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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address N/A

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

OFFICERS

President and Chief Executive Officer	Clifford James Jack #	Treasurer	Doris Lee Paul
Secretary	Therese Susan McDonough	Senior Vice President, Chief Risk Officer & Appointed Actuary	Scott Niel Shepherd

OTHER

Lori Dianne Dashewich #, Senior Vice President, Chief Accounting Officer & Controller, Interim CFO	William Charles Price, Executive Vice President & General Counsel, Assistant Secretary	Marc Socol #, Executive Vice President & Chief Revenue Officer
David Anthony Azzarito, Senior Vice President	William Burrow #, Senior Vice President	Elizabeth Griffith #, Senior Vice President
Steven Kluever #, Senior Vice President	Patrick Henry McEvoy, Senior Vice President	Gary Russell Rodmaker, Senior Vice President
Daniel Starishevsky #, Senior Vice President		

DIRECTORS OR TRUSTEES

Michael Akker	Anurag Chandra	Philippe Francois Charette
Patricia Lynn Guinn #	Gregory Svend Nielsen	Westley Thompson #
Steven Carl Verney		

State of Ohio
County of Hamilton

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

Lori Dianne Dashewich Senior Vice President, Chief Accounting Officer & Controller, Interim CFO	Therese Susan McDonough Secretary	Scott Niel Shepherd Senior Vice President, Chief Risk Officer & Appointed Actuary

Subscribed and sworn to before me this 10th day of August, 2023

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

Stephanie Coleman
Notary Public
Expires November 24, 2025

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	6,145,144,790	0	6,145,144,790	6,126,737,168
2.	Stocks:				
	2.1 Preferred stocks	16,608,460	0	16,608,460	16,335,300
	2.2 Common stocks	599,748,054	49,888,890	549,859,164	535,337,435
3.	Mortgage loans on real estate:				
	3.1 First liens	1,181,010,597	0	1,181,010,597	1,118,912,275
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	22,314,983	0	22,314,983	22,803,385
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (1,351,484)), cash equivalents ($ 91,064,745) and short-term investments ($ 0)	89,713,264	0	89,713,264	286,469,756
6.	Contract loans (including $ 0 premium notes)	908,859,698	103,788	908,755,910	900,976,193
7.	Derivatives	49,636,409	0	49,636,409	78,598,020
8.	Other invested assets	343,671,319	0	343,671,319	306,314,367
9.	Receivables for securities	258,717	0	258,717	937,785
10.	Securities lending reinvested collateral assets	119,688,006	0	119,688,006	113,939,918
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,476,654,297	49,992,678	9,426,661,619	9,507,361,602
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	59,689,878	0	59,689,878	58,904,788
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	606,433	0	606,433	356,993
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	2,199,404	0	2,199,404	1,496,185
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	79,811,859	250,173	79,561,686	81,426,100
	16.2 Funds held by or deposited with reinsured companies	15,253,885	0	15,253,885	0
	16.3 Other amounts receivable under reinsurance contracts	71,214,822	0	71,214,822	13,410,633
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	817,950	0	817,950	63,469,599
18.2	Net deferred tax asset	133,710,255	94,733,761	38,976,494	51,970,894
19.	Guaranty funds receivable or on deposit	1,583,501	0	1,583,501	1,684,576
20.	Electronic data processing equipment and software	186,583	0	186,583	208,223
21.	Furniture and equipment, including health care delivery assets ($ 0)	2,074,132	2,074,132	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	34,898,169	0	34,898,169	56,250,447
24.	Health care ($ 0) and other amounts receivable	10,031,273	10,031,273	0	0
25.	Aggregate write-ins for other than invested assets	125,783,227	13,121,966	112,661,261	123,614,772
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,014,515,668	170,203,983	9,844,311,685	9,960,154,812
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	14,149,095,847	0	14,149,095,847	13,840,749,746
28.	Total (Lines 26 and 27)	24,163,611,515	170,203,983	23,993,407,532	23,800,904,558
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Annuity rider charges receivable	92,450,812	0	92,450,812	102,630,811
2502.	Keyman insurance	9,782,847	0	9,782,847	10,093,078
2503.	State taxes recoverable	7,254,503	0	7,254,503	7,226,487
2598.	Summary of remaining write-ins for Line 25 from overflow page	16,295,065	13,121,966	3,173,099	3,664,396
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	125,783,227	13,121,966	112,661,261	123,614,772

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,328,936,762 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	2,328,936,762	1,806,998,250
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	19,262,358	20,642,159
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	755,675,922	680,293,218
4.	Contract claims:		
	4.1 Life	22,141,417	21,582,001
	4.2 Accident and health	112,176	103,981
5.	Policyholders' dividends/refunds to members $ 193,902 and coupons $ 0 due and unpaid	193,902	216,600
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	3,915,284	3,981,179
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 77,356 accident and health premiums	434,030	133,276
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 41,892,367 assumed and $ 6,666,722 ceded	48,559,089	39,446,660
	9.4 Interest Maintenance Reserve	630,490	1,509,611
10.	Commissions to agents due or accrued-life and annuity contracts $ 826,526 , accident and health $ 112,708 and deposit-type contract funds $ 0	939,234	1,635,727
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	8,593,408	9,177,904
13.	Transfers to Separate Accounts due or accrued (net) (including $ (503,995,817) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(503,995,817)	(39,335,934)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,014,285)	850,334
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	8,974,064	8,326,776
17.	Amounts withheld or retained by reporting entity as agent or trustee	116,010,044	126,992,513
18.	Amounts held for agents' account, including $ 4,406,806 agents' credit balances	4,415,447	4,374,601
19.	Remittances and items not allocated	94,139,500	154,924,241
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	105,423,652	95,538,156
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 2,484,391,247) reinsurers	3,521,169,379	3,712,361,759
	24.04 Payable to parent, subsidiaries and affiliates	83,669,879	202,078,894
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	60,343,794	114,471,248
	24.08 Derivatives	15,253,885	0
	24.09 Payable for securities	5,000,000	4,000,100
	24.10 Payable for securities lending	119,688,005	113,939,916
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	906,163,061	909,990,972
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,724,634,680	7,994,234,142
27.	From Separate Accounts Statement	14,149,093,491	13,840,747,628
28.	Total liabilities (Lines 26 and 27)	21,873,728,171	21,834,981,770
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	310,041,817	310,003,672
33.	Gross paid in and contributed surplus	948,735,859	823,735,859
34.	Aggregate write-ins for special surplus funds	58,825,619	58,825,619
35.	Unassigned funds (surplus)	792,076,066	763,357,639
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 2,237 in Separate Accounts Statement)	2,109,679,361	1,955,922,789
38.	Totals of Lines 29, 30 and 37	2,119,679,361	1,965,922,789
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	23,993,407,532	23,800,904,559
	DETAILS OF WRITE-INS		
2501.	Policy loan liability	835,266,477	827,717,089
2502.	Liability for cash collateral	47,340,000	58,860,000
2503.	Deferred liability for intercompany reinsurance	18,956,939	18,956,939
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,599,645	4,456,944
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	906,163,061	909,990,972
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Segregated special surplus for Sunrise Captive Re, LLC.	58,825,619	58,825,619
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	58,825,619	58,825,619

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	10,013,143,032	3,338,236,602	3,966,454,708
2.	Considerations for supplementary contracts with life contingencies	0	97,343	97,343
3.	Net investment income	154,719,680	149,504,820	350,446,418
4.	Amortization of Interest Maintenance Reserve (IMR)	870,280	3,674,420	5,244,012
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	118,243,471	310,511,619	466,422,130
7.	Reserve adjustments on reinsurance ceded	308,428,440	(3,878,666,853)	(4,553,899,543)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	89,627,319	104,521,222	196,695,106
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	106,229,263	33,470,043	75,528,884
9.	Totals (Lines 1 to 8.3)	10,791,261,485	61,349,216	506,989,058
10.	Death benefits	19,048,365	37,172,672	59,943,358
11.	Matured endowments (excluding guaranteed annual pure endowments)	153,732	320,562	581,915
12.	Annuity benefits	40,593,402	18,929,902	30,261,401
13.	Disability benefits and benefits under accident and health contracts	901,521	1,166,036	2,019,527
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	300,410,373	161,354,305	243,739,392
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	9,498,162	6,537,129	15,459,758
18.	Payments on supplementary contracts with life contingencies	255,084	230,650	466,647
19.	Increase in aggregate reserves for life and accident and health contracts	536,015,476	(74,030,205)	(42,518,900)
20.	Totals (Lines 10 to 19)	906,876,115	151,681,051	309,953,098
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	44,623,128	58,155,491	109,090,216
22.	Commissions and expense allowances on reinsurance assumed	184,218,272	2,075,060	4,475,768
23.	General insurance expenses and fraternal expenses	45,606,505	91,488,348	171,650,961
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,660,679	10,054,486	13,233,140
25.	Increase in loading on deferred and uncollected premiums	(244,462)	(2,446,871)	(2,247,393)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,349,757,421)	(867,942,705)	(1,648,451,000)
27.	Aggregate write-ins for deductions	10,870,487,608	895,532,662	1,695,542,989
28.	Totals (Lines 20 to 27)	10,707,470,424	338,597,522	653,247,779
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	83,791,061	(277,248,306)	(146,258,721)
30.	Dividends to policyholders and refunds to members	2,571,981	22,584,512	25,055,906
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	81,219,080	(299,832,818)	(171,314,627)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	25,069,374	54,207,688	63,855,773
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)	56,149,706	(354,040,506)	(235,170,400)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (139,151) (excluding taxes of $ (786,309) transferred to the IMR)	(1,021,286)	(14,767,449)	(20,998,739)
35.	Net income (Line 33 plus Line 34)	55,128,420	(368,807,955)	(256,169,139)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,965,922,789	1,455,535,994	1,455,535,994
37.	Net income (Line 35)	55,128,420	(368,807,955)	(256,169,139)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (30,545)	41,761,434	22,028,679	74,399,903
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	25,626,304	(47,310,350)	(33,560,604)
41.	Change in nonadmitted assets	(42,698,188)	(21,399,161)	(32,184,068)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(9,885,494)	(21,911,868)	(40,481,864)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	2,000	0
47.	Other changes in surplus in Separate Accounts Statement	237	(2,135)	(16)
48.	Change in surplus notes	38,146	38,146	76,291
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	125,000,000	401,363,907	401,363,907
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	0	(324,000,000)	(419,000,427)
53.	Aggregate write-ins for gains and losses in surplus	(41,214,287)	878,197,280	815,942,811
54.	Net change in capital and surplus for the year (Lines 37 through 53)	153,756,572	518,198,543	510,386,794
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,119,679,361	1,973,734,537	1,965,922,789
	DETAILS OF WRITE-INS			
08.301.	Policy charges	103,393,698	105,903,119	210,029,217
08.302.	Fee income	23,184,423	27,891,979	52,069,415
08.303.	Reinsurance ceded trails	3,068,629	3,296,919	6,520,258
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(23,417,487)	(103,621,974)	(193,090,006)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	106,229,263	33,470,043	75,528,884
2701.	Modco reserve allowance	9,975,548,506	0	0
2702.	VA base reinsurance transfer to/from SA Modco	796,334,106	827,887,331	1,528,650,754
2703.	Funds withheld miscellaneous expense	95,169,743	52,045,599	147,063,331
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,435,253	15,599,732	19,828,904
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	10,870,487,608	895,532,662	1,695,542,989
5301.	Benefit plan adjustment	233,685	565,819	7,612,324
5302.	Deferred coinsurance gain	(41,447,972)	877,631,461	807,409,853
5303.	Prior period adjustment	0	0	920,634
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)	(41,214,287)	878,197,280	815,942,811

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	310,583,889	111,176,033	533,641,369
2.	Net investment income	155,589,473	148,976,899	324,990,845
3.	Miscellaneous income	115,543,409	78,773,067	113,702,967
4.	Total (Lines 1 to 3)	581,716,771	338,925,999	972,335,181
5.	Benefit and loss related payments	1,559,186,865	1,032,924,902	2,460,152,480
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(885,097,538)	(882,931,675)	(1,631,142,387)
7.	Commissions, expenses paid and aggregate write-ins for deductions	35,305,909	211,931,742	308,142,361
8.	Dividends paid to policyholders	26,612,107	20,751,649	84,169,632
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(38,507,735)	100,428,811	125,219,044
10.	Total (Lines 5 through 9)	697,499,608	483,105,429	1,346,541,130
11.	Net cash from operations (Line 4 minus Line 10)	(115,782,837)	(144,179,430)	(374,205,949)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	227,927,209	492,780,408	919,224,929
	12.2 Stocks	266,300	233,370	16,190,214
	12.3 Mortgage loans	55,006,678	54,261,209	127,147,875
	12.4 Real estate	0	0	0
	12.5 Other invested assets	608,665	77,898,858	80,268,060
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	28,845,715	64,263,198	62,474,206
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	312,654,567	689,437,043	1,205,305,284
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	252,109,036	927,944,951	1,185,572,884
	13.2 Stocks	3,684,600	10,233,696	10,822,255
	13.3 Mortgage loans	117,105,000	96,866,790	187,096,790
	13.4 Real estate	0	0	0
	13.5 Other invested assets	12,163,431	1,571,715	28,548,965
	13.6 Miscellaneous applications	36,883,824	37,783,524	44,043,842
	13.7 Total investments acquired (Lines 13.1 to 13.6)	421,945,891	1,074,400,676	1,456,084,736
14.	Net increase (or decrease) in contract loans and premium notes	7,787,062	23,976,470	(7,538,707)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(117,078,386)	(408,940,103)	(243,240,745)
	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	125,000,000	401,363,907	401,363,907
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	65,454,153	61,123,186	94,931,916
	16.5 Dividends to stockholders	0	324,000,000	419,000,427
	16.6 Other cash provided (applied)	(154,349,423)	377,260,947	444,486,649
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	36,104,730	515,748,040	521,782,045
	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)	(196,756,493)	(37,371,493)	(95,664,649)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	286,469,759	382,134,407	382,134,407
	19.2 End of period (Line 18 plus Line 19.1)	89,713,266	344,762,914	286,469,759

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

20.0001. Funds held under reinsurance agreement, net	13,008,831	25,586,284	51,834,120
20.0002. Extraordinary dividend declared and unpaid from Sunrise Captive Re, LLC	0	0	25,000,000
20.0003. Deferred gain on reinsurance agreements	0	(234,049,278)	(234,049,278)
20.0004. Change in securities lending collateral	(5,748,089)	26,241,403	173,897,636
20.0005. Amortization of deferred gain on reinsurance agreements	(41,447,972)	(2,839,633)	(73,061,242)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	343,031,139	314,817,466	641,432,196
3.	Ordinary individual annuities	37,500,268	49,340,215	86,888,371
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	17,605,533	24,347,400	46,658,368
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	4,387,602	4,748,324	9,390,290
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	402,524,542	393,253,405	784,369,225
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	402,524,542	393,253,405	784,369,225
14.	Deposit-type contracts	158,792,813	110,227,405	280,381,216
15.	Total (Lines 13 and 14)	561,317,355	503,480,810	1,064,750,441
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Sunrise Captive Re, LLC ("SUNR"), a wholly owned subsidiary of ONLIC, is an Ohio domiciled special purpose financial captive insurance company started operations during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department, Sunrise has applied a prescribed practice that increased the subsidiary's valuation by $159,182,872 and $319,034,513 for June 30, 2023 and December 31, 2022, respectively.

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

	SSAP #	F/S Page	F/S Line #	6/30/2023	12/31/2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 55,128,420	$ (256,169,139)
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 55,128,420	$ (256,169,139)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,119,679,361	$ 1,965,922,789
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Subsidiary Valuation - Sunrise Re Captive, LLC	97	2	8	$ 159,182,872	$ 319,034,513
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,960,496,489	$ 1,646,888,276

C. Accounting Policy

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

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

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

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

D. Going concern

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

NOTE 2 Accounting Changes and Corrections of Errors - NONE

NOTE 3 Business Combinations and Goodwill - No significant changes

NOTE 4 Discontinued Operations - No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

D. Loan-Backed Securities

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

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

(3) Recognized OTTI Securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
12669G-C8-2	$ 329,186	$ 270,178	$ 59,008	$ 270,178	$ 279,107	06/30/2023
Total	XXX	XXX	$ 59,008	XXX	XXX	XXX

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

a) The aggregate amount of unrealized losses:
1. Less than 12 Months $ 6,565,926
2. 12 Months or Longer $ 70,479,964

b)The aggregate related fair value of securities with unrealized losses:
1. Less than 12 Months $ 191,652,351
2. 12 Months or Longer $ 600,791,052

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - NONE

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 119,697,881

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

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

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

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

J. Real Estate - No significant changes

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

L. Restricted Assets - No significant changes

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

O. 5GI Securities - None

P. Short Sales - NONE

Q. Prepayment Penalty and Acceleration Fees - No significant changes

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

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

NOTE 7 Investment Income - No significant changes

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(8) Total Premium Costs for Contracts - NONE

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

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

a. Scheduled Amortization - NONE

b. Total Deferred Balance - NONE

c. Reconciliation of Amortization - NONE

NOTE 9 Income Taxes - No significant changes

NOTES TO FINANCIAL STATEMENTS

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

B. Transactions

The Company's investment income reflects dividends from Ohio National Investments, Inc. of $5,800,000 for the period ended June 30, 2023. The Company received cash for the fourth quarter 2022 extraordinary dividend from its subsidiary, SUNR, for $25,000,000 in February of 2023.

Effective March 31, 2023 the company received a capital contribtuion of $125,000,000 from its parent, Constellation Insurance Holdings, Inc. as part of the acquisition agreement.

E. The Company is a party to an agreement with Constellation Insurance Holdings, Inc. "CIHI" and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a cash pooling agreement. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties. Settlement is made daily for each party's needs from or to the concentration account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2023, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	June 30, 2023
Ohio National Life Assurance Corporation	$ 9,194,957
Constellation Insurance, Inc.	11,658,073
Sycamore Re, Ltd	8,531,370
Ohio National Investments, Inc.	7,217,631
Montgomery Re, Inc.	(2,014,606)
Constellation Insurance Holdings, Inc	(7,833,849)
Kenwood Re, Inc	1,840,738
Sunrise Captive Re, LLC	24,710,764
OnTech, LLC	(5,966,438)
Financial Way Realty, Inc	201,393
ON Foreign Holdings LLC	(919,212)
Camargo Re Captive, Inc.	3,007,720
Global Holdings, SMLLC	82
Total	$ 49,628,623

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $610,000,000 and $510,000,000 as of June 30, 2023 and December 31, 2022, respectively. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 19,040,724	$ 19,040,724	$ -
(c) Activity Stock	$ 26,575,000	$ 26,575,000	$ -
(d) Excess Stock	$ 76	$ 76	$ -
(e) Aggregate Total (a+b+c+d)	$ 45,615,800	$ 45,615,800	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 610,001,697	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 20,000,000	$ 20,000,000	$ -
(c) Activity Stock	$ 21,825,000	$ 21,825,000	$ -
(d) Excess Stock	$ 372,500	$ 372,500	$ -
(e) Aggregate Total (a+b+c+d)	$ 42,197,500	$ 42,197,500	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 518,277,778	XXX	XXX

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 19,040,724	$ 19,040,724	$ -	$ -	$ -	$ -

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)

NOTES TO FINANCIAL STATEMENTS

(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)	$ 819,479,216	$ 895,886,210	$ 610,000,000
2. Current Year General Account Total Collateral Pledged	$ 819,479,216	$ 895,886,210	$ 610,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 692,083,271	$ 755,862,601	$ 510,000,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 824,778,549	$ 899,082,965	$ 610,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 824,778,549	$ 899,082,965	$ 610,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 784,162,721	$ 774,869,066	$ 510,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 610,000,000	$ 610,000,000	$ -	$ 610,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 610,000,000	$ 610,000,000	$ -	$ 610,000,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 510,000,000	$ 510,000,000	$ -	$ 510,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 510,000,000	$ 510,000,000	$ -	$ 510,000,000

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 610,000,000	$ 610,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 610,000,000	$ 610,000,000	$ -

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

c. FHLB - Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	6/30/2023	2022	6/30/2023	2022	6/30/2023	2022
(4) Components of net periodic benefit cost						
a. Service cost	$ 4,468	$ 12,000	$ 12,753	$ 34,000	$ -	$ -
b. Interest cost	$ 1,188,202	$ 2,161,000	$ 160,520	$ 244,000	$ -	$ -
c. Expected return on plan assets	$ (1,905,445)	$ (5,049,000)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 89,811	$ 604,000	$ 143,874	$ 515,000	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ (244,000)	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ 1,181,000	$ -	$ (516,000)	$ -	$ -
h. Total net periodic benefit cost	$ (622,964)	$ (1,091,000)	$ 317,147	$ 33,000	$ -	$ -

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

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(2) Detail of other contingent commitments

The Company has committed to fund mortgage loans in the amount of $12,070,000 and bonds in the amount of $5,000,000.The Company is an investor in limited partnerships and a limited liabilty corporation. The Company has committed $240,000,000 and funded $76,968,765 to these investments.

NOTE 15 Leases - No significant changes

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

No significant changes

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

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

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

C. Wash Sales - NONE

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

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

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	$ (1,351,481)	$ -	$ -	$ 91,064,745	$ 89,713,264
Securities lending collateral	$ -	$ 119,697,881	$ -	$ -	$ 119,697,881
Preferred stock	$ -	$ 6,517,840	$ -	$ -	$ 6,517,840
Bonds Industrial and Misc	$ -	$ 66,443	$ -	$ -	$ 66,443
Common Stock Industrial and Misc	$ -	$ 45,646,757	$ 357,778	$ -	$ 46,004,535
Equity put options	$ -	$ 18,647,994	$ -	$ -	$ 18,647,994
Equity call Options	$ -	$ 29,573,016	$ -	$ -	$ 29,573,016
Swaps	$ -	$ 1,415,400	$ -	$ -	$ 1,415,400
Other invested assets	$ -	$ -	$ 47,904,497	$ -	$ 47,904,497
Separate account assets	$ 14,149,095,847	$ -	$ -	$ -	$ 14,149,095,847
Total assets at fair value/NAV	$ 14,147,744,366	$ 221,565,331	$ 48,262,275	$ 91,064,745	$ 14,508,636,717

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	$ 15,253,885	$ -	$ -	$ -	$ 15,253,885

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock Industrial and Misc	$ 371,000	$ -	$ -	$ -	$ (13,222)	$ -	$ -	$ -	$ -	$ 357,778
Other Invested Assets	$ 38,702,929	$ -	$ -	$ -	$ 787,497	$ 8,157,913	$ -	$ 256,159	$ -	$ 47,904,498
Total Assets	$ 39,073,929	$ -	$ -	$ -	$ 774,275	$ 8,157,913	$ -	$ 256,159	$ -	$ 48,262,276

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

(3) Policies when Transfers Between Levels are Recognized

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

(5) Fair Value Disclosures

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

B. Fair Value Reporting under SSAP No. 100R and Other Accounting Pronouncements

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

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,220,023,215	$ 6,145,144,790	$ -	$ 5,167,066,609	$ 52,956,606	$ -	$ -
Cash & cash equivalents	$ 89,713,264	$ 89,713,264	$ (1,351,481)	$ -	$ -	$ 91,064,745	$ -
Short-term	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Common stock non-affilate	$ 46,004,535	$ 46,004,535	$ -	$ 45,646,757	$ 357,778	$ -	$ -
Preferred stock	$ 15,434,460	$ 16,608,460	$ -	$ 6,608,460	$ 8,826,000	$ -	$ -
Mortgage Loan	$ 1,074,365,769	$ 1,181,010,597	$ -	$ -	$ 1,074,365,769	$ -	$ -
Securities lending collateral	$ 119,697,881	$ 119,688,005	$ -	$ 119,697,881	$ -	$ -	$ -
OIA - Surplus Notes	$ 82,016,844	$ 108,063,078	$ -	$ 82,016,844	$ -	$ -	$ -
OIA - Limited partnerships	$ 47,904,497	$ 47,904,497	$ -	$ -	$ 47,904,497	$ -	$ -
Derivatives- equity puts	$ 18,647,994	$ 18,647,994	$ -	$ 18,647,994	$ -	$ -	$ -
Derivatives- call options	$ 29,573,016	$ 29,573,016	$ -	$ 29,573,016	$ -	$ -	$ -
Derivatives- swaps	$ 1,415,400	$ 1,415,400	$ -	$ 1,415,400	$ -	$ -	$ -
Derivatives- futures	$ (15,253,885)	$ (15,253,885)	$ (15,253,885)	$ -	$ -	$ -	$ -
Separate account assets	$ 14,149,095,847	$ 14,149,095,847	$ 14,149,095,847	$ -	$ -	$ -	$ -
Separate account liabilities	$(14,149,095,847)	$(14,149,095,847)	$(14,149,095,847)	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items - No significant changes

NOTE 22 Events Subsequent - NONE

NOTE 23 Reinsurance

Effective April 1, 2023 the Company entered into a reinsurance agreement with Pruco Life Insurance Company (Pruco), an affiliate of Prudential Financial, with ONLIC as the reinsurer. The agreement was to reinsure a $10.0 billion block of variable annuity business with a guaranteed lifetime withdrawal benefit (GLWB) rider. The type of reinsurance is coinsurance on the general account and modified coinsurance on the separate account.

The Company also entered into an agreement to retrocede the same business and risks assumed from Pruco to Sycamore (SYRE) with 100% modified coinsurance where ONLIC retains the assets and reserves and passes the economics onto SYRE. In accordance with SSAP 61R, ONLIC as the ceding company transfers the policy cashflows to Sycamore, the assuming company, and keeps the assets and liabilities on its books. This agreement has been filed with the Ohio Department of Insurance ("ODI') and is still pending approval as of the filing of these statements. The Company intends to amend these statements once the transaction is approved. The amended statements will result in a decrease to surplus of approximately $6,000,000 as of June 30, 2023.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination - NONE

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

NOTES TO FINANCIAL STATEMENTS

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2022 were $8,551,155. As of June 30, 2023, $760,042 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $7,451,071. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements - NONE

NOTE 27 Structured Settlements - NONE

NOTE 28 Health Care Receivables - NONE

NOTE 29 Participating Policies - No significant changes

NOTE 30 Premium Deficiency Reserves - NONE

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

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

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

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

NOTE 35 Separate Accounts - No significant changes

NOTE 36 Loss/Claim Adjustment Expenses - No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
ON Flight, Inc. was sold during the second quarter of 2023. .....

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
The Ohio Department of Insurance .....

