67172202320100103

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 #	Vice President & Treasurer	Doris Lee Paul
Senior Vice President, Corporate Secretary & LATAM Regional Counsel and Compliance	Carlos Fernando da Costa Almeida de Paiva Nascimento #	Senior Vice President, Chief Risk Officer & Appointed Actuary	Scott Niel Shepherd

OTHER

William Charles Price, Executive Vice President & General Counsel, Assistant Secretary	Lori Dianne Dashewich #, Senior Vice President, Chief Accounting Officer & Controller, Interim CFO	David Anthony Azzarito, Senior Vice President, Latin America
Patrick Henry McEvoy, Senior Vice President, Chief Distribution & Sales - Traditional Life	Gary Russell Rodmaker, Senior Vice President & Chief Investment Officer	Marc Allan Socol #, Senior Vice President & Chief Revenue Officer

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 Butler SS:

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

Lori Dianne Dashewich	Carlos Fernando da Costa Almeida de Paiva Nascimento	Scott Niel Shepherd
Senior Vice President, Chief Accounting Officer & Controller, Interim CFO	Senior Vice President, Corporate Secretary & LATAM Regional Counsel and Compliance	Senior Vice President, Chief Risk Officer & Appointed Actuary

Subscribed and sworn to before me this 10th day of November, 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			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	5,983,213,226	0	5,983,213,226	6,126,737,168
2.	Stocks:				
	2.1 Preferred stocks	16,503,660	0	16,503,660	16,335,300
	2.2 Common stocks	557,136,996	38,180,120	518,956,876	535,337,435
3.	Mortgage loans on real estate:				
	3.1 First liens	1,210,287,637	0	1,210,287,637	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)	23,314,852	0	23,314,852	22,803,385
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 90,142,188), cash equivalents ($ 139,278,726) and short-term investments ($ 0)	229,420,915	0	229,420,915	286,469,756
6.	Contract loans (including $ 0 premium notes)	920,378,865	120,580	920,258,285	900,976,193
7.	Derivatives	76,567,908	0	76,567,908	78,598,020
8.	Other invested assets	366,924,207	0	366,924,207	306,314,367
9.	Receivables for securities	9,552,186	0	9,552,186	937,785
10.	Securities lending reinvested collateral assets	135,739,334	0	135,739,334	113,939,918
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,529,039,786	38,300,700	9,490,739,086	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	62,327,865	0	62,327,865	58,904,788
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	606,105	0	606,105	356,993
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	2,112,982	0	2,112,982	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	64,409,910	0	64,409,910	81,426,100
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	27,965,990	0	27,965,990	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	102,164,571	0	102,164,571	63,469,599
18.2	Net deferred tax asset	36,869,706	3,217,745	33,651,961	51,970,894
19.	Guaranty funds receivable or on deposit	1,533,356	0	1,533,356	1,684,576
20.	Electronic data processing equipment and software	175,765	0	175,765	208,223
21.	Furniture and equipment, including health care delivery assets ($ 0)	1,887,518	1,887,518	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	19,274,257	0	19,274,257	56,250,447
24.	Health care ($ 0) and other amounts receivable	9,726,392	9,726,392	0	0
25.	Aggregate write-ins for other than invested assets	183,133,038	13,500,618	169,632,420	123,614,772
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,041,227,241	66,632,973	9,974,594,268	9,960,154,812
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	13,129,999,718	0	13,129,999,718	13,840,749,746
28.	Total (Lines 26 and 27)	23,171,226,959	66,632,973	23,104,593,986	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	95,388,452	0	95,388,452	102,630,811
2502.	Return of Reinsurance Trust Assets - Scottish Re	51,049,039	0	51,049,039	0
2503.	Keyman insurance	9,658,514	0	9,658,514	10,093,078
2598.	Summary of remaining write-ins for Line 25 from overflow page	27,037,033	13,500,618	13,536,415	10,890,883
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	183,133,038	13,500,618	169,632,420	123,614,772

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,196,666,766 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	2,196,666,765	1,806,998,250
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	19,528,624	20,642,159
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	802,179,918	680,293,218
4.	Contract claims:		
	4.1 Life	20,292,032	21,582,001
	4.2 Accident and health	124,563	103,981
5.	Policyholders' dividends/refunds to members $ 186,325 and coupons $ 0 due and unpaid	186,325	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)	3,827,990	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 $ 53,335 accident and health premiums	122,042	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 $ 24,896,902 assumed and $ 234,784,082 ceded	259,680,984	39,446,660
	9.4 Interest Maintenance Reserve	0	1,509,611
10.	Commissions to agents due or accrued-life and annuity contracts $ 669,773 , accident and health $ 91,333 and deposit-type contract funds $ 0	761,106	1,635,727
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	13,404,209	9,177,904
13.	Transfers to Separate Accounts due or accrued (net) (including $ (452,946,065) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(452,946,065)	(39,335,934)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,117,175)	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	8,495,628	8,326,776
17.	Amounts withheld or retained by reporting entity as agent or trustee	112,843,143	126,992,513
18.	Amounts held for agents' account, including $ 4,450,376 agents' credit balances	4,459,123	4,374,601
19.	Remittances and items not allocated	32,520,855	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	165,631	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	83,142,770	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 ($ 2,427,907,495) reinsurers	3,465,726,448	3,712,361,759
	24.04 Payable to parent, subsidiaries and affiliates	165,198,473	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	73,000,745	114,471,248
	24.08 Derivatives	0	0
	24.09 Payable for securities	0	4,000,100
	24.10 Payable for securities lending	135,739,334	113,939,916
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	922,843,162	909,990,972
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,866,846,630	7,994,234,142
27.	From Separate Accounts Statement	13,129,997,446	13,840,747,628
28.	Total liabilities (Lines 26 and 27)	20,996,844,076	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	310,060,890	310,003,672
33.	Gross paid in and contributed surplus	948,735,859	823,735,859
34.	Aggregate write-ins for special surplus funds	62,059,860	58,825,619
35.	Unassigned funds (surplus)	776,893,301	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 $ 2,153 in Separate Accounts Statement)	2,097,749,910	1,955,922,789
38.	Totals of Lines 29, 30 and 37	2,107,749,910	1,965,922,789
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	23,104,593,986	23,800,904,559
	DETAILS OF WRITE-INS		
2501.	Policy loan liability	848,631,487	827,717,089
2502.	Liability for cash collateral	50,660,000	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	4,594,736	4,456,944
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	922,843,162	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.	Admitted disallowed IMR	3,234,241	0
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)	62,059,860	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	121,508,115	4,375,698,374	3,966,454,708
2.	Considerations for supplementary contracts with life contingencies	0	97,343	97,343
3.	Net investment income	268,204,577	235,158,224	350,446,418
4.	Amortization of Interest Maintenance Reserve (IMR)	1,065,051	4,642,376	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	351,917,253	354,229,469	466,422,130
7.	Reserve adjustments on reinsurance ceded	9,051,238,133	(4,949,758,878)	(4,553,899,543)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	133,728,891	152,218,268	196,695,106
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	157,646,900	54,475,475	75,528,884
9.	Totals (Lines 1 to 8.3)	10,085,308,920	226,760,651	506,989,058
10.	Death benefits	27,216,624	49,875,097	59,943,358
11.	Matured endowments (excluding guaranteed annual pure endowments)	204,390	362,664	581,915
12.	Annuity benefits	3,180,673	17,631,392	30,261,401
13.	Disability benefits and benefits under accident and health contracts	1,208,570	1,593,892	2,019,527
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	119,638,544	202,486,240	243,739,392
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	15,214,319	11,905,042	15,459,758
18.	Payments on supplementary contracts with life contingencies	372,614	360,456	466,647
19.	Increase in aggregate reserves for life and accident and health contracts	408,541,766	(60,451,375)	(42,518,900)
20.	Totals (Lines 10 to 19)	575,577,500	223,763,408	309,953,098
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	65,130,398	84,237,217	109,090,216
22.	Commissions and expense allowances on reinsurance assumed	192,199,611	3,147,437	4,475,768
23.	General insurance expenses and fraternal expenses	103,290,964	129,483,019	171,650,961
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,876,801	11,650,044	13,233,140
25.	Increase in loading on deferred and uncollected premiums	(340,033)	(2,239,885)	(2,247,393)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,786,157,718)	(1,254,271,482)	(1,648,451,000)
27.	Aggregate write-ins for deductions	10,826,331,293	1,293,200,884	1,695,542,989
28.	Totals (Lines 20 to 27)	9,983,908,816	488,970,642	653,247,779
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	101,400,104	(262,209,991)	(146,258,721)
30.	Dividends to policyholders and refunds to members	3,660,363	23,694,061	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)	97,739,741	(285,904,052)	(171,314,627)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(83,981,173)	62,237,865	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)	181,720,914	(348,141,917)	(235,170,400)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,197,513 (excluding taxes of $ (2,723,517) transferred to the IMR)	(4,256,788)	(16,233,617)	(20,998,739)
35.	Net income (Line 33 plus Line 34)	177,464,126	(364,375,534)	(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)	177,464,126	(364,375,534)	(256,169,139)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (39,588)	(9,575,232)	(11,100,204)	74,399,903
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	(71,223,288)	(39,232,675)	(33,560,604)
41.	Change in nonadmitted assets	60,872,822	(26,743,021)	(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	12,395,387	(10,312,566)	(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	153	(2,135)	(16)
48.	Change in surplus notes	57,219	57,219	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	(105,000,000)	(379,000,427)	(419,000,427)
53.	Aggregate write-ins for gains and losses in surplus	(48,164,066)	878,405,753	815,942,811
54.	Net change in capital and surplus for the year (Lines 37 through 53)	141,827,121	449,062,317	510,386,794
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,107,749,910	1,904,598,311	1,965,922,789
	DETAILS OF WRITE-INS			
08.301.	Policy charges	152,617,787	158,497,907	210,029,217
08.302.	Modco miscellaneous income	96,418,284	0	0
08.303.	Fee income	34,675,585	40,396,150	52,069,415
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(126,064,756)	(144,418,582)	(186,569,748)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	157,646,900	54,475,475	75,528,884
2701.	Modco reserve allowance	9,431,763,394	0	0
2702.	VA base reinsurance transfer to/from SA Modco	1,251,930,498	1,174,934,413	1,528,650,754
2703.	Funds withheld miscellaneous expense	138,634,670	100,653,706	147,063,331
2798.	Summary of remaining write-ins for Line 27 from overflow page	4,002,731	17,612,765	19,828,904
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	10,826,331,293	1,293,200,884	1,695,542,989
5301.	Benefit plan adjustment	704,003	774,292	7,612,324
5302.	Deferred coinsurance gain	(48,868,069)	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)	(48,164,066)	878,405,753	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	303,327,559	86,622,691	533,641,369
2.	Net investment income	267,892,637	229,600,868	324,990,845
3.	Miscellaneous income	265,866,513	126,567,785	113,702,967
4.	Total (Lines 1 to 3)	837,086,709	442,791,344	972,335,181
5.	Benefit and loss related payments	1,797,585,868	1,388,301,572	2,460,152,480
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,372,547,587)	(1,231,429,177)	(1,631,142,387)
7.	Commissions, expenses paid and aggregate write-ins for deductions	370,543,589	297,813,505	308,142,361
8.	Dividends paid to policyholders	41,318,288	21,987,760	84,169,632
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(46,812,205)	119,054,811	125,219,044
10.	Total (Lines 5 through 9)	790,087,953	595,728,471	1,346,541,130
11.	Net cash from operations (Line 4 minus Line 10)	46,998,756	(152,937,127)	(374,205,949)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	502,107,464	696,061,292	919,224,929
	12.2 Stocks	276,300	16,399,397	16,190,214
	12.3 Mortgage loans	80,149,643	95,445,346	127,147,875
	12.4 Real estate	0	0	0
	12.5 Other invested assets	796,357	78,965,966	80,268,060
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	35,351,774	70,656,035	62,474,206
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	618,681,538	957,528,036	1,205,305,284
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	372,902,821	1,105,820,361	1,185,572,884
	13.2 Stocks	6,059,600	10,277,810	10,822,255
	13.3 Mortgage loans	171,525,000	138,996,790	187,096,790
	13.4 Real estate	1,283,388	0	0
	13.5 Other invested assets	46,124,123	14,583,845	28,548,965
	13.6 Miscellaneous applications	48,750,076	42,235,166	44,043,842
	13.7 Total investments acquired (Lines 13.1 to 13.6)	646,645,008	1,311,913,972	1,456,084,736
14.	Net increase (or decrease) in contract loans and premium notes	19,306,229	31,799,451	(7,538,707)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(47,269,699)	(386,185,387)	(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	100,000,000	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	106,194,034	67,075,137	94,931,916
	16.5 Dividends to stockholders	104,834,369	379,000,427	419,000,427
	16.6 Other cash provided (applied)	(183,137,563)	347,104,765	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)	(56,777,898)	536,543,382	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)	(57,048,841)	(2,579,131)	(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)	229,420,918	379,555,276	286,469,759

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

20.0001.	Funds held under reinsurance agreements, net	17,966,946	38,603,602	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	(21,799,418)	113,266,982	173,897,636
20.0005.	Amortization of deferred gain on reinsurance agreements	(48,868,069)	(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	450,212,237	470,141,494	641,432,196
3.	Ordinary individual annuities	52,308,940	70,242,119	86,888,371
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	26,363,767	33,069,079	46,658,368
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	6,555,576	7,128,152	9,390,290
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	535,440,520	580,580,844	784,369,225
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	535,440,520	580,580,844	784,369,225
14.	Deposit-type contracts	235,924,494	246,085,378	280,381,216
15.	Total (Lines 13 and 14)	771,365,014	826,666,222	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 $197,144,022 and $319,034,513 for September 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 #	9/30/2023	12/31/2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 177,464,126	$ (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	$ 177,464,126	$ (256,169,139)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,107,749,910	$ 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	$ 197,144,022	$ 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	$ 1,910,605,888	$ 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.

NOTES TO FINANCIAL STATEMENTS

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

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
92922F-KX-5	$ 128,128	$ 19,201	$ 108,927	$ 19,201	$ 55,496	09/30/2023
Total	XXX	XXX	$ 108,927	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	$ 3,139,735
2. 12 Months or Longer	$ 76,577,991

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

1. Less than 12 Months	$ 178,577,576
2. 12 Months or Longer	$ 650,867,077

(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 $ 135,744,813

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

NOTES TO FINANCIAL STATEMENTS

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

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

B. Transactions

On September 6, 2023, the Company received a cash dividend from its subsidiary, SUNR, for $28,000,000, which is reflected in investment income. The Company received cash for the fourth quarter 2022 extraordinary dividend from SUNR for $25,000,000 in February of 2023.

Effective September 30, 2023, Ohio National Investments, Inc. (ONII) was moved within the organization from a subsidiary under the Company to an affiliate under the parent, Constellation Insurance, Inc. (CII). The Company's net investment income reflects dividends of $8,700,000 from ONII as of September 30, 2023.

Effective September 30, 2023 the Company paid dividends of $105,000,000 to its parent, CII. During the first quarter of 2023, the Company received a capital contribution of $125,000,000 from CII 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 September 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:

	September 30, 2023
Ohio National Life Assurance Corporation	$ 43,624,526
Constellation Insurance, Inc.	65,955,764
Sycamore Re, Ltd	31,281,876
Ohio National Investments, Inc.	7,457,291
Montgomery Re, Inc.	(3,523,719)
Constellation Insurance Holdings, Inc	164,986
Kenwood Re, Inc	(1,020,561)
Sunrise Captive Re, LLC	27,716,884
OnTech, LLC	(3,998,250)
Financial Way Realty, Inc	291,009
ON Foreign Holdings LLC	(1,329,965)
Camargo Re Captive, Inc.	3,355,958
Global Holdings, SMLLC	83
Total	$ 169,975,882

NOTES TO FINANCIAL STATEMENTS

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 $660,000,000 and $510,000,000 as of September 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	$ 28,950,000	$ 28,950,000	$ -
(d) Excess Stock	$ 76	$ 76	$ -
(e) Aggregate Total (a+b+c+d)	$ 47,990,800	$ 47,990,800	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 660,001,697	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			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 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)

(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)	$ 893,059,673	$ 976,380,505	$ 660,000,000
2. Current Year General Account Total Collateral Pledged	$ 893,059,673	$ 976,380,505	$ 660,000,000
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)

NOTES TO FINANCIAL STATEMENTS

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)	$ 893,059,673	$ 976,380,505	$ 660,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 893,059,673	$ 976,380,505	$ 660,000,000
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	$ 660,000,000	$ 660,000,000	$ -	$ 660,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 660,000,000	$ 660,000,000	$ -	$ 660,000,000
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	$ 660,000,000	$ 660,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 660,000,000	$ 660,000,000	$ -

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	9/30/2023	2022	9/30/2023	2022	9/30/2023	2022
(4) Components of net periodic benefit cost						
a. Service cost	$ 6,701	$ 12,000	$ 19,130	$ 34,000	$ -	$ -
b. Interest cost	$ 1,782,302	$ 2,161,000	$ 240,780	$ 244,000	$ -	$ -
c. Expected return on plan assets	$ (2,858,167)	$ (5,049,000)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 134,717	$ 604,000	$ 215,811	$ 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	$ (934,447)	$ (1,091,000)	$ 475,721	$ 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 $4,500,000. The Company is an investor in limited partnerships and a limited liabilty corporation. The Company has committed $295,000,000 and funded $125,831,635 to these investments.

NOTE 15 Leases - No significant changes

NOTES TO FINANCIAL STATEMENTS

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	$ 90,142,190	$ -	$ -	$ 139,278,727	$ 229,420,917
Securities lending collateral	$ -	$ 135,744,813	$ -	$ -	$ 135,744,813
Preferred stock	$ -	$ 6,503,660	$ -	$ -	$ 6,503,660
Bonds Industrial and Misc	$ -	$ 56,632	$ -	$ -	$ 56,632
Common Stock Industrial and Misc	$ -	$ 48,020,137	$ 420,000	$ -	$ 48,440,137
Equity put options	$ -	$ 32,895,590	$ -	$ -	$ 32,895,590
Equity call Options	$ -	$ 22,017,521	$ -	$ -	$ 22,017,521
Options on swaps	$ -	$ -	$ -	$ -	$ -
Swaps	$ -	$ 1,614,900	$ -	$ -	$ 1,614,900
Futures contracts	$ 20,039,898	$ -	$ -	$ -	$ 20,039,898
Other invested assets	$ -	$ -	$ 81,350,335	$ -	$ 81,350,335
Separate account assets	$ 13,129,999,718	$ -	$ -	$ -	$ 13,129,999,718
Total assets at fair value/NAV	$ 13,240,181,806	$ 246,853,253	$ 81,770,335	$ 139,278,727	$ 13,708,084,121

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

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock Industrial and Misc	$ 357,778	$ -	$ -	$ -	$ 62,222	$ -	$ -	$ -	$ -	$ 420,000
Other Invested Assets	$ 47,904,497	$ -	$ -	$ -	$ 649,157	$33,960,692	$ -	$(1,164,011)	$ -	$ 81,350,335
Total Assets	$ 48,262,275	$ -	$ -	$ -	$ 711,379	$33,960,692	$ -	$(1,164,011)	$ -	$ 81,770,335

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	$ 4,829,709,180	$ 5,983,213,226	$ 10,661,278	$ 4,772,779,116	$ 46,268,786	$ -	$ -
Cash & cash equivalents	$ 229,420,917	$ 229,420,917	$ 90,142,190	$ -	$ -	$ 139,278,727	$ -
Common stock non-affilate	$ 48,440,137	$ 48,440,137	$ -	$ 48,020,137	$ 420,000	$ -	$ -
Preferred stock	$ 15,456,060	$ 16,503,660	$ -	$ 6,503,660	$ 8,952,400	$ -	$ -
Mortgage Loan	$ 1,100,999,103	$ 1,210,287,637	$ -	$ -	$ 1,100,999,103	$ -	$ -
Securities lending collateral	$ 135,744,813	$ 135,739,334	$ -	$ 135,744,813	$ -	$ -	$ -
OIA- Surplus Notes	$ 75,586,090	$ 108,016,804	$ -	$ 75,586,090	$ -	$ -	$ -
Other Invested Assets - LP	$ 81,350,335	$ 81,350,335	$ -	$ -	$ 81,350,335	$ -	$ -
Derivatives- equity put options	$ 32,895,590	$ 32,895,590	$ -	$ 32,895,590	$ -	$ -	$ -
Derivatives- call options	$ 22,017,521	$ 22,017,521	$ -	$ 22,017,521	$ -	$ -	$ -
Derivatives- swaps	$ 1,614,900	$ 1,614,900	$ -	$ 1,614,900	$ -	$ -	$ -
Derivatives- futures contracts	$ 20,039,898	$ 20,039,898	$ 20,039,898	$ -	$ -	$ -	$ -
Separate account assets	$ 13,129,999,718	$ 13,129,999,718	$ 13,129,999,718	$ -	$ -	$ -	$ -
Separate account liabilities	$(13,129,999,718)	$(13,129,999,718)	$(13,129,999,718)	$ -	$ -	$ -	$ -

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

Effective October 2, 2023, the Company changed its name to Augustar Life Insurance Company.

NOTES TO FINANCIAL STATEMENTS

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 liabilities to Sycamore, the assuming company, and keeps the assets and liabilities on its books. The transaction was approved by the Ohio Department of Insurance ("ODI") on November 14, 2023. The transaction was approved by Cayman Islands Monetary Authority ("CIMA") on July 25, 2023.

As the Company contemporaneously assumes the block of business from Pruco and retrocedes the block to Sycamore, there is no impact to the Company's surplus. The gain from assuming the block is offset by the loss retroceding the block, with no resulting gain to defer for ONLIC.

The following is a summary of the initial impact of the assumption from Pruco:

Balance sheet:	
Cash (P2, L5)	($32,447,000)
Total Impact on Assets (P2, L28)	**($32,447,000)**
Aggregate reserve for life contracts (P3, L1)	$272,696,157
Liability for deposit-type contracts (P3, L3)	79,369
Transfers to Separate Accounts due or accrued (CARVM allowance) (P3, L13)	(523,431,706)
Total Impact on Liabilities (P3, L28)	**($250,656,180)**
Unassigned surplus (P3, L35)	**$218,209,180**
Total Liabilities and Surplus (P3, L39)	**($32,447,000)**
Summary of Operations:	
Premiums and annuity considerations for life and accident and health contracts (P4, L1)	$11,251,933,422
Total Revenues (P4, L9)	**$11,251,933,422**
Increase in aggregate reserves for life and accident and health contracts (P4, L19)	272,696,157
Net transfers to or (from) Separate Accounts net of reinsurance (P4, L26)	(523,431,706)
Commissions and expense allowance on reinsurance assumed (P4, L22)	175,000,000
Aggregate write-ins for deductions (P4, L27)	11,109,459,791
Total Expenses (P4, L28)	**$11,033,724,242**
Net income (P4, L35)	**$218,209,180**

The following is a summary of the initial impact for the retrocession with SYRE:

Balance sheet:	
Cash (P2, L5)	$32,447,000
Total Impact on Assets (P2, L28)	**$32,447,000**
Other amounts payable on reinsurance (P3, L9.3)	$250,735,549
Liability for deposit-type contracts (P3, L3)	(79,369)
Total Impact on Liabilities (P3, L28)	**$250,656,180**
Unassigned surplus (P3, L35)	**($218,209,180)**
Total Liabilities and Surplus (P3, L39)	**$32,447,000**
Summary of Operations:	
Premiums and annuity considerations for life and accident and health contracts (P4, L1)	($11,251,933,422)
Reserve adjustments on reinsurance ceded (ModCo adjustment) (P4, L7)	10,858,724,242
Commissions and expense allowances on reinsurance assumed (P4, L6)	175,000,000
Total Revenues (P4, L9)	**($218,209,180)**
Total Expenses (P4, L28)	**$0**
Net income (P4, L35)	**($218,209,180)**

NOTES TO FINANCIAL STATEMENTS

The following is a summary of the initial combined impact of the Company and Pruco and the Company and SYRE, Net:

Balance sheet:	
Total Impact on Assets (P2, L28)	**$0**
Aggregate reserve for life contracts (P3, L1)	$272,696,157
Other amounts payable on reinsurance (P3, L9.3)	250,735,549
Transfers to Separate Accounts due or accrued (CARVM allowance) (P3, L13)	(523,431,706)
Total Impact on Liabilities (P3, L28)	**$0**
Unassigned surplus (P3, L35)	**$0**
Total Liabilities and Surplus (P3, L39)	**$0**
Summary of Operations:	
Reserve adjustments on reinsurance ceded (ModCo adjustment) (P4, L7)	$10,858,724,242
Commissions and expense allowances on reinsurance assumed (P4, L6)	175,000,000
Total Revenues (P4, L9)	**$11,033,724,242**
Increase in aggregate reserves for life and accident and health contracts (P4, L19)	272,696,157
Net transfers to or (from) Separate Accounts net of reinsurance (P4, L26)	(523,431,706)
Commissions and expense allowance on reinsurance assumed (P4, L22)	175,000,000
Aggregate write-ins for deductions (P4, L27)	11,109,459,791
Total Expenses (P4, L28)	**$11,033,724,242**
Net income (P4, L35)	**$0**

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

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2022 were $8,551,155. As of September 30, 2023, $1,178,216 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 $7,268,893. 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.
Please see Schedule Y .....

