06/2022	8,983,725	14,963	0
	OGLETHORPE POWER CORP CP		06/22/2022	1.950	07/05/2022	2,702,096	1,318	0
	ONE GAS INC CP		06/27/2022	1.950	07/06/2022	13,743,297	2,979	0
	ORANGE ROCKLAND CP		06/27/2022	1.830	07/06/2022	6,646,958	1,352	0
	PECO ENERGY CO CP		06/29/2022	1.800	07/05/2022	14,996,250	750	0
	PACIFIC LIFE SHORT TERM CP		06/30/2022	1.550	07/06/2022	11,796,952	508	0
	PROTECTIVE LIFE CORP CP		06/29/2022	1.800	07/01/2022	20,598,970	1,030	0
	TAMPA ELECTRIC CO CP		06/23/2022	1.950	07/01/2022	19,991,333	8,667	0
	TAMPA ELECTRIC CO CP		06/27/2022	1.950	07/06/2022	5,797,173	1,257	0
	TAMPA ELECTRIC CO CP		06/28/2022	2.000	07/12/2022	9,992,222	1,667	0
	TRISTATE GEN&TRANS ASSN CP		06/30/2022	1.680	07/01/2022	4,999,767	233	0
	WECGRP CP		06/30/2022	1.850	07/06/2022	19,294,049	992	0
	WISCONSIN ELECTRIC POWER CP		06/28/2022	1.780	07/12/2022	9,993,078	1,483	0
	WISCONSIN ELECTRIC POWER CP		06/29/2022	1.780	07/13/2022	8,494,116	841	0
	BROOKFIELD BRP HOLDINGS CP		06/23/2022	2.150	07/06/2022	13,589,441	6,498	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						408,893,873	81,977	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						408,893,873	81,977	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						408,893,873	81,977	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						408,893,873	81,977	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	04/01/2022	0.009		25,000	0	570
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	570
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		04/01/2022	0.010		118,352,102	0	34,974
8309999999. Subtotal - All Other Money Market Mutual Funds						118,352,102	0	34,974
8609999999 - Total Cash Equivalents						527,270,975	81,977	35,544