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 9,701,271

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 536,786,630	$ 553,743,521
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 163,084,079	$ 187,703,745
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 699,870,709	$ 741,447,266
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 119,697,881

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 119,688,006

16.3 Total payable for securities lending reported on the liability page. ..... $ 119,688,005

GENERAL INTERROGATORIES

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

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

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

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
Tim Biggs	I
Gary Rodmaker	I
Brenda Kalb	I
Jeffrey Weisman	I
Cristian Donoso	I
William Hilbert	I

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

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

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

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

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 0
1.13 Commercial Mortgages	$ 1,181,010,597
1.14 Total Mortgages in Good Standing	$ 1,181,010,597
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 0
1.32 Residential Mortgages	$ 0
1.33 Commercial Mortgages	$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 0
1.42 Residential Mortgages	$ 0
1.43 Commercial Mortgages	$ 0
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,181,010,597
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$ 0
1.62 Residential Mortgages	$ 0
1.63 Commercial Mortgages	$ 0
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1 A&H loss percent	(3.300)%
2.2 A&H cost containment percent	2.300 %
2.3 A&H expense percent excluding cost containment expenses	27.800 %

3.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date $ 0

3.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date $ 0

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

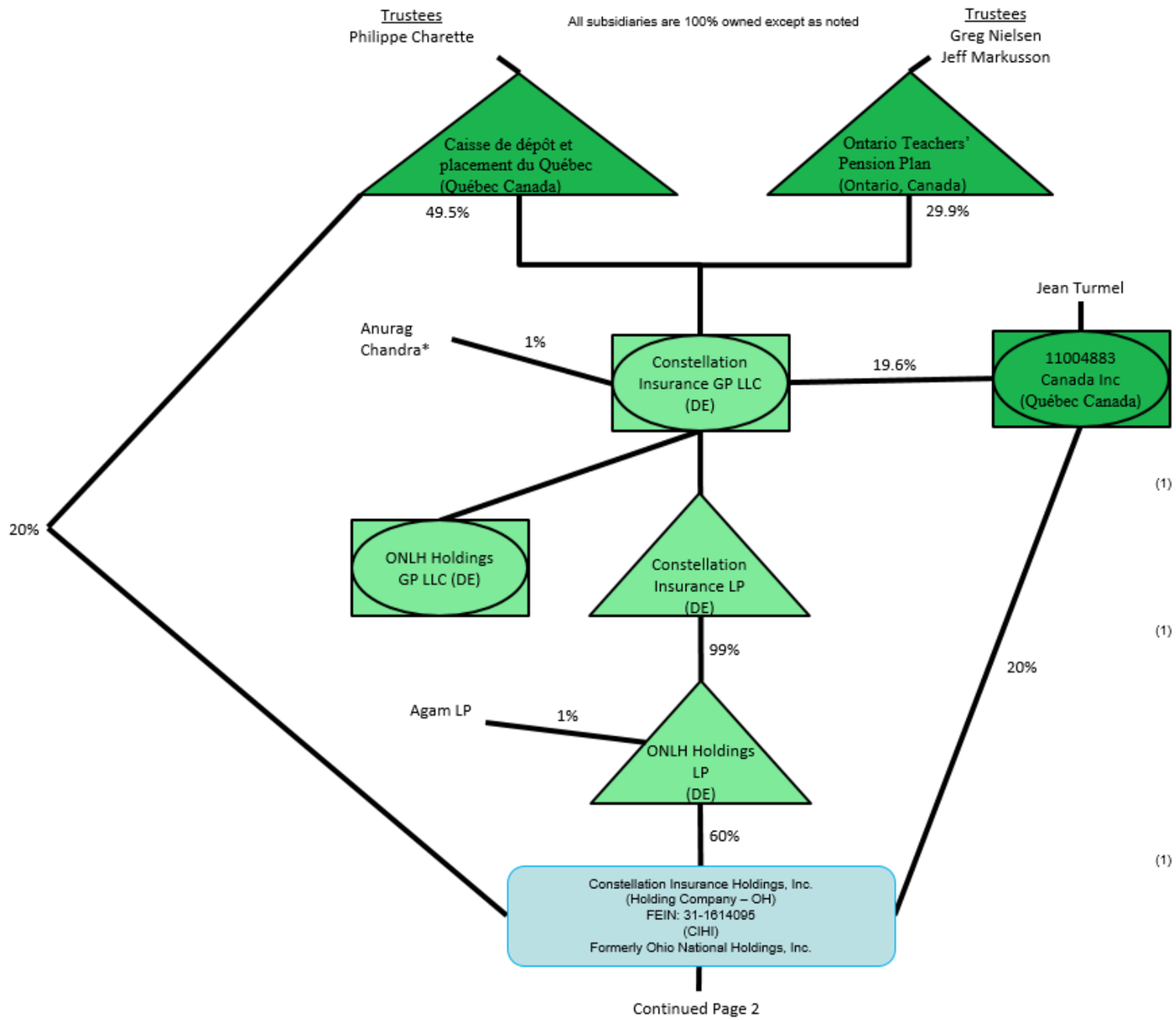
Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	3,477,246	49,971	74,316	619,215	4,220,748	332
2. Alaska	AK	L	223,936	0	2,849	0	226,785	120
3. Arizona	AZ	L	3,419,222	1,094,791	31,381	144,037	4,689,431	1,468
4. Arkansas	AR	L	1,892,411	490,945	31,008	171,763	2,586,127	713,326
5. California	CA	L	13,234,076	1,200,290	248,420	1,406,598	16,089,384	7,220
6. Colorado	CO	L	6,899,960	148,997	102,500	195	7,151,652	634,746
7. Connecticut	CT	L	1,745,055	20,902	44,931	51,545	1,862,433	589
8. Delaware	DE	L	985,821	311,706	13,219	350	1,311,096	88
9. District of Columbia	DC	L	198,711	0	3,285	0	201,996	8
10. Florida	FL	L	19,585,379	1,678,424	147,676	646,195	22,057,674	600,802
11. Georgia	GA	L	2,948,348	511,478	81,482	622,717	4,164,025	60,313
12. Hawaii	HI	L	82,385	1,200	1,376	0	84,961	0
13. Idaho	ID	L	829,164	96,434	38,080	208,778	1,172,456	810
14. Illinois	IL	L	10,263,611	1,098,939	286,242	877,506	12,526,298	237,705
15. Indiana	IN	L	3,151,909	560,420	52,017	422,226	4,186,572	2,070
16. Iowa	IA	L	1,859,070	411,334	31,268	235,323	2,536,995	1,241,519
17. Kansas	KS	L	4,057,917	69,102	92,388	45,856	4,265,263	52,415
18. Kentucky	KY	L	1,582,878	7,500	34,778	453,788	2,078,944	26,006
19. Louisiana	LA	L	4,633,305	73,116	10,411	525,616	5,242,448	3,632
20. Maine	ME	L	59,525	299,934	14,707	0	374,166	162
21. Maryland	MD	L	4,243,362	1,555,630	72,227	257,972	6,129,191	84,052
22. Massachusetts	MA	L	3,164,904	23,400	130,729	380,415	3,699,448	108
23. Michigan	MI	L	11,887,540	1,328,339	128,127	782,142	14,126,148	1,354,258
24. Minnesota	MN	L	2,603,031	883,330	54,781	258,101	3,799,243	2,792
25. Mississippi	MS	L	1,184,942	277,880	33,001	168	1,495,991	576
26. Missouri	MO	L	3,753,862	642,142	37,580	66,094	4,499,678	366,125
27. Montana	MT	L	329,855	5,200	8,555	0	343,610	1,442
28. Nebraska	NE	L	5,173,362	52,444	19,349	64,466	5,309,621	9,370
29. Nevada	NV	L	1,009,754	45,537	27,168	0	1,082,459	154,194
30. New Hampshire	NH	L	1,608,611	943,000	11,540	0	2,563,151	246
31. New Jersey	NJ	L	8,579,208	1,173,825	74,165	469,008	10,296,206	3,177
32. New Mexico	NM	L	415,944	600	8,783	0	425,327	43
33. New York	NY	N	1,074,336	8,750	10,648	0	1,093,734	111,557
34. North Carolina	NC	L	4,822,384	1,294,678	88,076	486,891	6,692,029	504,055
35. North Dakota	ND	L	42,649	0	35,169	33,830	111,648	196
36. Ohio	OH	L	16,326,166	2,239,515	439,212	3,033,121	22,038,014	150,435,094
37. Oklahoma	OK	L	1,863,590	119,762	30,358	145,209	2,158,919	47,230
38. Oregon	OR	L	1,602,079	1,525,803	35,293	188,512	3,351,687	2,977
39. Pennsylvania	PA	L	11,854,970	773,079	210,112	1,069,770	13,907,931	525,324
40. Rhode Island	RI	L	574,326	0	18,862	1,179	594,367	0
41. South Carolina	SC	L	2,508,605	956,956	35,496	19,901	3,520,958	370
42. South Dakota	SD	L	254,678	19,700	1,272	8,273	283,923	359
43. Tennessee	TN	L	5,346,292	278,093	110,926	362,219	6,097,530	11,419
44. Texas	TX	L	19,008,353	2,363,774	203,218	1,830,321	23,405,666	1,424,413
45. Utah	UT	L	2,786,274	8,298	12,944	0	2,807,516	226
46. Vermont	VT	L	132,976	712,959	3,403	62,463	911,801	0
47. Virginia	VA	L	4,249,758	796,769	67,449	792,327	5,906,303	2,282
48. Washington	WA	L	2,196,327	151,165	43,376	131,183	2,522,051	2,000
49. West Virginia	WV	L	845,123	3,900	35,094	584,108	1,468,225	1,039
50. Wisconsin	WI	L	6,385,085	377,777	204,534	146,155	7,113,551	163,972
51. Wyoming	WY	L	644,327	200	7,482	0	652,009	558
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	L	(39,678)	600	518,385	0	479,307	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	14,533	0	0	0	14,533	3
58. Aggregate Other Aliens	OT	XXX	111,888	0	6,498	0	118,386	25
59. Subtotal		XXX	207,689,345	26,688,588	4,066,146	17,605,536	256,049,615	158,792,813
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	32,079,942	0	0	0	32,079,942	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,109,245	10,811,680	151,535	0	12,072,460	0
94. Aggregate or other amounts not allocable by State		XXX	9,942,333	0	176,149	0	10,118,482	0
95. Totals (Direct Business)		XXX	250,820,865	37,500,268	4,393,830	17,605,536	310,320,499	158,792,813
96. Plus Reinsurance Assumed		XXX	56,623,725	10,370,836,803	0	0	10,427,460,528	0
97 Totals (All Business)		XXX	307,444,590	10,408,337,071	4,393,830	17,605,536	10,737,781,027	158,792,813
98. Less Reinsurance Ceded		XXX	281,956,920	440,950,883	2,137,637	0	725,045,440	0
99. Totals (All Business) less Reinsurance Ceded		XXX	25,487,670	9,967,386,188	2,256,193	17,605,536	10,012,735,587	158,792,813
DETAILS OF WRITE-INS								
58001. Other alien		XXX	111,888	0	6,498	0	118,386	25
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	111,888	0	6,498	0	118,386	25
9401. Dividends accums used to purchase paid-up additions		XXX	8,933,745	0	0	0	8,933,745	0
9402. Div accum appld as prem in states that do not allow div ded		XXX	988,971	0	176,149	0	1,165,120	0
9403. Dividends accums used to shorten endow or prem pay		XXX	19,617	0	0	0	19,617	0
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	9,942,333	0	176,149	0	10,118,482	0

(a) Active Status Counts:

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

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



(1) The limited partnership interests in Constellation Insurance, LP are (i) 1% owned by Anurag Chandra, (ii) 49.5% owned by an affiliate of Caisse de dépôt et placement du Québec (CDPQ) and (iii) 49.5% owned by an affiliate of Ontario Teachers' Pension Plan (OTPP).

(1) These figures reflect ownership of director voting shares of Constellation Insurance Holdings Inc. ("CIHI"), or director voting units of Constellation Insurance GP, LLC, which is a class of common stock/units that carries the right to vote for the election and removal of directors. All non-director voting shares of CIHI, which carry ordinary economic and voting rights, other than the right to vote for the election and removal of directors, are owned by ONLH Holdings, LP.

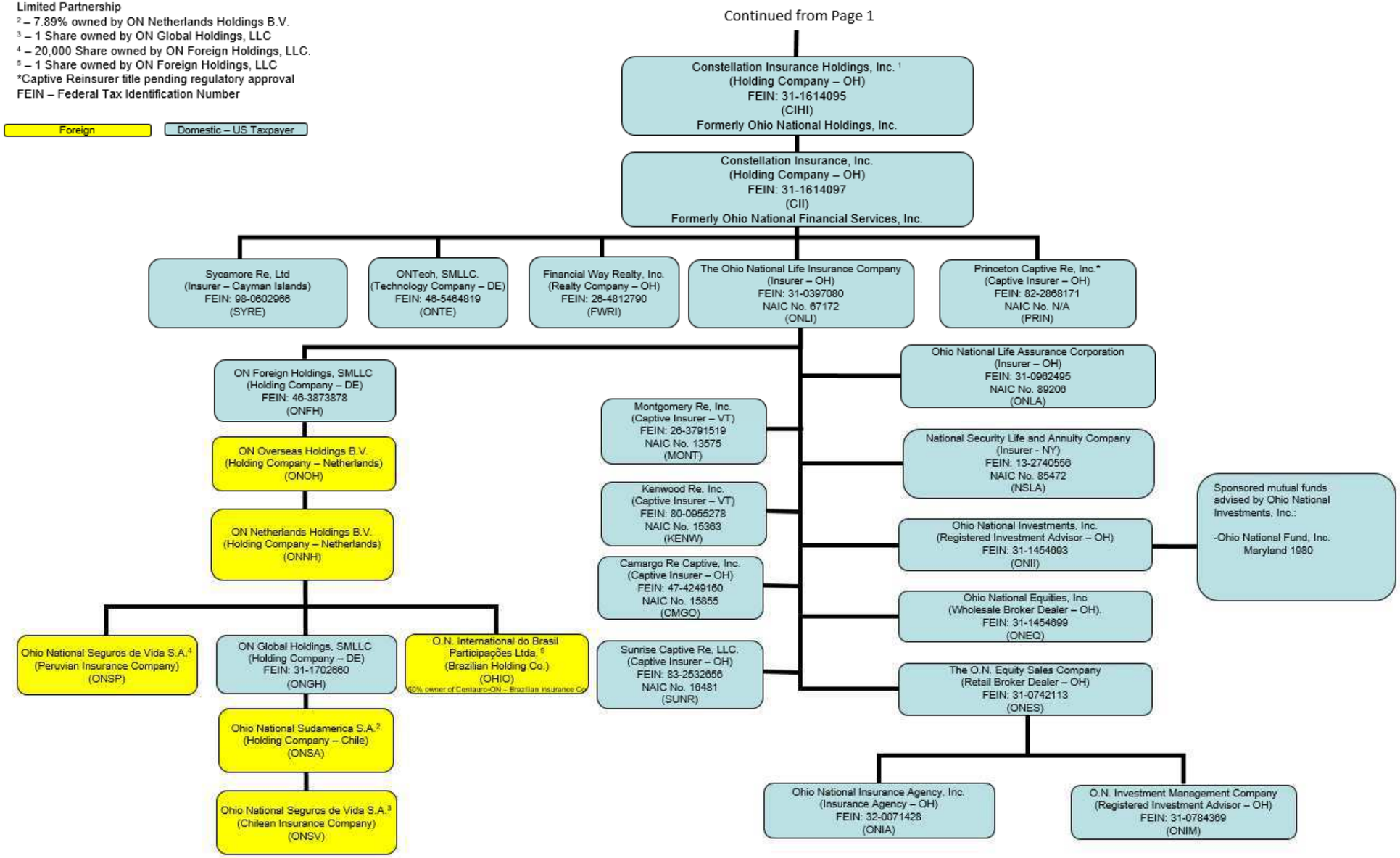
(1) OTPP Constellation Voting Trust is party to shareholders agreements with 11004883 Canada Inc. ("Nominee Holder"), pursuant to which Nominee Holder agrees to vote and transfer the director voting shares/units that it holds as (and only as) directed by OTPP Constellation Voting Trust (and OTPP Constellation Voting Trust has a power of attorney to effect the same).

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

[1] –CIHI is 60% owned and controlled by ONLH Holdings LP, a Delaware Limited Partnership
[2] – 7.89% owned by ON Netherlands Holdings B.V.
[3] – 1 Share owned by ON Global Holdings, LLC
[4] – 20,000 Share owned by ON Foreign Holdings, LLC.
[5] – 1 Share owned by ON Foreign Holdings, LLC
*Captive Reinsurer title pending regulatory approval
FEIN – Federal Tax Identification Number

Foreign | Domestic – US Taxpayer

All subsidiaries are 100% owned except as noted



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	ONLH Holdings LP	Ownership, Board of Directors, Management	60.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	Caisse de dépôt et placement du Québec (CDPQ) Constellation Voting Trust	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614097	0	0		Constellation Insurance, Inc.	OH	UIP	Constellation Insurance Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	AA-0056843	0	0		Sycamore Re, Ltd.	CYM	IA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	46-5464819	0	0		ON Tech, SMLLC	DE	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	26-4812790	0	0		Financial Way Realty, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	82-2868171	0	0		Princeton Captive Re, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	RE	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	46-3873878	0	0		Ohio National Foreign Holdings, SMLLC	DE	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Overseas Holding B.V.	NLD	NIA	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Netherlands Holdings B.V.	NLD	NIA	ON Overseas Holding B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1702660	0	0		ON Global Holdings, SMLLC	DE	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	CHL	NIA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		O.N. International do Brasil Participações Ltda.	BRA	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	15855	47-4249160	0	0		Camargo Re Captive, Inc.	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	16481	83-2532656	0	0		Sunrise Captive Re, LLC	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Corporation	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1454693	0	0		Ohio National Investments, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1454699	0	0		Ohio National Equities, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0704	Constellation Insurance Holdings, Inc.	00000	31-0742113	0	0		The O.N. Equity Sales Company	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	32-0071428	0	0		Ohio National Insurance Agency, Inc.	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-0784369	0	0		O.N. Investment Management Company	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	DE	UIP	Constellation Insurance LP	Ownership, Board of Directors, Management	99.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	DE	UIP	Third Party Limited Partner	Ownership, Board of Directors, Management	1.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings GP, LLC	DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Anurag Chandra (Member of Constellation Insurance GP, LLC)	Ownership, Board of Directors, Management	1.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	19.600	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Ontario Teachers Pension Plan (OTPP) Constellation Voting Trust	Ownership, Board of Directors, Management	29.900	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Caisse de dépôt et placement du Québec (CDPQ) Constellation Voting Trust	Ownership, Board of Directors, Management	49.500	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Anurag Chandra (Member of Constellation Insurance GP, LLC)			-	Management	0.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		11004883 Canada Inc.		UIP		Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ontario Teachers Pension Plan (OTPP) Constellation Voting Trust		UIP	Greg Nielsen and Jeff Markusson	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Greg Nielsen (Trustee of OTPP Voting Trust)			-	Management	0.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Jeff Markusson (Trustee of OTPP Voting Trust)			-	Management	0.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Caisse de dépôt et placement du Québec (CDPQ) Constellation Voting Trust		UIP	Philippe Charette	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Philippe Charette (Trustee of CDPQ Voting Trust)			-	Management	0.000	Constellation Insurance GP, LLC	NO	0

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

8.

9.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]
9. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Fund revenue receivable	3,158,486	0	3,158,486	3,651,973
2505.	NSCC deposit	20,000	0	20,000	20,000
2506.	Surplus note issuance costs	28,948	28,948	0	0
2507.	Prepaid overfunded pension	13,093,018	13,093,018	0	0
2508.	Pension fee income recoverable	(5,387)	0	(5,387)	(7,577)
2597.	Summary of remaining write-ins for Line 25 from overflow page	16,295,065	13,121,966	3,173,099	3,664,396

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Unclaimed funds	3,031,674	2,745,099
2505.	Liability for plan benefits	1,567,971	1,711,845
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,599,645	4,456,944

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Miscellaneous gains/(losses)	554,622	228,466	410,315
08.305.	M&E Income ceded for SA Modco reinsurance	(23,972,109)	(103,850,440)	(193,500,321)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(23,417,487)	(103,621,974)	(193,090,006)

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Health surrender benefits	2,018,539	1,701,224	3,932,480
2705.	Miscellaneous expense	1,416,714	13,898,508	15,896,424
2797.	Summary of remaining write-ins for Line 27 from overflow page	3,435,253	15,599,732	19,828,904

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	22,803,386	23,780,188
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	488,401	976,802
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	22,314,985	22,803,386
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	22,314,985	22,803,386

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,118,912,275	1,058,963,360
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	117,105,000	185,780,000
	2.2 Additional investment made after acquisition	0	1,316,790
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	55,006,678	127,147,875
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,181,010,597	1,118,912,275
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,181,010,597	1,118,912,275
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,181,010,597	1,118,912,275

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	306,314,367	332,527,346
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	270,000	12,521,505
	2.2 Additional investment made after acquisition	11,893,431	16,027,460
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	80,326	144,608
5.	Unrealized valuation increase (decrease)	24,919,446	25,544,096
6.	Total gain (loss) on disposals	0	1,698
7.	Deduct amounts received on disposals	(367,654)	80,268,060
8.	Deduct amortization of premium and depreciation	173,905	184,286
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	343,671,319	306,314,367
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	343,671,319	306,314,367

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,722,866,453	6,441,798,793
2.	Cost of bonds and stocks acquired	255,793,636	1,196,395,139
3.	Accrual of discount	1,291,746	2,165,903
4.	Unrealized valuation increase (decrease)	16,811,442	42,837,767
5.	Total gain (loss) on disposals	(4,527,214)	(15,764,060)
6.	Deduct consideration for bonds and stocks disposed of	228,213,657	936,509,483
7.	Deduct amortization of premium	2,650,964	5,536,767
8.	Total foreign exchange change in book/adjusted carrying value	168,700	(489,300)
9.	Deduct current year's other than temporary impairment recognized	59,008	3,125,879
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	20,148	1,094,340
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,761,501,282	6,722,866,453
12.	Deduct total nonadmitted amounts	49,888,890	44,456,572
13.	Statement value at end of current period (Line 11 minus Line 12)	6,711,612,392	6,678,409,881

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,573,201,184	74,003,478	68,102,991	26,559,346	3,573,201,184	3,605,661,017	0	3,523,307,834
2. NAIC 2 (a)	2,404,882,287	42,107,847	52,593,603	(17,228,829)	2,404,882,287	2,377,167,702	0	2,414,873,646
3. NAIC 3 (a)	162,084,543	0	2,147,110	(10,072,107)	162,084,543	149,865,326	0	174,226,997
4. NAIC 4 (a)	10,239,000	0	417,073	(2,264)	10,239,000	9,819,663	0	10,838,906
5. NAIC 5 (a)	1,075,299	0	49	93	1,075,299	1,075,343	0	1,076,365
6. NAIC 6 (a)	1,608,309	0	54,146	1,575	1,608,309	1,555,738	0	2,413,420
7. Total Bonds	6,153,090,622	116,111,325	123,314,972	(742,186)	6,153,090,622	6,145,144,789	0	6,126,737,168
PREFERRED STOCK								
8. NAIC 1	10,000,000	0	0	0	10,000,000	10,000,000	0	10,000,000
9. NAIC 2	6,517,840	0	0	90,620	6,517,840	6,608,460	0	6,335,300
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	16,517,840	0	0	90,620	16,517,840	16,608,460	0	16,335,300
15. Total Bonds and Preferred Stock	6,169,608,462	116,111,325	123,314,972	(651,566)	6,169,608,462	6,161,753,249	0	6,143,072,468

(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 $ 5,000,000 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	70,460,339
2.	Cost Paid/(Consideration Received) on additions	36,883,824
3.	Unrealized Valuation increase/(decrease)	(11,848,731)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(18,523,577)
6.	Considerations received/(paid) on terminations	27,166,747
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(168,700)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	49,636,408
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	49,636,408

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				8,137,680
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(23,391,565)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus		0		
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(15,253,885)			
	3.14 Section 1, Column 18, prior year	8,137,680	(23,391,565)	(23,391,565)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus		0		
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(15,253,885)			
	3.24 Section 1, Column 19, prior year plus	8,137,680			
	3.25 SSAP No. 108 adjustments	0	(23,391,565)	(23,391,565)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item		0		
	4.22 Amount recognized		0		
	4.23 SSAP No. 108 adjustments	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(15,253,885)
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(15,253,885)

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	49,636,409	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(15,253,885)	
3.	Total (Line 1 plus Line 2)		34,382,525
4.	Part D, Section 1, Column 6	49,636,409	
5.	Part D, Section 1, Column 7	(15,253,885)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	49,636,409	
8.	Part B, Section 1, Column 13	(15,253,885)	
9.	Total (Line 7 plus Line 8)		34,382,524
10.	Part D, Section 1, Column 9	49,636,409	
11.	Part D, Section 1, Column 10	(15,253,885)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	52,831	
14.	Part B, Section 1, Column 20	24,561,600	
15.	Part D, Section 1, Column 12	77,392	
16.	Total (Line 13 plus Line 14 minus Line 15)		24,537,039

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	102,019,483	189,165,085
2.	Cost of cash equivalents acquired	242,332,503	675,302,871
3.	Accrual of discount	0	4,545
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	253,287,241	762,453,018
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)	91,064,745	102,019,483
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	91,064,745	102,019,483