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
AuguStar Distributors, Inc.	Cincinnati, OH	NO	NO	NO	YES
The O.N. Equity Sales Co.	Cincinnati, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$ 1,399,982

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	$ 508,696,860
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 163,084,079	$ 177,557,068
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 699,870,709	$ 686,253,928
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. ...... $ 135,744,813

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 135,739,334

16.3 Total payable for securities lending reported on the liability page. ...... $ 135,739,334

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
Christian Donoso	I
William Hilbert	I
Kevin Buhrlage	I

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 1,110,287,637
	1.14 Total Mortgages in Good Standing	$ 1,110,287,637
	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)	$ 1,110,287,637
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	13.700 %
	2.2 A&H cost containment percent	2.200 %
	2.3 A&H expense percent excluding cost containment expenses	24.100 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	AA-0056843	07/25/2023	Sycamore Re	CYM	MCO/I	VA	Unauthorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

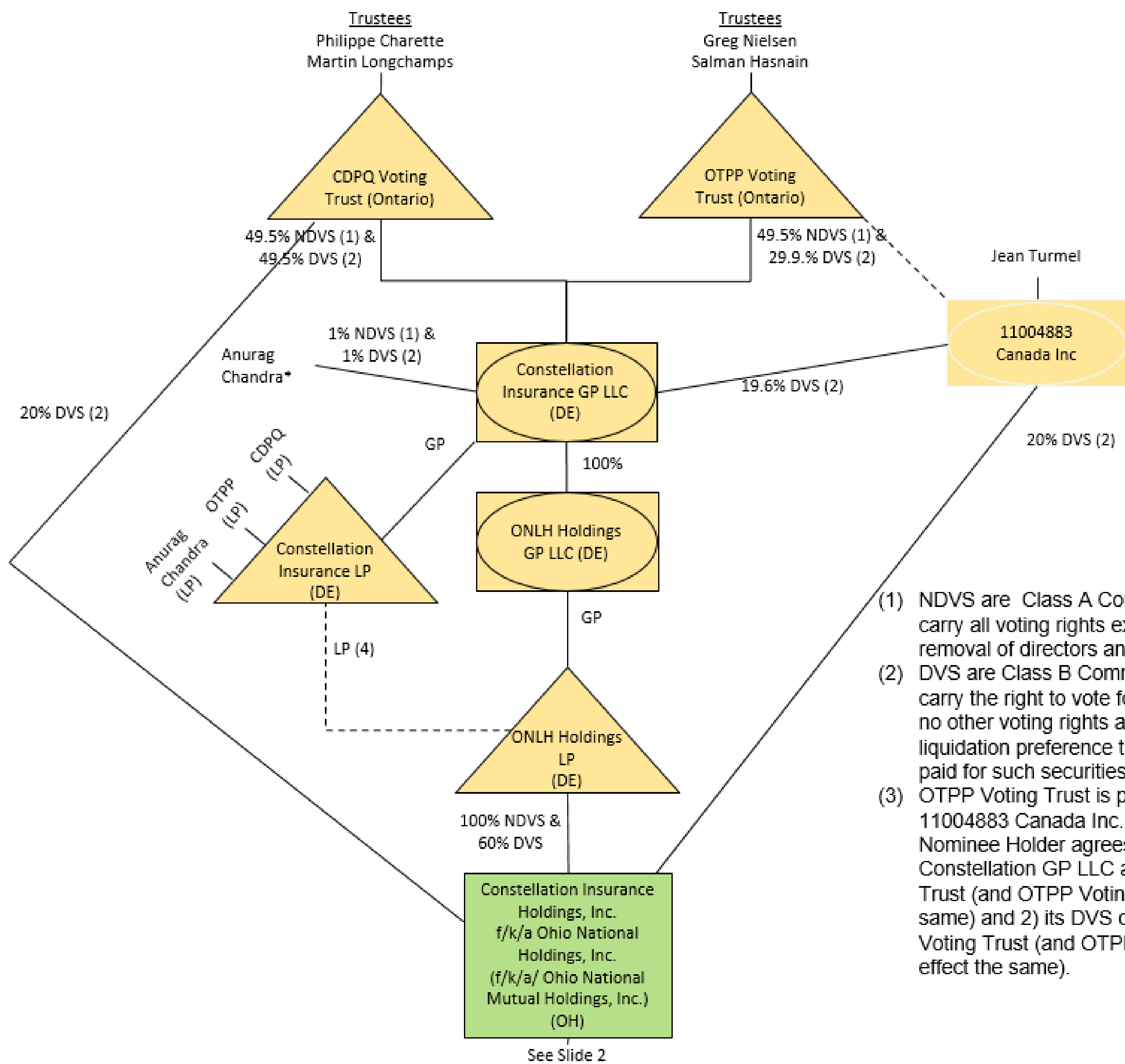
Current Year To Date - Allocated by States and Territories

		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	5,065,398	50,871	100,896	771,524	5,988,689	765
2.	Alaska AK	L	258,143	0	4,274	0	262,417	348
3.	Arizona AZ	L	5,119,847	1,220,029	41,583	217,824	6,599,283	2,474
4.	Arkansas AR	L	2,636,219	505,465	43,608	260,478	3,445,770	713,659
5.	California CA	L	20,066,730	1,393,316	381,235	2,055,571	23,896,852	22,666
6.	Colorado CO	L	10,330,254	219,730	156,982	325	10,707,291	744,982
7.	Connecticut CT	L	2,470,192	42,191	73,914	76,232	2,662,529	617
8.	Delaware DE	L	1,281,292	392,016	21,641	475	1,695,424	301
9.	District of Columbia DC	L	311,599	0	5,238	0	316,837	8
10.	Florida FL	L	28,311,634	2,870,622	214,147	864,508	32,260,911	623,268
11.	Georgia GA	L	4,264,506	617,103	114,612	898,052	5,894,273	64,025
12.	Hawaii HI	L	135,088	1,200	1,964	0	138,252	43
13.	Idaho ID	L	1,070,518	105,896	60,523	292,968	1,529,905	1,033
14.	Illinois IL	L	14,762,847	1,859,604	411,258	1,529,718	18,563,427	391,504
15.	Indiana IN	L	4,459,454	733,892	71,837	648,402	5,913,585	3,197
16.	Iowa IA	L	2,850,440	438,213	46,127	310,179	3,644,959	1,377,556
17.	Kansas KS	L	6,190,009	670,645	143,172	112,012	7,115,838	52,908
18.	Kentucky KY	L	2,287,986	9,000	52,419	2,417,591	4,766,996	26,790
19.	Louisiana LA	L	7,131,875	207,795	16,915	726,446	8,083,031	282,274
20.	Maine ME	L	153,619	299,934	17,775	0	471,328	162
21.	Maryland MD	L	6,272,625	1,762,989	109,292	390,731	8,535,637	84,391
22.	Massachusetts MA	L	4,763,547	532,210	200,892	548,798	6,045,447	149
23.	Michigan MI	L	16,318,505	2,170,863	182,425	1,135,851	19,807,644	1,446,547
24.	Minnesota MN	L	4,032,352	1,262,987	62,197	380,418	5,737,954	221,052
25.	Mississippi MS	L	1,644,426	280,385	54,287	173	1,979,271	771
26.	Missouri MO	L	5,644,446	779,860	66,108	94,549	6,584,963	367,982
27.	Montana MT	L	427,568	6,430	13,526	0	447,524	2,231
28.	Nebraska NE	L	6,871,073	63,933	40,821	107,594	7,083,421	11,541
29.	Nevada NV	L	1,407,433	50,954	35,328	0	1,493,715	826,621
30.	New Hampshire NH	L	2,558,107	964,000	15,764	0	3,537,871	246
31.	New Jersey NJ	L	12,382,954	1,197,131	127,843	663,064	14,370,992	4,464
32.	New Mexico NM	L	509,630	5,793	10,835	0	526,258	313
33.	New York NY	N	1,249,169	47,194	15,007	0	1,311,370	111,847
34.	North Carolina NC	L	6,928,200	1,296,718	114,476	695,787	9,035,181	513,065
35.	North Dakota ND	L	133,884	0	44,797	51,441	230,122	1,100
36.	Ohio OH	L	23,503,644	3,577,146	645,848	3,913,187	31,639,825	225,447,616
37.	Oklahoma OK	L	2,648,587	120,962	48,144	181,982	2,999,675	47,409
38.	Oregon OR	L	2,232,482	2,744,404	60,445	239,261	5,276,592	46,720
39.	Pennsylvania PA	L	17,008,669	1,302,677	313,421	1,480,725	20,105,492	529,260
40.	Rhode Island RI	L	921,259	0	37,287	2,641	961,187	21
41.	South Carolina SC	L	3,274,878	1,173,469	52,485	29,574	4,530,406	913
42.	South Dakota SD	L	611,086	20,600	1,908	14,487	648,081	884
43.	Tennessee TN	L	8,054,073	347,251	166,711	501,528	9,069,563	12,836
44.	Texas TX	L	28,815,512	4,047,376	317,235	2,507,565	35,687,688	1,752,018
45.	Utah UT	L	3,853,224	21,031	22,480	0	3,896,735	446
46.	Vermont VT	L	174,454	799,800	5,104	63,444	1,042,802	0
47.	Virginia VA	L	6,176,707	855,858	97,799	1,131,278	8,261,642	2,750
48.	Washington WA	L	3,286,633	323,297	65,167	182,144	3,857,241	4,126
49.	West Virginia WV	L	1,104,453	82,369	47,069	655,902	1,889,793	13,140
50.	Wisconsin WI	L	9,824,127	396,533	320,667	209,338	10,750,665	164,307
51.	Wyoming WY	L	806,933	250	9,335	0	816,518	1,032
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	215,716	203,600	770,721	0	1,190,037	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	23,132	0	0	0	23,132	91
58.	Aggregate Other Aliens OT	XXX	193,341	0	6,980	0	200,321	25
59.	Subtotal	XXX	303,030,479	38,075,592	6,062,524	26,363,767	373,532,362	235,924,494
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	48,068,081	0	0	0	48,068,081	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	1,721,365	14,233,350	223,628	0	16,178,343	0
94.	Aggregate or other amounts not allocable by State	XXX	14,773,827	0	258,852	0	15,032,679	0
95.	Totals (Direct Business)	XXX	367,593,752	52,308,942	6,545,004	26,363,767	452,811,465	235,924,494
96.	Plus Reinsurance Assumed	XXX	84,916,365	9,576,657,461	0	0	9,661,573,826	0
97	Totals (All Business)	XXX	452,510,117	9,628,966,403	6,545,004	26,363,767	10,114,385,291	235,924,494
98.	Less Reinsurance Ceded	XXX	411,421,897	9,578,739,400	3,252,983	0	9,993,414,280	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	41,088,220	50,227,003	3,292,021	26,363,767	120,971,011	235,924,494
	DETAILS OF WRITE-INS							
58001.	Other alien	XXX	193,341	0	6,980	0	200,321	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	193,341	0	6,980	0	200,321	25
9401.	Dividends accums used to purchase paid-up additions	XXX	13,381,712	0	0	0	13,381,712	0
9402.	Dividend accum appld as prem in states that do not allow dividend deduction	XXX	1,361,514	0	258,852	0	1,620,366	0
9403.	Dividends accums used to shorten endow or prem pay	XXX	30,601	0	0	0	30,601	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	14,773,827	0	258,852	0	15,032,679	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



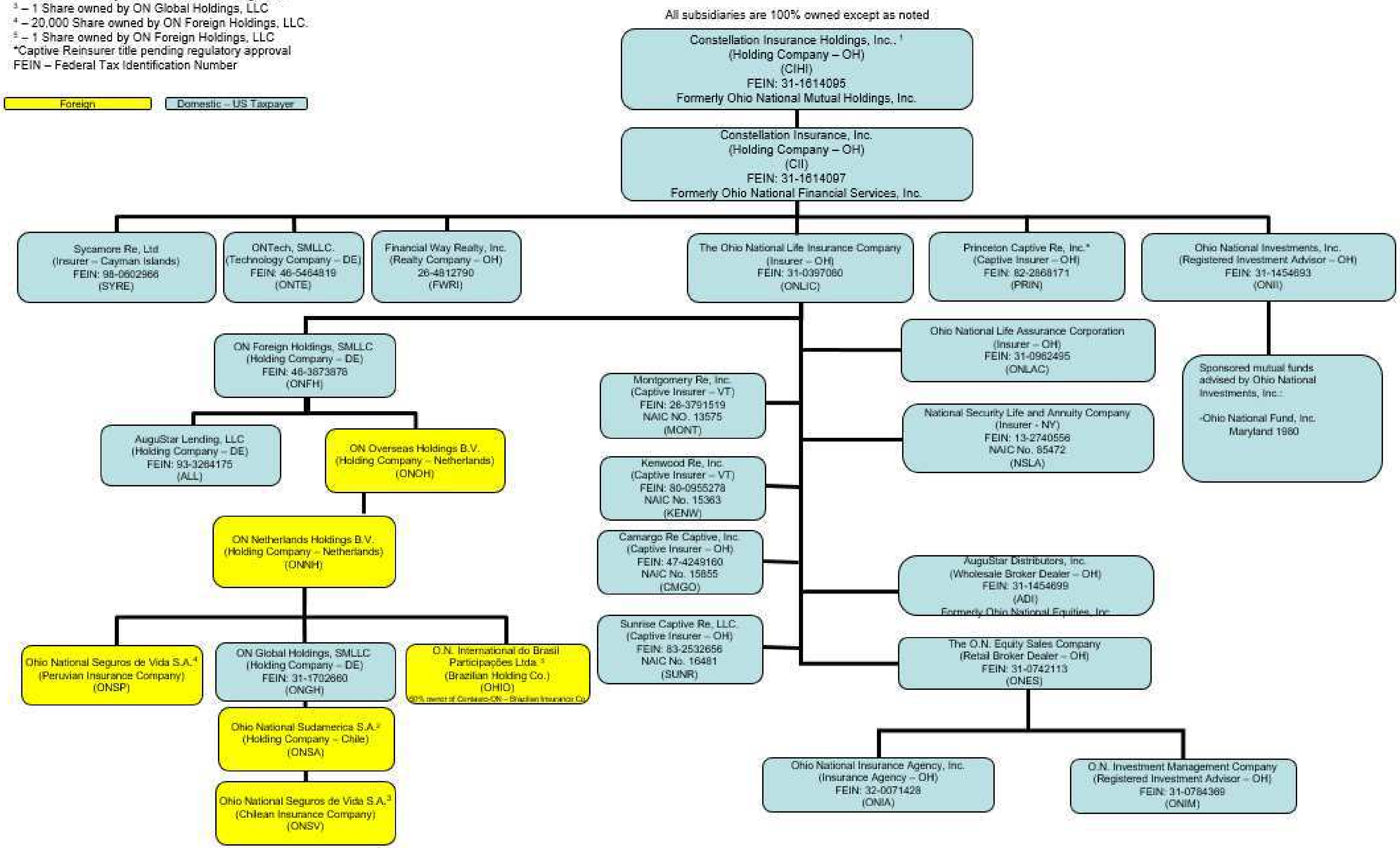
(1) NDVS are Class A Common Units or Class A Common Stock that carry all voting rights except the right to vote for the election and removal of directors and ordinary economic rights.

(2) DVS are Class B Common Units or Class B Common Stock that carry the right to vote for the election and removal of directors but no other voting rights and no economic rights (other than a liquidation preference to receive the nominal subscription price paid for such securities on a dissolution).

(3) OTPP Voting Trust is party to shareholders agreements with 11004883 Canada Inc. ("Nominee Holder") pursuant to which Nominee Holder agrees to vote and transfer 1) its DVS of Constellation GP LLC as (and only as) directed by OTPP Voting Trust (and OTPP Voting Trust has a power of attorney to effect the same) and 2) its DVS of Target as (and only as) directed by OTPP Voting Trust (and OTPP 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] – 100% of the non-director voting shares and 60% of the director voting shares of ONHI are owned by ONLH Holdings LP, a Delaware Limited Partnership
[2] – 7.89% owned by ON Netherlands Holdings B.V.
[3] – 1 Share owned by ON Global Holdings, LLC
[4] – 20,000 Share owned by ON Foreign Holdings, LLC.
[5] – 1 Share owned by ON Foreign Holdings, LLC
*Captive Reinsurer title pending regulatory approval
FEIN – Federal Tax Identification Number



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	CAN	UIP		Other	0.000		NO	1
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ontario Teachers Pension Plan (OTPP) Voting Trust	CAN	UIP		Other	0.000		NO	1
0704	Constellation Insurance Holdings, Inc.	00000		0	0		11004883 Canada Inc.	CAN	UIP		Other	0.000		NO	2
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Ownership, Board of Directors, Management	49.500		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Ontario Teachers Pension Plan (OTPP) Voting Trust	Ownership, Board of Directors, Management	29.900		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		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		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	UIP	Constellation Insurance GP, LLC	Other	0.000	Constellation Insurance GP, LLC	NO	3
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Anurag Chandra (Member of Constellation Insurance LP, LLC)	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Ontario Teachers Pension Plan (OTPP) Voting Trust	Other	0.000	Constellation Insurance GP, LLC	NO	4
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	86-3415002	0	0		ONLH Holdings LP	DE	UIP	Constellation Insurance LP	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings 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	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	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	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	11004883 Canada Inc.	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 GP, LLC	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	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	93-3264175	0	0		AuguStar Lending, LLC	DE	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 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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
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	IA	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	IA	ON Netherlands Holdings B.V.	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.	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	31-1454699	0	0		AuguStar Distributors, 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	31-0742113	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	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.	00000	31-1454693	0	0		Ohio National Investments, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0

Asterisk	Explanation
1	Voting Trust
2	Nominee Holder
3	General Partnership
4	Limited Partnership

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.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. State taxes recoverable	7,352,903	0	7,352,903	7,226,487
2505. Admitted Disallowed IMR	3,234,241	0	3,234,241	0
2506. Fund revenue receivable	2,934,658	0	2,934,658	3,651,973
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Surplus note issuance costs	26,663	26,663	0	0
2509. Prepaid overfunded pension	13,473,955	13,473,955	0	0
2510. Pension fee income recoverable	(5,387)	0	(5,387)	(7,577)
2597. Summary of remaining write-ins for Line 25 from overflow page	27,037,033	13,500,618	13,536,415	10,890,883

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Unclaimed funds	3,098,702	2,745,099
2505. Liability for plan benefits	1,496,034	1,711,845
2597. Summary of remaining write-ins for Line 25 from overflow page	4,594,736	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. Reinsurance ceded trails	4,523,844	4,922,101	6,520,258
08.305. Miscellaneous gains/(losses)	696,729	262,875	410,315
08.306. M&E Income ceded for SA Modco reinsurance	(131,285,329)	(149,603,558)	(193,500,321)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(126,064,756)	(144,418,582)	(186,569,748)

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	2,126,261	2,559,213	3,932,480
2705. Miscellaneous expense	1,876,470	15,053,552	15,896,424
2797. Summary of remaining write-ins for Line 27 from overflow page	4,002,731	17,612,765	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	1,283,388	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	771,922	976,802
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	23,314,852	22,803,386
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	23,314,852	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	171,525,000	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	80,149,643	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)	1,210,287,632	1,118,912,275
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,210,287,632	1,118,912,275
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,210,287,632	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	27,927,626	12,521,505
	2.2 Additional investment made after acquisition	18,196,497	16,027,460
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	122,475	144,608
5.	Unrealized valuation increase (decrease)	15,421,927	25,544,096
6.	Total gain (loss) on disposals	0	1,698
7.	Deduct amounts received on disposals	796,357	80,268,060
8.	Deduct amortization of premium and depreciation	262,327	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)	366,924,208	306,314,367
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	366,924,208	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	378,962,421	1,196,395,139
3.	Accrual of discount	1,988,057	2,165,903
4.	Unrealized valuation increase (decrease)	(25,036,748)	42,837,767
5.	Total gain (loss) on disposals	(15,389,332)	(15,764,060)
6.	Deduct consideration for bonds and stocks disposed of	502,301,562	936,509,483
7.	Deduct amortization of premium	3,954,493	5,536,767
8.	Total foreign exchange change in book/adjusted carrying value	(30,800)	(489,300)
9.	Deduct current year's other than temporary impairment recognized	167,935	3,125,879
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(82,202)	1,094,340
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,556,853,859	6,722,866,453
12.	Deduct total nonadmitted amounts	38,180,120	44,456,572
13.	Statement value at end of current period (Line 11 minus Line 12)	6,518,673,739	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)	3,605,661,017	101,731,996	132,176,855	39,282,400	3,573,201,184	3,605,661,017	3,614,498,558	3,523,307,834
2. NAIC 2 (a)	2,377,167,702	19,061,789	128,794,875	(31,518,866)	2,404,882,287	2,377,167,702	2,235,915,750	2,414,873,646
3. NAIC 3 (a)	149,865,326	0	19,984,324	(10,419,321)	162,084,543	149,865,326	119,461,681	174,226,997
4. NAIC 4 (a)	9,819,663	0	49,036	1,867,407	10,239,000	9,819,663	11,638,034	10,838,906
5. NAIC 5 (a)	1,075,343	0	2,762	394	1,075,299	1,075,343	1,072,975	1,076,365
6. NAIC 6 (a)	1,555,738	0	802,987	(126,525)	1,608,309	1,555,738	626,226	2,413,420
7. Total Bonds	6,145,144,789	120,793,785	281,810,839	(914,511)	6,153,090,622	6,145,144,789	5,983,213,224	6,126,737,168
PREFERRED STOCK								
8. NAIC 1	10,000,000	0	0	0	10,000,000	10,000,000	10,000,000	10,000,000
9. NAIC 2	6,608,460	0	0	(104,800)	6,517,840	6,608,460	6,503,660	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	16,608,460	0	0	(104,800)	16,517,840	16,608,460	16,503,660	16,335,300
15. Total Bonds and Preferred Stock	6,161,753,249	120,793,785	281,810,839	(1,019,311)	6,169,608,462	6,161,753,249	5,999,716,884	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	52,750,176
3.	Unrealized Valuation increase/(decrease)	(5,256,284)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(26,105,247)
6.	Considerations received/(paid) on terminations	35,351,774
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	30,800
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	56,528,009
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	56,528,009

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)				11,902,218
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	20,039,898			
	3.14 Section 1, Column 18, prior year	8,137,680	11,902,218	11,902,218	
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	20,039,898			
	3.24 Section 1, Column 19, prior year plus	8,137,680			
	3.25 SSAP No. 108 adjustments	0	11,902,218	11,902,218	
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)				20,039,898
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				20,039,898

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	56,528,011	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	20,039,898	
3.	Total (Line 1 plus Line 2)		76,567,909
4.	Part D, Section 1, Column 6	76,567,909	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	56,528,011	
8.	Part B, Section 1, Column 13	20,039,898	
9.	Total (Line 7 plus Line 8)		76,567,909
10.	Part D, Section 1, Column 9	76,567,909	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	47,755	
14.	Part B, Section 1, Column 20	24,192,000	
15.	Part D, Section 1, Column 12	24,239,755	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	102,019,483	189,165,085
2.	Cost of cash equivalents acquired	433,604,382	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	396,345,139	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)	139,278,726	102,019,483
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	139,278,726	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
0526373	SARATOGA	CA		08/31/2023	6.000	3,400,000	0	10,250,000
1026370	NAPLES	FL		07/19/2023	5.930	2,250,000	0	10,750,000
3326368	MEDFORD	NY		07/12/2023	6.000	1,500,000	0	3,600,000
3326385	STATEN ISLAND	NY		09/29/2023	5.928	7,000,000	0	13,400,000
3626371	HUBER HEIGHTS	OH		07/21/2023	5.625	5,600,000	0	9,000,000
4326380	FRANKLIN	TN		09/05/2023	5.530	4,220,000	0	8,650,000
5026383	MILWAUKEE	WI		09/13/2023	5.960	13,800,000	0	23,000,000
5026384	Franklin	WI		09/19/2023	6.300	2,600,000	0	5,200,000
5326377	GAINESVILLE	VA		09/01/2023	6.080	14,050,000	0	32,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						54,420,000	0	116,250,000
0899999. Total Mortgages in good standing						54,420,000	0	116,250,000
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						54,420,000	0	116,250,000