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0326363	PRESCOTT	AZ		06/05/2023	6.239	2,065,000	0	2,950,000
0326364	MESA	AZ		06/07/2023	5.660	7,600,000	0	28,920,000
0526353	MERCED	CA		05/25/2023	5.750	6,380,000	0	11,260,000
0526366	THOUSAND OAKS	CA		06/16/2023	6.125	4,470,000	0	7,530,000
0526367	PERRIS	CA		06/14/2023	5.580	5,000,000	0	21,600,000
2326356	TAYLOR	MI		04/25/2023	5.330	2,200,000	0	7,700,000
2326362	SOUTHFIELD	MI		06/01/2023	6.380	1,890,000	0	5,490,000
3326357	NEW YORK	NY		04/25/2023	5.710	3,100,000	0	7,700,000
3626358	CINCINNATI	OH		04/28/2023	5.330	7,500,000	0	14,900,000
3726354	TULSA	OK		04/18/2023	5.500	2,600,000	0	7,700,000
0599999. Mortgages in good standing - Commercial mortgages-all other						42,805,000	0	115,750,000
0899999. Total Mortgages in good standing						42,805,000	0	115,750,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						42,805,000	0	115,750,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325424	TUCSON	AZ		10/30/2008	04/21/2023	968,683	0	0	0	0	0	0	912,768	912,768	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011	06/20/2023	936,173	0	0	0	0	0	0	827,794	827,794	0	0	0
1825479	LOUISVILLE	KY		12/14/2010	06/30/2023	264,789	0	0	0	0	0	0	48,997	48,997	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013	06/01/2023	2,019,436	0	0	0	0	0	0	1,883,746	1,883,746	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011	04/06/2023	983,099	0	0	0	0	0	0	842,171	842,171	0	0	0
3626041	LORAIN	OH		12/14/2018	05/31/2023	1,289,591	0	0	0	0	0	0	1,235,089	1,235,089	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018	06/01/2023	5,838,977	0	0	0	0	0	0	5,725,292	5,725,292	0	0	0
0199999. Mortgages closed by repayment						12,300,748	0	0	0	0	0	0	11,475,857	11,475,857	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		878,174	0	0	0	0	0	0	0	50,118	0	0	0
0125617	GREENVILLE	AL		05/02/2013		509,657	0	0	0	0	0	0	0	25,985	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		3,824,963	0	0	0	0	0	0	0	53,324	0	0	0
0126299	FAIRHOPE	AL		06/24/2022		3,354,012	0	0	0	0	0	0	0	28,264	0	0	0
0325410	TUCSON	AZ		08/29/2008		637,619	0	0	0	0	0	0	0	136,255	0	0	0
0325730	TUCSON	AZ		12/22/2014		1,993,271	0	0	0	0	0	0	0	31,103	0	0	0
0325796	TUCSON	AZ		10/29/2015		4,942,167	0	0	0	0	0	0	0	72,982	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,009,658	0	0	0	0	0	0	0	24,795	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,429,865	0	0	0	0	0	0	0	37,238	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
0325939	TUSCON	AZ		08/30/2017		956,663	0	0	0	0	0	0	0	11,607	0	0	0
0325955	PHOENIX	AZ		11/09/2017		1,693,351	0	0	0	0	0	0	0	34,322	0	0	0
0325987	PHOENIX	AZ		03/29/2018		3,545,255	0	0	0	0	0	0	0	49,469	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		2,969,905	0	0	0	0	0	0	0	22,210	0	0	0
0326083	MESA	AZ		06/21/2019		1,996,679	0	0	0	0	0	0	0	20,386	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,782,354	0	0	0	0	0	0	0	17,946	0	0	0
0326122	TUCSON	AZ		12/16/2019		3,579,520	0	0	0	0	0	0	0	37,673	0	0	0
0326205	MESA	AZ		06/28/2021		6,660,896	0	0	0	0	0	0	0	62,369	0	0	0
0326227	MESA	AZ		08/18/2021		1,911,711	0	0	0	0	0	0	0	18,284	0	0	0
0326231	TUCSON	AZ		08/31/2021		8,569,276	0	0	0	0	0	0	0	79,121	0	0	0
0326266	TUCSON	AZ		01/27/2022		5,878,154	0	0	0	0	0	0	0	37,667	0	0	0
0326311	PHOENIX	AZ		09/12/2022		2,990,090	0	0	0	0	0	0	0	15,218	0	0	0
0326319	TUCSON	AZ		11/04/2022		2,000,000	0	0	0	0	0	0	0	14,807	0	0	0
0326351	TUCSON	AZ		02/28/2023		0	0	0	0	0	0	0	0	28,718	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		2,394,057	0	0	0	0	0	0	0	88,540	0	0	0
0426093	BENTON	AR		07/31/2019		3,683,297	0	0	0	0	0	0	0	50,423	0	0	0
0426094	JONESBORO	AR		07/31/2019		2,167,126	0	0	0	0	0	0	0	29,669	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,266,005	0	0	0	0	0	0	0	37,425	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		4,186,701	0	0	0	0	0	0	0	67,558	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,526,879	0	0	0	0	0	0	0	34,595	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		580,229	0	0	0	0	0	0	0	6,823	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		935,958	0	0	0	0	0	0	0	107,782	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		936,173	0	0	0	0	0	0	0	54,570	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		3,947,140	0	0	0	0	0	0	0	98,016	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		740,396	0	0	0	0	0	0	0	28,513	0	0	0
0525580	CAMARILLO	CA		10/23/2012		990,775	0	0	0	0	0	0	0	45,303	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		1,677,646	0	0	0	0	0	0	0	42,816	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		3,996,736	0	0	0	0	0	0	0	67,010	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		2,602,351	0	0	0	0	0	0	0	42,461	0	0	0
0525765	DOWNEY	CA		06/10/2015		3,685,351	0	0	0	0	0	0	0	54,343	0	0	0
0525790	SEASIDE	CA		09/11/2015		1,678,047	0	0	0	0	0	0	0	45,585	0	0	0
0525801	BARSTOW	CA		11/20/2015		1,939,625	0	0	0	0	0	0	0	51,235	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		4,206,848	0	0	0	0	0	0	0	58,560	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		2,994,379	0	0	0	0	0	0	0	25,051	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		922,526	0	0	0	0	0	0	0	11,590	0	0	0
0525972	CUPERTINO	CA		01/11/2018		6,039,609	0	0	0	0	0	0	0	70,785	0	0	0
0525980	LYNWOOD	CA		03/08/2018		1,805,380	0	0	0	0	0	0	0	46,444	0	0	0
0525988	SAN DIEGO	CA		04/06/2018		5,656,440	0	0	0	0	0	0	0	107,431	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		4,857,035	0	0	0	0	0	0	0	88,478	0	0	0
0526033	OTAY MESA	CA		11/02/2018		2,396,954	0	0	0	0	0	0	0	42,157	0	0	0
0526054	NEWPORT BEACH	CA		02/25/2019		3,124,709	0	0	0	0	0	0	0	37,638	0	0	0
0526119	BEAUMONT	CA		11/26/2019		6,468,596	0	0	0	0	0	0	0	65,953	0	0	0
0526123	HAYWARD	CA		12/19/2019		15,256,988	0	0	0	0	0	0	0	200,311	0	0	0
0526141	CALEXICO	CA		05/14/2020		4,483,415	0	0	0	0	0	0	0	44,504	0	0	0
0526154	SANTA ANA	CA		09/29/2020		7,546,747	0	0	0	0	0	0	0	116,132	0	0	0
0526201	SANTA CLARITA	CA		05/28/2021		5,766,743	0	0	0	0	0	0	0	38,514	0	0	0
0526207	ONTARIO	CA		06/29/2021		8,344,340	0	0	0	0	0	0	0	74,943	0	0	0
0526208	ONTARIO	CA		06/29/2021		953,627	0	0	0	0	0	0	0	8,567	0	0	0
0526223	ANAHEIM	CA		08/09/2021		1,148,406	0	0	0	0	0	0	0	10,712	0	0	0
0526237	ANAHEIM	CA		10/14/2021		7,574,415	0	0	0	0	0	0	0	84,579	0	0	0
0526261	VISTA	CA		12/23/2021		2,183,911	0	0	0	0	0	0	0	31,076	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
0526272	SANTA ANA	CA		02/28/2022		4,269,502	0	0	0	0	0	0	0	27,586	0	0	0
0526335	SAN DIEGO	CA		12/22/2022		10,500,000	0	0	0	0	0	0	0	46,626	0	0	0
0526336	SAN DIEGO	CA		12/22/2022		5,500,000	0	0	0	0	0	0	0	3	0	0	0
0526337	LONG BEACH	CA		01/09/2023		0	0	0	0	0	0	0	0	59,006	0	0	0
0625177	AURORA	CO		09/30/2005		1,242,950	0	0	0	0	0	0	0	39,606	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		1,818,722	0	0	0	0	0	0	0	20,443	0	0	0
0626256	PEYTON	CO		12/15/2021		2,904,527	0	0	0	0	0	0	0	40,803	0	0	0
0626286	WESTMINISTER	CO		05/17/2022		5,014,263	0	0	0	0	0	0	0	43,904	0	0	0
0825978	NEWARK	DE		02/15/2018		2,960,948	0	0	0	0	0	0	0	59,504	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		599,360	0	0	0	0	0	0	0	82,629	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		53,902	0	0	0	0	0	0	0	7,426	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		365,101	0	0	0	0	0	0	0	24,509	0	0	0
1025400	ODESSA	FL		06/09/2008		1,386,239	0	0	0	0	0	0	0	53,781	0	0	0
1025549	APOPKA	FL		03/28/2012		386,435	0	0	0	0	0	0	0	20,209	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		1,282,639	0	0	0	0	0	0	0	36,126	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		1,022,563	0	0	0	0	0	0	0	81,601	0	0	0
1025810	HALEAH	FL		01/06/2016		3,932,297	0	0	0	0	0	0	0	101,845	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		904,015	0	0	0	0	0	0	0	20,839	0	0	0
1025880	NAPLES	FL		01/18/2017		2,817,569	0	0	0	0	0	0	0	44,872	0	0	0
1025920	MIAMI	FL		07/06/2017		5,273,628	0	0	0	0	0	0	0	41,267	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,307,617	0	0	0	0	0	0	0	15,895	0	0	0
1025935	WHARTON	NJ		08/11/2017		643,538	0	0	0	0	0	0	0	56,296	0	0	0
1026044	CORAL GABLE	FL		12/19/2018		2,968,280	0	0	0	0	0	0	0	30,856	0	0	0
1026084	PACE	FL		06/26/2019		871,209	0	0	0	0	0	0	0	14,410	0	0	0
1026086	NAPLES	FL		06/27/2019		2,627,555	0	0	0	0	0	0	0	49,960	0	0	0
1026108	LARGO	FL		09/27/2019		14,439,596	0	0	0	0	0	0	0	150,617	0	0	0
1026138	JACKSONVILLE	FL		04/03/2020		2,335,785	0	0	0	0	0	0	0	68,672	0	0	0
1026149	SEBRING	FL		09/17/2020		887,832	0	0	0	0	0	0	0	13,665	0	0	0
1026166	OPA-LOCKA	FL		12/03/2020		5,780,864	0	0	0	0	0	0	0	111,184	0	0	0
1026178	MIAMI	FL		03/22/2021		7,800,412	0	0	0	0	0	0	0	94,266	0	0	0
1026209	JACKSONVILLE	FL		07/02/2021		2,862,501	0	0	0	0	0	0	0	26,809	0	0	0
1026211	JACKSONVILLE	FL		07/13/2021		1,352,151	0	0	0	0	0	0	0	9,303	0	0	0
1026241	NAPLES	FL		10/21/2021		9,077,617	0	0	0	0	0	0	0	219,775	0	0	0
1026250	OAKLAND PARK	FL		12/01/2021		6,334,368	0	0	0	0	0	0	0	42,692	0	0	0
1026275	MIAMI BEACH	FL		03/15/2022		1,179,999	0	0	0	0	0	0	0	7,693	0	0	0
1026283	GREATER GAINESVILLE	FL		04/26/2022		970,759	0	0	0	0	0	0	0	12,851	0	0	0
1026338	FORT LAUDERDALE	FL		01/26/2023		0	0	0	0	0	0	0	0	19,381	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,345,562	0	0	0	0	0	0	0	35,736	0	0	0
1125929	MACON	GA		07/20/2017		827,744	0	0	0	0	0	0	0	17,344	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		526,604	0	0	0	0	0	0	0	20,485	0	0	0
1126020	ROSWELL	GA		08/13/2018		3,673,068	0	0	0	0	0	0	0	64,741	0	0	0
1126127	MABLETON	GA		12/20/2019		3,593,865	0	0	0	0	0	0	0	37,401	0	0	0
1126183	OAKWOOD	GA		04/22/2021		3,298,164	0	0	0	0	0	0	0	33,229	0	0	0
1126254	SOUTH BEND	IN		12/14/2021		4,376,475	0	0	0	0	0	0	0	40,340	0	0	0
1325752	MERIDIAN	ID		05/01/2015		787,523	0	0	0	0	0	0	0	12,241	0	0	0
1326091	CALDWELL	ID		07/30/2019		2,078,021	0	0	0	0	0	0	0	44,542	0	0	0
1326181	BOISE	ID		04/01/2021		3,950,930	0	0	0	0	0	0	0	27,277	0	0	0
1425518	WOODRIVER	IL		07/27/2011		185,975	0	0	0	0	0	0	0	42,536	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		1,804,090	0	0	0	0	0	0	0	89,237	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		4,383,424	0	0	0	0	0	0	0	85,204	0	0	0
1425821	CHICAGO	IL		03/30/2016		819,426	0	0	0	0	0	0	0	20,929	0	0	0

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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
1425882	SCHAUMBURG	IL		01/19/2017		917,494	0	0	0	0	0	0	0	11,835	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		993,512	0	0	0	0	0	0	0	12,248	0	0	0
1425921	CHICAGO	IL		07/07/2017		930,393	0	0	0	0	0	0	0	45,449	0	0	0
1425998	WHEELING	IL		05/14/2018		2,412,019	0	0	0	0	0	0	0	38,921	0	0	0
1426056	WHEELING	IL		03/07/2019		879,602	0	0	0	0	0	0	0	9,099	0	0	0
1426170	CHICAGO	IL		01/14/2021		1,063,175	0	0	0	0	0	0	0	19,554	0	0	0
1426291	EDWARDSVILLE	IL		06/03/2022		12,375,371	0	0	0	0	0	0	0	107,168	0	0	0
1426314	NAPERVILLE	IL		10/24/2022		4,987,688	0	0	0	0	0	0	0	37,696	0	0	0
1525500	CARMEL	IN		04/28/2011		1,099,269	0	0	0	0	0	0	0	44,079	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		912,545	0	0	0	0	0	0	0	38,501	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		766,046	0	0	0	0	0	0	0	29,692	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		918,516	0	0	0	0	0	0	0	13,645	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		607,915	0	0	0	0	0	0	0	24,512	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		1,842,691	0	0	0	0	0	0	0	58,957	0	0	0
1525856	FISHERS	IN		09/19/2016		6,749,346	0	0	0	0	0	0	0	261,474	0	0	0
1525910	CARMEL	IN		06/02/2017		596,511	0	0	0	0	0	0	0	10,913	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		2,863,288	0	0	0	0	0	0	0	60,367	0	0	0
1525930	BATESVILLE	IN		07/27/2017		1,988,939	0	0	0	0	0	0	0	41,166	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		2,636,946	0	0	0	0	0	0	0	30,524	0	0	0
1526163	FISHERS	IN		11/24/2020		2,149,647	0	0	0	0	0	0	0	32,873	0	0	0
1526203	LAWRENCEBURG	IN		06/03/2021		2,040,025	0	0	0	0	0	0	0	38,792	0	0	0
1526293	INDIANAPOLIS	IN		06/06/2022		8,877,848	0	0	0	0	0	0	0	75,061	0	0	0
1526294	INDIANAPOLIS	IN		06/06/2022		6,806,347	0	0	0	0	0	0	0	57,549	0	0	0
1526295	INDIANAPOLIS	IN		06/06/2022		5,523,994	0	0	0	0	0	0	0	46,705	0	0	0
1526304	CHICAGO	IL		07/20/2022		1,811,032	0	0	0	0	0	0	0	14,577	0	0	0
1526326	INDIANAPOLIS	IN		11/10/2022		1,800,000	0	0	0	0	0	0	0	13,067	0	0	0
1726064	WITCHITA	KS		04/09/2019		4,073,994	0	0	0	0	0	0	0	39,562	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		516,540	0	0	0	0	0	0	0	32,974	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		264,789	0	0	0	0	0	0	0	108,636	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		941,696	0	0	0	0	0	0	0	23,357	0	0	0
1825709	LEXINGTON	KY		10/10/2014		626,338	0	0	0	0	0	0	0	106,595	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,229,443	0	0	0	0	0	0	0	18,181	0	0	0
1825866	LEXINGTON	KY		11/21/2016		3,949,513	0	0	0	0	0	0	0	51,634	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		1,962,996	0	0	0	0	0	0	0	41,638	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		1,693,234	0	0	0	0	0	0	0	34,325	0	0	0
1826051	HEBRON	KY		02/20/2019		1,515,357	0	0	0	0	0	0	0	10,056	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		179,033	0	0	0	0	0	0	0	30,979	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,191,591	0	0	0	0	0	0	0	23,705	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		1,106,936	0	0	0	0	0	0	0	99,902	0	0	0
2125731	FULTON	MD		12/22/2014		896,603	0	0	0	0	0	0	0	27,492	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,189,049	0	0	0	0	0	0	0	18,312	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		5,921,707	0	0	0	0	0	0	0	60,111	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,591,683	0	0	0	0	0	0	0	33,076	0	0	0
2126270	DUNDALK	MD		02/18/2022		11,693,364	0	0	0	0	0	0	0	105,120	0	0	0
2325609	CLARKSTON	MI		03/28/2013		389,531	0	0	0	0	0	0	0	50,098	0	0	0
2325619	EAST LANSING	MI		05/07/2013		917,167	0	0	0	0	0	0	0	16,841	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		2,019,436	0	0	0	0	0	0	0	54,590	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,361,884	0	0	0	0	0	0	0	44,389	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,018,788	0	0	0	0	0	0	0	17,435	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		1,499,914	0	0	0	0	0	0	0	104,328	0	0	0
2325844	NOVI	MI		07/26/2016		3,257,039	0	0	0	0	0	0	0	79,390	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,508,226	0	0	0	0	0	0	0	25,453	0	0	0
2325954	LAKE ORION	MI		11/09/2017		828,851	0	0	0	0	0	0	0	9,750	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,255,710	0	0	0	0	0	0	0	63,028	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		1,991,998	0	0	0	0	0	0	0	55,375	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		2,658,533	0	0	0	0	0	0	0	48,348	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,049,600	0	0	0	0	0	0	0	27,582	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		2,235,195	0	0	0	0	0	0	0	35,623	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		909,223	0	0	0	0	0	0	0	9,126	0	0	0
2326186	KALAMAZOO	MI		04/29/2021		2,192,736	0	0	0	0	0	0	0	50,382	0	0	0
2326226	WESTLAND	MI		08/16/2021		15,906,720	0	0	0	0	0	0	0	226,641	0	0	0
2326238	NOVI	MI		10/20/2021		1,948,402	0	0	0	0	0	0	0	12,350	0	0	0
2326280	ROSEVILLE	MI		04/14/2022		1,029,702	0	0	0	0	0	0	0	8,932	0	0	0
2326356	TAYLOR	MI		04/25/2023		0	0	0	0	0	0	0	0	3,516	0	0	0
2425638	MINNETONKA	MN		07/16/2013		933,431	0	0	0	0	0	0	0	84,092	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,600,893	0	0	0	0	0	0	0	15,824	0	0	0
2426159	BROOKLYN PARK	MN		10/29/2020		13,371,284	0	0	0	0	0	0	0	133,787	0	0	0
2426215	ST. CLOUD	MN		07/15/2021		4,056,454	0	0	0	0	0	0	0	27,910	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		994,026	0	0	0	0	0	0	0	20,929	0	0	0
2526189	OXFORD	MS		05/04/2021		1,142,347	0	0	0	0	0	0	0	7,435	0	0	0
2526202	JACKSON	MS		06/02/2021		1,217,786	0	0	0	0	0	0	0	7,786	0	0	0
2625625	ST LOUIS	MO		05/24/2013		1,346,291	0	0	0	0	0	0	0	54,695	0	0	0
2725476	KALISPELL	MT		11/23/2010		505,094	0	0	0	0	0	0	0	106,304	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		1,469,465	0	0	0	0	0	0	0	67,140	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		844,165	0	0	0	0	0	0	0	42,529	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		539,364	0	0	0	0	0	0	0	18,961	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,048,689	0	0	0	0	0	0	0	25,132	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		1,428,758	0	0	0	0	0	0	0	77,579	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018		3,349,018	0	0	0	0	0	0	0	171,143	0	0	0
3126177	RAHWAY	NJ		03/16/2021		1,372,982	0	0	0	0	0	0	0	19,961	0	0	0
3126187	WHIPPANY	NJ		04/30/2021		961,124	0	0	0	0	0	0	0	6,419	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		2,645,211	0	0	0	0	0	0	0	65,382	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		927,199	0	0	0	0	0	0	0	76,287	0	0	0
3326070	COMMACK	NY		04/23/2019		893,020	0	0	0	0	0	0	0	8,852	0	0	0
3326168	HEMPSTEAD	NY		12/18/2020		810,028	0	0	0	0	0	0	0	12,306	0	0	0
3326184	FARMINGDALE	NY		04/27/2021		1,918,467	0	0	0	0	0	0	0	13,408	0	0	0
3326239	BUFFALO	NY		10/21/2021		9,791,613	0	0	0	0	0	0	0	66,331	0	0	0
3326246	FARMINGDALE	NY		11/23/2021		15,440,482	0	0	0	0	0	0	0	144,279	0	0	0
3326253	HAUPPAUGE	NY		12/08/2021		2,343,049	0	0	0	0	0	0	0	15,974	0	0	0
3326297	NEW YORK	NY		06/17/2022		2,774,355	0	0	0	0	0	0	0	15,792	0	0	0
3326305	HAUPPAUGE	NY		07/21/2022		3,972,255	0	0	0	0	0	0	0	21,359	0	0	0
3326306	CARLE PLACE	NY		08/03/2022		3,070,164	0	0	0	0	0	0	0	30,552	0	0	0
3326307	OSWEGO	NY		08/10/2022		2,628,768	0	0	0	0	0	0	0	54,575	0	0	0
3326315	BOHEMIA	NY		10/31/2022		998,321	0	0	0	0	0	0	0	5,144	0	0	0
3326316	BOHEMIA	NY		10/31/2022		500,000	0	0	0	0	0	0	0	2,561	0	0	0
3326317	BOHEMIA	NY		10/31/2022		4,791,939	0	0	0	0	0	0	0	24,691	0	0	0
3326318	DEER PARK	NY		10/31/2022		898,488	0	0	0	0	0	0	0	4,631	0	0	0
3326320	WEST BABYLON	NY		11/08/2022		2,200,000	0	0	0	0	0	0	0	11,269	0	0	0
3326321	DEER PARK	NY		11/10/2022		2,700,000	0	0	0	0	0	0	0	13,830	0	0	0
3326322	RONKONKOMA	NY		11/09/2022		4,800,000	0	0	0	0	0	0	0	24,589	0	0	0
3326323	NORTH BAYSHORE	NY		11/09/2022		3,800,000	0	0	0	0	0	0	0	19,466	0	0	0
3326324	BOHEMIA	NY		11/09/2022		1,600,000	0	0	0	0	0	0	0	8,197	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3326325	BOHEMIA	NY		11/10/2022		1,000,000	0	0	0	0	0	0	0	5,123	0	0	0
3326357	NEW YORK	NY		04/25/2023		0	0	0	0	0	0	0	0	3,262	0	0	0
3425105	MATTHEWS	NC		11/08/2004		172,291	0	0	0	0	0	0	0	20,731	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		177,701	0	0	0	0	0	0	0	21,346	0	0	0
3425482	CARRBORO	NC		12/20/2010		1,369,797	0	0	0	0	0	0	0	146,864	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		1,447,169	0	0	0	0	0	0	0	65,280	0	0	0
3425754	CONCORD	NC		05/07/2015		2,878,393	0	0	0	0	0	0	0	44,350	0	0	0
3425875	RALEIGH	NC		12/22/2016		453,304	0	0	0	0	0	0	0	26,075	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		1,080,749	0	0	0	0	0	0	0	16,115	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		859,813	0	0	0	0	0	0	0	12,820	0	0	0
3426147	GREENSBORO	NC		08/14/2020		3,009,356	0	0	0	0	0	0	0	57,648	0	0	0
3426175	BOILING SPRINGS	NC		02/17/2021		900,247	0	0	0	0	0	0	0	14,890	0	0	0
3426191	DURHAM	NC		05/12/2021		1,568,615	0	0	0	0	0	0	0	22,059	0	0	0
3426198	GREENSBORO	NC		05/19/2021		1,359,952	0	0	0	0	0	0	0	15,588	0	0	0
3426199	GREENSBORO	NC		05/19/2021		3,732,063	0	0	0	0	0	0	0	46,382	0	0	0
3426287	DURHAM	NC		05/19/2022		1,556,279	0	0	0	0	0	0	0	22,385	0	0	0
3625445	WADSWORTH	OH		03/09/2010		502,032	0	0	0	0	0	0	0	51,009	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		1,570,164	0	0	0	0	0	0	0	51,549	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,296,991	0	0	0	0	0	0	0	43,279	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		19,962,136	0	0	0	0	0	0	0	226,169	0	0	0
3625680	HUDSON	OH		03/21/2014		991,395	0	0	0	0	0	0	0	21,186	0	0	0
3625688	MASON	OH		06/09/2014		1,236,956	0	0	0	0	0	0	0	40,775	0	0	0
3625764	DAYTON	OH		06/10/2015		2,261,143	0	0	0	0	0	0	0	64,790	0	0	0
3625773	MASON	OH		07/09/2015		1,351,179	0	0	0	0	0	0	0	38,059	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,291,474	0	0	0	0	0	0	0	49,891	0	0	0
3625835	DAYTON	OH		06/17/2016		732,028	0	0	0	0	0	0	0	20,980	0	0	0
3625845	WELLINGTON	OH		08/02/2016		4,072,329	0	0	0	0	0	0	0	54,781	0	0	0
3625850	MORAINE	OH		09/09/2016		1,006,357	0	0	0	0	0	0	0	13,696	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,006,357	0	0	0	0	0	0	0	13,696	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,569,228	0	0	0	0	0	0	0	35,779	0	0	0
3625886	MENTOR	OH		02/07/2017		2,622,442	0	0	0	0	0	0	0	45,270	0	0	0
3625909	COLUMBUS	OH		05/16/2017		599,744	0	0	0	0	0	0	0	30,866	0	0	0
3625922	BLUE ASH	OH		07/07/2017		19,049,714	0	0	0	0	0	0	0	159,386	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,587,449	0	0	0	0	0	0	0	18,195	0	0	0
3625992	MENTOR	OH		05/02/2018		1,701,818	0	0	0	0	0	0	0	18,772	0	0	0
3626018	ELYRIA	OH		08/07/2018		6,290,802	0	0	0	0	0	0	0	67,087	0	0	0
3626019	ELYRIA	OH		08/07/2018		632,853	0	0	0	0	0	0	0	24,318	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,509,904	0	0	0	0	0	0	0	25,744	0	0	0
3626037	VANDALIA	OH		12/06/2018		3,757,536	0	0	0	0	0	0	0	38,829	0	0	0
3626040	MIAMISBURG	OH		12/13/2018		3,804,221	0	0	0	0	0	0	0	38,728	0	0	0
3626041	LORAIN	OH		12/14/2018		1,289,591	0	0	0	0	0	0	0	21,937	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,416,748	0	0	0	0	0	0	0	41,712	0	0	0
3626059	FAIRBORN	OH		03/21/2019		597,733	0	0	0	0	0	0	0	10,039	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,528,921	0	0	0	0	0	0	0	24,986	0	0	0
3626143	NEW ALBANY	OH		06/03/2020		1,049,171	0	0	0	0	0	0	0	16,550	0	0	0
3626148	SPRINGBORO	OH		09/17/2020		6,561,645	0	0	0	0	0	0	0	65,586	0	0	0
3626155	FRANKLIN	OH		10/07/2020		2,907,610	0	0	0	0	0	0	0	28,504	0	0	0
3626173	WESTLAKE	OH		01/28/2021		888,372	0	0	0	0	0	0	0	16,024	0	0	0
3626229	CINCINNATI	OH		08/23/2021		2,296,275	0	0	0	0	0	0	0	21,524	0	0	0
3626233	WELLINGTON	OH		09/17/2021		971,181	0	0	0	0	0	0	0	6,401	0	0	0
3626234	LAGRANGE	OH		09/17/2021		5,790,524	0	0	0	0	0	0	0	46,524	0	0	0

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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
3626260	CLEVELAND	OH		12/17/2021		2,764,168	0	0	0	0	0	0	0	66,101	0	0	0
3626265	BEDFORD HEIGHTS	OH		01/06/2022		2,575,005	0	0	0	0	0	0	0	25,408	0	0	0
3626288	WARRENSVILLE HEIGHTS	OH		05/19/2022		4,619,253	0	0	0	0	0	0	0	41,298	0	0	0
3626358	CINCINNATI	OH		04/28/2023		0	0	0	0	0	0	0	0	11,987	0	0	0
3725792	TULSA	OK		09/29/2015		2,274,168	0	0	0	0	0	0	0	21,519	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		447,762	0	0	0	0	0	0	0	29,447	0	0	0
3726011	DUNCAN	OK		07/24/2018		2,374,362	0	0	0	0	0	0	0	64,166	0	0	0
3726182	OKLAHOMA CITY	OK		04/16/2021		959,911	0	0	0	0	0	0	0	6,602	0	0	0
3726245	MIDWEST CITY	OK		11/23/2021		845,833	0	0	0	0	0	0	0	7,551	0	0	0
3726354	TULSA	OK		04/18/2023		0	0	0	0	0	0	0	0	5,969	0	0	0
3825692	SALEM	OR		07/25/2014		244,095	0	0	0	0	0	0	0	74,477	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,497,150	0	0	0	0	0	0	0	34,374	0	0	0
3825869	SALEM	OR		12/02/2016		1,190,030	0	0	0	0	0	0	0	27,224	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,126,026	0	0	0	0	0	0	0	26,346	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,109,988	0	0	0	0	0	0	0	22,354	0	0	0
3826039	PORTLAND	OR		12/12/2018		1,607,117	0	0	0	0	0	0	0	27,994	0	0	0
3826142	MCMINNVILLE	OR		05/28/2020		6,146,786	0	0	0	0	0	0	0	63,929	0	0	0
3826144	OREGON CITY	OR		06/08/2020		3,154,682	0	0	0	0	0	0	0	22,529	0	0	0
3826185	TIGARD	OR		04/29/2021		1,790,722	0	0	0	0	0	0	0	26,051	0	0	0
3826273	MONMOUTH	OR		03/08/2022		1,466,437	0	0	0	0	0	0	0	12,936	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,353,953	0	0	0	0	0	0	0	38,777	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,004,746	0	0	0	0	0	0	0	21,158	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		5,549,749	0	0	0	0	0	0	0	43,727	0	0	0
3926013	PITTSBURGH	PA		07/26/2018		4,896,640	0	0	0	0	0	0	0	52,512	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,278,978	0	0	0	0	0	0	0	21,280	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		2,772,411	0	0	0	0	0	0	0	46,235	0	0	0
4125556	ROCK HILL	SC		05/17/2012		2,686,263	0	0	0	0	0	0	0	75,228	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,275,650	0	0	0	0	0	0	0	39,666	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,014,645	0	0	0	0	0	0	0	30,390	0	0	0
4125782	FLORENCE	SC		07/30/2015		3,131,234	0	0	0	0	0	0	0	87,603	0	0	0
4125797	LEXINGTON	SC		11/10/2015		672,761	0	0	0	0	0	0	0	17,932	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		895,664	0	0	0	0	0	0	0	10,875	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018		5,838,977	0	0	0	0	0	0	0	45,720	0	0	0
4126140	GREER	SC		04/28/2020		5,839,494	0	0	0	0	0	0	0	171,678	0	0	0
4126200	SENECA	SC		05/21/2021		8,167,789	0	0	0	0	0	0	0	57,518	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		970,119	0	0	0	0	0	0	0	44,833	0	0	0
4325739	NASHVILLE	TN		02/25/2015		647,693	0	0	0	0	0	0	0	69,932	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		262,918	0	0	0	0	0	0	0	18,783	0	0	0
4326179	POWELL	TN		03/23/2021		1,819,511	0	0	0	0	0	0	0	28,069	0	0	0
4326195	CLARKSVILLE	TN		05/18/2021		1,828,301	0	0	0	0	0	0	0	12,450	0	0	0
4326228	CLARKSVILLE	TN		08/18/2021		3,301,676	0	0	0	0	0	0	0	30,794	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		536,987	0	0	0	0	0	0	0	30,083	0	0	0
4425405	HOUSTON	TX		07/10/2008		396,371	0	0	0	0	0	0	0	31,802	0	0	0
4425463	EL PASO	TX		09/16/2010		568,622	0	0	0	0	0	0	0	42,953	0	0	0
4425478	EL PASO	TX		12/06/2010		844,423	0	0	0	0	0	0	0	58,730	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		1,663,264	0	0	0	0	0	0	0	76,251	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		775,351	0	0	0	0	0	0	0	30,356	0	0	0
4425633	KATY	TX		06/26/2013		1,131,180	0	0	0	0	0	0	0	45,323	0	0	0
4425660	EL PASO	TX		10/31/2013		958,811	0	0	0	0	0	0	0	34,407	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		3,836,031	0	0	0	0	0	0	0	131,776	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,029,460	0	0	0	0	0	0	0	33,498	0	0	0

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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
4425713	KERRVILLE	TX		10/27/2014		2,927,571	0	0	0	0	0	0	0	29,744	0	0	0
4425779	AUSTIN	TX		07/27/2015		764,235	0	0	0	0	0	0	0	11,541	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,231,429	0	0	0	0	0	0	0	32,509	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		1,110,801	0	0	0	0	0	0	0	68,403	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		1,321,670	0	0	0	0	0	0	0	42,829	0	0	0
4425847	LAREDO	TX		08/24/2016		3,656,694	0	0	0	0	0	0	0	47,692	0	0	0
4425857	HUMBLE	TX		09/28/2016		692,561	0	0	0	0	0	0	0	16,595	0	0	0
4425893	AUSTIN	TX		03/15/2017		2,828,276	0	0	0	0	0	0	0	35,349	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,368,335	0	0	0	0	0	0	0	28,871	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,022,993	0	0	0	0	0	0	0	51,334	0	0	0
4425948	LAREDO	TX		10/10/2017		5,355,900	0	0	0	0	0	0	0	103,496	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,361,309	0	0	0	0	0	0	0	15,025	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018		2,824,131	0	0	0	0	0	0	0	31,290	0	0	0
4426002	HOUSTON	TX		06/20/2018		2,461,784	0	0	0	0	0	0	0	45,560	0	0	0
4426007	PLANO	TX		07/11/2018		1,578,779	0	0	0	0	0	0	0	28,976	0	0	0
4426035	EL PASO	TX		11/29/2018		6,623,879	0	0	0	0	0	0	0	111,802	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		3,122,495	0	0	0	0	0	0	0	36,831	0	0	0
4426048	SAN ANTONIO	TX		02/14/2019		3,724,203	0	0	0	0	0	0	0	61,415	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,737,459	0	0	0	0	0	0	0	17,985	0	0	0
4426071	DALLAS	TX		04/26/2019		968,472	0	0	0	0	0	0	0	15,368	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,488,664	0	0	0	0	0	0	0	24,142	0	0	0
4426107	BOERNE	TX		09/24/2019		1,604,913	0	0	0	0	0	0	0	26,892	0	0	0
4426114	EL PASO	TX		11/05/2019		5,045,225	0	0	0	0	0	0	0	36,332	0	0	0
4426120	AUSTIN	TX		12/10/2019		1,899,800	0	0	0	0	0	0	0	34,583	0	0	0
4426135	SAN ANTONIO	TX		03/23/2020		1,473,731	0	0	0	0	0	0	0	17,684	0	0	0
4426137	SAN MARCOS	TX		04/02/2020		6,794,149	0	0	0	0	0	0	0	82,907	0	0	0
4426145	AUSTIN	TX		06/18/2020		4,583,239	0	0	0	0	0	0	0	45,869	0	0	0
4426157	LEAGUE CITY	TX		10/16/2020		1,115,268	0	0	0	0	0	0	0	8,031	0	0	0
4426164	BEVERLY HILLS	TX		11/25/2020		2,616,397	0	0	0	0	0	0	0	70,447	0	0	0
4426172	AUSTIN	TX		01/28/2021		1,498,789	0	0	0	0	0	0	0	14,497	0	0	0
4426212	GRAND PRAIRIE	TX		07/13/2021		1,679,988	0	0	0	0	0	0	0	23,455	0	0	0
4426224	SAN ANTONIO	TX		08/11/2021		9,356,888	0	0	0	0	0	0	0	133,319	0	0	0
4426235	AUSTIN	TX		09/21/2021		4,105,437	0	0	0	0	0	0	0	26,587	0	0	0
4426242	SAN MARCOS	TX		10/22/2021		3,810,193	0	0	0	0	0	0	0	45,235	0	0	0
4426247	CONROE	TX		11/29/2021		1,929,679	0	0	0	0	0	0	0	18,125	0	0	0
4426255	SAN ANTONIO	TX		12/14/2021		2,664,559	0	0	0	0	0	0	0	45,029	0	0	0
4426259	SAN ANTONIO	TX		12/17/2021		2,122,221	0	0	0	0	0	0	0	35,862	0	0	0
4426271	AUSTIN	TX		02/23/2022		1,460,618	0	0	0	0	0	0	0	13,476	0	0	0
4426285	NEW BRAUNFELS	TX		05/16/2022		2,299,178	0	0	0	0	0	0	0	25,980	0	0	0
4426309	RICHMOND	TX		08/25/2022		9,453,545	0	0	0	0	0	0	0	47,682	0	0	0
4426352	LAKE JACKSON	TX		03/06/2023		0	0	0	0	0	0	0	0	43,957	0	0	0
4525762	MURRAY	UT		05/29/2015		431,590	0	0	0	0	0	0	0	44,403	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		808,905	0	0	0	0	0	0	0	125,480	0	0	0
4526113	LINDON	UT		10/28/2019		923,518	0	0	0	0	0	0	0	6,690	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		780,171	0	0	0	0	0	0	0	25,895	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,097,207	0	0	0	0	0	0	0	32,305	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,010,150	0	0	0	0	0	0	0	20,753	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		2,256,959	0	0	0	0	0	0	0	74,213	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		2,993,110	0	0	0	0	0	0	0	49,628	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,074,430	0	0	0	0	0	0	0	34,153	0	0	0
4725705	RICHMOND	VA		09/30/2014		285,498	0	0	0	0	0	0	0	38,063	0	0	0

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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
4725733	FALLS CHURCH	VA		12/31/2014		1,552,653	0	0	0	0	0	0	0	47,459	0	0	0
4726006	CHESTER	VA		06/28/2018		4,235,492	0	0	0	0	0	0	0	46,623	0	0	0
4726225	NEWPORT NEWS	VA		08/13/2021		6,127,753	0	0	0	0	0	0	0	56,578	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		1,113,720	0	0	0	0	0	0	0	105,586	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		3,681,697	0	0	0	0	0	0	0	37,799	0	0	0
4825717	RENTON	WA		11/14/2014		2,044,690	0	0	0	0	0	0	0	32,492	0	0	0
4825760	SPOKANE	WA		05/21/2015		3,885,883	0	0	0	0	0	0	0	59,870	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,288,730	0	0	0	0	0	0	0	24,927	0	0	0
4825826	VANCOUVER	WA		04/28/2016		645,106	0	0	0	0	0	0	0	12,432	0	0	0
4826118	KIRKLAND	WA		11/21/2019		998,657	0	0	0	0	0	0	0	31,481	0	0	0
4826190	BONNEY LAKE	WA		05/05/2021		4,086,113	0	0	0	0	0	0	0	28,407	0	0	0
4826197	SPANAWAY	WA		05/19/2021		1,899,009	0	0	0	0	0	0	0	17,603	0	0	0
4826249	ARLINGTON	WA		11/30/2021		8,199,581	0	0	0	0	0	0	0	77,400	0	0	0
4826279	SPOKANE-SPOKANE VALLEY	WA		04/12/2022		4,733,706	0	0	0	0	0	0	0	29,172	0	0	0
4826282	BELLEVUE	WA		04/21/2022		1,456,462	0	0	0	0	0	0	0	19,146	0	0	0
4826300	REDMOND	WA		06/28/2022		3,945,469	0	0	0	0	0	0	0	33,501	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,249,100	0	0	0	0	0	0	0	44,820	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		1,851,893	0	0	0	0	0	0	0	43,112	0	0	0
5025947	MENOMONEE FALLS	WI		10/05/2017		6,498,938	0	0	0	0	0	0	0	235,871	0	0	0
5026341	OAK CREEK	WI		01/31/2023		0	0	0	0	0	0	0	0	107,174	0	0	0
5026343	GREENFIELD	WI		01/31/2023		0	0	0	0	0	0	0	0	127,722	0	0	0
5026344	HARLAND	WI		01/31/2023		0	0	0	0	0	0	0	0	93,293	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		394,740	0	0	0	0	0	0	0	25,914	0	0	0
5325613	MANCHESTER	NH		04/17/2013		886,509	0	0	0	0	0	0	0	51,446	0	0	0
5325965	LUBBOCK	TX		12/19/2017		5,040,628	0	0	0	0	0	0	0	96,853	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		2,410,069	0	0	0	0	0	0	0	67,998	0	0	0
5326116	VIRGINIA BEACH	VA		11/13/2019		8,823,217	0	0	0	0	0	0	0	146,916	0	0	0
5326128	COLUMBIA	SC		12/20/2019		2,714,077	0	0	0	0	0	0	0	91,697	0	0	0
5326151	CARTERSVILLE	GA		09/21/2020		6,406,734	0	0	0	0	0	0	0	96,990	0	0	0
5326167	SALISBURY	MD		12/03/2020		22,502,086	0	0	0	0	0	0	0	341,677	0	0	0
5326192	FT. WRIGHT	KY		05/13/2021		2,765,699	0	0	0	0	0	0	0	40,612	0	0	0
0299999. Mortgages with partial repayments						1,092,059,949	0	0	0	0	0	0	0	18,413,462	0	0	0
0599999 - Totals						1,104,360,697	0	0	0	0	0	0	11,475,857	29,889,319	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Crescent Direct Lending Fund III GP LLC		01/29/2021		0	272,362	0	0	0.750
000000-00-0	GDLC Feeder Fund L.P.	Wilmington	DE	GDLC Feeder Fund L.P.		06/22/2023		270,000	0	0	0	0.900
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								270,000	272,362	0	0	XXX
000000-00-0	Dyal V US Investors LP	Newark	DE	Dyal V US Investors LP		05/19/2021		0	1,125,000	0	0	1.290
000000-00-0	HarbourVest Partners Co-Investment Fund VI LP	Wilmington	DE	HarbourVest Partners Co-Investment Fund VI LP		09/30/2022		0	3,000,000	0	0	0.539
000000-00-0	Thoma Bravo Fund XV, L.P.	Wilmington	DE	Thoma Bravo Fund XV, L.P.		10/14/2022		0	2,846,312	0	0	0.228
000000-00-0	Strategic Partners IX LP	Wilmington	DE	Strategic Partners Fund Solutions Associates IX LP		09/30/2022		0	644,239	0	0	0.016
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	7,615,551	0	0	XXX
6099999. Total - Unaffiliated								270,000	7,887,913	0	0	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								270,000	7,887,913	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
46332#-12-4	Ironwood Mezzanine Fund IV-B LP	Wilmington	DE	Capital Distribution	12/31/2021	06/09/2023	111,194	0	0	0	0	0	0	111,194	18,785	0	0	0	92,409
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							111,194	0	0	0	0	0	0	111,194	18,785	0	0	0	92,409
000000-00-0	Dyal V US Investors LP	Wilmington	DE	Capital Distribution	12/31/2021	05/09/2023	170,324	0	0	0	0	0	0	170,324	(274,944)	0	0	0	445,267
1999999. Joint Venture Interests - Common Stock - Unaffiliated							170,324	0	0	0	0	0	0	170,324	(274,944)	0	0	0	445,267
6099999. Total - Unaffiliated							281,518	0	0	0	0	0	0	281,518	(256,159)	0	0	0	537,676
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							281,518	0	0	0	0	0	0	281,518	(256,159)	0	0	0	537,676

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
05377R-HH-0	AESOP FUNDING II LLC 2023-6A B 6.400% 12/20/29		05/24/2023	J P Morgan & Co		7,248,412	7,250,000	0	1.F FE
06051G-LG-2	BANK OF AMERICA 5.202% 04/25/29		04/19/2023	Bank of America		2,000,000	2,000,000	0	1.E FE
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 5.273% 07/21/30		04/27/2023	Direct		256,459	256,459	0	1.A FE
09606B-AA-2	BLUE STREAM ISSUER, LLC 2023-1A A2 5.398% 05/20/53		04/25/2023	Morgan Stanley Dean Witter		3,927,867	4,000,000	0	1.G FE
12565K-AH-0	CLI FUNDING LLC 2023-1A B 7.480% 06/18/48		06/07/2023	Bank of America		4,975,440	5,000,000	0	2.B FE
14040H-CZ-6	CAPITAL ONE FINANCIAL CORP 6.312% 06/08/29		06/05/2023	Morgan Stanley Dean Witter		2,000,000	2,000,000	0	2.A FE
193938-AD-9	COLLEGE AVE STUDENT LOANS 2023-A C 6.060% 05/25/55		05/09/2023	Barclays		1,499,270	1,500,000	0	1.F FE
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		04/17/2023	Various		1,089,446	1,089,446	0	2.B PL
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		04/01/2023	Various		81,342	81,342	0	2.B PL
30168C-AE-8	EXETER AUTOMOBILE RECEIVABLES 2023-2A C 5.750% 07/17/28		05/09/2023	Deutsche Bank Securities		1,999,685	2,000,000	0	1.F FE
30303M-8N-5	META PLATFORMS INC 4.950% 05/15/33		05/02/2023	Wells Fargo Securities		1,002,560	1,000,000	138	1.E FE
35042A-AA-1	FOUNDATION FINANCE TRUST 2023-1A A 5.670% 12/15/43		05/01/2023	Goldman Sachs & Co		993,444	1,000,000	0	1.A FE
36209@-AA-9	GDLC FEEDER FUND, L.P. 8.590% 07/01/31		06/22/2023	Direct		630,000	630,000	0	2.C FE
381938-AB-5	GOLUB CAPITAL PARTNERS FUNDING 2023-1A A 7.458% 07/25/33		06/20/2023	Mitsubishi UFJ Securities		5,000,000	5,000,000	0	1.F FE
44148H-AA-1	HOTWIRE FUNDING LLC 2023-1A A2 5.687% 05/20/53		05/16/2023	Morgan Stanley Dean Witter		5,000,000	5,000,000	0	1.F FE
44328J-AG-6	HPSPR 2023-1A C 9.612% 07/15/35		05/15/2023	BNP Paribas		6,750,000	6,750,000	0	1.F FE
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		04/26/2023	Interest Capitalization		9,029	9,029	0	2.A PL
46656Q-AA-0	JP MORGAN MORTGAGE TRUST 2023-4 1A2 6.000% 11/25/53		06/06/2023	J P Morgan & Co		134,251	134,693	831	1. FE
46656Q-AA-0	JP MORGAN MORTGAGE TRUST 2023-4 1A2 6.000% 11/25/53		06/06/2023	J P Morgan & Co		4,849,342	4,865,307	30,003	1.A FE
52604E-AB-6	LENDMARK FUNDING TRUST 2023-1A B 5.600% 05/20/33		04/26/2023	BMO Capital Markets Corp		1,959,591	2,000,000	0	1.C FE
58933Y-BL-8	MERCK & COMPANY 4.900% 05/17/44		05/08/2023	J P Morgan & Co		1,491,045	1,500,000	0	1.E FE
58933Y-BM-6	MERCK & COMPANY 5.000% 05/17/53		05/08/2023	BNP Paribas		1,991,980	2,000,000	0	1.E FE
62848P-AB-6	MVW OWNER TRUST 2023-1A B 5.420% 10/20/40		04/04/2023	Wells Fargo Securities		4,649,925	4,650,000	0	1.F FE
638961-AA-0	NAVIENT STUDENT LOAN TRUST 2023-A A 5.510% 10/15/32		04/18/2023	Barclays		5,242,402	5,250,000	0	1.A FE
65342*-AA-8	NEXUS Gas Transmission, LLC Senior Unsecured Notes 5.360% 05/01/28		05/01/2023	Barclays		5,000,000	5,000,000	0	2.B PL
67448G-AA-1	ONSLOW BAY FINANCIAL LLC 2023-NQM4 A1 6.113% 03/25/63		05/18/2023	Bank of America		2,499,974	2,500,000	10,188	1.A FE
69437@-AA-4	PRICEWATERHOUSECOOPERS LLP SERIES M 4.53% 02/09/24		06/30/2023	Tax Free Exchange		5,000,000	5,000,000	88,083	1.D
718547-AK-8	PHILLIPS 66 3.150% 12/15/29		05/02/2023	Tax Free Exchange		3,063,879	3,000,000	0	2.A FE
78355H-KW-8	RYDER SYSTEM INC 5.250% 06/01/28		05/10/2023	Wells Fargo Securities		2,996,130	3,000,000	0	2.A FE
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRU 2023-B B 5.770% 10/16/56		05/12/2023	Bank of America		3,398,804	3,400,000	0	1.C FE
89788M-AN-2	TRUIST FINANCIAL CORP 6.047% 06/08/27		06/05/2023	Suntrust		3,000,000	3,000,000	0	1.G FE
91159H-HM-5	US BANCORP 3.100% 04/27/26		05/04/2023	Barclays		1,608,483	1,773,000	1,679	1.G FE
92539G-AC-5	VERUS SECURITIZATION TRUST 2023-3 A3 6.743% 03/25/68		04/14/2023	J P Morgan & Co		2,499,983	2,500,000	12,175	1.F FE
067901-AA-6	BARRICK GOLD CORP 5.800% 11/15/34	A	04/19/2023	Barclays		3,044,580	3,000,000	75,400	2.A FE
13648T-AG-2	CANADIAN PACIFIC RAILWAY 3.500% 05/01/50	A	04/19/2023	Various		9,218,001	9,000,000	0	2.B FE
29660N-AC-3	FC Barcelona ESPAI BARCO FONDO 7.060% 06/30/32	D	05/30/2023	Goldman Sachs & Co		10,000,000	10,000,000	0	2.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						116,111,324	116,139,276	218,497	XXX
2509999997. Total - Bonds - Part 3						116,111,324	116,139,276	218,497	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						116,111,324	116,139,276	218,497	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
000000-00-0	FEDERAL HOME LOAN BANK - CINTI		06/23/2023	Direct	26,408.000	2,640,800		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,640,800	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						2,640,800	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,640,800	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
5999999999. Total - Preferred and Common Stocks						2,640,800	XXX	0	XXX
6009999999 - Totals						118,752,124	XXX	218,497	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36194N-LU-1	GN AU1239 2.850% 07/01/33		06/01/2023	Paydown		80,988	80,988	81,393	81,212	0	(224)	0	(224)	0	80,988	0	0	0	962	07/01/2033	1.A
36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		06/15/2023	Paydown		47,959	47,959	48,843	48,453	0	(494)	0	(494)	0	47,959	0	0	0	412	09/15/2041	1.A
36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147 3.940% 03/15/37		06/01/2023	Paydown		51,630	51,630	53,469	52,568	0	(938)	0	(938)	0	51,630	0	0	0	579	03/15/2037	1.A
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		06/15/2023	Various		69,147	69,147	69,147	69,147	0	0	0	0	0	69,147	0	0	0	1,363	06/15/2030	1.B
38373M-2F-6	GNMA 2008-80 IO 2.149% 04/16/50		06/01/2023	Paydown		0	0	909	865	0	(865)	0	(865)	0	0	0	0	0	80	04/16/2050	1.A
38375C-BD-1	GNMA 2012-57 DA 5.348% 04/20/42		06/01/2023	Paydown		8,194	8,194	8,967	8,528	0	(334)	0	(334)	0	8,194	0	0	0	181	04/20/2042	1.A
38376G-2H-2	GNMA 2011-92 C 3.726% 04/16/52		06/01/2023	Paydown		42,623	42,623	42,058	42,407	0	216	0	216	0	42,623	0	0	0	583	04/16/2052	1.A
38376G-ZC-7	GNMA 2010-161 C 4.620% 10/16/44		04/01/2023	Paydown		11,070	11,070	11,582	11,066	0	5	0	5	0	11,070	0	0	0	170	10/16/2044	1.A
38376G-ZC-7	GNMA 2010-161 C 4.620% 10/16/44		06/01/2023	Redemption 100.0000		22,251	22,251	23,280	22,241	0	10	0	10	0	22,251	0	0	0	1,842	10/16/2044	1.A
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		06/01/2023	Paydown		58,808	58,808	62,115	59,173	0	(366)	0	(366)	0	58,808	0	0	0	976	07/20/2040	1.A
38378N-F3-2	GNMA 2014-50 C 3.400% 02/16/47		06/01/2023	Paydown		89,510	89,510	92,615	89,809	0	(298)	0	(298)	0	89,510	0	0	0	1,269	02/16/2047	1.A
38378N-KA-0	GNMA 2013-173 VB 3.500% 10/16/33		06/01/2023	Paydown		278,235	278,235	278,235	278,235	0	0	0	0	0	278,235	0	0	0	3,448	10/16/2033	1.A
38378X-6B-2	GNMA 2015-5 KV 3.250% 05/16/42		06/01/2023	Paydown		51,982	51,982	52,372	52,080	0	(98)	0	(98)	0	51,982	0	0	0	481	05/16/2042	1.A
0109999999. Subtotal - Bonds - U.S. Governments						812,397	812,397	824,985	815,784	0	(3,386)	0	(3,386)	0	812,397	0	0	0	12,346	XXX	XXX
01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH B 4.263% 09/15/32		06/26/2023	Raymond James & Associates		1,593,344	1,675,000	1,675,000	1,675,000	0	0	0	0	0	1,675,000	0	(81,656)	(81,656)	56,132	09/15/2032	1.G FE
19647P-BQ-5	COLORADO ST HSG FIN AUTH MF HS 3.400% 11/01/45		06/01/2023	Redemption 100.0000		12,646	12,646	12,646	12,646	0	0	0	0	0	12,646	0	0	0	13,009	11/01/2045	1.A FE
19647P-BS-1	COLORADO ST HSG FIN AUTH MF HS 3.850% 07/01/57		06/01/2023	Various		11,228	11,228	11,228	11,228	0	0	0	0	0	11,228	0	0	0	180	07/01/2057	1.A FE
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		06/01/2023	Various		12,753	12,753	12,753	12,753	0	0	0	0	0	12,753	0	0	0	165	06/15/2045	1.B FE
34074H-FQ-0	FLORIDA ST HSG FIN CORP MF REV 2013 SERIES A 3.450% 04/01/29		04/01/2023	Redemption 100.0000		5,000	5,000	4,444	4,732	0	9	0	9	0	4,742	0	258	258	86	04/01/2029	1.A FE
34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1 3.125% 07/01/37		06/01/2023	Redemption 100.0000		31,892	31,892	31,892	31,892	0	0	0	0	0	31,892	0	0	0	413	07/01/2037	1.A FE
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/46		06/01/2023	Redemption 100.0000		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	7,125	06/01/2046	1.D FE
419818-HM-4	HAWAII HOUSING 2013 SERIES A 2.600% 07/01/37		06/01/2023	Redemption 100.0000		13,923	13,923	12,905	13,212	0	13	0	13	0	13,225	0	697	697	151	07/01/2037	1.A FE
462590-MH-0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT LOAN 2.989% 12/01/39		06/01/2023	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,018	12/01/2039	1.C FE
462590-NG-1	IOWA ST STUDENT LOAN LIQUIDITY 5.080% 12/01/39		06/01/2023	Redemption 100.0000		1,165,000	1,165,000	1,165,000	1,165,000	0	0	0	0	0	1,165,000	0	0	0	29,591	12/01/2039	1.C FE
47659#-AA-9	JERSEY CITY, NEW JERSEY CTL 3.600% 09/15/52		06/15/2023	Various		4,717	4,717	4,759	4,755	0	(1)	0	(1)	0	4,754	0	(37)	(37)	71	09/15/2052	1.D
54626X-BD-9	LOUISIANA ST HSG FIN AGY REV 4.750% 10/01/29		04/01/2023	Redemption 100.0000		15,000	15,000	15,086	15,000	0	0	0	0	0	15,000	0	0	0	356	10/01/2029	1.B FE
57419R-M2-8	MARYLAND ST CMNTY DEV ADMIN DE 3.750% 03/01/59		06/01/2023	Various		8,909	8,909	8,909	8,909	0	0	0	0	0	8,909	0	0	0	139	03/01/2059	1.A FE
603827-YB-6	MINNEAPOLIS-SAINT PAUL MN META 4.096% 01/01/32		06/26/2023	Wells Fargo Securities		1,478,013	1,585,000	1,585,000	1,585,000	0	0	0	0	0	1,585,000	0	(106,988)	(106,988)	64,381	01/01/2032	1.E FE
60416Q-GV-0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/47		06/01/2023	Various		14,941	14,941	14,941	14,941	0	0	0	0	0	14,941	0	0	0	209	06/01/2047	1.A FE
60416Q-HR-8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		06/01/2023	Redemption 100.0000		17,321	17,321	17,321	17,321	0	0	0	0	0	17,321	0	0	0	247	08/01/2049	1.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
60416T-RS-9	MINNESOTA ST HSG FIN AGY 4.707% 07/01/41		05/01/2023	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	196	07/01/2041	1.B FE
60416T-ST-6	MINNESOTA ST HSG FIN AGY 4.825% 07/01/37		05/01/2023	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	197	07/01/2037	1.B FE
60416T-SU-3	MINNESOTA ST HSG FIN AGY 4.947% 01/01/39		05/01/2023	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	202	01/01/2039	1.B FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		04/01/2023	Various		25,000	25,000	25,302	25,273	0	(4)	0	(4)	0	25,270	0	(270)	(270)	410	10/01/2037	2.B FE
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		04/01/2023	Various		35,000	35,000	35,142	35,127	0	(2)	0	(2)	0	35,125	0	(125)	(125)	556	01/01/2036	2.B FE
64469D-B6-7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		06/01/2023	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	268	01/01/2040	1.B FE
64469D-US-8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3.750% 07/01/34		06/01/2023	Various		50,000	50,000	52,375	50,135	0	(85)	0	(85)	0	50,050	0	(50)	(50)	1,531	07/01/2034	1.B FE
647200-5U-4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/01/38		06/01/2023	Various		20,956	20,956	20,956	20,956	0	0	0	0	0	20,956	0	0	0	248	08/01/2038	1.A FE
724581-ME-0	PITTSBURG CA UNIF SCH DIST TXBL ELEC 2010-SER B CONST BND 4.920% 08/01/34		06/26/2023	Barclays		3,704,760	3,765,000	3,605,649	3,653,625	0	3,380	0	3,380	0	3,657,006	0	47,754	47,754	168,258	08/01/2034	1.E FE
798165-KV-7	SAN JOSE CA MF HSG REVENUE 2011 A-1 4.350% 10/01/28		04/01/2023	Various		15,000	15,000	15,016	15,000	0	0	0	0	0	15,000	0	0	0	326	10/01/2028	1.B FE
83712D-UH-7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TAXABLE 4.000% 07/01/37		04/01/2023	Various		40,000	40,000	41,509	40,386	0	0	0	0	0	40,387	0	(387)	(387)	1,200	07/01/2037	1.A FE
83715A-AY-5	SOUTH CAROLINA ST STUDENT LOAN STUDENT LOAN 3.593% 12/01/39		06/01/2023	Various		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	10,420	12/01/2039	1.F FE
86768M-AQ-5	SUNRISE FL SPL ASSMNT 4.800% 05/01/25		05/01/2023	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,800	05/01/2025	2.B FE
88275F-NX-3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 03/01/39		06/01/2023	Various		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	981	03/01/2039	1.B FE
92812U-K5-6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B 2.750% 04/25/42		06/01/2023	Redemption 100.0000		6,761	6,761	6,761	6,761	0	0	0	0	0	6,761	0	0	0	86	04/25/2042	1.A FE
92812U-Q5-0	VIRGINIA HOUSING DEV AUTH 2015 Series A Taxable 3.250% 06/25/42		06/25/2023	Various		52,139	52,139	52,139	52,139	0	0	0	0	0	52,139	0	0	0	699	06/25/2042	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		06/25/2023	Redemption 100.0000		23,167	23,167	23,167	23,167	0	0	0	0	0	23,167	0	0	0	303	11/25/2039	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,817,470	10,066,353	9,909,900	9,954,958	0	3,310	0	3,310	0	9,958,272	0	(140,804)	(140,804)	364,954	XXX	XXX
736688-FN-7	PORTLAND COMMUNITY COLLEGE DIS 4.810% 06/01/27		06/01/2023	Redemption 100.0000		330,000	330,000	357,885	338,524	0	(1,320)	0	(1,320)	0	337,204	0	(7,204)	(7,204)	7,937	06/01/2027	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						330,000	330,000	357,885	338,524	0	(1,320)	0	(1,320)	0	337,204	0	(7,204)	(7,204)	7,937	XXX	XXX
30293M-AJ-3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220% 08/25/35		06/01/2023	Paydown		7,018	7,018	7,018	7,006	0	12	0	12	0	7,018	0	0	0	64	08/25/2035	1.A
3132DW-EB-5	FREDDIE MAC POOL SD8230 4.500% 06/01/52		06/01/2023	Paydown		222,136	222,136	224,878	224,839	0	(2,703)	0	(2,703)	0	222,136	0	0	0	4,275	06/01/2052	1.A
3132DW-EC-3	FREDDIE MAC POOL SD8231 4.500% 07/01/52		06/01/2023	Paydown		131,918	131,918	130,124	130,136	0	1,781	0	1,781	0	131,918	0	0	0	2,448	07/01/2052	1.A
313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2023	Paydown		10,168	10,168	10,255	10,161	0	7	0	7	0	10,168	0	0	0	188	08/15/2031	1.A
31339D-7A-0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2023	Paydown		10,604	10,604	10,377	10,568	0	36	0	36	0	10,604	0	0	0	181	02/15/2032	1.A
31339G-JU-6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2023	Paydown		9,889	9,889	9,930	9,875	0	15	0	15	0	9,889	0	0	0	247	10/15/2031	1.A
31339M-FE-3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2023	Paydown		9,255	9,255	8,744	9,122	0	132	0	132	0	9,255	0	0	0	232	12/15/2031	1.A
31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2023	Paydown		6,709	6,709	6,166	6,553	0	155	0	155	0	6,709	0	0	0	104	01/15/2032	1.A
31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2023	Paydown		18,391	18,391	17,749	18,199	0	192	0	192	0	18,391	0	0	0	311	04/15/2032	1.A
3133T2-DL-1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2023	Paydown		7,338	7,338	6,640	7,299	0	40	0	40	0	7,338	0	0	0	182	11/15/2023	1.A
3133TH-TM-9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2023	Paydown		12,102	12,102	11,484	12,008	0	94	0	94	0	12,102	0	0	0	205	01/15/2029	1.A