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
1126020	ROSWELL	GA		08/13/2018	09/01/2023	3,673,068	0	0	0	0	0	0	3,500,761	3,500,761	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015	07/25/2023	2,645,211	0	0	0	0	0	0	2,493,390	2,493,390	0	0	0
3825692	SALEM	OR		07/25/2014	09/29/2023	244,095	0	0	0	0	0	0	13,544	13,544	0	0	0
4825448	SNOHOMISH	WA		05/28/2010	09/25/2023	1,113,720	0	0	0	0	0	0	798,672	798,672	0	0	0
0199999. Mortgages closed by repayment						7,676,094	0	0	0	0	0	0	6,806,367	6,806,367	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		878,174	0	0	0	0	0	0	0	50,810	0	0	0
0125617	GREENVILLE	AL		05/02/2013		509,657	0	0	0	0	0	0	0	26,278	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		3,824,963	0	0	0	0	0	0	0	53,862	0	0	0
0126299	FAIRHOPE	AL		06/24/2022		3,354,012	0	0	0	0	0	0	0	28,557	0	0	0
0325410	TUCSON	AZ		08/29/2008		637,619	0	0	0	0	0	0	0	138,560	0	0	0
0325730	TUCSON	AZ		12/22/2014		1,993,271	0	0	0	0	0	0	0	31,474	0	0	0
0325796	TUCSON	AZ		10/29/2015		4,942,167	0	0	0	0	0	0	0	73,760	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,009,658	0	0	0	0	0	0	0	12,533	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,429,865	0	0	0	0	0	0	0	37,634	0	0	0
0325939	TUSCON	AZ		08/30/2017		956,663	0	0	0	0	0	0	0	11,738	0	0	0
0325955	PHOENIX	AZ		11/09/2017		1,693,351	0	0	0	0	0	0	0	34,699	0	0	0
0325987	PHOENIX	AZ		03/29/2018		3,545,255	0	0	0	0	0	0	0	50,024	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
0326000	ORO VALLEY	AZ		05/23/2018		2,969,905	0	0	0	0	0	0	0	22,466	0	0	0
0326083	MESA	AZ		06/21/2019		1,996,679	0	0	0	0	0	0	0	20,622	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,782,354	0	0	0	0	0	0	0	18,158	0	0	0
0326122	TUCSON	AZ		12/16/2019		3,579,520	0	0	0	0	0	0	0	38,041	0	0	0
0326205	MESA	AZ		06/28/2021		6,660,896	0	0	0	0	0	0	0	62,969	0	0	0
0326227	MESA	AZ		08/18/2021		1,911,711	0	0	0	0	0	0	0	18,445	0	0	0
0326231	TUCSON	AZ		08/31/2021		8,569,276	0	0	0	0	0	0	0	79,885	0	0	0
0326266	TUCSON	AZ		01/27/2022		5,878,154	0	0	0	0	0	0	0	38,026	0	0	0
0326311	PHOENIX	AZ		09/12/2022		2,990,090	0	0	0	0	0	0	0	15,414	0	0	0
0326319	TUCSON	AZ		11/04/2022		2,000,000	0	0	0	0	0	0	0	14,994	0	0	0
0326351	TUCSON	AZ		02/28/2023		0	0	0	0	0	0	0	0	29,143	0	0	0
0326363	PRESCOTT	AZ		06/05/2023		0	0	0	0	0	0	0	0	8,712	0	0	0
0326364	MESA	AZ		06/07/2023		0	0	0	0	0	0	0	0	23,161	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		2,394,057	0	0	0	0	0	0	0	89,401	0	0	0
0426093	BENTON	AR		07/31/2019		3,683,297	0	0	0	0	0	0	0	50,964	0	0	0
0426094	JONESBORO	AR		07/31/2019		2,167,126	0	0	0	0	0	0	0	29,988	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,266,005	0	0	0	0	0	0	0	37,826	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		4,186,701	0	0	0	0	0	0	0	68,283	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,526,879	0	0	0	0	0	0	0	34,967	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		580,229	0	0	0	0	0	0	0	6,903	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		935,958	0	0	0	0	0	0	0	109,441	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		3,947,140	0	0	0	0	0	0	0	99,277	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		740,396	0	0	0	0	0	0	0	19,197	0	0	0
0525580	CAMARILLO	CA		10/23/2012		990,775	0	0	0	0	0	0	0	45,871	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		1,677,646	0	0	0	0	0	0	0	43,327	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		3,996,736	0	0	0	0	0	0	0	67,959	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		2,602,351	0	0	0	0	0	0	0	42,969	0	0	0
0525765	DOWNEY	CA		06/10/2015		3,685,351	0	0	0	0	0	0	0	54,943	0	0	0
0525790	SEASIDE	CA		09/11/2015		1,678,047	0	0	0	0	0	0	0	46,091	0	0	0
0525801	BARSTOW	CA		11/20/2015		1,939,625	0	0	0	0	0	0	0	51,813	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		4,206,848	0	0	0	0	0	0	0	59,258	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		2,994,379	0	0	0	0	0	0	0	25,333	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		922,526	0	0	0	0	0	0	0	11,723	0	0	0
0525972	CUPERTINO	CA		01/11/2018		6,039,609	0	0	0	0	0	0	0	71,580	0	0	0
0525980	LYNWOOD	CA		03/08/2018		1,805,380	0	0	0	0	0	0	0	46,957	0	0	0
0525988	SAN DIEGO	CA		04/06/2018		5,656,440	0	0	0	0	0	0	0	108,684	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		4,857,035	0	0	0	0	0	0	0	89,559	0	0	0
0526033	OTAY MESA	CA		11/02/2018		2,396,954	0	0	0	0	0	0	0	42,664	0	0	0
0526054	NEWPORT BEACH	CA		02/25/2019		3,124,709	0	0	0	0	0	0	0	38,103	0	0	0
0526119	BEAUMONT	CA		11/26/2019		6,468,596	0	0	0	0	0	0	0	66,656	0	0	0
0526123	HAYWARD	CA		12/19/2019		15,256,988	0	0	0	0	0	0	0	162,160	0	0	0
0526141	CALEXICO	CA		05/14/2020		4,483,415	0	0	0	0	0	0	0	44,962	0	0	0
0526154	SANTA ANA	CA		09/29/2020		7,546,747	0	0	0	0	0	0	0	117,224	0	0	0
0526201	SANTA CLARITA	CA		05/28/2021		5,766,743	0	0	0	0	0	0	0	38,885	0	0	0
0526207	ONTARIO	CA		06/29/2021		8,344,340	0	0	0	0	0	0	0	75,742	0	0	0
0526208	ONTARIO	CA		06/29/2021		953,627	0	0	0	0	0	0	0	8,658	0	0	0
0526223	ANAHEIM	CA		08/09/2021		1,148,406	0	0	0	0	0	0	0	10,812	0	0	0
0526237	ANAHEIM	CA		10/14/2021		7,574,415	0	0	0	0	0	0	0	85,281	0	0	0
0526261	VISTA	CA		12/23/2021		2,183,911	0	0	0	0	0	0	0	31,329	0	0	0
0526272	SANTA ANA	CA		02/28/2022		4,269,502	0	0	0	0	0	0	0	27,842	0	0	0
0526335	SAN DIEGO	CA		12/22/2022		10,500,000	0	0	0	0	0	0	0	47,321	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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	59,840	0	0	0
0526353	MERCED	CA		05/25/2023		0	0	0	0	0	0	0	0	61,283	0	0	0
0526366	THOUSAND OAKS	CA		06/16/2023		0	0	0	0	0	0	0	0	12,687	0	0	0
0526367	PERRIS	CA		06/14/2023		0	0	0	0	0	0	0	0	10,807	0	0	0
0526373	SARATOGA	CA		08/31/2023		0	0	0	0	0	0	0	0	3,385	0	0	0
0625177	AURORA	CO		09/30/2005		1,242,950	0	0	0	0	0	0	0	40,091	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		1,818,722	0	0	0	0	0	0	0	20,685	0	0	0
0626256	PEYTON	CO		12/15/2021		2,904,527	0	0	0	0	0	0	0	54,942	0	0	0
0626286	WESTMINISTER	CO		05/17/2022		5,014,263	0	0	0	0	0	0	0	44,326	0	0	0
0825978	NEWARK	DE		02/15/2018		2,960,948	0	0	0	0	0	0	0	60,158	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		599,360	0	0	0	0	0	0	0	84,135	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		53,902	0	0	0	0	0	0	0	7,561	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		365,101	0	0	0	0	0	0	0	24,902	0	0	0
1025400	ODESSA	FL		06/09/2008		1,386,239	0	0	0	0	0	0	0	54,629	0	0	0
1025549	APOPKA	FL		03/28/2012		386,435	0	0	0	0	0	0	0	20,482	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		1,282,639	0	0	0	0	0	0	0	36,500	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		1,022,563	0	0	0	0	0	0	0	82,381	0	0	0
1025810	HALEAH	FL		01/06/2016		3,932,297	0	0	0	0	0	0	0	102,963	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		904,015	0	0	0	0	0	0	0	21,054	0	0	0
1025880	NAPLES	FL		01/18/2017		2,817,569	0	0	0	0	0	0	0	45,384	0	0	0
1025920	MIAMI	FL		07/06/2017		5,273,628	0	0	0	0	0	0	0	41,735	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,307,617	0	0	0	0	0	0	0	16,074	0	0	0
1025935	WHARTON	NJ		08/11/2017		643,538	0	0	0	0	0	0	0	56,834	0	0	0
1026044	CORAL GABLE	FL		12/19/2018		2,968,280	0	0	0	0	0	0	0	31,237	0	0	0
1026084	PACE	FL		06/26/2019		871,209	0	0	0	0	0	0	0	14,580	0	0	0
1026086	NAPLES	FL		06/27/2019		2,627,555	0	0	0	0	0	0	0	33,607	0	0	0
1026108	LARGO	FL		09/27/2019		14,439,596	0	0	0	0	0	0	0	152,186	0	0	0
1026138	JACKSONVILLE	FL		04/03/2020		2,335,785	0	0	0	0	0	0	0	69,361	0	0	0
1026149	SEBRING	FL		09/17/2020		887,832	0	0	0	0	0	0	0	13,794	0	0	0
1026166	OPA-LOCKA	FL		12/03/2020		5,780,864	0	0	0	0	0	0	0	112,020	0	0	0
1026178	MIAMI	FL		03/22/2021		7,800,412	0	0	0	0	0	0	0	95,190	0	0	0
1026209	JACKSONVILLE	FL		07/02/2021		2,862,501	0	0	0	0	0	0	0	27,063	0	0	0
1026211	JACKSONVILLE	FL		07/13/2021		1,352,151	0	0	0	0	0	0	0	9,385	0	0	0
1026241	NAPLES	FL		10/21/2021		9,077,617	0	0	0	0	0	0	0	221,704	0	0	0
1026250	OAKLAND PARK	FL		12/01/2021		6,334,368	0	0	0	0	0	0	0	43,067	0	0	0
1026275	MIAMI BEACH	FL		03/15/2022		1,179,999	0	0	0	0	0	0	0	7,763	0	0	0
1026283	GREATER GAINESVILLE	FL		04/26/2022		970,759	0	0	0	0	0	0	0	12,973	0	0	0
1026338	FORT LAUDERDALE	FL		01/26/2023		0	0	0	0	0	0	0	0	19,678	0	0	0
1026370	NAPLES	FL		07/19/2023		0	0	0	0	0	0	0	0	3,282	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,345,562	0	0	0	0	0	0	0	36,158	0	0	0
1125929	MACON	GA		07/20/2017		827,744	0	0	0	0	0	0	0	17,542	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		526,604	0	0	0	0	0	0	0	20,743	0	0	0
1126020	ROSWELL	GA		08/13/2018		3,673,068	0	0	0	0	0	0	0	43,589	0	0	0
1126127	MABLETON	GA		12/20/2019		3,593,865	0	0	0	0	0	0	0	37,772	0	0	0
1126183	OAKWOOD	GA		04/22/2021		3,298,164	0	0	0	0	0	0	0	33,529	0	0	0
1126254	SOUTH BEND	IN		12/14/2021		4,376,475	0	0	0	0	0	0	0	40,707	0	0	0
1325752	MERIDIAN	ID		05/01/2015		787,523	0	0	0	0	0	0	0	12,371	0	0	0
1326091	CALDWELL	ID		07/30/2019		2,078,021	0	0	0	0	0	0	0	44,998	0	0	0
1326181	BOISE	ID		04/01/2021		3,950,930	0	0	0	0	0	0	0	27,526	0	0	0
1425518	WOODRIVER	IL		07/27/2011		185,975	0	0	0	0	0	0	0	43,124	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1425562	CHICAGO HEIGHTS	IL		06/28/2012		1,804,090	0	0	0	0	0	0	0	90,357	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		4,383,424	0	0	0	0	0	0	0	86,274	0	0	0
1425821	CHICAGO	IL		03/30/2016		819,426	0	0	0	0	0	0	0	21,146	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		917,494	0	0	0	0	0	0	0	11,957	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		993,512	0	0	0	0	0	0	0	12,387	0	0	0
1425921	CHICAGO	IL		07/07/2017		930,393	0	0	0	0	0	0	0	45,976	0	0	0
1425998	WHEELING	IL		05/14/2018		2,412,019	0	0	0	0	0	0	0	39,389	0	0	0
1426056	WHEELING	IL		03/07/2019		879,602	0	0	0	0	0	0	0	9,207	0	0	0
1426170	CHICAGO	IL		01/14/2021		1,063,175	0	0	0	0	0	0	0	19,733	0	0	0
1426291	EDWARDSVILLE	IL		06/03/2022		12,375,371	0	0	0	0	0	0	0	108,210	0	0	0
1426314	NAPERVILLE	IL		10/24/2022		4,987,688	0	0	0	0	0	0	0	38,159	0	0	0
1525500	CARMEL	IN		04/28/2011		1,099,269	0	0	0	0	0	0	0	44,729	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		912,545	0	0	0	0	0	0	0	38,936	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		766,046	0	0	0	0	0	0	0	30,028	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		918,516	0	0	0	0	0	0	0	13,792	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		607,915	0	0	0	0	0	0	0	24,774	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		1,842,691	0	0	0	0	0	0	0	59,593	0	0	0
1525856	FISHERS	IN		09/19/2016		6,749,346	0	0	0	0	0	0	0	264,031	0	0	0
1525910	CARMEL	IN		06/02/2017		596,511	0	0	0	0	0	0	0	11,050	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		2,863,288	0	0	0	0	0	0	0	61,071	0	0	0
1525930	BATESVILLE	IN		07/27/2017		1,988,939	0	0	0	0	0	0	0	41,663	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		2,636,946	0	0	0	0	0	0	0	30,872	0	0	0
1526163	FISHERS	IN		11/24/2020		2,149,647	0	0	0	0	0	0	0	33,170	0	0	0
1526203	LAWRENCEBURG	IN		06/03/2021		2,040,025	0	0	0	0	0	0	0	39,205	0	0	0
1526293	INDIANAPOLIS	IN		06/06/2022		8,877,848	0	0	0	0	0	0	0	75,833	0	0	0
1526294	INDIANAPOLIS	IN		06/06/2022		6,806,347	0	0	0	0	0	0	0	58,141	0	0	0
1526295	INDIANAPOLIS	IN		06/06/2022		5,523,994	0	0	0	0	0	0	0	47,186	0	0	0
1526304	CHICAGO	IL		07/20/2022		1,811,032	0	0	0	0	0	0	0	14,741	0	0	0
1526326	INDIANAPOLIS	IN		11/10/2022		1,800,000	0	0	0	0	0	0	0	13,237	0	0	0
1726064	WITCHITA	KS		04/09/2019		4,073,994	0	0	0	0	0	0	0	40,069	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		516,540	0	0	0	0	0	0	0	33,483	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		941,696	0	0	0	0	0	0	0	23,641	0	0	0
1825709	LEXINGTON	KY		10/10/2014		626,338	0	0	0	0	0	0	0	53,831	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,229,443	0	0	0	0	0	0	0	18,380	0	0	0
1825866	LEXINGTON	KY		11/21/2016		3,949,513	0	0	0	0	0	0	0	52,172	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		1,962,996	0	0	0	0	0	0	0	42,110	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		1,693,234	0	0	0	0	0	0	0	34,701	0	0	0
1826051	HEBRON	KY		02/20/2019		1,515,357	0	0	0	0	0	0	0	10,185	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		179,033	0	0	0	0	0	0	0	31,454	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,191,591	0	0	0	0	0	0	0	15,987	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		1,106,936	0	0	0	0	0	0	0	101,787	0	0	0
2125731	FULTON	MD		12/22/2014		896,603	0	0	0	0	0	0	0	27,790	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,189,049	0	0	0	0	0	0	0	18,501	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		5,921,707	0	0	0	0	0	0	0	60,771	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,591,683	0	0	0	0	0	0	0	33,487	0	0	0
2126270	DUNDALK	MD		02/18/2022		11,693,364	0	0	0	0	0	0	0	106,108	0	0	0
2325609	CLARKSTON	MI		03/28/2013		389,531	0	0	0	0	0	0	0	50,648	0	0	0
2325619	EAST LANSING	MI		05/07/2013		917,167	0	0	0	0	0	0	0	17,056	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,361,884	0	0	0	0	0	0	0	44,989	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,018,788	0	0	0	0	0	0	0	26,384	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		1,499,914	0	0	0	0	0	0	0	105,311	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
2325844	NOVI	MI		07/26/2016		3,257,039	0	0	0	0	0	0	0	80,212	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,508,226	0	0	0	0	0	0	0	25,752	0	0	0
2325954	LAKE ORION	MI		11/09/2017		828,851	0	0	0	0	0	0	0	9,864	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,255,710	0	0	0	0	0	0	0	63,736	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		1,991,998	0	0	0	0	0	0	0	55,997	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		2,658,533	0	0	0	0	0	0	0	48,943	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,049,600	0	0	0	0	0	0	0	27,926	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		2,235,195	0	0	0	0	0	0	0	35,992	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		909,223	0	0	0	0	0	0	0	9,221	0	0	0
2326186	KALAMAZOO	MI		04/29/2021		2,192,736	0	0	0	0	0	0	0	50,793	0	0	0
2326226	WESTLAND	MI		08/16/2021		15,906,720	0	0	0	0	0	0	0	228,686	0	0	0
2326238	NOVI	MI		10/20/2021		1,948,402	0	0	0	0	0	0	0	12,474	0	0	0
2326280	ROSEVILLE	MI		04/14/2022		1,029,702	0	0	0	0	0	0	0	9,021	0	0	0
2326356	TAYLOR	MI		04/25/2023		0	0	0	0	0	0	0	0	10,643	0	0	0
2326362	SOUTHFIELD	MI		06/01/2023		0	0	0	0	0	0	0	0	18,975	0	0	0
2425638	MINNETONKA	MN		07/16/2013		933,431	0	0	0	0	0	0	0	187,474	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,600,893	0	0	0	0	0	0	0	15,986	0	0	0
2426159	BROOKLYN PARK	MN		10/29/2020		13,371,284	0	0	0	0	0	0	0	135,019	0	0	0
2426215	ST. CLOUD	MN		07/15/2021		4,056,454	0	0	0	0	0	0	0	28,155	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		994,026	0	0	0	0	0	0	0	21,163	0	0	0
2526189	OXFORD	MS		05/04/2021		1,142,347	0	0	0	0	0	0	0	7,510	0	0	0
2526202	JACKSON	MS		06/02/2021		1,217,786	0	0	0	0	0	0	0	7,866	0	0	0
2625625	ST LOUIS	MO		05/24/2013		1,346,291	0	0	0	0	0	0	0	55,330	0	0	0
2725476	KALISPELL	MT		11/23/2010		505,094	0	0	0	0	0	0	0	107,973	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		1,469,465	0	0	0	0	0	0	0	67,843	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		844,165	0	0	0	0	0	0	0	43,076	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		539,364	0	0	0	0	0	0	0	19,205	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,048,689	0	0	0	0	0	0	0	25,384	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		1,428,758	0	0	0	0	0	0	0	78,455	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018		3,349,018	0	0	0	0	0	0	0	173,024	0	0	0
3126177	RAHWAY	NJ		03/16/2021		1,372,982	0	0	0	0	0	0	0	20,155	0	0	0
3126187	WHIPPANY	NJ		04/30/2021		961,124	0	0	0	0	0	0	0	6,481	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		2,645,211	0	0	0	0	0	0	0	22,008	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		927,199	0	0	0	0	0	0	0	77,002	0	0	0
3326070	COMMACK	NY		04/23/2019		893,020	0	0	0	0	0	0	0	8,960	0	0	0
3326168	HEMPSTEAD	NY		12/18/2020		810,028	0	0	0	0	0	0	0	12,417	0	0	0
3326184	FARMINGDALE	NY		04/27/2021		1,918,467	0	0	0	0	0	0	0	13,525	0	0	0
3326239	BUFFALO	NY		10/21/2021		9,791,613	0	0	0	0	0	0	0	66,913	0	0	0
3326246	FARMINGDALE	NY		11/23/2021		15,440,482	0	0	0	0	0	0	0	145,563	0	0	0
3326253	HAUPPAUGE	NY		12/08/2021		2,343,049	0	0	0	0	0	0	0	16,109	0	0	0
3326297	NEW YORK	NY		06/17/2022		2,774,355	0	0	0	0	0	0	0	15,969	0	0	0
3326305	HAUPPAUGE	NY		07/21/2022		3,972,255	0	0	0	0	0	0	0	21,618	0	0	0
3326306	CARLE PLACE	NY		08/03/2022		3,070,164	0	0	0	0	0	0	0	30,916	0	0	0
3326307	OSWEGO	NY		08/10/2022		2,628,768	0	0	0	0	0	0	0	55,214	0	0	0
3326315	BOHEMIA	NY		10/31/2022		998,321	0	0	0	0	0	0	0	5,208	0	0	0
3326316	BOHEMIA	NY		10/31/2022		500,000	0	0	0	0	0	0	0	2,593	0	0	0
3326317	BOHEMIA	NY		10/31/2022		4,791,939	0	0	0	0	0	0	0	25,001	0	0	0
3326318	DEER PARK	NY		10/31/2022		898,488	0	0	0	0	0	0	0	4,689	0	0	0
3326320	WEST BABYLON	NY		11/08/2022		2,200,000	0	0	0	0	0	0	0	11,410	0	0	0
3326321	DEER PARK	NY		11/10/2022		2,700,000	0	0	0	0	0	0	0	14,004	0	0	0
3326322	RONKONKOMA	NY		11/09/2022		4,800,000	0	0	0	0	0	0	0	24,897	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
3326323	NORTH BAYSHORE	NY		11/09/2022		3,800,000	0	0	0	0	0	0	0	19,711	0	0	0
3326324	BOHEMIA	NY		11/09/2022		1,600,000	0	0	0	0	0	0	0	8,300	0	0	0
3326325	BOHEMIA	NY		11/10/2022		1,000,000	0	0	0	0	0	0	0	5,187	0	0	0
3326357	NEW YORK	NY		04/25/2023		0	0	0	0	0	0	0	0	9,880	0	0	0
3326368	MEDFORD	NY		07/12/2023		0	0	0	0	0	0	0	0	5,158	0	0	0
3425105	MATTHEWS	NC		11/08/2004		172,291	0	0	0	0	0	0	0	21,055	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		177,701	0	0	0	0	0	0	0	21,693	0	0	0
3425482	CARRBORO	NC		12/20/2010		1,369,797	0	0	0	0	0	0	0	74,381	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		1,447,169	0	0	0	0	0	0	0	66,058	0	0	0
3425754	CONCORD	NC		05/07/2015		2,878,393	0	0	0	0	0	0	0	44,823	0	0	0
3425875	RALEIGH	NC		12/22/2016		453,304	0	0	0	0	0	0	0	26,317	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		1,080,749	0	0	0	0	0	0	0	16,302	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		859,813	0	0	0	0	0	0	0	12,969	0	0	0
3426147	GREENSBORO	NC		08/14/2020		3,009,356	0	0	0	0	0	0	0	58,191	0	0	0
3426175	BOILING SPRINGS	NC		02/17/2021		900,247	0	0	0	0	0	0	0	15,021	0	0	0
3426191	DURHAM	NC		05/12/2021		1,568,615	0	0	0	0	0	0	0	22,288	0	0	0
3426198	GREENSBORO	NC		05/19/2021		1,359,952	0	0	0	0	0	0	0	15,720	0	0	0
3426199	GREENSBORO	NC		05/19/2021		3,732,063	0	0	0	0	0	0	0	46,776	0	0	0
3426287	DURHAM	NC		05/19/2022		1,556,279	0	0	0	0	0	0	0	22,598	0	0	0
3625445	WADSWORTH	OH		03/09/2010		502,032	0	0	0	0	0	0	0	51,858	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		1,570,164	0	0	0	0	0	0	0	52,174	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,296,991	0	0	0	0	0	0	0	43,822	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		19,962,136	0	0	0	0	0	0	0	228,438	0	0	0
3625680	HUDSON	OH		03/21/2014		991,395	0	0	0	0	0	0	0	21,456	0	0	0
3625688	MASON	OH		06/09/2014		1,236,956	0	0	0	0	0	0	0	41,259	0	0	0
3625764	DAYTON	OH		06/10/2015		2,261,143	0	0	0	0	0	0	0	65,440	0	0	0
3625773	MASON	OH		07/09/2015		1,351,179	0	0	0	0	0	0	0	38,453	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,291,474	0	0	0	0	0	0	0	50,470	0	0	0
3625835	DAYTON	OH		06/17/2016		732,028	0	0	0	0	0	0	0	21,191	0	0	0
3625845	WELLINGTON	OH		08/02/2016		4,072,329	0	0	0	0	0	0	0	55,387	0	0	0
3625850	MORAINE	OH		09/09/2016		1,006,357	0	0	0	0	0	0	0	13,838	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,006,357	0	0	0	0	0	0	0	13,838	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,569,228	0	0	0	0	0	0	0	36,149	0	0	0
3625886	MENTOR	OH		02/07/2017		2,622,442	0	0	0	0	0	0	0	45,739	0	0	0
3625909	COLUMBUS	OH		05/16/2017		599,744	0	0	0	0	0	0	0	31,177	0	0	0
3625922	BLUE ASH	OH		07/07/2017		19,049,714	0	0	0	0	0	0	0	161,041	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,587,449	0	0	0	0	0	0	0	18,435	0	0	0
3625992	MENTOR	OH		05/02/2018		1,701,818	0	0	0	0	0	0	0	19,000	0	0	0
3626018	ELYRIA	OH		08/07/2018		6,290,802	0	0	0	0	0	0	0	67,925	0	0	0
3626019	ELYRIA	OH		08/07/2018		632,853	0	0	0	0	0	0	0	24,613	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,509,904	0	0	0	0	0	0	0	26,077	0	0	0
3626037	VANDALIA	OH		12/06/2018		3,757,536	0	0	0	0	0	0	0	39,316	0	0	0
3626040	MIAMISBURG	OH		12/13/2018		3,804,221	0	0	0	0	0	0	0	39,230	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,416,748	0	0	0	0	0	0	0	42,231	0	0	0
3626059	FAIRBORN	OH		03/21/2019		597,733	0	0	0	0	0	0	0	10,163	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,528,921	0	0	0	0	0	0	0	25,237	0	0	0
3626143	NEW ALBANY	OH		06/03/2020		1,049,171	0	0	0	0	0	0	0	16,706	0	0	0
3626148	SPRINGBORO	OH		09/17/2020		6,561,645	0	0	0	0	0	0	0	66,203	0	0	0
3626155	FRANKLIN	OH		10/07/2020		2,907,610	0	0	0	0	0	0	0	28,782	0	0	0
3626173	WESTLAKE	OH		01/28/2021		888,372	0	0	0	0	0	0	0	16,185	0	0	0
3626229	CINCINNATI	OH		08/23/2021		2,296,275	0	0	0	0	0	0	0	21,724	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3626233	WELLINGTON	OH		09/17/2021		971,181	0	0	0	0	0	0	0	6,461	0	0	0
3626234	LAGRANGE	OH		09/17/2021		5,790,524	0	0	0	0	0	0	0	46,962	0	0	0
3626260	CLEVELAND	OH		12/17/2021		2,764,168	0	0	0	0	0	0	0	66,646	0	0	0
3626265	BEDFORD HEIGHTS	OH		01/06/2022		2,575,005	0	0	0	0	0	0	0	25,868	0	0	0
3626288	WARRENSVILLE HEIGHTS	OH		05/19/2022		4,619,253	0	0	0	0	0	0	0	41,674	0	0	0
3626358	CINCINNATI	OH		04/28/2023		0	0	0	0	0	0	0	0	36,280	0	0	0
3626371	HUBER HEIGHTS	OH		07/21/2023		0	0	0	0	0	0	0	0	8,559	0	0	0
3725792	TULSA	OK		09/29/2015		2,274,168	0	0	0	0	0	0	0	21,756	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		447,762	0	0	0	0	0	0	0	29,752	0	0	0
3726011	DUNCAN	OK		07/24/2018		2,374,362	0	0	0	0	0	0	0	65,011	0	0	0
3726182	OKLAHOMA CITY	OK		04/16/2021		959,911	0	0	0	0	0	0	0	6,662	0	0	0
3726245	MIDWEST CITY	OK		11/23/2021		845,833	0	0	0	0	0	0	0	7,626	0	0	0
3726354	TULSA	OK		04/18/2023		0	0	0	0	0	0	0	0	18,073	0	0	0
3825692	SALEM	OR		07/25/2014		244,095	0	0	0	0	0	0	0	82,337	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,497,150	0	0	0	0	0	0	0	34,736	0	0	0
3825869	SALEM	OR		12/02/2016		1,190,030	0	0	0	0	0	0	0	27,517	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,126,026	0	0	0	0	0	0	0	26,640	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,109,988	0	0	0	0	0	0	0	22,595	0	0	0
3826039	PORTLAND	OR		12/12/2018		1,607,117	0	0	0	0	0	0	0	28,331	0	0	0
3826142	MCMINNVILLE	OR		05/28/2020		6,146,786	0	0	0	0	0	0	0	64,506	0	0	0
3826144	OREGON CITY	OR		06/08/2020		3,154,682	0	0	0	0	0	0	0	22,741	0	0	0
3826185	TIGARD	OR		04/29/2021		1,790,722	0	0	0	0	0	0	0	26,296	0	0	0
3826273	MONMOUTH	OR		03/08/2022		1,466,437	0	0	0	0	0	0	0	13,061	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,353,953	0	0	0	0	0	0	0	39,202	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,004,746	0	0	0	0	0	0	0	21,395	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		5,549,749	0	0	0	0	0	0	0	44,204	0	0	0
3926013	PITTSBURGH	PA		07/26/2018		4,896,640	0	0	0	0	0	0	0	53,172	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,278,978	0	0	0	0	0	0	0	43,082	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		2,772,411	0	0	0	0	0	0	0	46,728	0	0	0
4125556	ROCK HILL	SC		05/17/2012		2,686,263	0	0	0	0	0	0	0	76,172	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,275,650	0	0	0	0	0	0	0	40,139	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,014,645	0	0	0	0	0	0	0	30,743	0	0	0
4125782	FLORENCE	SC		07/30/2015		3,131,234	0	0	0	0	0	0	0	88,550	0	0	0
4125797	LEXINGTON	SC		11/10/2015		672,761	0	0	0	0	0	0	0	18,124	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		895,664	0	0	0	0	0	0	0	11,004	0	0	0
4126140	GREER	SC		04/28/2020		5,839,494	0	0	0	0	0	0	0	173,400	0	0	0
4126200	SENECA	SC		05/21/2021		8,167,789	0	0	0	0	0	0	0	58,009	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		970,119	0	0	0	0	0	0	0	45,339	0	0	0
4325739	NASHVILLE	TN		02/25/2015		647,693	0	0	0	0	0	0	0	70,597	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		262,918	0	0	0	0	0	0	0	18,960	0	0	0
4326179	POWELL	TN		03/23/2021		1,819,511	0	0	0	0	0	0	0	28,280	0	0	0
4326195	CLARKSVILLE	TN		05/18/2021		1,828,301	0	0	0	0	0	0	0	12,564	0	0	0
4326228	CLARKSVILLE	TN		08/18/2021		3,301,676	0	0	0	0	0	0	0	31,083	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		536,987	0	0	0	0	0	0	0	30,580	0	0	0
4425405	HOUSTON	TX		07/10/2008		396,371	0	0	0	0	0	0	0	32,281	0	0	0
4425463	EL PASO	TX		09/16/2010		568,622	0	0	0	0	0	0	0	43,601	0	0	0
4425478	EL PASO	TX		12/06/2010		844,423	0	0	0	0	0	0	0	59,578	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		1,663,264	0	0	0	0	0	0	0	77,184	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		775,351	0	0	0	0	0	0	0	30,718	0	0	0
4425633	KATY	TX		06/26/2013		1,131,180	0	0	0	0	0	0	0	45,835	0	0	0
4425660	EL PASO	TX		10/31/2013		958,811	0	0	0	0	0	0	0	34,787	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425667	SAN ANTONIO	TX		12/11/2013		3,836,031	0	0	0	0	0	0	0	133,380	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,029,460	0	0	0	0	0	0	0	33,909	0	0	0
4425713	KERRVILLE	TX		10/27/2014		2,927,571	0	0	0	0	0	0	0	30,069	0	0	0
4425779	AUSTIN	TX		07/27/2015		764,235	0	0	0	0	0	0	0	11,665	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,231,429	0	0	0	0	0	0	0	32,852	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		1,110,801	0	0	0	0	0	0	0	69,034	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		1,321,670	0	0	0	0	0	0	0	28,791	0	0	0
4425847	LAREDO	TX		08/24/2016		3,656,694	0	0	0	0	0	0	0	48,170	0	0	0
4425857	HUMBLE	TX		09/28/2016		692,561	0	0	0	0	0	0	0	16,761	0	0	0
4425893	AUSTIN	TX		03/15/2017		2,828,276	0	0	0	0	0	0	0	35,734	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,368,335	0	0	0	0	0	0	0	29,194	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,022,993	0	0	0	0	0	0	0	51,885	0	0	0
4425948	LAREDO	TX		10/10/2017		5,355,900	0	0	0	0	0	0	0	104,617	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,361,309	0	0	0	0	0	0	0	15,207	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018		2,824,131	0	0	0	0	0	0	0	31,645	0	0	0
4426002	HOUSTON	TX		06/20/2018		2,461,784	0	0	0	0	0	0	0	46,104	0	0	0
4426007	PLANO	TX		07/11/2018		1,578,779	0	0	0	0	0	0	0	29,320	0	0	0
4426035	EL PASO	TX		11/29/2018		6,623,879	0	0	0	0	0	0	0	113,206	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		3,122,495	0	0	0	0	0	0	0	37,292	0	0	0
4426048	SAN ANTONIO	TX		02/14/2019		3,724,203	0	0	0	0	0	0	0	62,171	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,737,459	0	0	0	0	0	0	0	18,202	0	0	0
4426071	DALLAS	TX		04/26/2019		968,472	0	0	0	0	0	0	0	15,563	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,488,664	0	0	0	0	0	0	0	24,392	0	0	0
4426107	BOERNE	TX		09/24/2019		1,604,913	0	0	0	0	0	0	0	27,164	0	0	0
4426114	EL PASO	TX		11/05/2019		5,045,225	0	0	0	0	0	0	0	36,697	0	0	0
4426120	AUSTIN	TX		12/10/2019		1,899,800	0	0	0	0	0	0	0	34,930	0	0	0
4426135	SAN ANTONIO	TX		03/23/2020		1,473,731	0	0	0	0	0	0	0	17,861	0	0	0
4426137	SAN MARCOS	TX		04/02/2020		6,794,149	0	0	0	0	0	0	0	83,676	0	0	0
4426145	AUSTIN	TX		06/18/2020		4,583,239	0	0	0	0	0	0	0	46,322	0	0	0
4426157	LEAGUE CITY	TX		10/16/2020		1,115,268	0	0	0	0	0	0	0	8,107	0	0	0
4426164	BEVERLY HILLS	TX		11/25/2020		2,616,397	0	0	0	0	0	0	0	71,154	0	0	0
4426172	AUSTIN	TX		01/28/2021		1,498,789	0	0	0	0	0	0	0	14,636	0	0	0
4426212	GRAND PRAIRIE	TX		07/13/2021		1,679,988	0	0	0	0	0	0	0	23,691	0	0	0
4426224	SAN ANTONIO	TX		08/11/2021		9,356,888	0	0	0	0	0	0	0	134,523	0	0	0
4426235	AUSTIN	TX		09/21/2021		4,105,437	0	0	0	0	0	0	0	26,846	0	0	0
4426242	SAN MARCOS	TX		10/22/2021		3,810,193	0	0	0	0	0	0	0	45,635	0	0	0
4426247	CONROE	TX		11/29/2021		1,929,679	0	0	0	0	0	0	0	18,284	0	0	0
4426255	SAN ANTONIO	TX		12/14/2021		2,664,559	0	0	0	0	0	0	0	45,419	0	0	0
4426259	SAN ANTONIO	TX		12/17/2021		2,122,221	0	0	0	0	0	0	0	36,173	0	0	0
4426271	AUSTIN	TX		02/23/2022		1,460,618	0	0	0	0	0	0	0	13,594	0	0	0
4426285	NEW BRAUNFELS	TX		05/16/2022		2,299,178	0	0	0	0	0	0	0	26,211	0	0	0
4426309	RICHMOND	TX		08/25/2022		9,453,545	0	0	0	0	0	0	0	48,308	0	0	0
4426352	LAKE JACKSON	TX		03/06/2023		0	0	0	0	0	0	0	0	66,729	0	0	0
4525762	MURRAY	UT		05/29/2015		431,590	0	0	0	0	0	0	0	44,809	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		808,905	0	0	0	0	0	0	0	126,809	0	0	0
4526113	LINDON	UT		10/28/2019		923,518	0	0	0	0	0	0	0	6,757	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		780,171	0	0	0	0	0	0	0	26,253	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,097,207	0	0	0	0	0	0	0	32,629	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,010,150	0	0	0	0	0	0	0	21,013	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		2,256,959	0	0	0	0	0	0	0	75,200	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		2,993,110	0	0	0	0	0	0	0	50,189	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
4725702	RICHMOND	VA		09/18/2014		2,074,430	0	0	0	0	0	0	0	34,523	0	0	0
4725705	RICHMOND	VA		09/30/2014		285,498	0	0	0	0	0	0	0	38,457	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		1,552,653	0	0	0	0	0	0	0	47,986	0	0	0
4726006	CHESTER	VA		06/28/2018		4,235,492	0	0	0	0	0	0	0	47,182	0	0	0
4726225	NEWPORT NEWS	VA		08/13/2021		6,127,753	0	0	0	0	0	0	0	57,124	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		1,113,720	0	0	0	0	0	0	0	71,366	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		3,681,697	0	0	0	0	0	0	0	38,202	0	0	0
4825717	RENTON	WA		11/14/2014		2,044,690	0	0	0	0	0	0	0	32,867	0	0	0
4825760	SPOKANE	WA		05/21/2015		3,885,883	0	0	0	0	0	0	0	60,509	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,288,730	0	0	0	0	0	0	0	25,196	0	0	0
4825826	VANCOUVER	WA		04/28/2016		645,106	0	0	0	0	0	0	0	12,568	0	0	0
4826118	KIRKLAND	WA		11/21/2019		998,657	0	0	0	0	0	0	0	31,790	0	0	0
4826190	BONNEY LAKE	WA		05/05/2021		4,086,113	0	0	0	0	0	0	0	28,656	0	0	0
4826197	SPANAWAY	WA		05/19/2021		1,899,009	0	0	0	0	0	0	0	17,779	0	0	0
4826249	ARLINGTON	WA		11/30/2021		8,199,581	0	0	0	0	0	0	0	78,069	0	0	0
4826279	SPOKANE-SPOKANE VALLEY	WA		04/12/2022		4,733,706	0	0	0	0	0	0	0	29,462	0	0	0
4826282	BELLEVUE	WA		04/21/2022		1,456,462	0	0	0	0	0	0	0	19,332	0	0	0
4826300	REDMOND	WA		06/28/2022		3,945,469	0	0	0	0	0	0	0	33,842	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,249,100	0	0	0	0	0	0	0	45,383	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		1,851,893	0	0	0	0	0	0	0	43,534	0	0	0
5025947	MENOMONEE FALLS	WI		10/05/2017		6,498,938	0	0	0	0	0	0	0	238,238	0	0	0
5026341	OAK CREEK	WI		01/31/2023		0	0	0	0	0	0	0	0	108,581	0	0	0
5026343	GREENFIELD	WI		01/31/2023		0	0	0	0	0	0	0	0	129,400	0	0	0
5026344	HARLAND	WI		01/31/2023		0	0	0	0	0	0	0	0	94,518	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		394,740	0	0	0	0	0	0	0	17,438	0	0	0
5325613	MANCHESTER	NH		04/17/2013		886,509	0	0	0	0	0	0	0	52,026	0	0	0
5325965	LUBBOCK	TX		12/19/2017		5,040,628	0	0	0	0	0	0	0	65,136	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		2,410,069	0	0	0	0	0	0	0	68,799	0	0	0
5326116	VIRGINIA BEACH	VA		11/13/2019		8,823,217	0	0	0	0	0	0	0	148,328	0	0	0
5326128	COLUMBIA	SC		12/20/2019		2,714,077	0	0	0	0	0	0	0	92,710	0	0	0
5326151	CARTERSVILLE	GA		09/21/2020		6,406,734	0	0	0	0	0	0	0	97,963	0	0	0
5326167	SALISBURY	MD		12/03/2020		22,502,086	0	0	0	0	0	0	0	344,748	0	0	0
5326192	FT. WRIGHT	KY		05/13/2021		2,765,699	0	0	0	0	0	0	0	40,968	0	0	0
0299999. Mortgages with partial repayments						1,081,710,983	0	0	0	0	0	0	0	18,336,598	0	0	0
0599999 - Totals						1,089,387,077	0	0	0	0	0	0	6,806,367	25,142,965	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Crescent Direct Lending Fund III GP LLC		12/31/2021		0	125,820	0	0	0.750
000000-00-0	Ironwood Capital Partners V Feeder LP	Wilmington	DE	Ironwood Capital Management V LLC		08/18/2022		0	155,282	0	0	0.940
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	PineBridge Private Credit III GP LP		09/22/2023		2,657,626	421,216	0	0	0.800
000000-00-0	GDLC Feeder Fund L.P.	Wilmington	DE	GDLC Feeder Fund L.P.		06/22/2023		0	1,080,000	0	0	0.900
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								2,657,626	1,782,318	0	0	XXX
000000-00-0	HarbourVest Partners Co-Investment Fund VI LP	Wilmington	DE	HarbourVest Partners Co-Investment Fund VI LP		09/30/2022		0	1,000,000	0	0	0.539
000000-00-0	Stepstone Captial Partners V LP	Wilmington	DE	StepStone Capital V (GP), LLC		07/05/2022		0	2,550,067	0	0	1.060
000000-00-0	Strategic Partners IX LP	Wilmington	DE	Strategic Partners Fund Solutions Associates IX LP		09/30/2022		0	970,681	0	0	0.016
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	4,520,748	0	0	XXX
000000-00-0	Voya Commercial Mortgage Lending Fund LP	Wilmington	DE	Voya CML GP LLC		09/29/2023		25,000,000	0	0	0	2.700
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								25,000,000	0	0	0	XXX
6099999. Total - Unaffiliated								27,657,626	6,303,066	0	0	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								27,657,626	6,303,066	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
46332#-12-4	Ironwood Mezzanine Fund IV-B LP	Wilmington	DE	Capital Distribution	12/31/2021	09/08/2023	184,222	0	0	0	0	0	0	184,222	73,028	0	0	0	111,194
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							184,222	0	0	0	0	0	0	184,222	73,028	0	0	0	111,194
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	09/22/2023	31,723	0	0	0	0	0	0	31,723	31,723	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							31,723	0	0	0	0	0	0	31,723	31,723	0	0	0	0
000000-00-0	Dyal V US Investors LP	Newark	DE	Capital Distribution	12/31/2021	08/04/2023	76,919	0	0	0	0	0	0	76,919	0	0	0	0	76,919
000000-00-0	Dyal V US Investors LP	Newark	DE	Capital Distribution	12/31/2021	09/14/2023	1,435,280	0	0	0	0	0	0	1,435,280	1,417,260	0	0	0	18,020
000000-00-0	Stepstone Captial Partners V LP	Wilmington	DE	Capital Distribution	07/05/2022	07/31/2023	10,832	0	0	0	0	0	0	10,832	10,832	0	0	0	0
000000-00-0	Strategic Partners IX LP	Wilmington	DE	Capital Distribution	09/30/2022	09/27/2023	153,908	0	0	0	0	0	0	153,908	(368,832)	0	0	0	522,741
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,676,939	0	0	0	0	0	0	1,676,939	1,059,260	0	0	0	617,680
6099999. Total - Unaffiliated							1,892,884	0	0	0	0	0	0	1,892,884	1,164,011	0	0	0	728,874
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							1,892,884	0	0	0	0	0	0	1,892,884	1,164,011	0	0	0	728,874