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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
3133TJ-HS-5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2023	Paydown		13,327	13,327	12,768	13,231	0	96	0	96	0	13,327	0	0	0	222	02/15/2029	1.A
31359F-AM-0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2023	Paydown		3,087	3,087	2,927	3,069	0	18	0	18	0	3,087	0	0	0	83	11/25/2023	1.A
31359G-B8-8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2023	Paydown		9,023	9,023	8,600	8,967	0	56	0	56	0	9,023	0	0	0	244	02/25/2024	1.A
3136A9-2Q-0	FNR 2012-118 VD 3.000% 10/25/32		05/01/2023	Paydown		389,138	389,138	405,798	388,809	0	330	0	330	0	389,138	0	0	0	4,386	10/25/2032	1.A
3136A9-2Q-0	FNR 2012-118 VD 3.000% 10/25/32		06/01/2023	Redemption 100.0000		14,749	14,749	15,381	14,737	0	13	0	13	0	14,749	0	0	0	221	10/25/2032	1.A
3136AB-YJ-6	FANNIE MAE 2013-1 VB 3.000% 02/25/33		06/01/2023	Paydown		664,057	664,057	681,488	664,460	0	(404)	0	(404)	0	664,057	0	0	0	8,315	02/25/2033	1.A
3136AL-H3-8	FANNIE MAE 2014-79 LC 3.000% 09/25/44		06/01/2023	Paydown		94,787	94,787	92,477	93,994	0	793	0	793	0	94,787	0	0	0	793	09/25/2044	1.A
3137A2-NL-1	FHR 3756 PC 4.000% 11/15/40		06/01/2023	Paydown		13,371	13,371	13,705	13,495	0	(124)	0	(124)	0	13,371	0	0	0	172	11/15/2040	1.A
3137A8-UG-1	FHR 3837 DB 4.500% 04/15/41		06/01/2023	Paydown		4,101	4,101	4,261	4,198	0	(98)	0	(98)	0	4,101	0	0	0	53	04/15/2041	1.A
3137AR-WS-1	FHR 4073 HC 3.500% 03/15/35		06/01/2023	Paydown		193,342	193,342	209,172	193,766	0	(425)	0	(425)	0	193,342	0	0	0	2,896	03/15/2035	1.A
3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		06/01/2023	Paydown		367,741	367,741	366,189	367,172	0	569	0	569	0	367,741	0	0	0	5,365	04/15/2033	1.A
3137G1-AA-5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1A 3.500% 05/25/45		06/01/2023	Paydown		3,545	3,545	3,603	3,562	0	(17)	0	(17)	0	3,545	0	0	0	53	05/25/2045	1.A
31392Q-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2023	Paydown		4,479	4,479	4,331	4,448	0	31	0	31	0	4,479	0	0	0	122	08/25/2031	1.A
31392E-H6-0	FNMA 2002-69 Z 5.500% 10/25/32		06/01/2023	Paydown		25,886	25,886	24,702	25,559	0	327	0	327	0	25,886	0	0	0	501	10/25/2032	1.A
31392K-HM-1	FHLMC 2445 OZ 6.500% 05/15/32		06/01/2023	Paydown		19,482	19,482	19,112	19,376	0	106	0	106	0	19,482	0	0	0	592	05/15/2032	1.A
31392M-U4-2	FHLMC 2463 Z 6.000% 06/15/32		06/15/2023	Paydown		3,575	3,575	3,449	3,555	0	20	0	20	0	3,575	0	0	0	86	06/15/2032	1.A
31392M-U5-9	FHLMC 2463 ZB 6.500% 06/15/32		06/01/2023	Paydown		8,379	8,379	8,325	8,355	0	24	0	24	0	8,379	0	0	0	150	06/15/2032	1.A
31392P-HP-3	FHLMC 2459 LZ 6.500% 06/15/32		06/01/2023	Paydown		14,832	14,832	14,293	14,700	0	132	0	132	0	14,832	0	0	0	401	06/15/2032	1.A
31392P-RL-1	FHLMC 2484 Z 6.000% 07/15/32		06/01/2023	Paydown		20,227	20,227	18,593	19,821	0	406	0	406	0	20,227	0	0	0	561	07/15/2032	1.A
31392R-RJ-2	FHLMC 2468 ZA 6.000% 07/15/32		06/01/2023	Paydown		28,357	28,357	27,324	28,100	0	257	0	257	0	28,357	0	0	0	494	07/15/2032	1.A
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2023	Paydown		11,921	11,921	10,756	11,689	0	232	0	232	0	11,921	0	0	0	278	08/15/2032	1.A
31392U-EE-0	FHLMC 2504 Z 6.000% 09/15/32		06/01/2023	Paydown		5,383	5,383	5,187	5,352	0	31	0	31	0	5,383	0	0	0	135	09/15/2032	1.A
31392U-JL-9	FHLMC 2499 VZ 6.000% 09/15/32		06/01/2023	Paydown		7,122	7,122	6,996	7,098	0	24	0	24	0	7,122	0	0	0	122	09/15/2032	1.A
31392W-JU-5	FHLMC 2509 ZQ 5.500% 10/15/32		06/01/2023	Paydown		12,651	12,651	12,082	12,485	0	166	0	166	0	12,651	0	0	0	267	10/15/2032	1.A
31393A-VK-0	FNMA 2003-30 HY 5.500% 04/25/33		06/01/2023	Paydown		1,901	1,901	1,801	1,866	0	35	0	35	0	1,901	0	0	0	44	04/25/2033	1.A
31393C-LX-9	FNMA 2003-48 GH 5.500% 06/25/33		06/01/2023	Paydown		62,560	62,560	61,113	61,996	0	564	0	564	0	62,560	0	0	0	1,476	06/25/2033	1.A
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		06/01/2023	Paydown		12,627	12,627	12,700	12,624	0	3	0	3	0	12,627	0	0	0	289	03/15/2033	1.A
31397S-SJ-4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		06/01/2023	Paydown		13,392	13,392	13,906	13,670	0	(278)	0	(278)	0	13,392	0	0	0	167	04/25/2041	1.A
31398N-Y2-4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		06/01/2023	Paydown		59,997	59,997	56,922	59,385	0	612	0	612	0	59,997	0	0	0	701	07/25/2040	1.A
31398Q-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		06/01/2023	Paydown		103,110	103,110	108,974	103,175	0	(65)	0	(65)	0	103,110	0	0	0	1,985	11/15/2039	1.A
3140J6-GP-6	FNMA P/T POOL BM2005 4.000% 12/01/47		06/01/2023	Paydown		40,391	40,391	41,546	40,931	0	(540)	0	(540)	0	40,391	0	0	0	465	12/01/2047	1.A
31418E-E6-3	FANNIE MAE POOL MA4656 4.500% 07/01/52		06/01/2023	Paydown		211,462	211,462	209,909	209,917	0	1,545	0	1,545	0	211,462	0	0	0	3,990	07/01/2052	1.A
31418E-F2-1	FANNIE MAE POOL MA4684 4.500% 06/01/52		06/01/2023	Paydown		165,559	165,559	167,590	167,558	0	(1,999)	0	(1,999)	0	165,559	0	0	0	3,039	06/01/2052	1.A
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		06/05/2023	Redemption 100.0000		96,176	96,176	97,825	96,803	0	(28)	0	(28)	0	96,775	0	(599)	(599)	1,470	08/05/2030	1.B
35563P-HF-9	Freddie Mac - SCRT 2018-4 MA 3.500% 11/25/57		06/01/2023	Paydown		66,164	66,164	64,637	65,345	0	819	0	819	0	66,164	0	0	0	954	11/25/2057	1.A
43232E-CU-1	HSG FIN AUTH OF HILLSBOROUGH 3.600% 12/01/32		06/01/2023	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	360	12/01/2032	1.A FE
46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A 3.000% 01/27/38		06/01/2023	Paydown		42,498	42,498	43,523	42,846	0	(348)	0	(348)	0	42,498	0	0	0	560	01/27/2038	1.A FE
911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1 7.467% 05/01/32		06/01/2023	Various		53,022	53,022	53,022	53,022	0	0	0	0	0	53,022	0	0	0	1,652	05/01/2032	1.C
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,326,949	3,326,949	3,368,352	3,324,902	0	2,644	0	2,644	0	3,327,548	0	(599)	(599)	52,101	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		06/30/2023	Various		48,089	48,089	48,089	48,089	0	0	0	0	0	48,089	0	0	0	701	10/31/2038	1.D
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		06/30/2023	Redemption 100.0000		48,868	48,868	48,868	48,868	0	0	0	0	0	48,868	0	0	0	735	03/31/2039	1.D
00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		06/30/2023	Redemption 100.0000		15,114	15,114	15,114	15,114	0	0	0	0	0	15,114	0	0	0	258	07/31/2039	1.E
00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		06/30/2023	Various		16,667	16,667	16,667	16,667	0	0	0	0	0	16,667	0	0	0	285	08/31/2039	1.E
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		06/01/2023	Paydown		4,806	4,806	4,597	4,730	0	1	0	1	0	4,731	0	75	75	68	07/25/2043	1.A
00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41		06/10/2023	Redemption 100.0000		14,814	14,814	14,814	14,814	0	0	0	0	0	14,814	0	0	0	280	03/10/2041	1.E
023765-AA-8	AMERICAN AIRLINES 2016-2 AA 3.200% 06/15/28		06/15/2023	Redemption 100.0000		22,500	22,500	22,078	22,254	0	23	0	23	0	22,277	0	223	223	360	06/15/2028	2.A FE
023770-AA-8	AMERICAN AIRLINES 2015-1 A 3.375% 05/01/27		05/01/2023	Various		151,822	151,822	152,391	152,104	0	(24)	0	(24)	0	152,080	0	(258)	(258)	2,562	05/01/2027	3.A FE
023770-AB-6	AMERICAN AIRLINES 2015-1 B 3.700% 05/01/23		05/01/2023	Various		349,104	349,104	349,104	349,104	0	0	0	0	0	349,104	0	0	0	6,458	05/01/2023	4.B FE
02377A-AA-6	AMERICAN AIRLINES 2014-1 A PT TRUST 3.700% 10/01/26		04/01/2023	Various		36,072	36,072	36,072	36,072	0	0	0	0	0	36,072	0	0	0	667	10/01/2026	3.B FE
02380#-AA-0	AMERICAN AIRLINES 2012-1B(R) EETC 3.530% 10/01/24		04/01/2023	Redemption 100.0000		394,444	394,444	394,444	394,444	0	0	0	0	0	394,444	0	0	0	6,962	10/01/2024	2.C PL
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.456% 10/25/34		06/01/2023	Paydown		75,455	75,455	62,537	62,537	0	12,918	0	12,918	0	75,455	0	0	0	1,392	10/25/2034	1.A FM
02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.467% 04/17/45		06/01/2023	Paydown		20,671	20,671	20,670	20,643	0	28	0	28	0	20,671	0	0	0	295	04/17/2045	1.A FE
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5 5.230% 01/25/34		06/01/2023	Paydown		45,040	45,040	42,302	44,020	0	99	0	99	0	44,118	0	921	921	975	01/25/2034	1.A FM
03237P-AB-9	AXIS EQUIPMENT FINANCE RECEIVA 2020-1A B 2.500% 03/20/26		06/20/2023	Paydown		1,460,928	1,460,928	1,460,721	1,460,843	0	85	0	85	0	1,460,928	0	0	0	14,781	03/20/2026	1.A FE
03237P-AC-7	AXIS EQUIPMENT FINANCE RECEIVA 2020-1A C 3.060% 04/20/26		06/20/2023	Paydown		216,933	216,933	216,883	216,918	0	15	0	15	0	216,933	0	0	0	3,319	04/20/2026	1.A FE
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1 4.000% 01/25/67		06/01/2023	Paydown		152,591	152,591	150,957	151,077	0	1,514	0	1,514	0	152,591	0	0	0	2,713	01/25/2067	1.A FE
03789X-AD-0	APPLEBEES/IHOP FUNDING LLC 2019-1A A2I 4.194% 06/07/49		04/17/2023	Paydown		3,960,000	3,960,000	3,960,000	3,960,000	0	0	0	0	0	3,960,000	0	0	0	60,897	06/07/2049	2.B FE
038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		06/15/2023	Paydown		18,303	18,303	18,300	18,302	0	1	0	1	0	18,303	0	0	0	242	07/16/2040	1.E FE
038370-AB-8	AQUA FINANCE TRUST 2019-A B 3.470% 07/16/40		06/15/2023	Paydown		331,703	331,703	331,674	331,682	0	21	0	21	0	331,703	0	0	0	4,839	07/16/2040	1.E FE
03837P-AA-5	AQUA FINANCE TRUST 2017-A A 3.720% 11/15/35		06/15/2023	Paydown		194,641	194,641	194,617	194,629	0	13	0	13	0	194,641	0	0	0	3,032	11/15/2035	1.A FE
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		06/17/2023	Paydown		120,340	120,340	120,318	120,340	0	0	0	0	0	120,340	0	0	0	944	07/17/2046	1.E FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		04/30/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	40	07/30/2050	2.C FE
05565E-AY-1	BMW US CAPITAL LLC 144A 3.750% 04/12/28		06/05/2023	Bank of America		2,873,460	3,000,000	2,997,510	2,998,571	0	106	0	106	0	2,998,678	0	(125,218)	(125,218)	73,438	04/12/2028	1.F FE
05590#-AA-9	BPHQ 2017 CTL Pass-Through Tru CTL 3.540% 11/15/32		06/15/2023	Redemption 100.0000		54,290	54,290	54,290	54,290	0	0	0	0	0	54,290	0	0	0	801	11/15/2032	1.F
05606X-AA-2	BXG RECEIVABLES NOTE TRUST 2015-A A 2.880% 05/02/30		05/16/2023	Paydown		276,503	276,503	276,481	276,500	0	0	0	0	0	276,500	0	2	2	3,532	05/02/2030	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		06/02/2023	Paydown		31,392	31,392	31,391	31,391	0	0	0	0	0	31,391	0	1	1	386	10/04/2032	1.F FE
05607B-AB-7	BXG RECEIVABLES NOTE TRUST 2017-A B 3.590% 10/04/32		06/02/2023	Paydown		50,538	50,538	50,535	50,535	0	0	0	0	0	50,535	0	3	3	757	10/04/2032	2.C FE
05607U-AB-5	BXG RECEIVABLES NOTE TRUST 2018-A B 3.950% 02/02/34		06/02/2023	Paydown		75,598	75,598	75,586	75,590	0	8	0	8	0	75,598	0	0	0	1,240	02/02/2034	1.F FE
05607U-AC-3	BXG RECEIVABLES NOTE TRUST 2018-A C 4.440% 02/02/34		06/02/2023	Paydown		72,557	72,557	72,542	72,548	0	9	0	9	0	72,557	0	0	0	1,338	02/02/2034	2.C FE
05608T-AB-7	BXG RECEIVABLES NOTE TRUST 2020-A B 2.490% 02/28/36		06/28/2023	Paydown		157,001	157,001	156,977	156,983	0	18	0	18	0	157,001	0	0	0	1,599	02/28/2036	1.G FE
05608T-AC-5	BXG RECEIVABLES NOTE TRUST 2020-A C 4.220% 02/28/36		06/28/2023	Paydown		78,500	78,500	78,499	78,497	0	3	0	3	0	78,500	0	0	0	1,355	02/28/2036	2.B FE
06051G-GF-0	BANK OF AMERICA 3.824% 01/20/28		06/26/2023	Citi Global Markets Inc.		2,251,974	2,381,000	2,320,975	2,371,373	0	14,750	0	14,750	0	2,386,123	0	(134,149)	(134,149)	85,485	01/20/2028	1.G FE
070101-F#-2	BASIN ELECTRIC POWER COOP 2015 SERIES B NOTES 4.100% 06/15/34		06/15/2023	Redemption 100.0000		67,462	67,462	67,462	67,462	0	0	0	0	0	67,462	0	0	0	1,383	06/15/2034	1.F
073879-ED-6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4 5.750% 08/25/34		06/01/2023	Paydown		31,694	31,694	29,881	29,881	0	0	0	0	0	29,881	0	1,812	1,812	731	08/25/2034	1.A FM
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		06/15/2023	Paydown		19,039	19,039	19,039	19,038	0	1	0	1	0	19,039	0	0	0	304	12/16/2041	1.G FE
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		04/17/2023	Paydown		49,036	49,036	49,036	49,036	0	0	0	0	0	49,036	0	0	0	620	07/21/2030	4.B FE
09748R-AA-6	BOJANGLES ISSUER, LLC 2020-1A A2 3.832% 10/20/50		04/20/2023	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	287	10/20/2050	2.B FE
10240*-AA-7	BOWIE ACQUISITIONS LLC 3.920% 09/30/38		06/30/2023	Redemption 100.0000		106,714	106,714	106,714	106,714	0	0	0	0	0	106,714	0	0	0	2,092	09/30/2038	2.C PL
10568K-AB-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM2 A2 4.883% 11/25/61		06/01/2023	Paydown		47,345	47,345	47,344	47,313	0	32	0	32	0	47,345	0	0	0	949	11/25/2061	1.C FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1 3.626% 09/25/61		06/01/2023	Paydown		113,165	113,165	113,078	113,049	0	116	0	116	0	113,165	0	0	0	1,627	09/25/2061	1.A FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09/20/31		06/20/2023	Redemption 100.0000		97,918	97,918	97,918	97,918	0	0	0	0	0	97,918	0	0	0	1,860	09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		06/15/2023	Redemption 100.0000		66,861	66,861	66,861	66,861	0	0	0	0	0	66,861	0	0	0	1,103	12/15/2032	1.F FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST 2022-A B 4.610% 09/28/37		06/28/2023	Paydown		157,999	157,999	157,960	157,962	0	36	0	36	0	157,999	0	0	0	3,054	09/28/2037	1.G FE
124860-CB-1	C-BASS LLC 1999-3 A 0.000% 01/01/29		04/01/2023	Paydown		0	19,035	18,684	18,923	0	10	0	10	0	18,932	0	(18,932)	(18,932)	252	01/01/2029	4.C FM
12489W-GE-8	C-BASS 2002-CB6 M2F 4.060% 01/25/33		06/01/2023	Paydown		20,423	21,414	13,819	13,819	0	0	0	0	0	13,819	0	6,605	6,605	221	01/25/2033	1.A FM
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		06/15/2023	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	36	02/15/2050	1.E FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT 2021-1A A4 2.760% 08/15/51		06/15/2023	Paydown		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	22	08/15/2051	1.E FE
12563L-AN-7	CLI FUNDING LLC 2020-1A A 2.080% 09/18/45		06/17/2023	Paydown		111,375	111,375	111,324	111,333	0	42	0	42	0	111,375	0	0	0	965	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A A 2.070% 10/18/45		06/18/2023	Paydown		93,333	93,333	93,314	93,318	0	16	0	16	0	93,333	0	0	0	795	10/18/2045	1.F FE
12563L-AT-4	CLI FUNDING LLC 2020-3A B 3.300% 10/18/45		06/18/2023	Paydown		56,000	56,000	55,977	55,981	0	19	0	19	0	56,000	0	0	0	760	10/18/2045	2.B FE
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47		06/18/2023	Paydown		60,000	60,000	59,986	59,986	0	14	0	14	0	60,000	0	0	0	780	01/18/2047	2.B FE
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43		06/01/2023	Paydown		4,206	4,206	4,275	4,236	0	0	0	0	0	4,235	0	(30)	(30)	53	04/25/2043	1.A
12646X-AJ-1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3 A2 3.000% 05/25/43		06/01/2023	Paydown		10,553	10,553	10,689	10,605	0	(1)	0	(1)	0	10,604	0	(52)	(52)	146	05/25/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		06/01/2023	Paydown		52,045	52,754	43,794	48,252	0	88	0	88	0	48,340	0	3,705	3,705	1,275	02/25/2035	1.A FM
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		06/01/2023	Paydown		88,656	86,716	78,289	78,289	0	0	0	0	0	78,289	0	10,367	10,367	1,488	03/25/2035	1.A FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		06/01/2023	Paydown		168	171	124	124	0	2	0	2	0	125	0	43	43	4	11/25/2035	1.A FM
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		06/01/2023	Paydown		51	51	45	48	0	0	0	0	0	49	0	2	2	1	10/25/2035	5.B FM
141781-G#-5	CARGILL INC SR NOTE 7.280% 06/30/23		06/30/2023	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023	1.F
14686G-AD-8	CARVANA AUTOS RECEIVABLES TRUS 2022-N1 C 3.320% 12/11/28		06/10/2023	Paydown		54,679	54,679	54,673	54,674	0	5	0	5	0	54,679	0	0	0	908	12/11/2028	1.E FE
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA 2019-1A A 3.967% 04/15/39		06/15/2023	Paydown		43,198	43,198	43,198	43,197	0	1	0	1	0	43,198	0	0	0	675	04/15/2039	2.B FE
16159G-AC-3	Chase Mortgage Finance Corpora 2019-ATR2 A3 3.500% 07/25/49		06/01/2023	Paydown		10,346	10,346	10,462	10,393	0	(1)	0	(1)	0	10,393	0	(47)	(47)	154	07/25/2049	1.A
16164A-AC-9	Chase Mortgage Finance Corpora 2016-2 M2 3.750% 02/25/44		06/01/2023	Paydown		49,989	49,989	51,280	50,429	0	(13)	0	(13)	0	50,416	0	(427)	(427)	780	02/25/2044	1.A
172967-ME-8	CITIGROUP INC 3.980% 03/20/30		06/26/2023	US Bancorp		1,469,514	1,587,000	1,587,000	1,587,000	0	0	0	0	0	1,587,000	0	(117,486)	(117,486)	48,776	03/20/2030	1.G FE
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		06/01/2023	Paydown		390	390	372	372	0	0	0	0	0	372	0	18	18	9	09/25/2035	1.A FM
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.480% 10/25/43		06/01/2023	Paydown		3,484	3,484	3,413	3,457	0	1	0	1	0	3,457	0	27	27	51	10/25/2043	1.A
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		04/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	196	04/25/2047	2.C FE
194204-AB-9	COLLEGE AVE STUDENT LOANS 2017-A A2 3.750% 11/26/46		06/25/2023	Paydown		36,445	36,445	36,430	36,439	0	7	0	7	0	36,445	0	0	0	562	11/26/2046	1.B FE
19421U-AB-0	COLLEGE AVE STUDENT LOANS 2019-A A2 3.280% 12/28/48		06/25/2023	Paydown		68,698	68,698	68,673	68,680	0	18	0	18	0	68,698	0	0	0	909	12/28/2048	1.A FE
19423D-AB-6	COLLEGE AVE STUDENT LOANS 2018-A A2 4.130% 12/26/47		06/25/2023	Paydown		62,272	62,272	62,245	62,254	0	19	0	19	0	62,272	0	0	0	1,057	12/26/2047	1.D FE
19424K-AC-7	COLLEGE AVE STUDENT LOANS 2021-A B 2.320% 07/25/51		06/25/2023	Paydown		54,974	54,974	54,950	54,958	0	16	0	16	0	54,974	0	0	0	527	07/25/2051	1.C FE
19424K-AD-5	COLLEGE AVE STUDENT LOANS 2021-A C 2.920% 07/25/51		06/25/2023	Paydown		519,238	519,238	519,004	519,078	0	160	0	160	0	519,238	0	0	0	6,329	07/25/2051	1.F FE
20030N-CT-6	COMCAST CORP 4.150% 10/15/28		06/05/2023	Credit Suisse		772,252	794,000	793,603	793,757	0	16	0	16	0	793,774	0	(21,521)	(21,521)	21,235	10/15/2028	1.G FE
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST 2016-A A1 3.320% 05/25/40		06/25/2023	Paydown		32,847	32,847	32,845	32,850	0	(3)	0	(3)	0	32,847	0	0	0	314	05/25/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		06/25/2023	Paydown		14,050	14,050	14,046	14,048	0	2	0	2	0	14,050	0	0	0	160	10/25/2040	1.A FE
20267V-AC-1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B 3.470% 05/25/41		05/25/2023	Paydown		59,435	59,435	59,431	59,431	0	3	0	3	0	59,435	0	0	0	788	05/25/2041	1.B FE
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A1 3.560% 09/25/45		06/25/2023	Paydown		32,337	32,337	32,115	32,219	0	14	0	14	0	32,234	0	104	104	487	09/25/2045	1.A FE
20269D-AC-9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B 3.580% 02/25/44		06/25/2023	Paydown		61,562	61,562	61,535	61,549	0	12	0	12	0	61,562	0	0	0	960	02/25/2044	1.B FE
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9 1.470% 03/15/27		06/01/2023	Paydown		2,289	2,289	945	945	0	0	0	0	0	945	0	1,344	1,344	14	03/15/2027	1.A FM
210795-QB-9	CONTINENTAL AIRLINES 2012-2 A EETC 4.000% 04/29/26		04/29/2023	Redemption 100.0000		124,636	124,636	126,505	125,096	0	(83)	0	(83)	0	125,013	0	(377)	(377)	2,493	04/29/2026	2.B FE
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		06/01/2023	Paydown		19,763	19,763	19,425	19,425	0	0	0	0	0	19,425	0	338	338	530	02/25/2035	1.A FM