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38383Y-CS-9	GNMA 2022-138 E 4.000% 08/20/52		09/12/2023	Barclays		16,210,113	17,201,911	26,759	1.A
91282C-FV-8	US TREASURY N/B 4.125% 11/15/32		09/15/2023	Wells Fargo Securities		9,828,906	10,000,000	142,357	1.A
0109999999. Subtotal - Bonds - U.S. Governments						26,039,019	27,201,911	169,116	XXX
3136BM-QB-7	FANNIE MAE 2022-17 N 3.500% 11/25/48		09/25/2023	Bank of America		16,660,867	18,341,713	48,147	1.A
3136BM-R6-7	FANNIE MAE 2022-32 CA 4.000% 09/25/48		09/21/2023	Citi Global Markets Inc.		18,872,928	20,485,349	56,904	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						35,533,795	38,827,062	105,051	XXX
006346-AW-0	ADAMS OUTDOOR ADVERTISING 2023-1 A2 6.970% 07/15/53		07/19/2023	Barclays		5,999,759	6,000,000	0	1.G FE
05377R-HN-7	AESOP FUNDING II LLC 2023-8A B 6.660% 02/20/30		09/12/2023	Bank of America		2,499,794	2,500,000	0	1.F FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT 2023-1A A2 6.500% 09/15/53		09/14/2023	Barclays		4,351,127	4,500,000	0	1.E FE
18685@-AP-7	CLIFFWATER CORPORATION Senior Secured Notes 6.770% 08/04/28		08/04/2023	MUFG Securiites		5,000,000	5,000,000	0	1.C PL
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		08/04/2023	Direct		503,282	503,282	0	2.B PL
36209@-AA-9	GDLC FEEDER FUND, L.P. 8.590% 07/01/31		09/22/2023	Direct		2,520,000	2,520,000	0	2.C PL
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		09/26/2023	Direct		1,397,541	1,397,541	0	2.A PL
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		08/01/2023	Interest Capitalization		26,034	26,034	0	2.A PL
47233W-BM-0	JEFFERIES FIN GROUP INC 5.875% 07/21/28		07/18/2023	Jeffries & Co		1,988,740	2,000,000	0	2.B FE
57109R-AC-4	MARLETTE FUNDING TRUST 2023-3A C 7.060% 09/15/33		07/14/2023	J P Morgan & Co		1,499,986	1,500,000	0	1.G FE
72305*-AA-9	PineBridge Private Credit III Note A 3.250% 08/31/32		09/28/2023	Direct		8,380,577	8,380,577	0	1.G PL
72305*-AB-7	PineBridge Private Credit III Note B 4.750% 08/31/32		09/28/2023	Direct		3,809,440	3,809,440	0	2.C PL
92540B-AC-3	VERUS SECURITIZATION TRUST 2023-INV2 A3 7.079% 08/25/68		07/21/2023	J P Morgan & Co		1,499,980	1,500,000	7,964	1.F FE
89352H-AY-5	TRANS-CANADA PIPELINES 4.875% 05/15/48	A	09/28/2023	Morgan Stanley Dean Witter		3,318,500	4,124,000	74,833	2.B FE
05530Q-AQ-3	BRITISH AMER TOBACCO INTL FIN 5.931% 02/02/29	D	07/31/2023	Deutsche Bank Securities		3,000,000	3,000,000	0	2.B FE
055451-BF-4	BHP FINANCE USA 5.500% 09/08/53	D	09/05/2023	J P Morgan & Co		3,927,960	4,000,000	0	1.F FE
24460R-BA-0	DEERPATH CAPITAL CLO LTD 2020-1A C1R 10.008% 04/17/34	D	07/24/2023	Greensledge Capital Markets		7,000,000	7,000,000	0	1.F FE
46590X-AM-8	JBS USA/FOOD/FINANCE 3.750% 12/01/31	D	08/22/2023	Tax Free Exchange		504,219	500,000	0	2.C FE
46590X-AP-1	JBS USA/FOOD/FINANCE 3.000% 05/15/32	D	08/22/2023	Tax Free Exchange		1,994,033	2,000,000	0	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						59,220,972	60,260,874	82,797	XXX
2509999997. Total - Bonds - Part 3						120,793,786	126,289,847	356,964	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						120,793,786	126,289,847	356,964	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		09/25/2023	Direct	23,750.000	2,375,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,375,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						2,375,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,375,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						2,375,000	XXX	0	XXX
6009999999 - Totals						123,168,786	XXX	356,964	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		09/01/2023	Paydown		81,617	81,617	82,025	81,843	0	(226)	0	(226)	0	81,617	0	0	0	1,551	07/01/2033	1.A
36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		09/15/2023	Paydown		48,359	48,359	49,251	48,855	0	(495)	0	(495)	0	48,359	0	0	0	655	09/15/2041	1.A
36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147 3.940% 03/15/37		09/01/2023	Paydown		52,173	52,173	54,031	53,114	0	(941)	0	(941)	0	52,173	0	0	0	922	03/15/2037	1.A
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		09/15/2023	Redemption 100.0000		23,414	23,414	23,414	23,414	0	0	0	0	0	23,414	0	0	0	369	06/15/2030	1.A
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		08/15/2023	Redemption 100.0000		46,553	46,553	46,553	46,553	0	0	0	0	0	46,553	0	0	0	459	06/15/2030	1.B
38373M-2F-6	GNMA 2008-80 IO 2.167% 04/16/50		09/01/2023	Paydown		0	0	925	881	0	(881)	0	(881)	0	0	0	0	0	129	04/16/2050	1.A
38375C-BD-1	GNMA 2012-57 DA 5.348% 04/20/42		09/01/2023	Paydown		8,707	8,707	9,529	9,062	0	(355)	0	(355)	0	8,707	0	0	0	306	04/20/2042	1.A
38376G-2H-2	GNMA 2011-92 C 3.726% 04/16/52		09/01/2023	Paydown		43,051	43,051	42,481	42,837	0	213	0	213	0	43,051	0	0	0	521	04/16/2052	1.A
38376G-ZC-7	GNMA 2010-161 C 4.620% 10/16/44		09/01/2023	Paydown		11,255	11,255	11,775	11,250	0	5	0	5	0	11,255	0	0	0	217	10/16/2044	1.A
38376G-ZC-7	GNMA 2010-161 C 4.620% 10/16/44		08/01/2023	Redemption 100.0000		22,398	22,398	23,434	22,389	0	10	0	10	0	22,398	0	0	0	1,673	10/16/2044	1.A
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		09/01/2023	Paydown		53,062	53,062	56,047	53,326	0	(263)	0	(263)	0	53,062	0	0	0	527	07/20/2040	1.A
38378N-F3-2	GNMA 2014-50 C 3.400% 02/16/47		09/01/2023	Paydown		90,436	90,436	93,573	90,651	0	(215)	0	(215)	0	90,436	0	0	0	769	02/16/2047	1.A
38378N-KA-0	GNMA 2013-173 VB 3.500% 10/16/33		09/01/2023	Paydown		69,664	69,664	69,664	69,664	0	0	0	0	0	69,664	0	0	0	1,626	10/16/2033	1.A
38378X-6B-2	GNMA 2015-5 KV 3.250% 05/16/42		09/01/2023	Paydown		52,342	52,342	52,734	52,437	0	(96)	0	(96)	0	52,342	0	0	0	763	05/16/2042	1.A
912810-EQ-7	US TREAS BOND 6.250% 08/15/23		08/15/2023	Various		8,125,000	8,125,000	10,248,516	8,224,091	0	(99,091)	0	(99,091)	0	8,125,000	0	0	0	507,813	08/15/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						8,728,031	8,728,031	10,863,952	8,830,367	0	(102,335)	0	(102,335)	0	8,728,031	0	0	0	518,300	XXX	XXX
01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH B 4.263% 09/15/32		08/28/2023	Raymond James & Associates		408,665	435,000	435,000	435,000	0	0	0	0	0	435,000	0	(26,335)	(26,335)	8,499	09/15/2032	1.G FE
19647P-BQ-5	COLORADO ST HSG FIN AUTH MF HS 3.400% 11/01/45		09/01/2023	Redemption 100.0000		14,040	14,040	14,040	14,040	0	0	0	0	0	14,040	0	0	0	146	11/01/2045	1.A FE
19647P-BS-1	COLORADO ST HSG FIN AUTH MF HS 3.850% 07/01/57		09/01/2023	Redemption 100.0000		11,361	11,361	11,361	11,361	0	0	0	0	0	11,361	0	0	0	254	07/01/2057	1.A FE
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		09/01/2023	Redemption 100.0000		12,948	12,948	12,948	12,948	0	0	0	0	0	12,948	0	0	0	250	06/15/2045	1.B FE
34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1 3.125% 07/01/37		09/01/2023	Redemption 100.0000		27,966	27,966	27,966	27,966	0	0	0	0	0	27,966	0	0	0	593	07/01/2037	1.A FE
419818-HM-4	HAWAII HOUSING 2013 SERIES A 2.600% 07/01/37		08/01/2023	Redemption 100.0000		9,411	9,411	8,723	8,931	0	14	0	14	0	8,945	0	466	466	153	07/01/2037	1.A FE
419818-HM-4	HAWAII HOUSING 2013 SERIES A 2.600% 07/01/37		09/01/2023	Redemption 100.0000		4,705	4,705	4,361	4,465	0	9	0	9	0	4,474	0	231	231	92	07/01/2037	1.B FE
462590-NG-1	IOWA ST STUDENT LOAN LIQUIDITY 5.080% 12/01/39		09/28/2023	ONFS Corporate		1,694,567	1,835,000	1,835,000	1,835,000	0	0	0	0	0	1,835,000	0	(140,433)	(140,433)	77,164	12/01/2039	1.C FE
47659#-AA-9	JERSEY CITY, NEW JERSEY CTL 3.600% 09/15/52		09/15/2023	Redemption 100.0000		4,759	4,759	4,802	4,797	0	(1)	0	(1)	0	4,797	0	(37)	(37)	100	09/15/2052	1.D
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DE 3.242% 09/01/48		08/01/2023	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,536	09/01/2048	1.B FE
57419R-M2-8	MARYLAND ST CMNTY DEV ADMIN DE 3.750% 03/01/59		09/01/2023	Redemption 100.0000		9,004	9,004	9,004	9,004	0	0	0	0	0	9,004	0	0	0	196	03/01/2059	1.A FE
60416Q-GV-0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/47		09/01/2023	Redemption 100.0000		15,353	15,353	15,353	15,353	0	0	0	0	0	15,353	0	0	0	269	06/01/2047	1.A FE
60416Q-HR-8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		09/01/2023	Redemption 100.0000		30,921	30,921	30,921	30,921	0	0	0	0	0	30,921	0	0	0	696	08/01/2049	1.A FE
60416T-RS-9	MINNESOTA ST HSG FIN AGY 4.707% 07/01/41		08/01/2023	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	255	07/01/2041	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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-ST-6	MINNESOTA ST HSG FIN AGY 4.825% 07/01/37		07/01/2023	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	237	07/01/2037	1.B FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		07/01/2023	Redemption 100.0000		30,000	30,000	30,362	30,327	0	(8)	0	(8)	0	30,319	0	(319)	(319)	656	10/01/2037	2.B FE
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		07/01/2023	Various		35,000	35,000	35,142	35,126	0	(3)	0	(3)	0	35,123	0	(123)	(123)	754	01/01/2036	2.B FE
646080-SS-1	NEW JERSEY ST HIGHER ED ASSIST 4.000% 12/01/30		08/03/2023	Redemption 100.0000		360,000	360,000	365,695	362,595	0	(365)	0	(365)	0	362,230	0	(2,230)	(2,230)	9,680	12/01/2030	1.C FE
646080-UN-9	NEW JERSEY ST HIGHER ED ASSIST STUDENT LOAN 3.250% 12/01/39		08/03/2023	Redemption 100.0000		85,000	85,000	84,495	84,560	0	12	0	12	0	84,571	0	429	429	1,857	12/01/2039	1.B FE
647200-5U-4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/01/38		09/01/2023	Redemption 100.0000		34,913	34,913	34,913	34,913	0	0	0	0	0	34,913	0	0	0	614	08/01/2038	1.A FE
64988R-FL-1	NEW YORK ST MTGE AGY REV 2013 48TH SERIES 2.625% 04/01/41		09/29/2023	Redemption 100.0000		40,000	40,000	41,401	40,000	0	0	0	0	0	40,000	0	0	0	1,044	04/01/2041	1.A FE
663903-KT-8	NORTHEAST OH REGL SWR DIST 3.300% 11/15/49		09/28/2023	ONFS Corporate		2,672,872	2,940,000	2,974,496	2,973,230	0	(3,261)	0	(3,261)	0	2,969,969	0	(297,098)	(297,098)	84,623	11/15/2049	1.A
73358W-TZ-7	PORT AUTH OF NY & NJ 4.426% 10/15/34		09/01/2023	Wells Fargo Securities		2,287,800	2,460,000	2,484,600	2,465,267	0	(1,957)	0	(1,957)	0	2,463,311	0	(175,511)	(175,511)	97,084	10/15/2034	1.D FE
79742G-AF-8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SERIES 2014B 5.594% 07/01/43		07/01/2023	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	4,056	07/01/2043	2.A FE
79742G-AF-8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SERIES 2014B 5.594% 07/01/43		09/28/2023	ONFS Corporate		552,488	590,000	590,000	590,000	0	0	0	0	0	590,000	0	(37,512)	(37,512)	24,570	07/01/2043	2.A FE
83712D-UH-7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TAXABLE 4.000% 07/01/37		07/01/2023	Redemption 100.0000		45,000	45,000	46,698	45,428	0	(78)	0	(78)	0	45,350	0	(350)	(350)	1,700	07/01/2037	1.A FE
83715A-AY-5	SOUTH CAROLINA ST STUDENT LOAN STUDENT LOAN 3.593% 12/01/39		09/28/2023	ONFS Corporate		374,334	395,000	395,000	395,000	0	0	0	0	0	395,000	0	(20,666)	(20,666)	11,748	12/01/2039	1.F FE
86768M-AQ-5	SUNRISE FL SPL ASSMNT 4.800% 05/01/25		09/28/2023	ONFS Corporate		418,962	430,000	430,000	430,000	0	0	0	0	0	430,000	0	(11,038)	(11,038)	18,805	05/01/2025	2.B FE
88275F-NX-3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 03/01/39		09/01/2023	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	994	03/01/2039	1.B FE
91417K-N3-1	UNIV OF COLORADO CO ENTERPRISE 3.039% 06/01/27		08/02/2023	Call 95.9060		2,397,650	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	(51,489)	06/01/2027	1.B FE
914440-UW-0	UNIV OF MASSACHUSETTS MA BLDGA 4.306% 11/01/45		09/08/2023	Wells Fargo Securities		3,578,600	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(421,400)	(421,400)	133,618	11/01/2045	1.C FE
92812U-K5-6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B 2.750% 04/25/42		09/01/2023	Redemption 100.0000		8,837	8,837	8,837	8,837	0	0	0	0	0	8,837	0	0	0	157	04/25/2042	1.A FE
92812U-Q5-0	VIRGINIA HOUSING DEV AUTH 2015 Series A Taxable 3.250% 06/25/42		09/25/2023	Redemption 100.0000		51,945	51,945	51,945	51,945	0	0	0	0	0	51,945	0	0	0	934	06/25/2042	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		09/26/2023	Redemption 100.0000		37,116	37,116	37,116	37,116	0	0	0	0	0	37,116	0	0	0	751	11/25/2039	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						15,494,217	16,693,279	16,760,179	16,734,130	0	(5,638)	0	(5,638)	0	16,728,493	0	(1,131,926)	(1,131,926)	434,596	XXX	XXX
004284-B5-3	ACALANES CA UNION HIGH SCH DIS 2.781% 08/01/23		08/01/2023	Maturity		2,645,000	2,645,000	2,645,000	2,645,000	0	0	0	0	0	2,645,000	0	0	0	73,557	08/01/2023	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,645,000	2,645,000	2,645,000	2,645,000	0	0	0	0	0	2,645,000	0	0	0	73,557	XXX	XXX
30293M-AJ-3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220% 08/25/35		09/01/2023	Paydown		7,095	7,095	7,095	7,083	0	13	0	13	0	7,095	0	0	0	102	08/25/2035	1.A
3132DW-EB-5	FREDDIE MAC POOL SD8230 4.500% 06/01/52		09/01/2023	Paydown		236,506	236,506	239,426	239,384	0	(2,878)	0	(2,878)	0	236,506	0	0	0	7,049	06/01/2052	1.A
3132DW-EC-3	FREDDIE MAC POOL SD8231 4.500% 07/01/52		09/01/2023	Paydown		142,367	142,367	140,432	140,445	0	1,922	0	1,922	0	142,367	0	0	0	4,267	07/01/2052	1.A
313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31		09/01/2023	Paydown		22,225	22,225	22,414	22,208	0	17	0	17	0	22,225	0	0	0	556	08/15/2031	1.A
31339D-7A-0	FHLMC 2417 KZ 6.000% 02/15/32		09/01/2023	Paydown		11,065	11,065	10,828	11,027	0	38	0	38	0	11,065	0	0	0	298	02/15/2032	1.A
31339G-JU-6	FHLMC 2367 ZK 6.000% 10/15/31		09/01/2023	Paydown		10,856	10,856	10,901	10,840	0	16	0	16	0	10,856	0	0	0	422	10/15/2031	1.A
31339M-FE-3	FHLMC 2389 ZB 6.000% 12/15/31		09/01/2023	Paydown		10,356	10,356	9,785	10,208	0	148	0	148	0	10,356	0	0	0	410	12/15/2031	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
31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32		09/01/2023	Paydown		6,555	6,555	6,025	6,404	0	151	0	151	0	6,555	0	0	0	159	01/15/2032	1.A
31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32		09/01/2023	Paydown		33,733	33,733	32,556	33,383	0	350	0	350	0	33,733	0	0	0	807	04/15/2032	1.A
3133T2-DL-1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		09/01/2023	Paydown		5,673	5,673	5,133	5,643	0	30	0	30	0	5,673	0	0	0	212	11/15/2023	1.A
3133TH-TM-9	FHLMC 2116 ZA 6.000% 01/15/29		09/01/2023	Paydown		15,734	15,734	14,930	15,613	0	121	0	121	0	15,734	0	0	0	436	01/15/2029	1.A
3133TJ-HS-5	FHLMC 2125 JZ 6.000% 02/15/29		09/01/2023	Paydown		12,490	12,490	11,967	12,401	0	90	0	90	0	12,490	0	0	0	343	02/15/2029	1.A
31359F-AM-0	FNMA REMIC 1993-208 K 6.500% 11/25/23		09/01/2023	Paydown		2,667	2,667	2,529	2,651	0	15	0	15	0	2,667	0	0	0	109	11/25/2023	1.A
31359G-B8-8	FNMA REMIC 1994-30 K 6.500% 02/25/24		09/01/2023	Paydown		7,308	7,308	6,965	7,263	0	45	0	45	0	7,308	0	0	0	299	02/25/2024	1.A
3136AB-YJ-6	FANNIE MAE 2013-1 VB 3.000% 02/25/33		09/01/2023	Paydown		659,112	659,112	676,414	659,513	0	(401)	0	(401)	0	659,112	0	0	0	13,540	02/25/2033	1.A
3136AL-H3-8	FANNIE MAE 2014-79 LC 3.000% 09/25/44		09/01/2023	Paydown		122,707	122,707	119,716	121,679	0	1,028	0	1,028	0	122,707	0	0	0	1,788	09/25/2044	1.A
3137A2-NL-1	FHR 3756 PC 4.000% 11/15/40		09/01/2023	Paydown		12,883	12,883	13,205	13,002	0	(119)	0	(119)	0	12,883	0	0	0	231	11/15/2040	1.A
3137A8-UG-1	FHR 3837 DB 4.500% 04/15/41		09/01/2023	Paydown		4,150	4,150	4,312	4,248	0	(98)	0	(98)	0	4,150	0	0	0	84	04/15/2041	1.A
3137AR-WS-1	FHR 4073 HC 3.500% 03/15/35		09/01/2023	Paydown		140,186	140,186	151,663	140,237	0	(51)	0	(51)	0	140,186	0	0	0	1,272	03/15/2035	1.A
3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		09/01/2023	Paydown		337,115	337,115	335,693	336,587	0	528	0	528	0	337,115	0	0	0	2,834	04/15/2033	1.A
3137BN-3M-4	FHR 4550 VB 3.000% 03/15/38		09/15/2023	Paydown		165,648	165,648	170,488	166,625	0	(977)	0	(977)	0	165,648	0	0	0	3,727	03/15/2038	1.A
3137G1-AA-5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1A 3.500% 05/25/45		09/01/2023	Paydown		4,104	4,104	4,172	4,124	0	(20)	0	(20)	0	4,104	0	0	0	85	05/25/2045	1.A
313920-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31		09/01/2023	Paydown		4,496	4,496	4,347	4,465	0	31	0	31	0	4,496	0	0	0	195	08/25/2031	1.A
31392E-H6-0	FNMA 2002-69 Z 5.500% 10/25/32		09/01/2023	Paydown		23,470	23,470	22,396	23,173	0	296	0	296	0	23,470	0	0	0	943	10/25/2032	1.A
31392K-HM-1	FHLMC 2445 OZ 6.500% 05/15/32		09/01/2023	Paydown		4,596	4,596	4,509	4,570	0	26	0	26	0	4,596	0	0	0	74	05/15/2032	1.A
31392M-U4-2	FHLMC 2463 Z 6.000% 06/15/32		09/15/2023	Paydown		3,995	3,995	3,854	3,973	0	22	0	22	0	3,995	0	0	0	104	06/15/2032	1.A
31392M-U5-9	FHLMC 2463 ZB 6.500% 06/15/32		09/01/2023	Paydown		9,363	9,363	9,303	9,336	0	27	0	27	0	9,363	0	0	0	277	06/15/2032	1.A
31392P-HP-3	FHLMC 2459 LZ 6.500% 06/15/32		09/01/2023	Paydown		52,862	52,862	50,941	52,392	0	471	0	471	0	52,862	0	0	0	2,074	06/15/2032	1.A
31392P-RL-1	FHLMC 2484 Z 6.000% 07/15/32		09/01/2023	Paydown		11,336	11,336	10,420	11,108	0	227	0	227	0	11,336	0	0	0	464	07/15/2032	1.A
31392R-RJ-2	FHLMC 2468 ZA 6.000% 07/15/32		09/01/2023	Paydown		24,513	24,513	23,621	24,292	0	222	0	222	0	24,513	0	0	0	695	07/15/2032	1.A
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2023	Paydown		16,450	16,450	14,843	16,131	0	319	0	319	0	16,450	0	0	0	481	08/15/2032	1.A
31392U-EE-0	FHLMC 2504 Z 6.000% 09/15/32		09/01/2023	Paydown		6,339	6,339	6,107	6,302	0	37	0	37	0	6,339	0	0	0	254	09/15/2032	1.A
31392U-JL-9	FHLMC 2499 VZ 6.000% 09/15/32		09/01/2023	Paydown		7,207	7,207	7,080	7,183	0	25	0	25	0	7,207	0	0	0	194	09/15/2032	1.A
31392W-JU-5	FHLMC 2509 ZQ 5.500% 10/15/32		09/01/2023	Paydown		6,923	6,923	6,612	6,832	0	91	0	91	0	6,923	0	0	0	254	10/15/2032	1.A
31393A-VK-0	FNMA 2003-30 HY 5.500% 04/25/33		09/01/2023	Paydown		1,929	1,929	1,829	1,894	0	35	0	35	0	1,929	0	0	0	62	04/25/2033	1.A
31393C-LX-9	FNMA 2003-48 GH 5.500% 06/25/33		09/01/2023	Paydown		24,679	24,679	24,108	24,457	0	223	0	223	0	24,679	0	0	0	904	06/25/2033	1.A
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		09/01/2023	Paydown		8,369	8,369	8,417	8,367	0	2	0	2	0	8,369	0	0	0	305	03/15/2033	1.A
31397S-SJ-4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		09/01/2023	Paydown		9,091	9,091	9,440	9,278	0	(187)	0	(187)	0	9,091	0	0	0	184	04/25/2041	1.A
31398N-Y2-4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		09/01/2023	Paydown		47,582	47,582	45,143	47,102	0	480	0	480	0	47,582	0	0	0	862	07/25/2040	1.A
31398Q-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		09/01/2023	Paydown		110,232	110,232	116,501	110,301	0	(70)	0	(70)	0	110,232	0	0	0	3,318	11/15/2039	1.A
3140J6-GP-6	FNMA P/T POOL BM2005 4.000% 12/01/47		09/01/2023	Paydown		43,668	43,668	44,917	44,250	0	(582)	0	(582)	0	43,668	0	0	0	774	12/01/2047	1.A
31418E-E6-3	FANNIE MAE POOL MA4656 4.500% 07/01/52		09/01/2023	Paydown		234,314	234,314	232,594	232,602	0	1,712	0	1,712	0	234,314	0	0	0	7,000	07/01/2052	1.A
31418E-F2-1	FANNIE MAE POOL MA4684 4.500% 06/01/52		09/01/2023	Paydown		181,807	181,807	184,037	184,001	0	(2,195)	0	(2,195)	0	181,807	0	0	0	5,434	06/01/2052	1.A
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		09/05/2023	Redemption 100.0000		97,143	97,143	98,809	97,777	0	(49)	0	(49)	0	97,729	0	(585)	(585)	2,375	08/05/2030	1.B
35563P-HF-9	FREDDIE MAC - SCRT 2018-4 MA 3.500% 11/25/57		09/01/2023	Paydown		61,058	61,058	59,648	60,309	0	749	0	749	0	61,058	0	0	0	1,164	11/25/2057	1.A
46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A 3.000% 01/27/38		08/01/2023	Paydown		30,246	30,246	30,976	30,486	0	(240)	0	(240)	0	30,246	0	0	0	172	01/27/2038	1.A FE
46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A 3.000% 01/27/38		09/01/2023	Paydown		19,266	19,266	19,731	19,419	0	(153)	0	(153)	0	19,266	0	0	0	193	01/27/2038	1.B FE
48730P-AB-6	KEENAN DEV ASSOC OF TN 144A TAX LEASE REV BND SER2002 8.000% 07/15/28		07/15/2023	Various		461,353	461,353	461,353	461,353	0	0	0	0	0	461,353	0	0	0	35,796	07/15/2028	1.D FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1 7.467% 05/01/32		09/01/2023	Various		54,207	54,207	54,207	54,207	0	0	0	0	0	54,207	0	0	0	2,700	05/01/2032	1.C
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,527,029	3,527,029	3,552,392	3,526,128	0	1,487	0	1,487	0	3,527,615	0	(585)	(585)	106,282	XXX	XXX
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS 2020-1A A 3.199% 12/20/30		07/20/2023	Paydown		90,596	90,596	90,596	90,596	0	0	0	0	0	90,596	0	0	0	2,174	12/20/2030	1.F FE
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		09/30/2023	Redemption 100.0000		48,511	48,511	48,511	48,511	0	0	0	0	0	48,511	0	0	0	985	10/31/2038	1.D
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		09/30/2023	Redemption 100.0000		49,310	49,310	49,310	49,310	0	0	0	0	0	49,310	0	0	0	1,187	03/31/2039	1.D
00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		09/30/2023	Redemption 100.0000		15,785	15,785	15,785	15,785	0	0	0	0	0	15,785	0	0	0	431	07/31/2039	1.E
00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		09/30/2023	Redemption 100.0000		17,028	17,028	17,028	17,028	0	0	0	0	0	17,028	0	0	0	406	08/31/2039	1.E
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		09/01/2023	Paydown		9,376	9,376	8,969	9,229	0	2	0	2	0	9,231	0	145	145	194	07/25/2043	1.A
00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41		09/10/2023	Redemption 100.0000		14,982	14,982	14,982	14,982	0	0	0	0	0	14,982	0	0	0	453	03/10/2041	1.E
02209S-BD-4	ALTRIA GROUP INC 4.800% 02/14/29		09/28/2023	ONFS Corporate		1,046,611	1,100,000	1,108,976	1,105,926	0	(660)	0	(660)	0	1,105,266	0	(58,655)	(58,655)	59,400	02/14/2029	2.B FE
02209S-BJ-1	ALTRIA GROUP INC 3.400% 05/06/30		09/25/2023	Morgan Stanley Dean Witter		3,439,869	4,000,000	3,987,560	3,990,462	0	852	0	852	0	3,991,314	0	(551,446)	(551,446)	121,267	05/06/2030	2.B FE
02377L-AA-2	AMERICAN AIRLINES 2019-1AA PTT 3.150% 08/15/33		08/15/2023	Redemption 100.0000		81,431	81,431	81,431	81,431	0	0	0	0	0	81,431	0	0	0	2,565	08/15/2033	2.A FE
025676-AM-9	AMERICAN EQUITY INVESTMENT 5.000% 06/15/27		07/06/2023	Deutsche Bank Securities		2,289,760	2,381,000	2,469,049	2,426,079	0	(5,134)	0	(5,134)	0	2,420,946	0	(131,185)	(131,185)	67,792	06/15/2027	2.C FE
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.442% 10/25/34		09/01/2023	Paydown		27,918	27,918	23,138	23,138	0	4,780	0	4,780	0	27,918	0	0	0	739	10/25/2034	1.A FM
02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.467% 04/17/45		09/01/2023	Paydown		13,462	13,462	13,461	13,444	0	18	0	18	0	13,462	0	0	0	311	04/17/2045	1.A FE
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5 5.356% 01/25/34		09/01/2023	Paydown		56,181	56,181	52,766	54,909	0	185	0	185	0	55,093	0	1,088	1,088	1,838	01/25/2034	1.A FM
03237P-AC-7	AXIS EQUIPMENT FINANCE RECEIVA 2020-1A C 3.060% 04/20/26		09/20/2023	Paydown		1,345,530	1,345,530	1,345,217	1,345,434	0	96	0	96	0	1,345,530	0	0	0	27,370	04/20/2026	1.A FE
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1 4.000% 01/25/67		09/01/2023	Paydown		220,665	220,665	218,303	218,476	0	2,189	0	2,189	0	220,665	0	0	0	5,476	01/25/2067	1.A FE
037411-BE-4	APACHE CORP 4.375% 10/15/28		08/22/2023	Stifel Nicolaus		5,806,077	6,349,000	6,339,159	6,343,207	0	575	0	575	0	6,343,782	0	(537,705)	(537,705)	238,418	10/15/2028	2.C FE
038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		09/15/2023	Paydown		18,463	18,463	18,460	18,462	0	1	0	1	0	18,463	0	0	0	387	07/16/2040	1.E FE
038370-AB-8	AQUA FINANCE TRUST 2019-A B 3.470% 07/16/40		09/15/2023	Paydown		334,607	334,607	334,578	334,586	0	21	0	21	0	334,607	0	0	0	7,754	07/16/2040	1.E FE
03837P-AA-5	AQUA FINANCE TRUST 2017-A A 3.720% 11/15/35		09/15/2023	Paydown		166,689	166,689	166,669	166,670	0	19	0	19	0	166,689	0	0	0	2,549	11/15/2035	1.A FE
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		09/17/2023	Paydown		103,829	103,829	103,809	103,829	0	0	0	0	0	103,829	0	0	0	1,319	07/17/2046	1.E FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		07/30/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	61	07/30/2050	2.C FE
05590#-AA-9	BPHQ 2017 CTL PASS-THROUGH TRU CTL 3.540% 11/15/32		09/15/2023	Redemption 100.0000		54,771	54,771	54,771	54,771	0	0	0	0	0	54,771	0	0	0	1,293	11/15/2032	1.F
05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		09/02/2023	Paydown		25,234	25,234	25,233	25,233	0	0	0	0	0	25,233	0	1	1	494	10/04/2032	1.F FE
05607B-AB-7	BXG RECEIVABLES NOTE TRUST 2017-A B 3.590% 10/04/32		09/02/2023	Paydown		40,624	40,624	40,621	40,621	0	0	0	0	0	40,621	0	2	2	967	10/04/2032	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05607U-AB-5	BXG RECEIVABLES NOTE TRUST 2018-A B 3.950% 02/02/34		09/02/2023	Paydown		62,658	62,658	62,648	62,652	0	6	0	6	0	62,658	0	0	0	1,684	02/02/2034	1.F FE
05607U-AC-3	BXG RECEIVABLES NOTE TRUST 2018-A C 4.440% 02/02/34		09/02/2023	Paydown		60,138	60,138	60,126	60,130	0	7	0	7	0	60,138	0	0	0	1,817	02/02/2034	2.C FE
05608T-AB-7	BXG RECEIVABLES NOTE TRUST 2020-A B 2.490% 02/28/36		09/28/2023	Paydown		139,066	139,066	139,045	139,050	0	16	0	16	0	139,066	0	0	0	2,284	02/28/2036	1.G FE
05608T-AC-5	BXG RECEIVABLES NOTE TRUST 2020-A C 4.220% 02/28/36		09/28/2023	Paydown		69,533	69,533	69,531	69,530	0	3	0	3	0	69,533	0	0	0	1,936	02/28/2036	2.B FE
058498-AV-8	BALL CORP 4.875% 03/15/26		08/29/2023	Morgan Stanley Dean Witter		1,935,000	2,000,000	2,003,750	2,001,635	0	(333)	0	(333)	0	2,001,302	0	(66,302)	(66,302)	93,708	03/15/2026	3.A FE
07274N-BA-0	BAYER US FINANCE II LLC 144A 5.500% 07/30/35		09/28/2023	ONFS Corporate		3,706,789	4,000,000	4,212,365	4,172,829	0	(7,508)	0	(7,508)	0	4,165,321	0	(458,532)	(458,532)	256,056	07/30/2035	2.B FE
073879-ED-6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4 5.750% 08/25/34		09/01/2023	Paydown		24,004	24,004	22,631	22,631	0	0	0	0	0	22,631	0	1,373	1,373	254	08/25/2034	1.A FM
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		09/15/2023	Paydown		9,963	9,963	9,963	9,962	0	0	0	0	0	9,963	0	0	0	261	12/16/2041	1.G FE
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		07/17/2023	Paydown		49,036	49,036	49,036	49,036	0	0	0	0	0	49,036	0	0	0	310	07/21/2030	4.B FE
09748R-AA-6	BOJANGLES ISSUER, LLC 2020-1A A2 3.832% 10/20/50		07/20/2023	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	431	10/20/2050	2.B FE
09857L-AR-9	BOOKING HOLDINGS INC 4.625% 04/13/30		08/22/2023	J P Morgan & Co		3,815,470	3,968,000	4,775,369	4,645,400	0	(58,142)	0	(58,142)	0	4,587,259	0	(771,789)	(771,789)	158,541	04/13/2030	1.G FE
10112R-BA-1	BOSTON PROPERTIES LP 4.500% 12/01/28		09/28/2023	ONFS Corporate		374,010	413,000	411,517	412,104	0	48	0	48	0	412,152	0	(38,142)	(38,142)	15,384	12/01/2028	2.A FE
10568K-AB-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM2 A2 4.883% 11/25/61		09/01/2023	Paydown		39,407	39,407	39,406	39,381	0	26	0	26	0	39,407	0	0	0	1,247	11/25/2061	1.C FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1 3.626% 09/25/61		09/01/2023	Paydown		166,343	166,343	166,215	166,172	0	170	0	170	0	166,343	0	0	0	3,923	09/25/2061	1.A FE
10623*-AA-4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06/30/24		07/13/2023	Various		439,383	703,203	412,634	412,634	0	0	0	0	0	412,634	0	26,749	26,749	0	06/30/2024	6. FE
10623*-AA-4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06/30/24		07/01/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2024	6. FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09/20/31		09/20/2023	Redemption 100.0000		98,850	98,850	98,850	98,850	0	0	0	0	0	98,850	0	0	0	2,817	09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		09/15/2023	Redemption 100.0000		67,981	67,981	67,981	67,981	0	0	0	0	0	67,981	0	0	0	1,567	12/15/2032	1.F FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST 2022-A B 4.610% 09/28/37		09/28/2023	Paydown		136,745	136,745	136,711	136,714	0	31	0	31	0	136,745	0	0	0	4,189	09/28/2037	1.G FE
12489W-GE-8	C-BASS 2002-CB6 M2F 5.882% 01/25/33		09/01/2023	Paydown		19,075	20,415	13,174	13,174	0	0	0	0	0	13,174	0	5,901	5,901	83	01/25/2033	1.A FM
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		09/15/2023	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	58	02/15/2050	1.E FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT 2021-1A A4 2.760% 08/15/51		09/15/2023	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	48	08/15/2051	1.E FE
12563L-AN-7	CLI FUNDING LLC 2020-1A A 2.080% 09/18/45		09/17/2023	Paydown		111,375	111,375	111,324	111,333	0	42	0	42	0	111,375	0	0	0	1,544	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A A 2.070% 10/18/45		09/18/2023	Paydown		87,500	87,500	87,482	87,485	0	15	0	15	0	87,500	0	0	0	1,207	10/18/2045	1.F FE
12563L-AT-4	CLI FUNDING LLC 2020-3A B 3.300% 10/18/45		09/18/2023	Paydown		52,500	52,500	52,478	52,482	0	18	0	18	0	52,500	0	0	0	1,155	10/18/2045	2.B FE
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47		09/18/2023	Paydown		60,000	60,000	59,986	59,986	0	14	0	14	0	60,000	0	0	0	1,248	01/18/2047	2.B FE
12565K-AH-0	CLI FUNDING LLC 2023-1A B 7.480% 06/18/48		09/18/2023	Paydown		137,858	137,858	137,181	0	0	677	0	677	0	137,858	0	0	0	1,386	06/18/2048	2.B FE
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43		09/01/2023	Paydown		11,756	11,756	11,951	11,840	0	(2)	0	(2)	0	11,838	0	(82)	(82)	242	04/25/2043	1.A
12646X-AJ-1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3 A2 3.000% 05/25/43		09/01/2023	Paydown		4,836	4,836	4,898	4,860	0	(1)	0	(1)	0	4,859	0	(23)	(23)	97	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		09/01/2023	Paydown		37,149	37,215	30,894	34,039	0	102	0	102	0	34,141	0	3,009	3,009	1,355	02/25/2035	1.A FM
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		09/01/2023	Paydown		85,728	99,785	90,089	90,089	0	0	0	0	0	90,089	0	(4,361)	(4,361)	2,504	03/25/2035	1.A FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		09/01/2023	Paydown		399	398	288	293	0	1	0	1	0	294	0	105	105	6	11/25/2035	1.A FM
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		09/01/2023	Paydown		2,264	2,915	2,541	2,760	0	2	0	2	0	2,762	0	(498)	(498)	27	10/25/2035	5.B FM
14686G-AD-8	CARVANA AUTOS RECEIVABLES TRUS 2022-N1 C 3.320% 12/11/28		09/10/2023	Paydown		1,102,348	1,102,348	1,102,224	1,102,249	0	99	0	99	0	1,102,348	0	0	0	24,358	12/11/2028	1.E FE
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA 2019-1A A 3.967% 04/15/39		09/15/2023	Paydown		21,798	21,798	21,798	21,797	0	1	0	1	0	21,798	0	0	0	540	04/15/2039	2.B FE
16159G-AC-3	CHASE MORTGAGE FINANCE CORPORA 2019-ATR2 A3 3.500% 07/25/49		09/01/2023	Paydown		9,728	9,728	9,838	9,773	0	(1)	0	(1)	0	9,772	0	(44)	(44)	218	07/25/2049	1.A
16164A-AC-9	CHASE MORTGAGE FINANCE CORPORA 2016-2 M2 3.750% 02/25/44		09/01/2023	Paydown		47,083	47,083	48,298	47,493	0	(18)	0	(18)	0	47,475	0	(392)	(392)	1,022	02/25/2044	1.A
166756-AQ-9	NOBLE ENERGY INC 8.000% 04/01/27		08/02/2023	Barclays		3,641,979	3,300,000	3,405,151	3,376,143	0	(9,170)	0	(9,170)	0	3,366,973	0	275,006	275,006	221,467	04/01/2027	1.D FE
171232-AE-1	CHUBB CORP DEBENTURES 6.800% 11/15/31		09/28/2023	ONFS Corporate		450,037	425,000	443,585	434,191	0	(273)	0	(273)	0	433,918	0	16,119	16,119	10,757	11/15/2031	1.F FE
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		08/01/2023	Paydown		32	32	30	30	0	0	0	0	0	30	0	1	1	1	09/25/2035	1.A FM
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37		09/01/2023	Paydown		12,901	12,901	12,836	12,845	0	0	0	0	0	12,845	0	56	56	523	09/25/2037	1.A FM
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.482% 10/25/43		09/01/2023	Paydown		3,530	3,530	3,458	3,502	0	1	0	1	0	3,503	0	27	27	82	10/25/2043	1.A
184496-AP-2	CLEAN HARBORS INC 144A 5.125% 07/15/29		08/22/2023	Jeffries & Co		1,489,717	1,587,000	1,603,366	1,595,937	0	(1,523)	0	(1,523)	0	1,594,414	0	(104,697)	(104,697)	90,145	07/15/2029	3.A FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		07/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	293	04/25/2047	2.C FE
194204-AB-9	COLLEGE AVE STUDENT LOANS 2017-A A2 3.750% 11/26/46		09/25/2023	Paydown		30,491	30,491	30,478	30,485	0	5	0	5	0	30,491	0	0	0	770	11/26/2046	1.B FE
19421U-AB-0	COLLEGE AVE STUDENT LOANS 2019-A A2 3.280% 12/28/48		09/25/2023	Paydown		60,165	60,165	60,143	60,149	0	16	0	16	0	60,165	0	0	0	1,331	12/28/2048	1.A FE
19423D-AB-6	COLLEGE AVE STUDENT LOANS 2018-A A2 4.130% 12/26/47		09/25/2023	Paydown		55,165	55,165	55,141	55,148	0	18	0	18	0	55,165	0	0	0	1,377	12/26/2047	1.D FE
19424K-AC-7	COLLEGE AVE STUDENT LOANS 2021-A B 2.320% 07/25/51		09/25/2023	Paydown		54,667	54,667	54,644	54,651	0	16	0	16	0	54,667	0	0	0	843	07/25/2051	1.C FE
19424K-AD-5	COLLEGE AVE STUDENT LOANS 2021-A C 2.920% 07/25/51		09/25/2023	Paydown		382,411	382,411	382,238	382,292	0	118	0	118	0	382,411	0	0	0	7,184	07/25/2051	1.F FE
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST 2016-A A1 3.320% 05/25/40		09/25/2023	Paydown		29,025	29,025	29,024	29,027	0	(2)	0	(2)	0	29,025	0	0	0	414	05/25/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		09/25/2023	Paydown		11,368	11,368	11,365	11,367	0	1	0	1	0	11,368	0	0	0	206	10/25/2040	1.A FE
20267V-AC-1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B 3.470% 05/25/41		09/25/2023	Paydown		40,621	40,621	40,619	40,619	0	2	0	2	0	40,621	0	0	0	937	05/25/2041	1.B FE
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A1 3.560% 09/25/45		09/25/2023	Paydown		32,791	32,791	32,565	32,671	0	22	0	22	0	32,693	0	98	98	796	09/25/2045	1.A FE
20269D-AC-9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B 3.580% 02/25/44		09/25/2023	Paydown		94,486	94,486	94,446	94,466	0	20	0	20	0	94,486	0	0	0	2,057	02/25/2044	1.B FE
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9 1.438% 03/15/27		09/01/2023	Paydown		2,493	2,493	1,029	1,029	0	0	0	0	0	1,029	0	1,464	1,464	24	03/15/2027	1.A FM
22541L-AE-3	CREDIT SUISSE FB USA INC 7.125% 07/15/32		09/28/2023	Various		11,751,858	11,016,000	10,752,593	10,872,657	0	3,728	0	3,728	0	10,876,385	0	875,472	875,472	553,784	07/15/2032	1.F FE
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		08/04/2023	Various		526,308	526,308	526,308	427,410	0	0	0	0	0	526,308	0	0	0	8,954	01/29/2031	2.B PL

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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		09/15/2023	Redemption 100.0000		20,921	20,921	20,921	20,921	0	0	0	0	0	20,921	0	0	0	495	05/15/2034	1.D PL
23389@-AA-9	DAIRYLAND POWER COOPERATIVE 3.420% 03/30/43		09/30/2023	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	641	03/30/2043	1.G
24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27		07/30/2023	Various		87,663	87,663	89,520	88,651	0	(101)	0	(101)	0	88,550	0	(888)	(888)	3,055	07/30/2027	1.F FE
24736Y-AA-4	DELTA AIRLINES 2015-1 A 3.875% 07/30/27		07/30/2023	Various		175,326	175,326	177,718	176,672	0	(133)	0	(133)	0	176,539	0	(1,213)	(1,213)	6,195	07/30/2027	2.A FE
250847-H*-4	DETROIT EDISON COMPANY 2011 SERIES D 4.310% 09/01/23		09/01/2023	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	344,800	09/01/2023	1.E
252722-AB-9	DIAMOND RESORTS OWNER TRUST 2019-1A B 3.530% 02/20/32		09/20/2023	Paydown		10,166	10,166	10,165	10,165	0	1	0	1	0	10,166	0	0	0	239	02/20/2032	1.F FE
252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		09/20/2023	Paydown		30,499	30,499	30,492	30,495	0	4	0	4	0	30,499	0	0	0	817	02/20/2032	2.B FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C 2.700% 11/21/33		09/20/2023	Paydown		79,669	79,669	79,668	79,667	0	2	0	2	0	79,669	0	0	0	1,429	11/21/2033	2.B FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II 4.328% 07/25/48		07/25/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	406	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		07/25/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	344	10/25/2049	2.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC 2019-2A A2 3.981% 10/20/49		07/20/2023	Paydown		6,938	6,938	6,938	6,938	0	0	0	0	0	6,938	0	0	0	207	10/20/2049	2.C FE
26208V-AF-3	DRIVE AUTO RECEIVABLES TRUST 2020-2 C 2.280% 08/17/26		09/15/2023	Paydown		330,265	330,265	330,255	330,248	0	17	0	17	0	330,265	0	0	0	4,938	08/17/2026	1.A FE
26209X-AA-9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2 3.786% 07/20/50		07/20/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	71	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		07/20/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	61	01/20/2051	2.C FE
26209X-AD-3	DRIVEN BRANDS FUNDING, LLC 2021-1A A2 2.791% 10/20/51		07/20/2023	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	340	10/20/2051	2.C FE
26209X-AF-8	DRIVEN BRANDS FUNDING, LLC 2022-1A A2 7.393% 10/20/52		07/20/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,386	10/20/2052	2.C FE
269246-BQ-6	E*TRADE FINANCIAL CORP 3.800% 08/24/27		07/28/2023	Call 100.0000		2,000,000	2,000,000	1,997,040	1,998,485	0	172	0	172	0	1,998,658	0	1,342	1,342	70,511	08/24/2027	1.G FE
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		09/25/2023	Paydown		68,502	68,502	68,482	68,494	0	8	0	8	0	68,502	0	0	0	1,356	03/25/2030	1.F FE
28924A-AB-7	ELM TRUST 2020-4A A2 2.286% 10/20/29		09/20/2023	Paydown		581,724	581,724	581,722	581,716	0	8	0	8	0	581,724	0	0	0	9,520	10/20/2029	1.F FE
289338-AB-1	ELM TRUST 2020-3A A2 2.954% 08/20/29		09/20/2023	Paydown		420,033	420,033	420,023	420,019	0	14	0	14	0	420,033	0	0	0	8,972	08/20/2029	1.F FE
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		09/01/2023	Paydown		8,516	8,516	8,566	8,530	0	(15)	0	(15)	0	8,516	0	0	0	123	03/25/2043	1.A
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		09/01/2023	Paydown		21,207	21,207	20,997	21,116	0	91	0	91	0	21,207	0	0	0	419	06/25/2043	1.A
29978C-AA-8	EVERBANK MORTGAGE LOAN TRUST 2018-1 A1 3.500% 02/25/48		09/01/2023	Paydown		16,395	16,395	16,210	16,260	0	135	0	135	0	16,395	0	0	0	418	02/25/2048	1.A
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38		09/30/2023	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	4,479	03/31/2038	2.B FE
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56		09/01/2023	Paydown		50,782	50,782	52,195	52,124	0	(1,342)	0	(1,342)	0	50,782	0	0	0	1,182	08/01/2056	1.A
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45		09/01/2023	Paydown		2,195	2,195	2,237	2,209	0	0	0	0	0	2,209	0	(14)	(14)	21	03/25/2045	1.A
33851F-AA-5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4.000% 10/25/48		09/01/2023	Paydown		16,850	16,850	16,688	16,728	0	122	0	122	0	16,850	0	0	0	419	10/25/2048	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		09/01/2023	Paydown		21,739	21,739	22,350	22,223	0	(484)	0	(484)	0	21,739	0	0	0	397	08/25/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38		09/30/2023	Redemption 100.0000		40,600	40,600	40,600	40,600	0	0	0	0	0	40,600	0	0	0	1,503	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		08/15/2023	Redemption 100.0000		122,505	122,505	122,505	122,505	0	0	0	0	0	122,505	0	0	0	3,577	08/15/2038	2.B PL
345397-WK-5	FORD MOTOR CREDIT 4.375% 08/06/23		08/06/2023	Various		1,000,000	1,000,000	990,660	999,788	0	212	0	212	0	1,000,000	0	0	0	21,875	08/06/2023	3.A FE
35042A-AA-1	FOUNDATION FINANCE TRUST 2023-1A A 5.670% 12/15/43		09/15/2023	Paydown		69,734	69,734	69,277	0	0	457	0	457	0	69,734	0	0	0	1,049	12/15/2043	1.A FE
36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/25/29		09/01/2023	Paydown		22,029	22,029	22,194	22,001	0	(5)	0	(5)	0	21,996	0	32	32	910	04/25/2029	1.A FM
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		09/01/2023	Paydown		4,863	5,165	4,886	5,049	0	5	0	5	0	5,055	0	(192)	(192)	78	04/25/2029	6. FM
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500% 11/25/23		09/01/2023	Paydown		210	210	216	210	0	0	0	0	0	210	0	0	0	8	11/25/2023	3.C FM
36258F-AA-7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A1 3.500% 05/01/50		09/01/2023	Paydown		3,941	3,941	4,018	4,001	0	(60)	0	(60)	0	3,941	0	0	0	91	05/01/2050	1.A
36258F-AH-2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A8 3.500% 05/01/50		09/01/2023	Paydown		11,823	11,823	12,209	12,127	0	(304)	0	(304)	0	11,823	0	0	0	238	05/01/2050	1.A
36259V-AB-9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A2 3.000% 01/25/51		09/01/2023	Paydown		19,142	19,142	19,726	19,548	0	(405)	0	(405)	0	19,142	0	0	0	365	01/25/2051	1.A
37045X-CY-0	GENERAL MOTORS FINL CO 3.600% 06/21/30		09/07/2023	Goldman Sachs & Co		1,698,340	2,000,000	2,134,620	2,115,867	0	(9,044)	0	(9,044)	0	2,106,823	0	(408,483)	(408,483)	52,000	06/21/2030	2.B FE
37959P-AA-5	GLOBAL SC FINANCE SRL 2020-1A A 2.170% 10/17/40		09/01/2023	Paydown		205,396	205,396	205,386	205,339	0	57	0	57	0	205,396	0	0	0	2,976	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		09/17/2023	Paydown		87,897	87,897	87,864	87,871	0	26	0	26	0	87,897	0	0	0	1,332	11/19/2040	1.F FE
37959P-AD-9	GLOBAL SC FINANCE SRL 2020-2A B 3.320% 11/19/40		09/17/2023	Paydown		29,299	29,299	29,291	29,293	0	7	0	7	0	29,299	0	0	0	652	11/19/2040	2.A FE
38061L-AA-7	GOLD KEY RESORTS 2014-A A 3.220% 03/17/31		09/15/2023	Paydown		37,626	37,626	37,618	37,626	0	1	0	1	0	37,626	0	0	0	798	03/17/2031	1.F FE
38081E-AA-9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		09/20/2023	Paydown		101,480	101,480	101,480	101,480	0	0	0	0	0	101,480	0	0	0	3,806	09/20/2047	1.A FE
38148B-AC-2	GOLDMAN SACHS GROUP INC 5.300% 12/29/49		09/28/2023	ONFS Corporate		1,908,624	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(91,376)	(91,376)	40,928	12/29/2049	3.A FE
38217K-AA-2	GOODGREEN TRUST 2016-1A A 3.230% 10/15/52		09/15/2023	Paydown		25,191	25,191	25,179	25,183	0	1	0	1	0	25,184	0	7	7	327	10/15/2052	1.A FE
39121J-AE-0	GREAT RIVER ENERGY 144A 6.254% 07/01/38		07/01/2023	Redemption 100.0000		450,819	450,819	408,306	430,878	0	1,263	0	1,263	0	432,141	0	18,678	18,678	25,274	07/01/2038	1.G FE
40439H-AB-5	HIN TIMESHARE TRUST 2020-A B 2.230% 10/09/39		09/09/2023	Paydown		155,384	155,384	155,344	155,358	0	26	0	26	0	155,384	0	0	0	2,323	10/09/2039	1.F FE
40439H-AC-3	HIN TIMESHARE TRUST 2020-A C 3.420% 10/09/39		09/09/2023	Paydown		82,872	82,872	82,861	82,863	0	8	0	8	0	82,872	0	0	0	1,900	10/09/2039	2.B FE
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2 3.981% 12/20/50		09/20/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	274	12/20/2050	2.B FE
42307T-AH-1	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/39		09/28/2023	ONFS Corporate		2,649,663	2,500,000	2,817,375	2,812,354	0	(8,499)	0	(8,499)	0	2,803,855	0	(154,192)	(154,192)	206,823	08/01/2039	2.B FE
42770L-AA-1	HERO FUNDING TRUST 2015-1A A 3.840% 09/20/40		09/20/2023	Paydown		52,937	52,937	52,913	52,918	0	4	0	4	0	52,922	0	15	15	1,663	09/20/2040	1.A FE
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40		09/20/2023	Paydown		74,757	74,757	74,706	74,724	0	33	0	33	0	74,757	0	0	0	2,983	09/21/2040	1.A FE
43283B-AB-9	HILTON GRAND VACATIONS TRUST 2022-1D B 4.100% 06/20/34		09/20/2023	Paydown		79,186	79,186	79,173	79,173	0	12	0	12	0	79,186	0	0	0	2,178	06/20/2034	1.G FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST 2018-AA B 3.700% 02/25/32		09/25/2023	Paydown		57,605	57,605	57,592	57,599	0	7	0	7	0	57,605	0	0	0	1,422	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST 2018-AA C 4.000% 02/25/32		09/25/2023	Paydown		57,605	57,605	57,600	57,601	0	4	0	4	0	57,605	0	0	0	1,538	02/25/2032	2.B FE
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A 3.721% 07/15/39		09/15/2023	Paydown		71,973	71,973	71,972	71,969	0	2	0	2	0	71,971	0	2	2	1,503	07/15/2039	2.B FE
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		07/15/2023	Paydown		6,408	6,408	6,408	6,408	0	0	0	0	0	6,408	0	0	0	128	11/15/2039	2.C FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
448579-AG-7	HYATT HOTELS CORP 4.375% 09/15/28		09/28/2023	ONFS Corporate		935,645	1,000,000	998,990	999,402	0	69	0	69	0	999,472	0	(63,827)	(63,827)	45,451	09/15/2028	2.C FE
44919*-AC-2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2031 3.310% 12/31/31		09/30/2023	Redemption 100.0000		74,351	74,351	74,351	74,351	0	0	0	0	0	74,351	0	0	0	1,719	12/31/2031	1.F PL
449670-CP-1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6 7.520% 08/20/28		09/01/2023	Paydown		8,590	8,590	8,588	8,561	0	2	0	2	0	8,563	0	28	28	212	08/20/2028	1.A FM
45254N-FL-6	IMPAC CMB TRUST 2003-9F A1 6.434% 07/25/33		09/25/2023	Paydown		5,019	5,019	4,316	4,976	0	25	0	25	0	5,001	0	17	17	197	07/25/2033	1.A FM
45254T-PL-2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5 4.823% 08/25/34		09/01/2023	Paydown		32,119	32,119	29,645	29,645	0	0	0	0	0	29,645	0	2,473	2,473	870	08/25/2034	1.A FM
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.823% 08/25/34		09/01/2023	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		09/15/2023	Paydown		26,043	26,043	26,029	26,033	0	10	0	10	0	26,043	0	0	0	395	02/15/2054	1.F FE
46591D-AC-3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3 4.000% 10/25/49		09/01/2023	Paydown		8,948	8,948	9,131	9,066	0	(2)	0	(2)	0	9,064	0	(116)	(116)	232	10/25/2049	1.A
46591X-AC-9	JP MORGAN MORTGAGE TRUST 2020-7 A3 3.000% 01/25/51		09/01/2023	Paydown		9,140	9,140	9,417	9,332	0	(192)	0	(192)	0	9,140	0	0	0	183	01/25/2051	1.A
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		09/01/2023	Paydown		25,654	25,654	26,696	26,521	0	(867)	0	(867)	0	25,654	0	0	0	445	06/25/2051	1.A
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		09/15/2023	Paydown		27,862	27,862	27,856	27,856	0	6	0	6	0	27,862	0	0	0	260	12/15/2048	1.A FE
46618L-AA-8	HENDERSON RECEIVABLES LLC 2015-1A A 3.260% 09/15/72		09/15/2023	Paydown		29,330	29,330	29,311	29,315	0	15	0	15	0	29,330	0	0	0	553	09/15/2072	1.A FE
46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.000% 08/26/36		08/01/2023	Paydown		8,203	8,203	8,326	8,228	0	(1)	0	(1)	0	8,227	0	(24)	(24)	200	08/26/2036	1.A FE
46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.000% 08/26/36		09/01/2023	Paydown		2,529	2,529	2,567	2,537	0	0	0	0	0	2,537	0	(7)	(7)	76	08/26/2036	1.B FE
46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.000% 11/27/38		08/01/2023	Paydown		5,513	5,513	5,747	5,602	0	(89)	0	(89)	0	5,513	0	0	0	46	11/27/2038	1.A FE
46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.000% 11/27/38		09/01/2023	Paydown		2,724	2,724	2,840	2,768	0	(44)	0	(44)	0	2,724	0	0	0	36	11/27/2038	1.B FE
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.500% 06/25/29		09/01/2023	Paydown		26,624	26,624	27,647	26,774	0	(6)	0	(6)	0	26,768	0	(144)	(144)	224	06/25/2029	1.A
46647S-AE-0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3.500% 08/25/47		09/01/2023	Paydown		8,523	8,523	8,701	8,606	0	(1)	0	(1)	0	8,604	0	(82)	(82)	199	08/25/2047	1.A
46648H-AN-3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3.500% 05/25/47		09/01/2023	Paydown		13,036	13,036	13,131	13,092	0	(2)	0	(2)	0	13,091	0	(54)	(54)	318	05/25/2047	1.A
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48		09/01/2023	Paydown		1,738	1,738	1,743	1,738	0	0	0	0	0	1,738	0	0	0	44	06/25/2048	1.A
46649Y-AC-9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.000% 02/25/49		09/01/2023	Paydown		2,679	2,679	2,659	2,665	0	0	0	0	0	2,665	0	14	14	56	02/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		09/01/2023	Paydown		8,672	8,672	8,807	8,757	0	(1)	0	(1)	0	8,756	0	(85)	(85)	212	12/25/2049	1.A
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		09/15/2023	Paydown		89,500	89,500	89,500	89,496	0	4	0	4	0	89,500	0	0	0	2,246	04/15/2044	2.A FE
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50		09/01/2023	Paydown		45,290	45,290	46,538	46,032	0	(743)	0	(743)	0	45,290	0	0	0	1,059	05/25/2050	1.A
46656Q-AA-0	JP MORGAN MORTGAGE TRUST 2023-4 1A2 6.000% 11/25/53		09/01/2023	Paydown		95,059	95,059	94,747	0	0	312	0	312	0	95,059	0	0	0	1,176	11/25/2053	1.A FE
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41		09/15/2023	Redemption 100.0000		500	500	500	500	0	0	0	0	0	500	0	0	0	11	01/15/2041	2.B
50212Y-AF-1	LPL HOLDINGS INC 144A 4.375% 05/15/31		09/28/2023	ONFS Corporate		426,227	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(73,774)	(73,774)	19,080	05/15/2031	2.C FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		09/15/2023	Paydown		68,389	68,389	67,063	67,747	0	643	0	643	0	68,389	0	0	0	1,739	01/15/2042	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
513272-AC-8	LAMB WESTON HLD 144A 4.875% 05/15/28		09/28/2023	ONFS Corporate		826,847	900,000	929,250	918,491	0	(1,249)	0	(1,249)	0	917,243	0	(90,396)	(90,396)	16,331	05/15/2028	3.C FE
521865-AY-1	LEAR CORP 3.800% 09/15/27		09/25/2023	Bank of America		3,695,680	4,000,000	4,000,760	4,000,485	0	(131)	0	(131)	0	4,000,353	0	(304,673)	(304,673)	156,644	09/15/2027	2.B FE
526057-CT-9	LENNAR CORP 5.250% 06/01/26		08/07/2023	Morgan Stanley Dean Witter		1,985,120	2,000,000	2,011,201	2,004,902	0	(957)	0	(957)	0	2,003,945	0	(18,825)	(18,825)	72,333	06/01/2026	2.B FE
539830-AU-3	LOCKHEED MARTIN CORP 5.500% 11/15/39		09/28/2023	ONFS Corporate		1,931,998	2,000,000	2,124,560	2,097,902	0	(2,795)	0	(2,795)	0	2,095,107	0	(163,108)	(163,108)	95,944	11/15/2039	1.G FE
55336V-BQ-2	MPLX LP 2.650% 08/15/30		09/12/2023	Bank of America		2,047,275	2,500,000	2,564,250	2,554,041	0	(4,238)	0	(4,238)	0	2,549,803	0	(502,528)	(502,528)	64,750	08/15/2030	2.B FE
553896-AB-7	MVW OWNER TRUST 2017-1A B 2.750% 12/20/34		09/20/2023	Paydown		22,248	22,248	22,248	22,248	0	1	0	1	0	22,248	0	0	0	409	12/20/2034	1.F FE
553896-AC-5	MVW OWNER TRUST 2017-1A C 2.990% 12/20/34		09/20/2023	Paydown		44,497	44,497	44,485	44,492	0	5	0	5	0	44,497	0	0	0	889	12/20/2034	2.B FE
55400E-AB-5	MVWOT 2020-1A B 2.730% 10/20/37		09/20/2023	Paydown		42,291	42,291	42,285	42,287	0	4	0	4	0	42,291	0	0	0	765	10/20/2037	1.F FE
55400E-AC-3	MVWOT 2020-1A C 4.210% 10/20/37		09/20/2023	Paydown		40,743	40,743	40,739	40,740	0	3	0	3	0	40,743	0	0	0	1,136	10/20/2037	2.B FE
55400U-AB-9	MVW OWNER TRUST 2022-1A B 4.400% 11/21/39		09/20/2023	Paydown		333,965	333,965	333,928	333,929	0	36	0	36	0	333,965	0	0	0	9,859	11/21/2039	1.F FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25		07/05/2023	Redemption 100.0000		168,919	168,919	168,919	168,919	0	0	0	0	0	168,919	0	0	0	7,703	09/30/2025	3.B PL
57665R-AJ-5	MATCH GROUP INC 144A 5.625% 02/15/29		09/28/2023	ONFS Corporate		190,579	206,000	211,923	209,117	0	(256)	0	(256)	0	208,862	0	(18,283)	(18,283)	7,210	02/15/2029	3.C FE
59048@-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		07/15/2023	Various		170,020	170,020	170,020	170,020	0	0	0	0	0	170,020	0	0	0	4,038	07/15/2029	2.B PL
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		09/15/2023	Paydown		96,347	96,347	93,817	95,920	0	427	0	427	0	96,347	0	0	0	2,931	07/15/2038	1.F FE
59980C-AF-0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.250% 02/25/58		09/01/2023	Paydown		4,557	4,557	4,446	4,506	0	51	0	51	0	4,557	0	0	0	98	02/25/2058	1.A
615394-AM-5	MOOG INC 144A 4.250% 12/15/27		09/28/2023	ONFS Corporate		897,619	1,000,000	1,016,250	1,012,223	0	(2,951)	0	(2,951)	0	1,009,272	0	(111,653)	(111,653)	33,528	12/15/2027	3.C FE
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		09/28/2023	ONFS Corporate		892,543	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(107,457)	(107,457)	49,880	04/20/2037	2.A FE
61945C-AD-5	MOSAIC CO 5.450% 11/15/33		09/08/2023	Various		2,301,129	2,381,000	2,518,288	2,477,433	0	(5,056)	0	(5,056)	0	2,472,378	0	(171,249)	(171,249)	106,980	11/15/2033	2.B FE
62848B-AB-7	MVW OWNER TRUST 2018-1A B 3.600% 01/21/36		09/20/2023	Paydown		46,662	46,662	46,655	46,658	0	4	0	4	0	46,662	0	0	0	1,122	01/21/2036	1.F FE
62848P-AB-6	MVW OWNER TRUST 2023-1A B 5.420% 10/20/40		09/20/2023	Paydown		295,830	295,830	295,826	0	0	5	0	5	0	295,830	0	0	0	5,822	10/20/2040	1.F FE
628530-BK-2	MYLAN INC 4.550% 04/15/28		09/28/2023	ONFS Corporate		379,817	413,000	407,918	410,071	0	178	0	178	0	410,249	0	(30,432)	(30,432)	8,561	04/15/2028	2.C FE
62946A-AA-2	NP SPE II LLC 2016-1A A1 4.164% 04/20/46		09/20/2023	Paydown		81,427	81,427	81,427	81,427	0	0	0	0	0	81,427	0	0	0	1,974	04/20/2046	1.G FE
629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		09/28/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	84	12/28/2049	1.F FE
638961-AA-0	NAVIENT STUDENT LOAN TRUST 2023-A A 5.510% 10/15/32		09/15/2023	Paydown		177,725	177,725	177,467	0	0	257	0	257	0	177,725	0	0	0	2,943	10/15/2032	1.A FE
63939N-AB-9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A 3.910% 12/15/45		09/15/2023	Paydown		51,590	51,590	51,566	51,580	0	10	0	10	0	51,590	0	0	0	1,202	12/15/2045	1.A FE
63939X-AD-3	NAVIENT STUDENT LOAN TRUST 2017-A B 3.910% 12/16/58		08/23/2023	Goldman Sachs & Co		5,529,450	5,790,000	5,789,580	5,789,768	0	28	0	28	0	5,789,796	0	(260,346)	(260,346)	157,215	12/16/2058	1.C FE
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52		07/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	346	01/30/2052	2.C FE
64352V-ED-9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6 4.792% 11/25/33		09/01/2023	Paydown		67,060	67,060	62,960	66,678	0	(692)	0	(692)	0	65,986	0	1,074	1,074	2,165	11/25/2033	1.A FM
670843-AA-9	ONSLOW BAY FINANCIAL LLC 2023-NQM2 A1 6.319% 03/25/63		09/01/2023	Paydown		70,061	70,061	69,919	0	0	142	0	142	0	70,061	0	0	0	2,196	03/25/2063	1.A FE
67400A-AC-6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 10/25/45		09/01/2023	Paydown		6,110	6,110	6,137	6,105	0	(1)	0	(1)	0	6,104	0	6	6	151	10/25/2045	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC 2023-NQM4 A1 6.113% 03/25/63		09/01/2023	Paydown		164,699	164,699	164,697	0	0	2	0	2	0	164,699	0	0	0	2,818	03/25/2063	1.A FE
68269B-AA-6	ONEMAIN FINANCIAL ISSUANCE TRU 2019-2A A 3.140% 10/14/36		09/28/2023	ONFS Corporate		4,520,343	5,000,000	4,997,869	4,998,621	0	184	0	184	0	4,998,805	0	(478,462)	(478,462)	124,292	10/14/2036	1.A FE
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		09/09/2023	Paydown		47,427	47,427	47,421	47,422	0	5	0	5	0	47,427	0	0	0	1,058	04/09/2038	1.F FE
68504W-AB-3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3.350% 07/08/30		09/08/2023	Paydown		78,026	78,026	78,024	78,021	0	5	0	5	0	78,026	0	0	0	1,544	07/08/2030	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
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3.740% 07/08/30		09/08/2023	Paydown		66,878	66,878	66,869	66,872	0	6	0	6	0	66,878	0	0	0	1,672	07/08/2030	2.C FE
68622T-AA-9	ORGANON FINANCE 1 LLC 144A 4.125% 04/30/28		09/28/2023	ONFS Corporate		433,194	500,000	511,250	507,885	0	(1,678)	0	(1,678)	0	506,207	0	(73,013)	(73,013)	18,849	04/30/2028	3.B FE
69144A-AA-7	OXFORD FINANCE FUNDING TRUST 2020-1A A2 3.101% 02/15/28		09/15/2023	Paydown		382,028	382,028	382,028	382,028	0	0	0	0	0	382,028	0	0	0	7,125	02/15/2028	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27		09/15/2023	Paydown		114,594	114,594	114,594	114,594	0	0	0	0	0	114,594	0	0	0	3,095	02/15/2027	1.F FE
69349L-AR-9	PNC BANK NA 4.050% 07/26/28		09/12/2023	Millennium		688,418	750,000	786,825	773,578	0	(2,742)	0	(2,742)	0	770,836	0	(82,418)	(82,418)	34,425	07/26/2028	1.G FE
693506-BP-1	PPG INDUSTRIES 3.750% 03/15/28		08/07/2023	J P Morgan & Co		1,895,320	2,000,000	2,007,860	2,004,383	0	(483)	0	(483)	0	2,003,900	0	(108,580)	(108,580)	67,500	03/15/2028	2.A FE
693652-AB-5	PSMC 2020-2 A2 3.000% 05/25/50		09/01/2023	Paydown		28,721	28,721	29,502	29,014	0	(293)	0	(293)	0	28,721	0	0	0	581	05/25/2050	1.A
693684-AM-4	PSMC 2020-1 A12 3.500% 01/25/50		09/01/2023	Paydown		105,415	105,415	109,952	108,326	0	(2,910)	0	(2,910)	0	105,415	0	0	0	2,264	01/25/2050	1.A
69371V-AA-5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		09/01/2023	Paydown		16,665	16,665	16,454	16,615	0	50	0	50	0	16,665	0	0	0	348	02/25/2048	1.A
69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49		09/01/2023	Paydown		428	428	437	435	0	(7)	0	(7)	0	428	0	0	0	10	10/25/2049	1.A
69375B-AM-9	PSMC 2019-3 A12 3.500% 11/25/49		09/01/2023	Paydown		10,025	10,025	10,251	10,025	0	1	0	1	0	10,025	0	0	0	214	11/25/2049	1.A
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE 3.550% 12/15/29		09/07/2023	US Bancorp		3,490,080	4,000,000	3,992,040	3,994,620	0	478	0	478	0	3,995,098	0	(505,018)	(505,018)	104,922	12/15/2029	2.C FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		09/05/2023	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	253	12/05/2049	2.B FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER 2022-1A A2I 3.251% 12/05/51		09/05/2023	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	396	12/05/2051	2.B FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51		09/05/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	150	12/05/2051	2.B FE
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 3.521% 01/25/36		09/01/2023	Paydown		1,276	1,276	1,203	1,265	0	2	0	2	0	1,268	0	8	8	32	01/25/2036	1.A FM
750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS 3.744% 02/10/49		09/10/2023	Redemption 100.0000		14,803	14,803	14,803	14,803	0	0	0	0	0	14,803	0	0	0	322	02/10/2049	2.A
75820Q-AC-6	REED ELSEVIER CAPITAL MTN 7.500% 05/15/25		08/17/2023	J P Morgan & Co		5,602,842	5,496,000	5,441,804	5,485,109	0	2,725	0	2,725	0	5,487,834	0	115,008	115,008	316,020	05/15/2025	2.A FE
759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 6.558% 07/25/34		09/01/2023	Paydown		54,990	54,990	48,614	48,757	0	231	0	231	0	48,988	0	6,002	6,002	1,311	07/25/2034	1.A FM
78448W-AD-7	SMB PRIVATE EDUCATION LOAN TR 2017-A B 3.500% 06/17/41		08/23/2023	Goldman Sachs & Co		2,750,625	3,000,000	2,906,594	2,956,560	0	2,925	0	2,925	0	2,959,486	0	(208,861)	(208,861)	63,875	06/17/2041	1.B FE
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TRU 2022-A B 3.250% 11/16/54		09/28/2023	ONFS Corporate		4,548,058	5,000,000	4,939,167	4,948,901	0	9,411	0	9,411	0	4,958,313	0	(410,255)	(410,255)	128,194	11/16/2054	1.D FE
803111-AM-5	SARA LEE CORP 6.125% 11/01/32		09/28/2023	ONFS Corporate		14,436,545	15,000,000	17,034,250	16,037,224	0	(61,253)	0	(61,253)	0	15,975,971	0	(1,539,426)	(1,539,426)	837,083	11/01/2032	2.A FE
808626-AE-5	SCIENCE APPLICATIONS INTL 7.125% 07/01/32		09/28/2023	ONFS Corporate		10,250,000	10,000,000	9,867,238	9,926,511	0	4,151	0	4,151	0	9,930,661	0	319,339	319,339	886,667	07/01/2032	2.C FE
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		09/01/2023	Paydown		7,985	7,985	8,124	8,101	0	(116)	0	(116)	0	7,985	0	0	0	160	05/25/2043	1.A
81745C-AB-9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000% 06/25/43		09/01/2023	Paydown		8,862	8,862	8,921	8,879	0	(1)	0	(1)	0	8,878	0	(16)	(16)	177	06/25/2043	1.A
81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47		09/01/2023	Paydown		13,029	13,029	13,324	13,098	0	(7)	0	(7)	0	13,091	0	(62)	(62)	335	07/25/2047	1.A
81746H-AB-7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.500% 10/25/47		09/01/2023	Paydown		10,697	10,697	10,851	10,782	0	(1)	0	(1)	0	10,781	0	(84)	(84)	221	10/25/2047	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48		09/01/2023	Paydown		11,727	11,727	11,810	11,785	0	(2)	0	(2)	0	11,783	0	(56)	(56)	273	02/25/2048	1.A
81746R-AU-3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.500% 08/25/46		09/01/2023	Paydown		24,961	24,961	25,472	25,196	0	(2)	0	(2)	0	25,194	0	(233)	(233)	525	08/25/2046	1.A
81746Y-AA-2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000% 05/25/49		09/01/2023	Paydown		9,758	9,758	9,944	9,879	0	(2)	0	(2)	0	9,877	0	(119)	(119)	240	05/25/2049	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81747C-AA-9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.500% 08/25/49		09/01/2023	Paydown		10,878	10,878	11,194	10,864	0	(12)	0	(12)	0	10,853	0	26	26	366	08/25/2049	1.A
81747D-AA-7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.000% 02/25/48		09/01/2023	Paydown		24,187	24,187	24,580	24,329	0	(11)	0	(11)	0	24,318	0	(130)	(130)	668	02/25/2048	1.A
81748B-AB-8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500% 09/25/49		09/01/2023	Paydown		12,559	12,559	12,781	12,613	0	(54)	0	(54)	0	12,559	0	0	0	318	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49		09/01/2023	Paydown		5,181	5,181	5,289	5,258	0	(78)	0	(78)	0	5,181	0	0	0	120	11/25/2049	1.A
81761T-AA-3	SERVICEMASTER BRANDS 2020-1 A2I 2.841% 01/30/51		07/30/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	53	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS 2020-1 A2II 3.337% 01/30/51		07/30/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	188	01/30/2051	2.C FE