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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
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		04/17/23	Various		1,049,078	1,049,078	1,049,078	877,283	0	0	0	0	0	1,049,078	0	0	0	14,006	01/29/2031	2.B PL
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		06/15/23	Various		20,027	20,027	20,027	20,027	0	0	0	0	0	20,027	0	0	0	341	05/15/2034	1.D PL
23389@-AA-9	DAIRYLAND POWER COOPERATIVE 3.420% 03/30/43		06/30/23	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	428	03/30/2043	1.G
24736@-AA-7	DELTA AIRLINES 2020-1B EETC 8.000% 06/10/27		06/10/23	Redemption 100.0000		177,742	177,742	177,742	177,742	0	0	0	0	0	177,742	0	0	0	7,110	06/10/2027	2.C PL
24737*-AA-8	DELTA AIRLINES 2019-1B EETC 8.000% 04/25/23		04/25/23	Redemption 100.0000		1,866,667	1,866,667	1,866,667	1,866,667	0	0	0	0	0	1,866,667	0	0	0	74,667	04/25/2023	2.B PL
252722-AB-9	DIAMOND RESORTS OWNER TRUST 2019-1A B 3.530% 02/20/32		06/20/23	Paydown		11,408	11,408	11,406	11,406	0	1	0	1	0	11,408	0	0	0	166	02/20/2032	1.F FE
252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		06/20/23	Paydown		34,223	34,223	34,215	34,218	0	5	0	5	0	34,223	0	0	0	568	02/20/2032	2.B FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C 2.700% 11/21/33		06/20/23	Paydown		81,373	81,373	81,371	81,371	0	2	0	2	0	81,373	0	0	0	901	11/21/2033	2.B FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II 4.328% 07/25/48		04/25/23	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	271	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		04/25/23	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	229	10/25/2049	2.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC 2019-2A A2 3.981% 10/20/49		04/20/23	Paydown		6,938	6,938	6,938	6,938	0	0	0	0	0	6,938	0	0	0	138	10/20/2049	2.C FE
26208V-AF-3	DRIVE AUTO RECEIVABLES TRUST 2020-2 C 2.280% 08/17/26		06/15/23	Paydown		416,728	416,728	416,715	416,706	0	22	0	22	0	416,728	0	0	0	3,909	08/17/2026	1.A FE
26209X-AA-9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2 3.786% 07/20/50		04/20/23	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	47	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		04/20/23	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	121	01/20/2051	2.C FE
26209X-AD-3	DRIVEN BRANDS FUNDING, LLC 2021-1A A2 2.791% 10/20/51		04/20/23	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	227	10/20/2051	2.C FE
26209X-AF-8	DRIVEN BRANDS FUNDING, LLC 2022-1A A2 7.393% 10/20/52		04/20/23	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	924	10/20/2052	2.C FE
26884T-AR-3	ERAC USA FINANCE COMPANY 144A 3.300% 12/01/26		06/13/23	US Bancorp		1,108,521	1,190,000	1,203,161	1,195,430	0	(634)	0	(634)	0	1,194,796	0	(86,275)	(86,275)	21,162	12/01/2026	2.A FE
26986*-AA-1	EAGLE SOLAR LLC SENIOR SECURED NOTE 4.820% 12/31/42		06/30/23	Redemption 100.0000		30,265	30,265	30,265	30,265	0	0	0	0	0	30,265	0	0	0	729	12/31/2042	3.A
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		06/25/23	Paydown		68,741	68,741	68,721	68,733	0	9	0	9	0	68,741	0	0	0	847	03/25/2030	1.F FE
28924A-AB-7	ELM TRUST 2020-4A A2 2.286% 10/20/29		06/20/23	Paydown		331,307	331,307	331,306	331,303	0	4	0	4	0	331,307	0	0	0	2,698	10/20/2029	1.F FE
289338-AB-1	ELM TRUST 2020-3A A2 2.954% 08/20/29		06/20/23	Paydown		598,838	598,838	598,824	598,819	0	19	0	19	0	598,838	0	0	0	6,002	08/20/2029	1.F FE
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		06/01/23	Paydown		5,487	5,487	5,520	5,497	0	(10)	0	(10)	0	5,487	0	0	0	54	03/25/2043	1.A
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		06/01/23	Paydown		10,387	10,387	10,284	10,342	0	44	0	44	0	10,387	0	0	0	123	06/25/2043	1.A
29978C-AA-8	EverBank Mortgage Loan Trust 2018-1 A1 3.500% 02/25/48		06/01/23	Paydown		6,558	6,558	6,484	6,504	0	54	0	54	0	6,558	0	0	0	91	02/25/2048	1.A
30291J-AJ-2	FREMF MORTGAGE TRUST 2013-K29 B 3.613% 05/25/46		04/01/23	Paydown		2,887,950	2,887,950	2,808,983	2,877,911	0	2,336	0	2,336	0	2,880,247	0	7,703	7,703	34,797	05/25/2046	1.A
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES 3.080% 06/30/39		06/30/23	Redemption 100.0000		63,900	63,900	63,900	63,900	0	0	0	0	0	63,900	0	0	0	984	06/30/2039	2.C FE
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56		06/01/23	Paydown		39,036	39,036	40,122	40,068	0	(1,032)	0	(1,032)	0	39,036	0	0	0	564	08/01/2056	1.A