81761T-AG-0	SERVICEMASTER BRANDS 2021-1 A2II 3.113% 07/30/51		07/30/2023	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	204	07/30/2051	2.C FE
81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44		07/25/2023	Paydown		68,860	68,860	68,860	68,860	0	0	0	0	0	68,860	0	0	0	1,770	01/25/2044	1.F FE
824348-AL-0	SHERWIN-WILLIAMS CO DEBENTURES 7.375% 02/01/27		08/18/2023	Seaport Group		10,756,618	10,257,000	10,251,914	10,255,841	0	160	0	160	0	10,256,001	0	500,618	500,618	800,580	02/01/2027	2.B FE
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		09/20/2023	Paydown		76,123	76,123	76,103	76,111	0	13	0	13	0	76,123	0	0	0	1,171	07/20/2037	1.F FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37		09/20/2023	Paydown		50,749	50,749	50,743	50,744	0	5	0	5	0	50,749	0	0	0	1,181	07/20/2037	2.B FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING CO 2019-2A C 3.120% 05/20/36		09/20/2023	Paydown		28,061	28,061	28,058	28,059	0	2	0	2	0	28,061	0	0	0	584	05/20/2036	2.B FE
82653D-AB-5	SIERRA RECEIVABLES FUNDING CO 2018-2A B 3.650% 06/20/35		07/20/2023	Paydown		206,792	206,792	206,766	206,776	0	15	0	15	0	206,792	0	0	0	4,403	06/20/2035	1.F FE
82653D-AC-3	SIERRA RECEIVABLES FUNDING CO 2018-2A C 3.940% 06/20/35		07/20/2023	Paydown		206,792	206,792	206,734	206,765	0	27	0	27	0	206,792	0	0	0	4,753	06/20/2035	2.B FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING CO 2018-3A B 3.870% 09/20/35		09/20/2023	Paydown		19,778	19,778	19,774	19,776	0	2	0	2	0	19,778	0	0	0	508	09/20/2035	1.F FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO 2018-3A C 4.170% 09/20/35		09/20/2023	Paydown		25,685	25,685	25,685	25,684	0	1	0	1	0	25,685	0	0	0	711	09/20/2035	2.B FE
826943-AB-8	SIERRA RECEIVABLES FUNDING CO 2023-1A B 5.830% 01/20/40		09/20/2023	Paydown		226,598	226,598	226,550	0	0	48	0	48	0	226,598	0	0	0	4,865	01/20/2040	1.F FE
83189D-AD-2	SMB PRIVATE EDUCATION LOAN TRS 2017-B B 3.500% 12/16/41		08/23/2023	Goldman Sachs & Co		3,599,673	3,970,000	3,942,394	3,956,512	0	1,972	0	1,972	0	3,958,484	0	(358,811)	(358,811)	96,493	12/16/2041	1.B FE
84858W-AA-4	SPIRIT AIRLINES 2017-1AA 3.375% 02/15/30		08/15/2023	Redemption 100.0000		142,115	142,115	142,328	142,253	0	(6)	0	(6)	0	142,247	0	(132)	(132)	4,302	02/15/2030	1.G FE
858119-BF-6	STEEL DYNAMICS INC 5.000% 12/15/26		08/07/2023	Goldman Sachs & Co		1,964,740	2,000,000	2,015,190	2,005,011	0	(1,501)	0	(1,501)	0	2,003,510	0	(38,770)	(38,770)	65,000	12/15/2026	2.B FE
859245-AA-0	STERLING BANK TRUST FSB 2004-1 2.100% 04/26/26		09/26/2023	Paydown		0	0	6,043	2,432	0	(2,432)	0	(2,432)	0	0	0	0	0	1,925	04/26/2026	1.C
86190B-AD-6	STORE MASTER FUNDING LLC 2021-1A A4 3.700% 06/20/51		09/20/2023	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	62	06/20/2051	1.E FE
86212V-AF-1	STORE MASTER FUNDING LLC 2018-1A A3 4.400% 10/20/48		09/20/2023	Paydown		5,000	5,000	4,998	4,998	0	2	0	2	0	5,000	0	0	0	128	10/20/2048	1.E FE
86212X-AB-6	STORE MASTER FUNDING LLC 2019-1 A2 3.650% 10/20/49		09/20/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	80	10/20/2049	1.A FE
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.500% 03/25/32		09/01/2023	Paydown		46,761	46,761	46,739	46,635	0	(4)	0	(4)	0	46,631	0	130	130	2,029	03/25/2032	1.A FM
86359A-K3-6	STRUCTURED ASSET SECURITIES 2003-25XS A5 6.120% 08/25/33		09/01/2023	Paydown		11,527	11,527	7,836	7,836	0	0	0	0	0	7,836	0	3,691	3,691	368	08/25/2033	1.A FM
872480-AF-5	TIF FUNDING II LLC 2021-1A B 2.540% 02/20/46		09/20/2023	Paydown		38,156	38,156	38,147	38,149	0	8	0	8	0	38,156	0	0	0	646	02/20/2046	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
87342R-AJ-3	TACO BELL FUNDING, LLC 2021-1A A23 2.542% 08/25/51		08/25/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	238	08/25/2051	2.B FE
87407R-AC-0	TAL ADVANTAGE VII LLC 2020-1A B 3.290% 09/20/45		09/20/2023	Paydown		72,188	72,188	72,171	72,175	0	13	0	13	0	72,188	0	0	0	1,583	09/20/2045	2.B FE
87612E-AK-2	TARGET CORP DEBENTURES 6.350% 11/01/32		09/06/2023	Millennium		134,135	125,000	136,864	131,310	0	(296)	0	(296)	0	131,014	0	3,121	3,121	5,943	11/01/2032	1.F FE
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30		08/01/2023	Redemption 100.0000		150,000	150,000	159,125	153,063	0	(219)	0	(219)	0	152,844	0	(2,844)	(2,844)	14,250	02/01/2030	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		09/01/2023	Paydown		55,972	55,972	55,963	55,943	0	29	0	29	0	55,972	0	0	0	1,008	08/21/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS 2021-2A A 2.230% 04/20/46		09/20/2023	Paydown		80,000	80,000	79,986	79,988	0	1	0	1	0	79,988	0	12	12	1,189	04/20/2046	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		09/20/2023	Paydown		50,000	50,000	49,982	49,985	0	15	0	15	0	50,000	0	0	0	940	04/20/2046	2.B FE
883203-CC-3	TEXTRON INC 2.450% 03/15/31		09/11/2023	Goldman Sachs & Co		810,290	1,000,000	998,770	999,047	0	65	0	65	0	999,112	0	(188,822)	(188,822)	21,840	03/15/2031	2.B FE
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		09/16/2023	Paydown		46,076	46,076	46,076	46,076	0	0	0	0	0	46,076	0	0	0	1,427	10/16/2040	1.F FE
89657B-AA-2	TRINITY RAIL LEASING L.P. 2019-1A A 3.820% 04/17/49		09/17/2023	Paydown		20,016	20,016	20,006	20,010	0	7	0	7	0	20,016	0	0	0	511	04/17/2049	1.F FE
902635-AA-9	UNITED CAPITAL MARKETS 2003-A 2.300% 11/08/27		09/25/2023	Paydown		0	0	3,508	3,834	0	(178)	0	(178)	0	3,656	0	(3,656)	(3,656)	3,710	11/08/2027	1.A FE
90352W-AD-6	USQ RAIL I LLC 2021-1A A 2.250% 02/28/51		09/28/2023	Paydown		14,520	14,520	14,519	14,521	0	(1)	0	(1)	0	14,520	0	0	0	218	02/28/2051	1.F FE
90931L-AA-6	UNITED AIR 2016-1 AA PTT 3.100% 07/07/28		07/07/2023	Redemption 100.0000		26,383	26,383	26,356	26,365	0	2	0	2	0	26,366	0	16	16	818	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26		09/03/2023	Various		81,767	81,767	81,903	81,816	0	(4)	0	(4)	0	81,812	0	(45)	(45)	2,857	09/03/2026	1.F FE
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31		07/20/2023	Paydown		20,687	20,687	20,687	20,687	0	0	0	0	0	20,687	0	0	0	442	10/20/2031	2.B FE
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A 3.590% 04/25/48		09/01/2023	Paydown		41,978	41,978	41,963	41,892	0	86	0	86	0	41,978	0	0	0	1,067	04/25/2048	1.A FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		09/01/2023	Paydown		102,887	102,887	102,877	102,733	0	154	0	154	0	102,887	0	0	0	2,135	07/25/2049	1.A FE
92277G-AU-1	VENTAS REALTY LP 3.000% 01/15/30		09/07/2023	Goldman Sachs & Co		3,365,600	4,000,000	3,980,240	3,985,915	0	1,258	0	1,258	0	3,987,173	0	(621,573)	(621,573)	138,187	01/15/2030	2.A FE
924921-AA-7	VERUS SECURITIZATION TRUST 2022-5 A1 3.800% 04/25/67		09/01/2023	Paydown		86,631	86,631	84,777	84,946	0	1,685	0	1,685	0	86,631	0	0	0	2,246	04/25/2067	1.A FE
92539B-AC-6	VERUS SECURITIZATION TRUST 2023-1 A3 6.900% 12/25/67		09/01/2023	Paydown		74,984	74,984	74,963	0	0	21	0	21	0	74,984	0	0	0	3,082	12/25/2067	1.F FE
92539F-AC-7	VERUS SECURITIZATION TRUST 2023-INV1 A3 6.758% 02/25/68		09/01/2023	Paydown		178,779	178,779	178,777	0	0	1	0	1	0	178,779	0	0	0	6,186	02/25/2068	1.F FE
92539G-AC-5	VERUS SECURITIZATION TRUST 2023-3 A3 6.743% 03/25/68		09/01/2023	Paydown		130,839	130,839	130,838	0	0	1	0	1	0	130,839	0	0	0	3,084	03/25/2068	1.F FE
92540B-AC-3	VERUS SECURITIZATION TRUST 2023-INV2 A3 7.079% 08/25/68		09/01/2023	Paydown		35,864	35,864	35,863	0	0	0	0	0	0	35,864	0	0	0	287	08/25/2068	1.F FE
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		09/30/2023	Redemption 100.0000		19,232	19,232	19,232	19,232	0	0	0	0	0	19,232	0	0	0	371	10/14/2049	1.F PL
92922F-JJ-8	WASHINGTON MUTUAL 2003-AR11 B1 5.731% 10/25/33		09/01/2023	Paydown		4,189	4,189	2,142	2,632	0	41	0	41	0	2,674	0	1,515	1,515	121	10/25/2033	1.A FM
92922F-KX-5	WASHINGTON MUTUAL 2003-AR12 B1 4.241% 02/25/34		09/01/2023	Paydown		54,574	446,040	301,667	385,201	0	96	0	96	0	385,298	0	(330,724)	(330,724)	11,010	02/25/2034	6. FM
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		09/15/2023	Paydown		152,161	152,161	152,154	152,154	0	7	0	7	0	152,161	0	0	0	3,755	09/15/2044	2.A FE
94978#-AH-0	CVS HEALTH CORP CTL - PASS THROUGH CERT 7.530% 01/10/24		09/10/2023	Redemption 100.0000		100,383	100,383	100,383	100,360	0	24	0	24	0	100,383	0	0	0	1,712	01/10/2024	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
949831-AA-9	WELLS FARGO MRTG BACKED SEC 2019-3 A1 3.500% 07/25/49		09/01/2023	Paydown		1,692	1,692	1,716	1,703	0	(11)	0	(11)	0	1,692	0	0	0	40	07/25/2049	1.A
94989U-AS-0	WELLS FARGO MORTGAGE BACKED 2018-1 A17 3.500% 07/25/47		09/01/2023	Paydown		27,363	27,363	26,110	26,620	0	742	0	742	0	27,363	0	0	0	575	07/25/2047	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49		09/01/2023	Paydown		108,566	108,566	111,341	109,866	0	(1,300)	0	(1,300)	0	108,566	0	0	0	2,185	09/25/2049	1.A
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		09/01/2023	Paydown		6,530	6,530	6,646	6,545	0	(15)	0	(15)	0	6,530	0	0	0	162	04/25/2049	1.A
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1 3.000% 06/25/50		09/01/2023	Paydown		21,397	21,397	22,100	21,919	0	(521)	0	(521)	0	21,397	0	0	0	431	06/25/2050	1.A
95058X-AH-1	WENDYS FUNDING LLC 2019-1A A2II 4.080% 06/15/49		09/15/2023	Paydown		8,925	8,925	8,925	8,925	0	0	0	0	0	8,925	0	0	0	273	06/15/2049	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 2022-1A A2II 4.535% 03/15/52		09/15/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	340	03/15/2052	2.B FE
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.050% 02/01/30		09/28/2023	ONFS Corporate		1,742,441	2,000,000	1,998,000	1,979,670	0	(9,227)	0	(9,227)	0	1,970,443	0	(228,002)	(228,002)	99,050	02/01/2030	2.C FE
960402-AS-4	CBS CORP WESTINGHOUSE ELEC CORP 7.875% 09/01/23		09/01/2023	Maturity		425,000	425,000	437,321	425,751	0	(751)	0	(751)	0	425,000	0	0	0	33,469	09/01/2023	2.B FE
962166-AU-8	WEYERHAEUSER CO DEBENTURES 7.950% 03/15/25		07/06/2023	Seaport Group		1,027,500	1,000,000	1,103,650	1,015,380	0	(881)	0	(881)	0	1,014,500	0	13,000	13,000	25,396	03/15/2025	2.B FE
962166-AU-8	WEYERHAEUSER CO DEBENTURES 7.950% 03/15/25		09/28/2023	ONFS Corporate		3,033,403	2,968,000	3,275,633	3,013,648	0	(7,948)	0	(7,948)	0	3,005,700	0	27,703	27,703	127,154	03/15/2025	2.B FE
97064E-AA-6	WILLIS ENGINE SECURITIZATION T 2018-A A 4.750% 09/15/43		09/15/2023	Paydown		86,357	86,357	86,353	86,350	0	7	0	7	0	86,357	0	0	0	2,383	09/15/2043	2.A FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		09/15/2023	Paydown		33,908	33,908	33,907	33,907	0	1	0	1	0	33,908	0	0	0	726	03/15/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		09/15/2023	Paydown		17,378	17,378	17,377	17,377	0	1	0	1	0	17,378	0	0	0	359	05/15/2046	1.F FE
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.919% 06/27/44		09/01/2023	Paydown		1,070	1,070	1,106	1,072	0	(1)	0	(1)	0	1,071	0	(2)	(2)	28	06/27/2044	1.A
97652T-AD-5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4 3.500% 01/20/45		09/01/2023	Paydown		2,133	2,133	2,180	2,142	0	(8)	0	(8)	0	2,133	0	0	0	50	01/20/2045	1.A
98310W-AN-8	WYNDHAM WORLDWIDE 6.000% 04/01/27		08/22/2023	Deutsche Bank Securities		2,285,760	2,381,000	2,385,786	2,382,848	0	(386)	0	(386)	0	2,382,462	0	(96,702)	(96,702)	128,177	04/01/2027	3.C FE
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		07/30/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	182	07/30/2051	2.B FE
00908P-AB-3	AIR CANADA 2017-1A 3.550% 01/15/30	A	07/15/2023	Redemption 100.0000		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	2,038	01/15/2030	2.A FE
009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2023	Various		146,567	146,567	148,277	147,415	0	(118)	0	(118)	0	147,297	0	(730)	(730)	5,127	03/15/2027	1.F FE
01626P-AM-8	ALIMENTATION COUCHE-TARD 144A 2.950% 01/25/30	A	08/23/2023	Morgan Stanley Dean Witter		1,690,640	2,000,000	1,997,600	1,998,250	0	128	0	128	0	1,998,378	0	(307,739)	(307,739)	57,825	01/25/2030	2.B FE
067901-AA-6	BARRICK GOLD CORP 5.800% 11/15/34	A	09/28/2023	ONFS Corporate		2,863,968	3,000,000	3,044,580	0	0	(1,089)	0	(1,089)	0	3,043,491	0	(179,522)	(179,522)	151,767	11/15/2034	2.A FE
496902-AQ-0	KINROSS GOLD CORP 4.500% 07/15/27	A	08/08/2023	Goldman Sachs & Co		3,831,461	3,968,000	3,895,213	3,927,466	0	4,951	0	4,951	0	3,932,417	0	(100,956)	(100,956)	190,960	07/15/2027	2.C FE
891160-MJ-9	TORONTO-DOMINION BANK 3.625% 09/15/31	A	08/31/2023	TD Securities		2,963,659	3,174,000	3,166,970	3,221,800	0	21,323	0	21,323	0	3,243,123	0	(279,464)	(279,464)	111,861	09/15/2031	1.F FE
952845-AE-5	WEST FRASER TIMBER CO 144A 4.350% 10/15/24	A	09/28/2023	ONFS Corporate		3,096,422	3,175,000	3,178,604	3,175,642	0	(246)	0	(246)	0	3,175,396	0	(78,974)	(78,974)	131,974	10/15/2024	2.C FE
00802#-AA-4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22/35	C	09/22/2023	Redemption 100.0000		33,296	33,296	33,296	33,296	0	0	0	0	0	33,296	0	0	0	1,717	03/22/2035	2.A FE
00928Q-AS-0	AIRCASTLE LTD 4.250% 06/15/26	D	09/28/2023	ONFS Corporate		1,891,448	2,000,000	1,990,300	1,994,858	0	1,044	0	1,044	0	1,995,903	0	(104,455)	(104,455)	67,056	06/15/2026	2.C FE
013822-AG-6	ALCOA NEDERLAND HOLDING 144A 4.125% 03/31/29	D	09/28/2023	ONFS Corporate		1,105,241	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(144,759)	(144,759)	25,638	03/31/2029	2.C FE
034863-BB-5	ANGLO AMERICAN CAPITAL 144A 3.875% 03/16/29	D	09/28/2023	ONFS Corporate		894,558	1,000,000	993,520	994,171	0	622	0	622	0	994,793	0	(100,235)	(100,235)	40,149	03/16/2029	2.B FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
05256L-AB-9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTE 4.820% 09/30/30	D	09/30/2023	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	5,061	09/30/2030	2.B FE
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTES 4.850% 09/30/30	D	09/30/2023	Redemption 100.0000		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	978	09/30/2030	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	09/30/2023	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	3,544	06/30/2035	2.C FE
05401A-AL-5	AVOLON HOLDINGS FNDG LTD 144A 4.250% 04/15/26	D	09/28/2023	ONFS Corporate		937,705	1,000,000	999,750	999,839	0	18	0	18	0	999,857	0	(62,151)	(62,151)	19,361	04/15/2026	2.C FE
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A A2R 7.471% 01/15/31	D	07/15/2023	Paydown		234,027	234,027	234,027	234,027	0	0	0	0	0	234,027	0	0	0	8,985	01/15/2031	1.A FE
12807C-AA-1	CAL FUNDING IV LTD 2020-1A A 2.220% 09/25/45	D	09/25/2023	Paydown		85,000	85,000	84,981	84,988	0	12	0	12	0	85,000	0	0	0	1,258	09/25/2045	1.F FE
151290-BV-4	CEMEX SAB DE CV 144A 5.450% 11/19/29	D	07/07/2023	Mizuho Securities		1,886,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(114,000)	(114,000)	70,244	11/19/2029	3.A FE
17275G-AA-4	CIRRUS FUNDING 2018-1 LTD 2018-1A A CLO 4.800% 01/25/37	D	09/28/2023	ONFS Corporate		4,797,455	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(202,545)	(202,545)	282,667	01/25/2037	1.A FE
200447-A*-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 4.390% 09/29/36	D	09/29/2023	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	17,717	09/29/2036	2.B
21867*-AB-4	CORE LABORATORIES (US) INTS SERIES 2011B 4.110% 09/30/23	D	09/30/2023	Various		6,000,000	6,000,000	5,761,400	5,984,416	0	15,584	0	15,584	0	6,000,000	0	0	0	143,850	09/30/2023	3.A
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	07/15/2023	Redemption 100.0000		183,458	183,458	183,458	183,458	0	0	0	0	0	183,458	0	0	0	7,203	04/15/2026	2.B FE
46590X-AC-0	JBS USA/FOOD/FINANCE 144A 3.750% 12/01/31	D	08/22/2023	Tax Free Exchange		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	13,594	12/01/2031	2.C FE
46590X-AD-8	JBS USA/FOOD/FINANCE 144A 3.000% 05/15/32	D	08/22/2023	Tax Free Exchange		1,977,866	2,000,000	1,974,180	1,976,470	0	1,396	0	1,396	0	1,977,866	0	0	0	46,167	05/15/2032	2.C FE
494386-AB-1	KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/24	D	07/06/2023	Barclays		4,092,827	4,167,000	4,348,991	4,194,537	0	(8,893)	0	(8,893)	0	4,185,644	0	(92,817)	(92,817)	119,639	04/08/2024	1.G FE
494386-AC-9	KIMBERLY-CLARK DE MEXICO 144A 3.250% 03/12/25	D	09/28/2023	ONFS Corporate		2,873,760	3,000,000	2,979,820	2,994,988	0	1,650	0	1,650	0	2,996,638	0	(122,878)	(122,878)	102,104	03/12/2025	1.G FE
69120L-AA-1	OWL ROCK TECHNOLOGY FINANCING 2020-1A A 8.520% 01/15/31	D	08/23/2023	Paydown		5,931,379	5,931,379	5,901,723	5,918,952	0	12,428	0	12,428	0	5,931,379	0	0	0	396,112	01/15/2031	1.F FE
78440P-AC-2	SK TELECOM 144A 6.625% 07/20/27	D	08/17/2023	Wells Fargo Securities		1,044,000	1,000,000	1,000,880	1,000,305	0	(33)	0	(33)	0	1,000,272	0	43,728	43,728	65,131	07/20/2027	1.G FE
82929R-AC-0	SING TELECOMMUNICATIONS 144A 7.375% 12/01/31	D	09/11/2023	Wells Fargo Securities		5,675,450	5,000,000	4,917,250	4,955,411	0	2,251	0	2,251	0	4,957,662	0	717,788	717,788	288,854	12/01/2031	1.F FE
86709L-AA-4	PROJECT SUNBIRD 2020-1A A 3.671% 02/15/45	D	09/15/2023	Paydown		230,228	230,228	230,218	230,215	0	3	0	3	0	230,218	0	10	10	5,361	02/15/2045	1.G FE
89989F-AA-2	TURBINE ENGINE SEC LTD 2013-1A A 5.125% 12/13/48	C	09/15/2023	Paydown		22,043	22,043	21,685	21,931	0	112	0	112	0	22,043	0	0	0	657	12/13/2048	3.C FE
A3158#-AH-2	HOFER FINANCIAL SERVICES GmbH SENIOR NOTE 3.790% 09/26/23	D	09/26/2023	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	189,500	09/26/2023	1.G PL
N1492@-AE-6	BOSKALIS FINANCE BV SNR NOTES 3.660% 07/22/23	D	07/22/2023	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	66,838	07/22/2023	2.B
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	09/30/2023	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	5,133	11/30/2033	3.C PL
Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A 4.320% 01/12/34	D	07/12/2023	Redemption 100.0000		44,704	44,704	44,704	44,704	0	0	0	0	0	44,704	0	0	0	1,732	01/12/2034	1.G FE
Q3946*-AF-0	FOXTEL MANAGEMENT PTY LIMITED SER F GT SR NT 4.420% 07/25/24	D	09/11/2023	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	99,696	07/25/2024	2.C PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						240,698,415	248,278,338	251,447,725	245,504,158	0	(122,042)	0	(122,042)	0	250,181,708	0	(9,483,296)	(9,483,296)	10,766,615	XXX	XXX
2509999997. Total - Bonds - Part 4						271,092,692	279,871,677	285,269,248	277,239,783	0	(228,528)	0	(228,528)	0	281,810,847	0	(10,615,807)	(10,615,807)	11,899,350	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						271,092,692	279,871,677	285,269,248	277,239,783	0	(228,528)	0	(228,528)	0	281,810,847	0	(10,615,807)	(10,615,807)	11,899,350	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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
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
67741@-10-1	OHIO NATIONAL INVESTMENTS INC		09/29/2023	ONFS Corporate	10.000	10,000		10,000	3,988,668	(3,978,668)	0	0	(3,978,668)	0	10,000	0	0	0	8,700,000		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						10,000	XXX	10,000	3,988,668	(3,978,668)	0	0	(3,978,668)	0	10,000	0	0	0	8,700,000	XXX	XXX
5989999997. Total - Common Stocks - Part 4						10,000	XXX	10,000	3,988,668	(3,978,668)	0	0	(3,978,668)	0	10,000	0	0	0	8,700,000	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						10,000	XXX	10,000	3,988,668	(3,978,668)	0	0	(3,978,668)	0	10,000	0	0	0	8,700,000	XXX	XXX
5999999999. Total - Preferred and Common Stocks						10,000	XXX	10,000	3,988,668	(3,978,668)	0	0	(3,978,668)	0	10,000	0	0	0	8,700,000	XXX	XXX
6009999999 - Totals						271,102,692	XXX	285,279,248	281,228,451	(3,978,668)	(228,528)	0	(4,207,196)	0	281,820,847	0	(10,615,807)	(10,615,807)	20,599,350	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS CUSTOM 10/13/2023 Strike @ 188.96 BXIIG$065	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2020	10/13/2023	11,275	2,130,537	188.96	105,647	0	0	1		1	(1,762)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2023 Strike @ 189.9306 BXIIG$067	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/13/2020	11/14/2023	6,523	1,238,832	189.9306	61,573	0	0	112		112	(1,015)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2023 Strike @ 191.5716 BXIIG$068	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/15/2020	12/14/2023	14,051	2,691,788	191.5716	133,485	0	0	470		470	(1,496)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/12/2024 Strike @ 191.9166 BXIIG$071	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2021	01/12/2024	31,493	6,043,997	191.9166	299,812	0	0	2,071		2,071	(2,912)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2024 Strike @ 192.9936 BXIIG$073	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/16/2021	02/14/2024	145,723	28,123,668	192.9936	1,394,572	0	0	12,078		12,078	(10,589)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2024 Strike @ 188.859 BXIIG$075	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2021	03/14/2024	143,459	27,093,470	188.859	1,339,904	0	0	53,858		53,858	(1,157)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/12/2024 Strike @ 190.5616 BXIIG$076	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2021	04/12/2024	60,623	11,552,473	190.5616	569,859	0	0	19,259		19,259	(449)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 190.5596 BXIIG$079	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/13/2021	05/14/2024	16,021	3,052,993	190.5596	150,759	0	0	6,481		6,481	599	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 193.785 BXIIG$081	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/11/2021	06/14/2024	4,948	958,813	193.785	47,549	0	0	1,222		1,222	4	0	0	0	0		0/0
BARCLAYS CUSTOM 7/12/2024 Strike @ 194.913 BXIIG$083	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2021	07/12/2024	9,612	1,873,578	194.913	92,183	0	0	2,249		2,249	57	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	1,549		1,549	69	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	1,369		1,369	3	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2024 Strike @ 193.9449 BXIIG$089	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2021	10/11/2024	5,176	1,003,944	193.9449	48,969	0	0	2,461		2,461	538	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2024 Strike @ 195.7109 BXIIG$091	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/11/2021	11/14/2024	1,349	263,963	195.7109	12,853	0	0	554		554	118	0	0	0	0		0/0
BARCLAYS CUSTOM 12/13/2024 Strike @ 194.492 BXIIG$093	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2021	12/13/2024	846	164,513	194.492	7,993	0	0	476		476	121	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2025 Strike @ 191.4278 BXIIG$095	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2022	01/14/2025	2,584	494,554	191.4278	23,846	0	0	2,505		2,505	772	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2025 Strike @ 185.76 BXIIG$097	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/11/2022	02/14/2025	2,823	524,464	185.76	24,958	0	0	6,016		6,016	2,119	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2025 Strike @ 183.9189 BXIIG$099	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2022	03/14/2025	3,326	611,677	183.9189	29,001	0	0	9,058		9,058	3,260	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 4/14/2025 Strike @ 182.1254 BXIIG$101	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2022	04/14/2025	1,335	243,066	182.1254	11,331	0	0	4,420		4,420	1,604	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2025 Strike @ 180.3543 BXIIG$103	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2022	05/14/2025	3,215	579,913	180.3543	26,913	0	0	13,319		13,319	4,834	0	0	0	0		0/0
BARCLAYS CUSTOM 6/13/2025 Strike @ 174.8713 BXIIG$105	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2022	06/13/2025	909	158,881	174.8713	7,259	0	0	6,113		6,113	2,166	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	7,729		7,729	2,746	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	9,828		9,828	3,481	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	1,903		1,903	660	0	0	0	0		0/0
BARCLAYS CUSTOM 10/13/2023 Strike @ 171.8108 BXIIG$112	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	94,614		94,614	42,427	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2025 Strike @ 171.8108 BXIIG$113	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	44,712		44,712	14,914	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2023 Strike @ 175.1176 BXIIG$114	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	26,366		26,366	10,388	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2025 Strike @ 175.1176 BXIIG$115	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	42,808		42,808	14,495	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2023 Strike @ 175.9417 BXIIG$116	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	31,680		31,680	12,242	0	0	0	0		0/0
BARCLAYS CUSTOM 12/12/2025 Strike @ 175.9417 BXIIG$117	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	30,421		30,421	10,306	0	0	0	0		0/0
BARCLAYS CUSTOM 1/12/2024 Strike @ 173.2193 BXIIG$118	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	65,195		65,195	13,448	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2026 Strike @ 173.2193 BXIIG$119	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	48,789		48,789	2,016	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2024 Strike @ 175.1759 BXIIG$120	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	111,003		111,003	(46)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/13/2026 Strike @ 175.1759 BXIIG$121	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	41,694		41,694	(3,508)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2024 Strike @ 177.1109 BXIIG$122	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	91,371		91,371	(25,612)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2026 Strike @ 177.1109 BXIIG$123	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	18,816		18,816	(4,725)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/12/2024 Strike @ 180.4727 BXIIG$124	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	22,549		22,549	(22,697)	0	0	0	0		0/0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