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31953*-AL-6	BNSF RAILWAY COMPANY SERIES A 5.960% 10/15/27		05/15/2023	Various		13,807	13,807	13,807	13,807	0	0	0	0	0	13,807	0	0	0	411	10/15/2027	1.C
31953*-AM-4	BNSF RAILWAY COMPANY SERIES B 5.960% 10/15/27		05/15/2023	Various		1,369	1,369	1,369	1,369	0	0	0	0	0	1,369	0	0	0	41	10/15/2027	1.C
31953*-AN-2	BNSF RAILWAY COMPANY SERIES C 5.960% 10/15/27		05/15/2023	Various		8,561	8,561	8,561	8,561	0	0	0	0	0	8,561	0	0	0	256	10/15/2027	1.C
31953*-AP-7	BNSF RAILWAY COMPANY SERIES D 5.960% 10/15/27		05/15/2023	Various		3,606	3,606	3,606	3,606	0	0	0	0	0	3,606	0	0	0	107	10/15/2027	1.C
31953*-AQ-5	BNSF RAILWAY COMPANY SERIES E 5.960% 10/15/27		05/15/2023	Various		5,027	5,027	5,027	5,027	0	0	0	0	0	5,027	0	0	0	150	10/15/2027	1.C
31953*-AR-3	BNSF RAILWAY COMPANY SERIES F 5.960% 12/13/27		05/15/2023	Redemption 100.0000		17,248	17,248	17,248	17,248	0	0	0	0	0	17,248	0	0	0	511	12/13/2027	1.C
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45		06/01/2023	Paydown		2,110	2,110	2,151	2,124	0	0	0	0	0	2,124	0	(14)	(14)	32	03/25/2045	1.A
33851F-AA-5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4.000% 10/25/48		06/01/2023	Paydown		3,917	3,917	3,879	3,889	0	28	0	28	0	3,917	0	0	0	66	10/25/2048	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		06/01/2023	Paydown		15,060	15,060	15,484	15,395	0	(335)	0	(335)	0	15,060	0	0	0	196	08/25/2050	1.A
35042A-AA-1	FOUNDATION FINANCE TRUST 2023-1A A 5.670% 12/15/43		06/15/2023	Paydown		25,473	25,473	25,307	0	0	167	0	167	0	25,473	0	0	0	144	12/15/2043	1.A FE
36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/25/29		06/01/2023	Paydown		28,527	28,527	28,741	28,494	0	(4)	0	(4)	0	28,490	0	37	37	790	04/25/2029	1.A FM
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		06/01/2023	Paydown		6,284	6,665	6,306	5,504	1,002	9	0	1,011	0	6,515	0	(231)	(231)	175	04/25/2029	6. FM
36198F-AD-4	GS MORTGAGE SECURITIES TRUST 2013-GC14 A4 3.955% 08/10/46		05/01/2023	Paydown		3,274,104	3,274,104	3,306,712	3,272,612	0	1,492	0	1,492	0	3,274,104	0	0	0	45,965	08/10/2046	1.A
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500% 11/25/23		06/01/2023	Paydown		208	208	214	208	0	0	0	0	0	208	0	0	0	5	11/25/2023	3.C FM
36258F-AA-7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A1 3.500% 05/01/50		06/01/2023	Paydown		29,619	29,619	30,198	30,072	0	(453)	0	(453)	0	29,619	0	0	0	432	05/01/2050	1.A
36258F-AH-2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A8 3.500% 05/01/50		06/01/2023	Paydown		88,862	88,862	91,761	91,156	0	(2,294)	0	(2,294)	0	88,862	0	0	0	1,296	05/01/2050	1.A
36259V-AB-9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A2 3.000% 01/25/51		06/01/2023	Paydown		12,174	12,174	12,545	12,432	0	(258)	0	(258)	0	12,174	0	0	0	139	01/25/2051	1.A
37959P-AA-5	GLOBAL SC FINANCE SRL 2020-1A A 2.170% 10/17/40		06/01/2023	Paydown		195,064	195,064	195,055	195,010	0	54	0	54	0	195,064	0	0	0	1,765	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		06/17/2023	Paydown		81,604	81,604	81,573	81,579	0	24	0	24	0	81,604	0	0	0	771	11/19/2040	1.F FE
37959P-AD-9	GLOBAL SC FINANCE SRL 2020-2A B 3.320% 11/19/40		06/17/2023	Paydown		27,203	27,203	27,196	27,197	0	6	0	6	0	27,203	0	0	0	377	11/19/2040	2.A FE
38061L-AA-7	GOLD KEY RESORTS 2014-A A 3.220% 03/17/31		06/15/2023	Paydown		41,456	41,456	41,447	41,455	0	1	0	1	0	41,456	0	0	0	548	03/17/2031	1.F FE
38217K-AA-2	Goodgreen Trust 2016-1A A 3.230% 10/15/52		06/15/2023	Paydown		67,403	67,403	67,369	67,381	0	3	0	3	0	67,383	0	19	19	1,103	10/15/2052	1.A FE
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 144A 4.047% 05/17/28		06/26/2023	Various		4,551,363	4,762,000	4,723,309	4,738,356	0	1,557	0	1,557	0	4,739,913	0	(188,550)	(188,550)	99,367	05/17/2028	1.F FE
40439H-AB-5	HIN TIMESHARE TRUST 2020-A B 2.230% 10/09/39		06/09/2023	Paydown		94,560	94,560	94,536	94,544	0	16	0	16	0	94,560	0	0	0	870	10/09/2039	1.F FE
40439H-AC-3	HIN TIMESHARE TRUST 2020-A C 3.420% 10/09/39		06/09/2023	Paydown		50,432	50,432	50,426	50,427	0	5	0	5	0	50,432	0	0	0	712	10/09/2039	2.B FE
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2 3.981% 12/20/50		06/20/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	199	12/20/2050	2.B FE
42770L-AA-1	HERO FUNDING TRUST 2015-1A A 3.840% 09/20/40		06/20/2023	Paydown		11,046	11,046	11,041	11,043	0	0	0	0	0	11,043	0	3	3	217	09/20/2040	1.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43283B-AB-9	HILTON GRAND VACATIONS TRUST 2022-1D B 4.100% 06/20/34		06/20/2023	Paydown		94,595	94,595	94,579	94,580	0	15	0	15	0	94,595	0	0	0	1,563	06/20/2034	1.G FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST 2018-AA B 3.700% 02/25/32		06/25/2023	Paydown		61,496	61,496	61,482	61,489	0	7	0	7	0	61,496	0	0	0	943	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST 2018-AA C 4.000% 02/25/32		06/25/2023	Paydown		61,496	61,496	61,490	61,492	0	5	0	5	0	61,496	0	0	0	1,020	02/25/2032	2.B FE
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A 3.721% 07/15/39		06/15/2023	Paydown		42,904	42,904	42,904	42,903	0	0	0	0	0	42,903	0	1	1	642	07/15/2039	2.B FE
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		06/15/2023	Paydown		19,636	19,636	19,635	19,635	0	1	0	1	0	19,636	0	0	0	336	11/15/2039	2.C FE
44107T-AW-6	HOST HOTELS & RESORTS LP 4.500% 02/01/26		06/09/2023	Goldman Sachs & Co		771,673	794,000	791,459	793,096	0	124	0	124	0	793,220	0	(21,547)	(21,547)	30,966	02/01/2026	2.C FE
44919*-AC-2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2031 3.310% 12/31/31		06/30/2023	Redemption 100.0000		66,762	66,762	66,762	66,762	0	0	0	0	0	66,762	0	0	0	1,105	12/31/2031	1.F PL
449670-CP-1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6 7.520% 08/20/28		06/01/2023	Paydown		12,814	12,814	12,810	12,773	0	(1)	0	(1)	0	12,773	0	41	41	416	08/20/2028	1.A FM
45254N-FL-6	IMPAC CMB TRUST 2003-9F A1 6.150% 07/25/33		06/26/2023	Paydown		4,835	4,835	4,158	4,794	0	15	0	15	0	4,809	0	25	25	115	07/25/2033	1.A FM
45254T-PL-2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5 4.812% 08/25/34		06/01/2023	Paydown		28,029	28,029	25,871	25,871	0	0	0	0	0	25,871	0	2,158	2,158	562	08/25/2034	1.A FM
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.812% 08/25/34		05/01/2023	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/25/2034	1.A FM
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		06/15/2023	Paydown		26,479	26,479	26,465	26,469	0	10	0	10	0	26,479	0	0	0	254	02/15/2054	1.F FE
46591D-AC-3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3 4.000% 10/25/49		06/01/2023	Paydown		6,842	6,842	6,982	6,932	0	(1)	0	(1)	0	6,932	0	(90)	(90)	99	10/25/2049	1.A
46591X-AC-9	JP MORGAN MORTGAGE TRUST 2020-7 A3 3.000% 01/25/51		06/01/2023	Paydown		24,349	24,349	25,087	24,861	0	(512)	0	(512)	0	24,349	0	0	0	281	01/25/2051	1.A
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		06/01/2023	Paydown		37,039	37,039	38,544	38,291	0	(1,252)	0	(1,252)	0	37,039	0	0	0	399	06/25/2051	1.A
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		06/15/2023	Paydown		15,371	15,371	15,368	15,369	0	1	0	1	0	15,371	0	0	0	246	12/15/2048	1.A FE
46618L-AA-8	HENDERSON RECEIVABLES LLC 2015-1A A 3.260% 09/15/72		06/15/2023	Paydown		46,314	46,314	46,284	46,291	0	23	0	23	0	46,314	0	0	0	611	09/15/2072	1.A FE
46640N-AD-0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4 4.096% 11/15/45		06/01/2023	Paydown		386,780	386,780	393,302	386,747	0	(303)	0	(303)	0	386,444	0	336	336	6,815	11/15/2045	1.A
46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.000% 08/26/36		06/01/2023	Paydown		15,773	15,773	16,009	15,820	0	(1)	0	(1)	0	15,819	0	(47)	(47)	259	08/26/2036	1.A FE
46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.000% 11/27/38		06/01/2023	Paydown		14,742	14,742	15,369	14,986	0	(243)	0	(243)	0	14,742	0	0	0	249	11/27/2038	1.A FE
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.500% 06/25/29		06/01/2023	Paydown		88,918	88,918	92,336	89,500	0	(49)	0	(49)	0	89,451	0	(533)	(533)	1,138	06/25/2029	1.A
46647S-AE-0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3.500% 08/25/47		06/01/2023	Paydown		8,706	8,706	8,887	8,790	0	(1)	0	(1)	0	8,790	0	(84)	(84)	123	08/25/2047	1.A
46648H-AN-3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3.500% 05/25/47		06/01/2023	Paydown		8,300	8,300	8,360	8,336	0	(1)	0	(1)	0	8,335	0	(35)	(35)	117	05/25/2047	1.A
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48		06/01/2023	Paydown		8,138	8,138	8,164	8,140	0	0	0	0	0	8,140	0	(2)	(2)	139	06/25/2048	1.A
46649Y-AC-9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.000% 02/25/49		06/01/2023	Paydown		2,642	2,642	2,622	2,628	0	0	0	0	0	2,628	0	14	14	38	02/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		06/01/2023	Paydown		10,357	10,357	10,518	10,459	0	(1)	0	(1)	0	10,458	0	(102)	(102)	156	12/25/2049	1.A
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		06/15/2023	Paydown		117,269	117,269	117,269	117,265	0	4	0	4	0	117,269	0	0	0	1,925	04/15/2044	2.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50		06/01/2023	Paydown		35,447	35,447	36,424	36,029	0	(582)	0	(582)	0	35,447	0	0	0	539	05/25/2050	1.A
46656Q-AA-0	JP MORGAN MORTGAGE TRUST 2023-4 1A2 6.000% 11/25/53		06/25/2023	Paydown		134,693	134,693	134,251	0	0	442	0	442	0	134,693	0	0	0	673	11/25/2053	1. FE
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41		06/15/2023	Various		494	494	494	494	0	0	0	0	0	494	0	0	0	7	01/15/2041	2.B
477164-AA-5	JETBLUE AIRWAYS CORP SER 1A 4.000% 11/15/32		05/15/2023	Redemption 100.0000		98,155	98,155	98,728	98,631	0	(24)	0	(24)	0	98,607	0	(452)	(452)	1,963	11/15/2032	1.F FE
485170-BE-3	KANSAS CITY SOUTHERN 3.500% 05/01/50		04/19/2023	Various		9,227,001	9,000,000	9,229,020	9,219,515	0	(1,514)	0	(1,514)	0	9,218,001	0	9,000	9,000	147,000	05/01/2050	2.B FE
487312-AA-8	KEENAN FT DETRICK ENERGY 144A 6.093% 05/15/33		05/15/2023	Redemption 100.0000		25,064	25,064	27,698	32,653	0	(466)	0	(466)	0	32,186	0	(7,122)	(7,122)	764	05/15/2033	1.F FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		06/15/2023	Paydown		54,048	54,048	52,999	53,533	0	515	0	515	0	54,048	0	0	0	951	01/15/2042	3.A FE
553896-AB-7	MVW OWNER TRUST 2017-1A B 2.750% 12/20/34		06/20/2023	Paydown		20,748	20,748	20,747	20,747	0	1	0	1	0	20,748	0	0	0	237	12/20/2034	1.F FE
553896-AC-5	MVW OWNER TRUST 2017-1A C 2.990% 12/20/34		06/20/2023	Paydown		41,495	41,495	41,484	41,491	0	4	0	4	0	41,495	0	0	0	515	12/20/2034	2.B FE
55400E-AB-5	MVWOT 2020-1A B 2.730% 10/20/37		06/20/2023	Paydown		48,573	48,573	48,566	48,568	0	5	0	5	0	48,573	0	0	0	548	10/20/2037	1.F FE
55400E-AC-3	MVWOT 2020-1A C 4.210% 10/20/37		06/20/2023	Paydown		46,794	46,794	46,790	46,791	0	4	0	4	0	46,794	0	0	0	814	10/20/2037	2.B FE
55400U-AB-9	MVW OWNER TRUST 2022-1A B 4.400% 11/21/39		06/20/2023	Paydown		272,668	272,668	272,638	272,639	0	29	0	29	0	272,668	0	0	0	5,007	11/21/2039	1.F FE
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		06/15/2023	Paydown		115,141	115,141	112,117	114,620	0	521	0	521	0	115,141	0	0	0	2,326	07/15/2038	1.F FE
59980C-AF-0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.250% 02/25/58		06/01/2023	Paydown		4,855	4,855	4,737	4,801	0	54	0	54	0	4,855	0	0	0	68	02/25/2058	1.A
59980T-AB-2	MILL CITY MORTGAGE TRUST 2016-1 M1 3.150% 04/25/57		06/01/2023	Paydown		258,403	258,403	259,242	257,917	0	486	0	486	0	258,403	0	0	0	3,235	04/25/2057	1.A
60040#-AA-0	MILLENNIUM PIPELINE LLC SENIOR SECURED NOTES 5.330% 06/30/27		06/30/2023	Redemption 100.0000		36,376	36,376	36,376	36,376	0	0	0	0	0	36,376	0	0	0	969	06/30/2027	1.G FE
62848B-AB-7	MVW OWNER TRUST 2018-1A B 3.600% 01/21/36		06/20/2023	Paydown		45,626	45,626	45,619	45,622	0	4	0	4	0	45,626	0	0	0	681	01/21/2036	1.F FE
62848P-AB-6	MVW OWNER TRUST 2023-1A B 5.420% 10/20/40		06/20/2023	Paydown		158,789	158,789	158,786	0	0	3	0	3	0	158,789	0	0	0	1,288	10/20/2040	1.F FE
628530-BK-2	MYLAN INC 4.550% 04/15/28		06/26/2023	Morgan Stanley Dean Witter		1,496,462	1,587,000	1,567,471	1,574,907	0	996	0	996	0	1,575,903	0	(79,441)	(79,441)	50,747	04/15/2028	2.C FE
62946A-AA-2	NP SPE II LLC 2016-1A A1 4.164% 04/20/46		06/20/2023	Paydown		88,237	88,237	88,237	88,237	0	0	0	0	0	88,237	0	0	0	1,524	04/20/2046	1.G FE
629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		06/28/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	53	12/28/2049	1.F FE
631005-BH-7	NARRAGANSETT ELECTRIC 144A 3.919% 08/01/28		04/25/2023	KeyBanc Capital Markets		1,540,818	1,587,000	1,571,797	1,577,647	0	481	0	481	0	1,578,128	0	(37,310)	(37,310)	45,955	08/01/2028	1.G FE
63730*-AB-1	NATIONAL RAILROAD PASSENGER SENIOR SECURED NOTES 3.600% 11/15/33		05/15/2023	Redemption 100.0000		102,740	102,740	102,740	102,740	0	0	0	0	0	102,740	0	0	0	1,849	11/15/2033	1.C FE
638961-AA-0	NAVIENT STUDENT LOAN TRUST 2023-A A 5.510% 10/15/32		06/15/2023	Paydown		44,115	44,115	44,051	0	0	64	0	64	0	44,115	0	0	0	324	10/15/2032	1.A FE
63939N-AB-9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A 3.910% 12/15/45		06/15/2023	Paydown		40,590	40,590	40,571	40,583	0	7	0	7	0	40,590	0	0	0	659	12/15/2045	1.A FE
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52		04/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	231	01/30/2052	2.C FE
64352V-ED-9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6 4.804% 11/25/33		06/01/2023	Paydown		83,071	83,071	77,992	82,598	0	(885)	0	(885)	0	81,713	0	1,359	1,359	1,791	11/25/2033	1.A FM
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH HEALTH CARE INC 4.200% 05/01/30		05/01/2023	Redemption 100.0000		222,960	222,960	222,960	222,960	0	0	0	0	0	222,960	0	0	0	4,682	05/01/2030	1.G
670843-AA-9	ONSLOW BAY FINANCIAL LLC 2023-NQM2 A1 6.319% 03/25/63		06/01/2023	Paydown		66,108	66,108	65,974	0	0	134	0	134	0	66,108	0	0	0	1,027	03/25/2063	1.A FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67103H-AH-0	O'REILLY AUTOMOTIVE INC 3.900% 06/01/29		06/09/2023	Citi Global Markets Inc.		2,229,259	2,381,000	2,380,786	2,380,873	0	8	0	8	0	2,380,881	0	(151,622)	(151,622)	49,525	06/01/2029	2.B FE
67400A-AC-6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 10/25/45		06/01/2023	Paydown		35,847	35,847	36,009	35,818	0	(2)	0	(2)	0	35,817	0	30	30	427	10/25/2045	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC 2023-NQM4 A1 6.113% 03/25/63		06/01/2023	Paydown		55,957	55,957	55,956	0	0	1	0	1	0	55,957	0	0	0	285	03/25/2063	1.A FE
682680-AY-9	ONEOK INC 3.400% 09/01/29		06/26/2023	Citi Global Markets Inc.		2,083,732	2,381,000	2,372,524	2,375,083	0	388	0	388	0	2,375,471	0	(291,739)	(291,739)	66,787	09/01/2029	2.B FE
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		06/09/2023	Paydown		48,267	48,267	48,261	48,262	0	5	0	5	0	48,267	0	0	0	675	04/09/2038	1.F FE
68504W-AB-3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3.350% 07/08/30		06/08/2023	Paydown		78,105	78,105	78,104	78,102	0	3	0	3	0	78,105	0	0	0	1,092	07/08/2030	1.F FE
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3.740% 07/08/30		06/08/2023	Paydown		66,946	66,946	66,937	66,940	0	6	0	6	0	66,946	0	0	0	1,045	07/08/2030	2.C FE
69144A-AA-7	OXFORD FINANCE FUNDING TRUST 2020-1A A2 3.101% 02/15/28		06/15/2023	Paydown		106,342	106,342	106,342	106,342	0	0	0	0	0	106,342	0	0	0	1,388	02/15/2028	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27		06/15/2023	Paydown		203,053	203,053	203,053	203,053	0	0	0	0	0	203,053	0	0	0	3,939	02/15/2027	1.F FE
693652-AB-5	PSMC 2020-2 A2 3.000% 05/25/50		06/01/2023	Paydown		11,886	11,886	12,209	12,007	0	(121)	0	(121)	0	11,886	0	0	0	148	05/25/2050	1.A
693684-AM-4	PSMC 2020-1 A12 3.500% 01/25/50		06/01/2023	Paydown		224,300	224,300	233,953	230,493	0	(6,192)	0	(6,192)	0	224,300	0	0	0	3,443	01/25/2050	1.A
69371V-AA-5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		06/01/2023	Paydown		1,211	1,211	1,195	1,207	0	4	0	4	0	1,211	0	0	0	18	02/25/2048	1.A
69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49		06/01/2023	Paydown		15,072	15,072	15,374	15,321	0	(249)	0	(249)	0	15,072	0	0	0	190	10/25/2049	1.A
69375B-AM-9	PSMC 2019-3 A12 3.500% 11/25/49		06/01/2023	Paydown		34,748	34,748	35,530	34,757	0	(9)	0	(9)	0	34,748	0	0	0	506	11/25/2049	1.A
718547-AJ-1	PHILLIPS 66 144A 3.150% 12/15/29		05/02/2023	Tax Free Exchange		3,027,916	3,000,000	3,031,924	3,029,255	0	(1,339)	0	(1,339)	0	3,027,916	0	0	0	35,963	12/15/2029	2.A FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		06/05/2023	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	169	12/05/2049	2.C FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER 2022-1A A2I 3.251% 12/05/51		06/05/2023	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	264	12/05/2051	2.C FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51		06/05/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	100	12/05/2051	2.C FE
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 3.542% 01/25/36		06/01/2023	Paydown		1,525	1,525	1,437	1,512	0	1	0	1	0	1,514	0	11	11	20	01/25/2036	1.A FM
74114N-AL-1	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A D 4.140% 10/15/24		04/15/2023	Paydown		1,373,822	1,373,822	1,373,534	1,373,658	0	164	0	164	0	1,373,822	0	0	0	18,959	10/15/2024	1.A FE
74151#-AK-4	PRICEWATERHOUSECOOPERS LLP SERIES M 4.530% 02/09/24		06/30/2023	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	111,458	02/09/2024	1.D
750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS 3.744% 02/10/49		06/10/2023	Various		14,666	14,666	14,666	14,666	0	0	0	0	0	14,666	0	0	0	229	02/10/2049	2.A
759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 6.558% 07/25/34		06/01/2023	Paydown		89,636	89,636	79,242	79,450	0	218	0	218	0	79,668	0	9,968	9,968	1,372	07/25/2034	1.A FM
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		06/01/2023	Paydown		24,779	24,779	25,210	25,140	0	(361)	0	(361)	0	24,779	0	0	0	328	05/25/2043	1.A
81745C-AB-9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000% 06/25/43		06/01/2023	Paydown		5,541	5,541	5,578	5,552	0	0	0	0	0	5,552	0	(10)	(10)	73	06/25/2043	1.A
81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47		06/01/2023	Paydown		1,442	1,442	1,474	1,449	0	0	0	0	0	1,449	0	(7)	(7)	21	07/25/2047	1.A
81746H-AB-7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.500% 10/25/47		06/01/2023	Paydown		4,208	4,208	4,269	4,242	0	0	0	0	0	4,241	0	(33)	(33)	69	10/25/2047	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48		06/01/2023	Paydown		30,559	30,559	30,774	30,709	0	(2)	0	(2)	0	30,707	0	(148)	(148)	373	02/25/2048	1.A
81746R-AU-3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.500% 08/25/46		06/01/2023	Paydown		11,152	11,152	11,381	11,257	0	(1)	0	(1)	0	11,257	0	(105)	(105)	143	08/25/2046	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
81746Y-AA-2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000% 05/25/49		06/01/2023	Paydown		3,875	3,875	3,949	3,923	0	0	0	0	0	3,922	0	(47)	(47)	64	05/25/2049	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.500% 08/25/49		06/01/2023	Paydown		9,926	9,926	10,214	9,913	0	0	0	0	0	9,913	0	13	13	222	08/25/2049	1.A
81747D-AA-7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.000% 02/25/48		06/01/2023	Paydown		25,094	25,094	25,501	25,240	0	(7)	0	(7)	0	25,233	0	(139)	(139)	486	02/25/2048	1.A
81748B-AB-8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500% 09/25/49		06/01/2023	Paydown		4,752	4,752	4,836	4,772	0	(20)	0	(20)	0	4,752	0	0	0	69	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49		06/01/2023	Paydown		2,063	2,063	2,106	2,094	0	(31)	0	(31)	0	2,063	0	0	0	26	11/25/2049	1.A
81761T-AA-3	SERVICEMASTER BRANDS 2020-1 A2I 2.841% 01/30/51		04/30/2023	Paydown		81,120	81,120	81,120	81,120	0	0	0	0	0	81,120	0	0	0	1,152	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS 2020-1 A2II 3.337% 01/30/51		04/30/2023	Paydown		81,290	81,290	81,290	81,290	0	0	0	0	0	81,290	0	0	0	1,356	01/30/2051	2.C FE
81761T-AG-0	SERVICEMASTER BRANDS 2021-1 A2II 3.113% 07/30/51		04/30/2023	Paydown		82,284	82,284	82,284	82,284	0	0	0	0	0	82,284	0	0	0	1,281	07/30/2051	2.C FE
81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44		04/25/2023	Paydown		68,184	68,184	68,184	68,184	0	0	0	0	0	68,184	0	0	0	1,357	01/25/2044	1.F FE
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		06/20/2023	Paydown		92,371	92,371	92,346	92,355	0	15	0	15	0	92,371	0	0	0	891	07/20/2037	1.F FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37		06/20/2023	Paydown		61,580	61,580	61,573	61,575	0	6	0	6	0	61,580	0	0	0	899	07/20/2037	2.B FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING CO 2019-2A C 3.120% 05/20/36		06/20/2023	Paydown		28,087	28,087	28,085	28,086	0	2	0	2	0	28,087	0	0	0	368	05/20/2036	2.B FE
82653D-AB-5	SIERRA RECEIVABLES FUNDING CO 2018-2A B 3.650% 06/20/35		06/20/2023	Paydown		23,958	23,958	23,955	23,956	0	2	0	2	0	23,958	0	0	0	368	06/20/2035	1.F FE
82653D-AC-3	SIERRA RECEIVABLES FUNDING CO 2018-2A C 3.940% 06/20/35		06/20/2023	Paydown		23,958	23,958	23,951	23,954	0	3	0	3	0	23,958	0	0	0	397	06/20/2035	2.B FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING CO 2018-3A B 3.870% 09/20/35		06/20/2023	Paydown		22,211	22,211	22,208	22,209	0	2	0	2	0	22,211	0	0	0	358	09/20/2035	1.F FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO 2018-3A C 4.170% 09/20/35		06/20/2023	Paydown		28,846	28,846	28,845	28,845	0	1	0	1	0	28,846	0	0	0	500	09/20/2035	2.B FE
826943-AB-8	SIERRA RECEIVABLES FUNDING CO 2023-1A B 5.830% 01/20/40		06/20/2023	Paydown		212,122	212,122	212,077	0	0	45	0	45	0	212,122	0	0	0	1,552	01/20/2040	1.F FE
83416W-AB-9	SOLAR STAR FUNDING LLC 144A 3.950% 06/30/35		06/30/2023	Redemption 100.0000		36,960	36,960	36,960	36,960	0	0	0	0	0	36,960	0	0	0	730	06/30/2035	2.B FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.750% 06/15/40		06/15/2023	Redemption 100.0000		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040	2.B
84314#-AC-5	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.000% 06/15/25		06/15/2023	Redemption 100.0000		115,385	115,385	115,385	115,385	0	0	0	0	0	115,385	0	0	0	2,885	06/15/2025	2.B FE
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO FIRST MORTGAGE BONDS 4.000% 04/16/48		04/16/2023	Redemption 100.0000		73,350	73,350	73,350	73,350	0	0	0	0	0	73,350	0	0	0	1,467	04/16/2048	2.A
84858D-AA-6	SPIRIT AIRLINES 2015-1 A 4.100% 04/01/28		04/01/2023	Various		123,394	123,394	124,347	124,005	0	(31)	0	(31)	0	123,974	0	(580)	(580)	2,530	04/01/2028	2.B FE
84858E-AA-4	SPIRIT AIRLINES 2015-1 B 4.450% 04/01/24		04/01/2023	Various		33,069	33,069	33,069	33,069	0	0	0	0	0	33,069	0	0	0	736	04/01/2024	3.B FE
859245-AA-0	STERLING BANK TRUST FSB 2004-1 1.944% 04/26/26		06/26/2023	Paydown		0	0	8,184	3,293	0	(3,293)	0	(3,293)	0	0	0	0	0	2,183	04/26/2026	1.C
86190B-AD-6	STORE MASTER FUNDING LLC 2021-1A A4 3.700% 06/20/51		06/20/2023	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	39	06/20/2051	1.E FE
86212V-AF-1	STORE MASTER FUNDING LLC 2018-1A A3 4.400% 10/20/48		06/20/2023	Paydown		5,000	5,000	4,998	4,999	0	2	0	2	0	5,000	0	0	0	92	10/20/2048	1.E FE
86212X-AB-6	STORE MASTER FUNDING LLC 2019-1 A2 3.650% 10/20/49		06/20/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	57	10/20/2049	1.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.500% 03/25/32		06/01/2023	Paydown		42,580	42,580	42,560	42,466	0	(2)	0	(2)	0	42,464	0	117	117	1,152	03/25/2032	1.A FM
86359A-K3-6	STRUCTURED ASSET SECURITIES 2003-25XS A5 6.120% 08/25/33		06/01/2023	Paydown		32,369	32,369	22,005	22,005	0	0	0	0	0	22,005	0	10,365	10,365	653	08/25/2033	1.A FM
872480-AF-5	TIF FUNDING II LLC 2021-1A B 2.540% 02/20/46		06/20/2023	Paydown		38,156	38,156	38,147	38,149	0	8	0	8	0	38,156	0	0	0	404	02/20/2046	2.B FE
87342R-AJ-3	TACO BELL FUNDING, LLC 2021-1A A23 2.542% 08/25/51		05/25/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	159	08/25/2051	2.B FE
87407R-AC-0	TAL ADVANTAGE VII LLC 2020-1A B 3.290% 09/20/45		06/20/2023	Paydown		72,188	72,188	72,171	72,175	0	13	0	13	0	72,188	0	0	0	990	09/20/2045	2.B FE
88167H-AF-3	TESLA AUTO LEASE TRUST 2020-A C 1.680% 02/20/24		04/20/2023	Paydown		588,310	588,310	588,235	588,303	0	7	0	7	0	588,310	0	0	0	3,295	02/20/2024	1.F FE
88167H-AG-1	TESLA AUTO LEASE TRUST 2020-A D 2.330% 02/20/24		04/20/2023	Paydown		1,750,000	1,750,000	1,749,971	1,749,929	0	71	0	71	0	1,750,000	0	0	0	13,592	02/20/2024	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		06/01/2023	Paydown		56,531	56,531	56,521	56,501	0	29	0	29	0	56,531	0	0	0	641	08/21/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS 2021-2A A 2.230% 04/20/46		06/20/2023	Paydown		80,000	80,000	79,986	79,988	0	0	0	0	0	79,988	0	12	12	743	04/20/2046	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		06/20/2023	Paydown		50,000	50,000	49,982	49,985	0	15	0	15	0	50,000	0	0	0	588	04/20/2046	2.B FE
891027-AF-1	TORCHMARK CORP 7.875% 05/15/23		05/15/2023	Various		125,000	125,000	151,090	125,847	0	(847)	0	(847)	0	125,000	0	0	0	4,922	05/15/2023	2.A FE
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		06/16/2023	Paydown		59,284	59,284	59,284	59,284	0	0	0	0	0	59,284	0	0	0	1,265	10/16/2040	1.F FE
89657B-AA-2	TRINITY RAIL LEASING L.P. 2019-1A A 3.820% 04/17/49		06/17/2023	Paydown		18,178	18,178	18,169	18,172	0	6	0	6	0	18,178	0	0	0	290	04/17/2049	1.F FE
902635-AA-9	UNITED CAPITAL MARKETS 2003-A 2.300% 11/08/27		06/25/2023	Paydown		0	0	1,671	1,827	0	(56)	0	(56)	0	1,771	0	(1,771)	(1,771)	1,088	11/08/2027	1.A FE
90352W-AD-6	USQ RAIL I LLC 2021-1A A 2.250% 02/28/51		06/28/2023	Paydown		14,530	14,530	14,530	14,531	0	(1)	0	(1)	0	14,530	0	0	0	136	02/28/2051	1.F FE
904311-AA-5	UNDER ARMOUR INC 3.250% 06/15/26		06/13/2023	Morgan Stanley Dean Witter		1,507,044	1,650,000	1,652,492	1,650,848	0	(129)	0	(129)	0	1,650,719	0	(143,675)	(143,675)	26,813	06/15/2026	3.B FE
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		05/01/2023	Various		76,581	76,581	76,613	76,605	0	(1)	0	(1)	0	76,604	0	(23)	(23)	1,034	05/01/2032	1.F FE
90933J-AA-9	UNITED AIRLINES 2016-2 B 3.650% 10/07/25		04/07/2023	Various		85,648	85,648	85,648	85,648	0	0	0	0	0	85,648	0	0	0	1,563	10/07/2025	3.B FE
911312-AJ-5	UNITED PARCEL SERVICE 6.200% 01/15/38		06/26/2023	Morgan Stanley Dean Witter		2,461,258	2,203,000	2,637,145	2,626,426	0	(9,872)	0	(9,872)	0	2,616,553	0	(155,295)	(155,295)	130,136	01/15/2038	1.F FE
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31		04/20/2023	Paydown		947	947	947	947	0	0	0	0	0	947	0	0	0	13	10/20/2031	2.B FE
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A 3.590% 04/25/48		06/01/2023	Paydown		104,123	104,123	104,088	103,911	0	212	0	212	0	104,123	0	0	0	1,743	04/25/2048	1.A FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		06/01/2023	Paydown		69,494	69,494	69,488	69,390	0	104	0	104	0	69,494	0	0	0	957	07/25/2049	1.A FE
924921-AA-7	VERUS SECURITIZATION TRUST 2022-5 A1 3.800% 04/25/67		06/01/2023	Paydown		138,696	138,696	135,726	135,998	0	2,698	0	2,698	0	138,696	0	0	0	2,429	04/25/2067	1.A FE
92539B-AC-6	VERUS SECURITIZATION TRUST 2023-1 A3 6.900% 12/25/67		06/01/2023	Paydown		124,887	124,887	124,853	0	0	34	0	34	0	124,887	0	0	0	3,174	12/25/2067	1.F FE
92539F-AC-7	VERUS SECURITIZATION TRUST 2023-INV1 A3 6.758% 02/25/68		06/01/2023	Paydown		179,897	179,897	179,896	0	0	1	0	1	0	179,897	0	0	0	2,950	02/25/2068	1.F FE
92539G-AC-5	VERUS SECURITIZATION TRUST 2023-3 A3 6.743% 03/25/68		06/01/2023	Paydown		72,980	72,980	72,980	0	0	0	0	0	0	72,980	0	0	0	571	03/25/2068	1.F FE
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		06/30/2023	Redemption 100.0000		18,702	18,702	18,702	18,702	0	0	0	0	0	18,702	0	0	0	240	10/14/2049	1.F PL
92922F-JJ-8	WASHINGTON MUTUAL 2003-AR11 B1 4.223% 10/25/33		06/01/2023	Paydown		11,636	11,636	5,950	7,312	0	65	0	65	0	7,377	0	4,260	4,260	176	10/25/2033	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92922F-KX-5	WASHINGTON MUTUAL 2003-AR12 B1 4.247% 02/25/34		06/01/2023	Paydown		55,241	55,241	37,361	47,726	0	(95)	0	(95)	0	47,631	0	7,610	7,610	1,032	02/25/2034	6. FM
93100P-AA-6	WAKE FOREST UNIV BMC 3.093% 06/01/26		06/13/2023	Wells Fargo Securities		3,744,840	3,968,000	3,971,333	3,969,193	0	(177)	0	(177)	0	3,969,016	0	(224,176)	(224,176)	66,138	06/01/2026	1.F FE
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		06/15/2023	Paydown		146,146	146,146	146,140	146,139	0	7	0	7	0	146,146	0	0	0	2,160	09/15/2044	2.A FE
94978#-AH-0	CVS HEALTH CORP CTL - PASS THROUGH CERT 7.530% 01/10/24		06/10/2023	Various		98,517	98,517	98,517	98,515	0	2	0	2	0	98,517	0	0	0	2,825	01/10/2024	2.B
949831-AA-9	WELLS FARGO MRTG BACKED SEC 2019-3 A1 3.500% 07/25/49		06/01/2023	Paydown		1,343	1,343	1,362	1,352	0	(9)	0	(9)	0	1,343	0	0	0	20	07/25/2049	1.A
94989U-AS-0	WELLS FARGO MORTGAGE BACKED 2018-1 A17 3.500% 07/25/47		06/01/2023	Paydown		19,550	19,550	18,655	19,019	0	530	0	530	0	19,550	0	0	0	287	07/25/2047	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49		06/01/2023	Paydown		46,738	46,738	47,932	47,299	0	(562)	0	(562)	0	46,738	0	0	0	649	09/25/2049	1.A
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		06/01/2023	Paydown		1,421	1,421	1,446	1,424	0	(3)	0	(3)	0	1,421	0	0	0	25	04/25/2049	1.A
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1 3.000% 06/25/50		06/01/2023	Paydown		25,526	25,526	26,363	26,147	0	(622)	0	(622)	0	25,526	0	0	0	289	06/25/2050	1.A
95058X-AH-1	WENDYS FUNDING LLC 2019-1A A2II 4.080% 06/15/49		06/15/2023	Paydown		8,925	8,925	8,925	8,925	0	0	0	0	0	8,925	0	0	0	182	06/15/2049	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 2022-1A A2II 4.535% 03/15/52		06/15/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	227	03/15/2052	2.B FE
96041L-AF-9	WESTLAKE AUTOMOBILE RECEIVABLE 2019-2A D 3.200% 11/15/24		05/15/2023	Paydown		158,483	158,483	158,468	158,468	0	14	0	14	0	158,483	0	0	0	1,718	11/15/2024	1.A FE
96042K-AE-3	WESTLAKE AUTOMOBILE RECEIVABLE 2020-1A C 2.520% 04/15/25		04/15/2023	Paydown		320,932	320,932	320,891	320,908	0	24	0	24	0	320,932	0	0	0	2,696	04/15/2025	1.A FE
97064E-AA-6	WILLIS ENGINE SECURITIZATION T 2018-A A 4.750% 09/15/43		06/15/2023	Paydown		40,842	40,842	40,840	40,840	0	2	0	2	0	40,842	0	0	0	766	09/15/2043	2.A FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		06/15/2023	Paydown		32,400	32,400	32,400	32,400	0	1	0	1	0	32,400	0	0	0	436	03/15/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		06/15/2023	Paydown		14,440	14,440	14,439	14,439	0	1	0	1	0	14,440	0	0	0	186	05/15/2046	1.F FE
974153-AB-4	WINGSTOP FUNDING LLC 2020-1A A2 2.841% 12/05/50		06/05/2023	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	89	12/05/2050	2.B FE
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.919% 06/27/44		06/01/2023	Paydown		1,062	1,062	1,097	1,064	0	(1)	0	(1)	0	1,064	0	(2)	(2)	17	06/27/2044	1.A
97652T-AD-5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4 3.500% 01/20/45		06/01/2023	Paydown		2,142	2,142	2,189	2,150	0	(8)	0	(8)	0	2,142	0	0	0	31	01/20/2045	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		04/30/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	121	07/30/2051	2.B FE
009088-AA-3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	06/15/2023	Various		168,775	168,775	168,437	168,567	0	23	0	23	0	168,589	0	185	185	3,165	12/15/2027	1.G FE
009088-AB-1	AIR CANADA 2015-2A 4.125% 12/15/27	A	06/15/2023	Redemption 100.0000		48,221	48,221	48,221	48,221	0	0	0	0	0	48,221	0	0	0	995	12/15/2027	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	06/30/2023	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,363	06/30/2035	2.C FE
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A A2R 7.471% 01/15/31	D	04/15/2023	Paydown		57,055	57,055	57,055	57,055	0	0	0	0	0	57,055	0	0	0	1,125	01/15/2031	1.A FE
12807C-AA-1	CAL FUNDING IV LTD 2020-1A A 2.220% 09/25/45	D	06/25/2023	Paydown		85,000	85,000	84,981	84,988	0	12	0	12	0	85,000	0	0	0	786	09/25/2045	1.F FE
200447-A@-9	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 5.460% 06/26/38	D	06/26/2023	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,460	06/26/2038	2.B
21987B-AW-8	CODELCO INC 144A 3.625% 08/01/27	D	04/25/2023	Barclays		1,513,601	1,587,000	1,556,990	1,571,144	0	1,018	0	1,018	0	1,572,161	0	(58,560)	(58,560)	42,507	08/01/2027	1.G FE
21987B-AZ-1	CODELCO INC 144A 3.000% 09/30/29	D	06/13/2023	Mizuho Securities		3,511,680	3,968,000	3,961,889	3,963,683	0	263	0	263	0	3,963,946	0	(452,266)	(452,266)	84,320	09/30/2029	1.G 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
45262B-AB-9	IMPERIAL BRANDS FIN PLC 144A 3.500% 07/26/26	D	06/05/2023	Wells Fargo Securities		2,964,135	3,174,000	3,145,212	3,158,420	0	1,785	0	1,785	0	3,160,206	0	(196,071)	(196,071)	95,969	07/26/2026	2.B FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	04/15/2023	Redemption 100.0000		181,088	181,088	181,088	181,088	0	0	0	0	0	181,088	0	0	0	4,740	04/15/2026	2.B FE
69120L-AA-1	OWL ROCK TECHNOLOGY FINANCING 2020-1A A 8.210% 01/15/31	D	04/17/2023	Paydown		68,621	68,621	68,277	68,477	0	144	0	144	0	68,621	0	0	0	2,561	01/15/2031	1.F FE
83363R-AA-5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENIOR SECURED BOND 6.223% 12/15/26	C	06/15/2023	Redemption 100.0000		5,313	5,313	5,463	5,343	0	(6)	0	(6)	0	5,337	0	(25)	(25)	165	12/15/2026	2.A FE
86709L-AA-4	PROJECT SUNBIRD 2020-1A A 3.671% 02/15/45	D	06/15/2023	Paydown		281,252	281,252	281,240	281,238	0	3	0	3	0	281,241	0	11	11	4,953	02/15/2045	1.G FE
87164K-AH-7	SYNGENTA AG 144A 4.441% 04/24/23	D	04/24/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	44,410	04/24/2023	2.B FE
89989F-AA-2	TURBINE ENGINE SEC LTD 2013-1A A 5.125% 12/13/48	C	05/15/2023	Paydown		70,405	70,405	69,261	70,040	0	365	0	365	0	70,405	0	0	0	1,217	12/13/2048	2.A FE
92979@-AC-6	WACKER CHEMICAL CORP SERIES C 4.180% 04/23/23	D	04/23/2023	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	84,064	04/23/2023	2.C
G2615@-AB-0	DCC TREASURY IRELAND 2013 LMTD SERIES B 4.040% 04/25/23	D	04/25/2023	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	121,200	04/25/2023	2.B
G5963#-AH-6	MEGGITT PLC SENIOR NOTE, SERIES B 3.600% 07/06/26	D	06/23/2023	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	104,100	07/06/2026	2.B PL
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	06/30/2023	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,675	11/30/2033	3.C PL
Q9749#-AF-2	WES TRAC PTY LTD SERIES A 5.190% 06/07/23	D	06/07/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,950	06/07/2023	2.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						106,441,803	108,348,479	108,771,537	107,619,250	1,002	13,380	0	14,382	0	108,879,558	0	(2,437,758)	(2,437,758)	2,291,868	XXX	XXX
2509999997. Total - Bonds - Part 4						120,728,619	122,884,178	123,232,659	122,053,418	1,002	14,628	0	15,630	0	123,314,979	0	(2,586,365)	(2,586,365)	2,729,206	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						120,728,619	122,884,178	123,232,659	122,053,418	1,002	14,628	0	15,630	0	123,314,979	0	(2,586,365)	(2,586,365)	2,729,206	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						120,728,619	XXX	123,232,659	122,053,418	1,002	14,628	0	15,630	0	123,314,979	0	(2,586,365)	(2,586,365)	2,729,206	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS CUSTOM 1/12/2024 Strike @ 173.2193 BXIIGS118	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/12/2023	01/12/2024	11,525	1,996,314	173.2193	0	51,746	0	152,623		152,623	100,876	0	0	0	0		0/0
BARCLAYS CUSTOM 1/12/2024 Strike @ 191.9166 BXIIGS071	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2021	01/12/2024	31,493	6,043,997	191.9166	299,812	0	0	55,711		55,711	50,727	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2025 Strike @ 191.4278 BXIIGS095	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2022	01/14/2025	2,584	494,554	191.4278	23,846	0	0	9,128		9,128	7,395	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2026 Strike @ 173.2193 BXIIGS119	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/12/2023	01/14/2026	5,974	1,034,748	173.2193	0	46,774	0	83,221		83,221	36,447	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2024 Strike @ 193.9449 BXIIGS089	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2021	10/11/2024	5,176	1,003,944	193.9449	48,969	0	0	12,601		12,601	10,678	0	0	0	0		0/0
BARCLAYS CUSTOM 10/13/2023 Strike @ 171.8108 BXIIGS112	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2022	10/13/2023	15,298	2,628,411	171.8108	68,077	0	0	222,725		222,725	170,538	0	0	0	0		0/0
BARCLAYS CUSTOM 10/13/2023 Strike @ 188.96 BXIIGS065	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2020	10/13/2023	11,275	2,130,537	188.96	105,647	0	0	23,513		23,513	21,750	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2025 Strike @ 171.8108 BXIIGS113	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2022	10/14/2025	5,110	877,986	171.8108	39,144	0	0	75,777		75,777	45,979	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2023 Strike @ 175.1176 BXIIGS114	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2022	11/14/2023	6,573	1,151,097	175.1176	29,908	0	0	77,856		77,856	61,878	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2023 Strike @ 189.9306 BXIIGS067	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/13/2020	11/14/2023	6,523	1,238,832	189.9306	61,573	0	0	13,049		13,049	11,922	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2024 Strike @ 195.7109 BXIIGS091	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/11/2021	11/14/2024	1,349	263,963	195.7109	12,853	0	0	2,855		2,855	2,419	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2025 Strike @ 175.1176 BXIIGS115	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2022	11/14/2025	5,918	1,036,279	175.1176	46,631	0	0	76,059		76,059	47,746	0	0	0	0		0/0
BARCLAYS CUSTOM 12/12/2025 Strike @ 175.9417 BXIIGS117	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2022	12/12/2025	4,534	797,795	175.9417	35,958	0	0	54,861		54,861	34,746	0	0	0	0		0/0
BARCLAYS CUSTOM 12/13/2024 Strike @ 194.492 BXIIGS093	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2021	12/13/2024	846	164,513	194.492	7,993	0	0	2,130		2,130	1,775	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2023 Strike @ 175.9417 BXIIGS116	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2022	12/14/2023	8,872	1,560,971	175.9417	40,545	0	0	96,095		96,095	76,657	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2023 Strike @ 191.5716 BXIIGS068	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/15/2020	12/14/2023	14,051	2,691,788	191.5716	133,485	0	0	23,898		23,898	21,932	0	0	0	0		0/0
BARCLAYS CUSTOM 2/13/2026 Strike @ 175.1759 BXIIGS121	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2023	02/13/2026	5,758	1,008,696	175.1759	0	45,202	0	73,024		73,024	27,823	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2024 Strike @ 175.1759 BXIIGS120	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2023	02/14/2024	24,460	4,284,831	175.1759	0	111,049	0	283,330		283,330	172,281	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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BARCLAYS CUSTOM 2/14/2024 Strike @ 192.9936 BXIIGS073	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/16/2021	02/14/2024	145,723	28,123,668	192.9936	1,394,572	0	0	240,695		240,695	218,028	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2025 Strike @ 185.76 BXIIGS097	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/11/2022	02/14/2025	2,823	524,464	185.76	24,958	0	0	16,631		16,631	12,735	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2026 Strike @ 177.1109 BXIIGS123	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2023	03/13/2026	2,935	519,886	177.1109	0	23,542	0	33,835		33,835	10,293	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2024 Strike @ 177.1109 BXIIGS122	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2023	03/14/2024	25,212	4,465,311	177.1109	0	116,983	0	253,926		253,926	136,943	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2024 Strike @ 188.859 BXIIGS075	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2021	03/14/2024	143,459	27,093,470	188.859	1,339,904	0	0	447,450		447,450	392,435	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2025 Strike @ 183.9189 BXIIGS099	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2022	03/14/2025	3,326	611,677	183.9189	29,001	0	0	22,842		22,842	17,044	0	0	0	0		0/0
BARCLAYS CUSTOM 4/12/2024 Strike @ 180.4727 BXIIGS124	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2023	04/12/2024	9,689	1,748,517	180.4727	0	45,245	0	74,840		74,840	29,595	0	0	0	0		0/0
BARCLAYS CUSTOM 4/12/2024 Strike @ 190.5616 BXIIGS076	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2021	04/12/2024	60,623	11,552,473	190.5616	569,859	0	0	160,888		160,888	141,179	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2025 Strike @ 182.1254 BXIIGS101	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2022	04/14/2025	1,335	243,066	182.1254	11,331	0	0	10,357		10,357	7,542	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2026 Strike @ 180.4727 BXIIGS125	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2023	04/14/2026	5,286	954,042	180.4727	0	43,031	0	51,182		51,182	8,151	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 182.9355 BXIIGS126	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/11/2023	05/14/2024	8,526	1,559,677	182.9355	0	40,668	0	53,818		53,818	13,149	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 190.5596 BXIIGS079	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/13/2021	05/14/2024	16,021	3,052,993	190.5596	150,759	0	0	45,028		45,028	39,146	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2025 Strike @ 180.3543 BXIIGS103	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2022	05/14/2025	3,215	579,913	180.3543	26,913	0	0	28,899		28,899	20,415	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2026 Strike @ 182.9355 BXIIGS127	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/11/2023	05/14/2026	4,723	864,035	182.9355	0	39,297	0	40,120		40,120	823	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2026 Strike @ 186.1389 BXIIGS129	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2023	06/12/2026	9,067	1,687,785	186.1389	0	75,622	0	64,390		64,390	(11,231)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/13/2025 Strike @ 174.8713 BXIIGS105	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2022	06/13/2025	909	158,881	174.8713	7,259	0	0	11,384		11,384	7,437	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 186.1389 BXIIGS128	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2023	06/14/2024	18,021	3,354,316	186.1389	0	87,219	0	85,567		85,567	(1,652)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 193.785 BXIIGS081	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/11/2021	06/14/2024	4,948	958,813	193.785	47,549	0	0	9,882		9,882	8,664	0	0	0	0		0/0
BARCLAYS CUSTOM 7/12/2024 Strike @ 194.913 BXIIGS083	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2021	07/12/2024	9,612	1,873,578	194.913	92,183	0	0	17,621		17,621	15,429	0	0	0	0		0/0

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BARCLAYS CUSTOM 7/14/2023 Strike @ 176.842 BXIIG$106	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2022	07/14/2023	16,268	2,876,947	176.842	75,974	0	0	157,192		157,192	137,705	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2023 Strike @ 187.178 BXIIG$058	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2020	07/14/2023	6,441	1,205,623	187.178	59,902	0	0	7,710		7,710	7,079	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2025 Strike @ 176.842 BXIIG$107	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2022	07/14/2025	1,324	234,162	176.842	10,818	0	0	14,916		14,916	9,933	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2023 Strike @ 179.8505 BXIIG$108	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/11/2022	08/14/2023	16,798	3,021,096	179.8505	79,790	0	0	117,594		117,594	104,772	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2023 Strike @ 187.8526 BXIIG$060	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2020	08/14/2023	3,564	669,554	187.8526	33,219	0	0	6,380		6,380	5,965	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2024 Strike @ 196.4111 BXIIG$085	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/12/2021	08/14/2024	7,141	1,402,487	196.4111	69,121	0	0	11,667		11,667	10,187	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2025 Strike @ 179.8505 BXIIG$109	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/11/2022	08/14/2025	2,118	380,997	179.8505	17,562	0	0	20,089		20,089	13,742	0	0	0	0		0/0
BARCLAYS CUSTOM 9/12/2025 Strike @ 175.6312 BXIIG$111	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2022	09/12/2025	288	50,540	175.6312	2,285	0	0	3,500		3,500	2,257	0	0	0	0		0/0
BARCLAYS CUSTOM 9/13/2024 Strike @ 199.7541 BXIIG$087	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2021	09/13/2024	9,163	1,830,339	199.7541	90,164	0	0	11,251		11,251	9,885	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 175.6312 BXIIG$110	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2022	09/14/2023	27,461	4,823,049	175.6312	125,772	0	0	300,282		300,282	249,507	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXIIG$062	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2020	09/14/2023	12,786	2,415,444	188.907	120,064	0	0	23,229		23,229	21,673	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXIIG$063	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2020	09/14/2023	1,772	334,787	188.907	16,677	0	0	3,220		3,220	3,004	0	0	0	0		0/0
RUSSELL 2000 1/12/2024 Strike @ 1887.034 4642L$152	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	01/13/2023	01/12/2024	5,419	10,226,668	1887.034	0	651,439	0	144,660		144,660	(506,779)	0	0	0	0		0/0
RUSSELL 2000 10/13/2023 Strike @ 1682.403 4642L$149	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	10/14/2022	10/13/2023	3,737	6,287,594	1682.403	516,212	0	0	643,864		643,864	103,235	0	0	0	0		0/0
RUSSELL 2000 11/14/2023 Strike @ 1861.252 4642L$150	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2022	11/14/2023	3,657	6,807,511	1861.252	473,148	0	0	152,063		152,063	(73,222)	0	0	0	0		0/0
RUSSELL 2000 12/14/2023 Strike @ 1820.45 4642L$151	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	12/14/2022	12/14/2023	3,096	5,636,295	1820.45	402,688	0	0	183,842		183,842	(81,946)	0	0	0	0		0/0
RUSSELL 2000 2/14/2024 Strike @ 1939.912 4642L$153	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2023	02/14/2024	13,707	26,590,975	1939.912	0	1,547,558	0	192,008		192,008	(1,355,550)	0	0	0	0		0/0
RUSSELL 2000 3/14/2024 Strike @ 1776.893 4642L$154	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	12,120	21,535,286	1776.893	0	1,304,114	0	1,403,759		1,403,759	99,646	0	0	0	0		0/0
RUSSELL 2000 4/12/2024 Strike @ 1781.154 4642L$155	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/14/2023	04/12/2024	10,221	18,205,175	1781.154	0	1,134,729	0	1,407,403		1,407,403	272,674	0	0	0	0		0/0

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RUSSELL 2000 5/14/2024 Strike @ 1740.85 4642L$156	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	2,767	4,816,967	1740.85	0	278,822	0	359,769		359,769	80,946	0	0	0	0		0/0
RUSSELL 2000 6/14/2024 Strike @ 1874.1 4642L$157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	06/14/2023	06/14/2024	4,390	8,227,505	1874.1	0	456,784	0	469,333		469,333	12,549	0	0	0	0		0/0
RUSSELL 2000 7/14/2023 Strike @ 1707.505 4642L$146	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/14/2022	07/14/2023	4,552	7,772,785	1707.505	486,560	0	0	613,872		613,872	114,862	0	0	0	0		0/0
RUSSELL 2000 8/14/2023 Strike @ 2016.616 4642L$147	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2022	08/14/2023	3,323	6,701,114	2016.616	402,074	0	0	0		0	(11,017)	0	0	0	0		0/0
RUSSELL 2000 9/14/2023 Strike @ 1838.464 4642L$148	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2022	09/14/2023	5,121	9,414,554	1838.464	701,561	0	0	44,765		44,765	(164,442)	0	0	0	0		0/0
S&P 500 1/12/2024 Strike @ 3999.09 7846L$225	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	01/13/2023	01/12/2024	8,994	35,968,215	3999.09	0	3,539,269	0	5,381,920		5,381,920	1,842,651	0	0	0	0		0/0
S&P 500 10/13/2023 Strike @ 3583.07 7846L$219	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	10/14/2022	10/13/2023	7,161	25,656,859	3583.07	3,086,523	0	0	6,579,277		6,579,277	2,790,860	0	0	0	0		0/0
S&P 500 11/14/2023 Strike @ 3957.25 7846L$221	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2022	11/14/2023	6,324	25,025,609	3957.25	2,751,517	0	0	3,729,787		3,729,787	1,708,533	0	0	0	0		0/0
S&P 500 12/14/2023 Strike @ 3995.32 7846L$223	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/14/2022	12/14/2023	5,823	23,266,227	3995.32	2,510,399	0	0	3,360,801		3,360,801	1,498,424	0	0	0	0		0/0
S&P 500 2/14/2024 Strike @ 4136.13 7846L$227	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	02/14/2023	02/14/2024	21,749	89,955,409	4136.13	0	8,329,116	0	11,064,880		11,064,880	2,735,765	0	0	0	0		0/0
S&P 500 3/14/2024 Strike @ 3919.29 7846L$229	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	28,150	110,327,543	3919.29	0	10,533,036	0	20,053,357		20,053,357	9,520,322	0	0	0	0		0/0
S&P 500 4/12/2024 Strike @ 4137.64 7846L$231	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	04/14/2023	04/12/2024	24,559	101,616,301	4137.64	0	9,469,623	0	13,591,589		13,591,589	4,121,966	0	0	0	0		0/0
S&P 500 5/14/2024 Strike @ 4124.08 7846L$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	9,293	38,324,746	4124.08	0	3,492,982	0	5,478,389		5,478,389	1,985,407	0	0	0	0		0/0
S&P 500 6/14/2024 Strike @ 4372.59 7846L$235	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	06/14/2023	06/14/2024	7,957	34,792,393	4372.59	0	2,951,122	0	3,372,695		3,372,695	421,573	0	0	0	0		0/0
S&P 500 7/14/2023 Strike @ 3790.38 7846L$213	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/14/2022	07/14/2023	8,593	32,571,380	3790.38	3,423,017	0	0	5,725,578		5,725,578	2,984,275	0	0	0	0		0/0
S&P 500 8/14/2023 Strike @ 4280.15 7846L$215	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2022	08/14/2023	8,716	37,304,503	4280.15	3,640,524	0	0	1,869,923		1,869,923	925,813	0	0	0	0		0/0
S&P 500 9/14/2023 Strike @ 3946.01 7846L$217	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2022	09/14/2023	12,729	50,230,695	3946.01	5,499,140	0	0	7,010,575		7,010,575	3,445,620	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										29,243,440	44,414,971	0	96,518,949	XXX	96,518,949	35,017,565	0	0	0	0	XXX	XXX
S&P 500 10/12/2023 Strike @ 3484.68 78462$139	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2021	10/12/2023	8,722	30,394,982	3484.68	2,123,849	0	0	79,005		79,005	(1,268,886)	0	0	0	0		0/0

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S&P 500 10/18/2023 Strike @ 4595.65 78462$145	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/18/2022	10/18/2023	10,550	48,483,786	4595.65	5,430,184	0	0	1,673,175		1,673,175	(5,545,042)	0	0	0	0		0/0
S&P 500 11/15/2023 Strike @ 3743.8 78462$142	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	11/15/2021	11/15/2023	8,851	33,135,999	3743.8	2,186,975	0	0	204,817		204,817	(1,937,634)	0	0	0	0		0/0
S&P 500 12/14/2023 Strike @ 3704.96 78462$144	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2021	12/14/2023	7,967	29,516,083	3704.96	2,195,260	0	0	225,055		225,055	(1,681,169)	0	0	0	0		0/0
S&P 500 12/18/2023 Strike @ 3676.52 78462$146	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/18/2022	12/18/2023	8,822	32,433,304	3676.52	2,177,085	0	0	247,686		247,686	(1,790,735)	0	0	0	0		0/0
S&P 500 2/7/2025 Strike @ 4411 78462$149	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/08/2023	02/07/2025	32,000	141,152,000	4411	0	13,912,320	0	7,957,079		7,957,079	(5,955,241)	0	0	0	0		0/0
S&P 500 6/23/2025 Strike @ 4674 78462$150	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/23/2023	06/23/2025	23,000	107,502,000	4674	0	9,339,477	0	8,200,350		8,200,350	(1,139,126)	0	0	0	0		0/0
S&P 500 7/14/2023 Strike @ 3502.14 78462$133	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2021	07/14/2023	9,806	34,340,304	3502.14	2,188,788	0	0	3,748		3,748	(1,168,504)	0	0	0	0		0/0
S&P 500 8/11/2023 Strike @ 3572.08 78462$135	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/11/2023	7,764	27,733,022	3572.08	1,733,313	0	0	16,663		16,663	(1,156,026)	0	0	0	0		0/0
S&P 500 9/13/2023 Strike @ 3558.54 78462$137	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2021	09/13/2023	6,968	24,795,409	3558.54	1,763,573	0	0	40,415		40,415	(1,081,539)	0	0	0	0		0/0
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										19,799,027	23,251,797	0	18,647,994	XXX	18,647,994	(22,723,902)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										49,042,467	67,666,768	0	115,166,942	XXX	115,166,942	12,293,663	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										29,243,440	44,414,971	0	96,518,949	XXX	96,518,949	35,017,565	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										19,799,027	23,251,797	0	18,647,994	XXX	18,647,994	(22,723,902)	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										49,042,467	67,666,768	0	115,166,942	XXX	115,166,942	12,293,663	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RUSSELL 2000 1/12/2024 Strike @ 1965.91 4642S$152	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	01/13/2023	01/12/2024	5,419	10,654,131	1965.91	0	(418,271)	0	(27,884)		(27,884)	390,387	0	0	0	0		0/0
RUSSELL 2000 10/13/2023 Strike @ 1759.79354 4642S$149	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	10/14/2022	10/13/2023	3,737	6,576,824	1759.793538	(368,453)	0	0	(361,111)		(361,111)	(5,038)	0	0	0	0		0/0
RUSSELL 2000 11/14/2023 Strike @ 1948.91697 4642S$150	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2022	11/14/2023	3,657	7,128,144	1948.916969	(307,726)	0	0	(82,944)		(82,944)	39,939	0	0	0	0		0/0
RUSSELL 2000 12/14/2023 Strike @ 1902.19 4642S$151	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	12/14/2022	12/14/2023	3,096	5,889,370	1902.19	(269,107)	0	0	(39,376)		(39,376)	124,167	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 2/14/2024 Strike @ 2016.150542 4642S$153	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	02/14/2023	02/14/2024	13,707	27,636,000	2016.150542	0	(976,915)	0	(43,773)		(43,773)	933,142	0	0	0	0		0/0
RUSSELL 2000 3/14/2024 Strike @ 1848.501788 4642S$154	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	12,120	22,403,158	1848.501788	0	(828,184)	0	(765,687)		(765,687)	62,497	0	0	0	0		0/0
RUSSELL 2000 4/12/2024 Strike @ 1854.003199 4642S$155	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	04/14/2023	04/12/2024	10,221	18,949,767	1854.003199	0	(728,226)	0	(867,768)		(867,768)	(139,541)	0	0	0	0		0/0
RUSSELL 2000 5/14/2024 Strike @ 1816.58 4642S$156	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	2,767	5,026,513	1816.58	0	(160,807)	0	(196,237)		(196,237)	(35,431)	0	0	0	0		0/0
RUSSELL 2000 6/14/2024 Strike @ 1952.06 4642S$157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	06/14/2023	06/14/2024	4,390	8,569,758	1952.06	0	(273,886)	0	(280,305)		(280,305)	(6,419)	0	0	0	0		0/0
RUSSELL 2000 7/14/2023 Strike @ 1786.5625 4642S$146	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/14/2022	07/14/2023	4,552	8,132,665	1786.5625	(297,681)	0	0	(254,699)		(254,699)	(2,477)	0	0	0	0		0/0
RUSSELL 2000 8/14/2023 Strike @ 2110.186982 4642S$147	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2022	08/14/2023	3,323	7,012,046	2110.186982	(237,227)	0	0	0		0	6,009	0	0	0	0		0/0
RUSSELL 2000 9/14/2023 Strike @ 1926.71 4642S$148	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2022	09/14/2023	5,121	9,866,451	1926.71	(470,906)	0	0	(208)		(208)	78,135	0	0	0	0		0/0
S&P 500 1/12/2024 Strike @ 4194.25 7846S$225	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	01/13/2023	01/12/2024	8,994	37,723,504	4194.25	0	(2,514,211)	0	(3,902,256)		(3,902,256)	(1,388,045)	0	0	0	0		0/0
S&P 500 10/13/2023 Strike @ 3762.2235 7846S$219	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	10/14/2022	10/13/2023	7,161	26,939,702	3762.2235	(2,393,787)	0	0	(5,351,926)		(5,351,926)	(2,398,062)	0	0	0	0		0/0
S&P 500 11/14/2023 Strike @ 4159.07 7846S$221	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2022	11/14/2023	6,324	26,301,917	4159.07	(2,036,035)	0	0	(2,602,942)		(2,602,942)	(1,213,036)	0	0	0	0		0/0
S&P 500 12/14/2023 Strike @ 4201.88 7846S$223	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/14/2022	12/14/2023	5,823	24,469,102	4201.88	(1,817,066)	0	0	(2,331,856)		(2,331,856)	(1,062,987)	0	0	0	0		0/0
S&P 500 2/14/2024 Strike @ 4303.229652 7846S$227	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	02/14/2023	02/14/2024	21,749	93,589,608	4303.229652	0	(6,107,217)	0	(8,174,786)		(8,174,786)	(2,067,569)	0	0	0	0		0/0
S&P 500 3/14/2024 Strike @ 4078.81 7846S$229	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	28,150	114,818,012	4078.81	0	(7,853,179)	0	(16,283,695)		(16,283,695)	(8,430,516)	0	0	0	0		0/0
S&P 500 4/12/2024 Strike @ 4315.55852 7846S$231	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	04/14/2023	04/12/2024	24,559	105,985,802	4315.55852	0	(6,781,883)	0	(10,210,804)		(10,210,804)	(3,428,920)	0	0	0	0		0/0
S&P 500 5/14/2024 Strike @ 4334 7846S$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	9,293	40,275,515	4334	0	(2,296,484)	0	(3,986,973)		(3,986,973)	(1,690,490)	0	0	0	0		0/0
S&P 500 6/14/2024 Strike @ 4594.28 7846S$235	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	06/14/2023	06/14/2024	7,957	36,556,364	4594.28	0	(1,843,681)	0	(2,201,174)		(2,201,174)	(357,493)	0	0	0	0		0/0
S&P 500 7/14/2023 Strike @ 3993.5444 7846S$213	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/14/2022	07/14/2023	8,593	34,317,206	3993.5444	(2,455,646)	0	0	(3,986,585)		(3,986,585)	(2,222,940)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 8/14/2023 Strike @ 4518.55 7846SS215	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2022	08/14/2023	8,716	39,382,326	4518.55	(2,481,846)	0	0	(380,953)		(380,953)	12,869	0	0	0	0		0/0
S&P 500 9/14/2023 Strike @ 4148.835 7846SS217	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2022	09/14/2023	12,729	52,812,554	4148.835	(4,070,127)	0	0	(4,611,993)		(4,611,993)	(2,321,474)	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(17,205,607)	(30,782,944)	0	(66,945,933)	XXX	(66,945,933)	(25,123,293)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(17,205,607)	(30,782,944)	0	(66,945,933)	XXX	(66,945,933)	(25,123,293)	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										(17,205,607)	(30,782,944)	0	(66,945,933)	XXX	(66,945,933)	(25,123,293)	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										(17,205,607)	(30,782,944)	0	(66,945,933)	XXX	(66,945,933)	(25,123,293)	0	0	0	0	XXX	XXX
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB USA EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.780000 /(1.930000)	0	0	123,112	1,415,400		1,415,400	0	(168,700)	0	0	52,831		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	123,112	1,415,400	XXX	1,415,400	0	(168,700)	0	0	52,831	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	123,112	1,415,400	XXX	1,415,400	0	(168,700)	0	0	52,831	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	123,112	1,415,400	XXX	1,415,400	0	(168,700)	0	0	52,831	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	123,112	1,415,400	XXX	1,415,400	0	(168,700)	0	0	52,831	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	123,112	1,415,400	XXX	1,415,400	0	(168,700)	0	0	52,831	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										31,836,860	36,883,824	0	48,221,009	XXX	48,221,009	(12,829,630)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										31,836,860	36,883,824	123,112	49,636,409	XXX	49,636,409	(12,829,630)	(168,700)	0	0	52,831	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
	0	0								0.0000	0.0000	0	0	0	0	0	0	0	0		0
1599999999. Subtotal - Short Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
ESU3	84	18,266,010	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/15/2023	CME SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.0500	4,488.2500	(584,640)	(584,640)	0	0	0	(584,640)	(584,640)	941,379	0/0	50
ESU3	75	16,308,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/15/2023	CME SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.0500	4,488.2500	(522,000)	(522,000)	0	0	0	(522,000)	(522,000)	840,517	0/0	50
ESU3	193	41,968,815	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/15/2023	CME SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.1000	4,488.2500	(1,342,797)	(1,342,797)	0	0	0	(1,342,797)	(1,342,797)	2,162,154	0/0	50
ESU3	219	47,622,645	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/15/2023	CME SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.1000	4,488.2500	(1,523,692)	(1,523,692)	0	0	0	(1,523,692)	(1,523,692)	2,453,428	0/0	50
ESU3	91	19,788,405	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/15/2023	CME SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.1000	4,488.2500	(633,132)	(633,132)	0	0	0	(633,132)	(633,132)	1,019,461	0/0	50
ESU3	697	151,567,878	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/15/2023	CME SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.1500	4,488.2500	(4,847,636)	(4,847,636)	0	0	0	(4,847,636)	(4,847,636)	7,805,599	0/0	50
ESU3	641	139,390,258	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/15/2023	CME SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.1500	4,488.2500	(4,458,155)	(4,458,155)	0	0	0	(4,458,155)	(4,458,155)	7,178,461	0/0	50
ESU3	193	41,969,780	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/15/2023	CME SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.2000	4,488.2500	(1,341,833)	(1,341,833)	0	0	0	(1,341,833)	(1,341,833)	2,160,601	0/0	50
1609999999. Subtotal - Short Futures - Hedging Other												(15,253,885)	(15,253,885)	0	0	0	(15,253,885)	(15,253,885)	24,561,600	XXX	XXX
1649999999. Subtotal - Short Futures												(15,253,885)	(15,253,885)	0	0	0	(15,253,885)	(15,253,885)	24,561,600	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												(15,253,885)	(15,253,885)	0	0	0	(15,253,885)	(15,253,885)	24,561,600	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(15,253,885)	(15,253,885)	0	0	0	(15,253,885)	(15,253,885)	24,561,600	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
	8,137,680	(23,391,565)	(15,253,885)
Total Net Cash Deposits	8,137,680	(23,391,565)	(15,253,885)

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	(15,253,885)	0	0	(15,253,885)	0	24,561	24,561
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	11,890,000	0	11,682,333	0	0	11,682,333	0	0	0	0
BNP PARIBAS	KVQR4N79VEWI8JPSK1K14	Y	Y	8,480,000	0	10,240,160	0	1,760,160	10,240,160	0	1,760,160	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	1,970,000	0	1,620,217	0	0	1,620,217	0	0	52,831	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	2,650,000	0	2,538,807	0	0	2,538,807	0	0	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6VOZCB8VD9IULB80	Y	Y	4,220,000	0	4,279,957	0	59,957	4,279,957	0	59,957	0	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	17,300,000	0	17,176,768	0	0	17,176,768	0	0	0	0
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	830,000	0	2,098,167	0	1,268,167	2,098,167	0	1,268,167	0	0
0299999999. Total NAIC 1 Designation				47,340,000	0	49,636,409	0	3,088,284	49,636,409	0	3,088,284	52,831	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				47,340,000	0	49,636,409	(15,253,885)	3,088,284	49,636,409	(15,253,885)	3,088,284	77,392	24,561
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						49,636,409	(15,253,885)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	11,890,000	11,890,000	XXX		IV
BNP PARIBAS KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	8,480,000	8,480,000	XXX		IV
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	1,970,000	1,970,000	XXX		IV
GOLDMAN SACHS W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	2,650,000	2,650,000	XXX		IV
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	4,220,000	4,220,000	XXX		IV
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	17,300,000	17,300,000	XXX		IV
WELLS FARGO KB1H1DSPRFMYMCUFXT09	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	830,000	830,000	XXX		IV
0299999999 - Total				47,340,000	47,340,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
CR1727-13-8	BNP PARIBAS SA REOENT	C	1.D FE	2,000,000	2,000,000	08/04/2023
CR5741-72-1	BOFA SECURITIES INC. REOENT	C	1.E FE	2,000,000	2,000,000	08/04/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				4,000,000	4,000,000	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				4,000,000	4,000,000	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				4,000,000	4,000,000	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				4,000,000	4,000,000	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	AUST & NZ BANKING GROUP	C	1.D FE	1,900,798	1,900,000	10/13/2023
000000-00-0	AUST & NZ BANKING GROUP	C	1.D FE	1,498,800	1,500,000	12/11/2023
000000-00-0	AUST & NZ BANKING GROUP	C	1.D FE	1,000,179	1,000,000	08/24/2023
000000-00-0	AUST & NZ BANKING GROUP	C	1.D FE	1,000,122	1,000,000	11/13/2023
000000-00-0	BANK OF AMERICA NA	C	1.E FE	1,399,987	1,400,000	11/13/2023
000000-00-0	BANK OF AMERICA NA	C	1.E FE	1,499,772	1,500,000	12/15/2023
000000-00-0	BANK OF MONTREAL	C	1.E FE	1,502,328	1,500,000	04/02/2024
000000-00-0	BANK OF MONTREAL	C	1.E FE	1,400,048	1,400,000	11/06/2023
000000-00-0	BANK OF NOVA SCOTIA	C	1.E FE	1,501,203	1,500,000	09/05/2023
000000-00-0	CDP FINANCIAL INC	C	1.D FE	1,499,999	1,500,000	10/10/2023
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	1,498,896	1,500,000	12/07/2023
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	1,500,087	1,500,000	07/24/2023
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	1,500,669	1,500,000	10/05/2023
000000-00-0	COOPERAT RABOBANK UA/NY	C	1.E FE	1,500,247	1,500,000	11/08/2023
000000-00-0	CREDIT AGRICOLE CIB NY	C	1.E FE	1,000,145	1,000,000	09/06/2023
000000-00-0	FAIRWAY FINANCE CO LLC	C	1.E FE	1,500,010	1,500,000	08/15/2023
000000-00-0	MIZUHO BANK LTD/NY	C	1.F FE	1,500,010	1,500,000	08/16/2023
000000-00-0	MIZUHO BANK LTD/NY	C	1.F FE	1,500,116	1,500,000	07/14/2023
000000-00-0	MIZUHO BANK LTD/NY	C	1.F FE	1,500,120	1,500,000	07/14/2023
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	1,499,454	1,498,364	11/16/2023
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	1,450,052	1,450,000	12/05/2023
000000-00-0	OLD LINE FUNDING LLC	C	1.D FE	1,500,260	1,500,000	08/22/2023
000000-00-0	SKANDINAV ENSKILDA BK NY	C	1.E FE	1,500,077	1,500,000	08/02/2023
000000-00-0	STATE STREET BANK & TR	C	1.D FE	1,700,347	1,700,000	07/14/2023
000000-00-0	STATE STREET BANK & TR	C	1.D FE	1,349,714	1,350,000	11/20/2023
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.F FE	1,500,008	1,500,000	08/21/2023
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.F FE	1,500,281	1,500,000	07/27/2023
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.F FE	1,500,671	1,500,000	09/27/2023
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.F FE	1,499,934	1,500,000	08/17/2023
000000-00-0	SVENSKA HANDELSBANKEN NY	C	1.C FE	1,500,119	1,500,000	07/24/2023
000000-00-0	TORONTO DOMINION BANK	C	1.D FE	1,802,646	1,800,000	11/15/2023
000000-00-0	WELLS FARGO BANK NA	C	1.E FE	1,501,506	1,500,000	01/05/2024
000000-00-0	WESTPAC BANKING CORP	C	1.D FE	1,500,594	1,500,091	10/25/2023
000000-00-0	WESTPAC BANKING CORP NY	C	1.D FE	1,500,558	1,500,000	09/29/2023
000000-00-0	JP MORGAN SECURITIES LLC REOENT OBFR+40	C	1.E FE	1,000,000	1,000,000	09/28/2023
000000-00-0	HSBC SECURITIES (USA) INC REOENT 35 DAY	C	1.E FE	4,000,000	4,000,000	08/04/2023
000000-00-0	CREDIT AGRICOLE CORPORATE & INVESTMENT	C	1.E FE	1,500,000	1,500,000	07/07/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				56,509,757	56,498,455	XXX
000000-00-0	Cash	C		0	0	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				0	0	XXX
05333U-U6-5	AUTOZONE INC	C	2.A FE	1,248,940	1,249,097	07/06/2023
08465S-UE-7	BERKSHIRE HATHAWAY ENERG	C	1.E FE	1,197,541	1,197,703	07/14/2023
12665K-U6-1	CVS HEALTH CORPORATION	C	2.A FE	1,198,964	1,199,120	07/06/2023
17330Q-CQ-8	CITIBANK NA	C	1.E FE	2,000,366	2,000,276	07/21/2023
21684L-FS-6	COOPERAT RABOBANK UA/NY	C	1.E FE	1,350,113	1,350,074	07/07/2023
24423J-UL-9	JOHN DEERE CANADA ULC	C	1.D FE	1,346,193	1,346,352	07/20/2023
49271K-UL-6	KEURIG DR PEPPER INC	C	2.A FE	1,196,461	1,196,612	07/20/2023
57978D-UJ-6	MCCORMICK & COMPANY INC	C	2.A FE	1,296,542	1,296,716	07/18/2023
60920W-U7-3	MONDELEZ INTERNATIONAL	C	2.A FE	1,298,683	1,298,847	07/07/2023
62939M-U7-0	NRW.BANK	C	1.D FE	2,997,048	2,997,481	07/07/2023
8AMMF0-8Q-7	GOLDMAN SACHS FIN SQ GOVT	C	1.A FE	888,822	888,822	
8AMMF0-91-1	DWS GOVT MM SERIES INST	C	1.A FE	2,895,107	2,895,107	
8AMMF0-AM-3	INVESCO GVT & AGCY-INST	C	1.A FE	3,273,344	3,273,344	
RPEH0F-Z7-8	BNP PARIBAS	C	1.E FE	11,000,000	11,000,000	07/03/2023
RPEH0F-Z9-4	BOFA SECURITIES INC	C	1.E FE	10,000,000	10,000,000	07/03/2023
RPEH0F-ZL-7	TD SECURITIES (USA) LLC	C	1.C FE	1,000,000	1,000,000	07/03/2023
RPEJ0F-X7-6	HSBC SECURITIES USA INC	C	1.E FE	11,000,000	11,000,000	07/03/2023
RPEL0F-XX-4	BNP PARIBAS	C	1.E FE	3,000,000	3,000,000	07/03/2023
RPEL0F-Y0-5	HSBC SECURITIES USA INC	C	1.E FE	1,000,000	1,000,000	07/03/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				59,188,124	59,189,551	XXX
9999999999 - Totals				119,697,881	119,688,006	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 5,736,555 Book/Adjusted Carrying Value $ 5,748,088
2. Average balance for the year Fair Value $ 130,207,476 Book/Adjusted Carrying Value $ 130,206,218
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 113,477,614 NAIC 2 $ 6,240,392 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
U.S. Bank	Cincinnati, OH		0.000	0	0	87,271,147	17,694,377	19,512,539	XXX
BMO Harris Bank N.A.	Chicago, IL		0.000	0	0	248,203	291,585	334,654	XXX
Goldman Sachs	New York, NY		0.000	0	0	60,653,223	61,682,549	41,695,809	XXX
Key Bank	Cincinnati, OH		0.000	0	0	(66,884,420)	(71,202,511)	(64,736,374)	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	3,156,036	805,798	1,066,545	XXX
Associated Bank	Green Bay, WI		0.000	0	0	100,148	99,898	99,650	XXX
Citizens Bank	Providence, RI		0.000	0	0	115,029	113,793	112,557	XXX
Regions Bank	Birmingham, AL		0.000	0	0	248,265	248,228	248,169	XXX
Northern Trust Bank	Chicago, IL		0.000	0	0	150,000	150,003	150,004	XXX
Federal Home Loan Bank Of Cincinnati	Cincinnati, OH		0.000	0	0	164,963	164,963	164,963	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	85,222,594	10,048,683	(1,351,484)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	85,222,594	10,048,683	(1,351,484)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	85,222,594	10,048,683	(1,351,484)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-56-7	FIRST AMERICAN GOVT OBLIG FUND CL Z		06/30/2023	0.000		91,064,745	0	2,266,023
8309999999. Subtotal - All Other Money Market Mutual Funds						91,064,745	0	2,266,023
8609999999 - Total Cash Equivalents						91,064,745	0	2,266,023