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)
BARCLAYS CUSTOM 4/14/2026 Strike @ 180.4727 BXIIG$125	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	27,023		27,023	(16,008)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 182.9355 BXIIG$126	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	14,621		14,621	(26,047)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2026 Strike @ 182.9355 BXIIG$127	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	20,501		20,501	(18,796)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 186.1389 BXIIG$128	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	19,992		19,992	(67,227)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2026 Strike @ 186.1389 BXIIG$129	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	31,316		31,316	(44,305)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/12/2024 Strike @ 183.9201 BXIIG$130	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2023	07/12/2024	14,940	2,747,845	183.9201	0	71,116	0	25,885		25,885	(45,232)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2026 Strike @ 183.9201 BXIIG$131	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2023	07/14/2026	6,116	1,124,798	183.9201	0	50,271	0	25,579		25,579	(24,692)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2024 Strike @ 181.0262 BXIIG$132	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/11/2023	08/14/2024	20,292	3,673,324	181.0262	0	82,587	0	56,743		56,743	(25,844)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2026 Strike @ 181.0262 BXIIG$133	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/11/2023	08/14/2026	1,999	361,904	181.0262	0	13,035	0	10,487		10,487	(2,548)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/13/2024 Strike @ 181.0932 BXIIG$134	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2023	09/13/2024	24,443	4,426,463	181.0932	0	99,483	0	71,354		71,354	(28,129)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2026 Strike @ 181.0932 BXIIG$135	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2023	09/14/2026	10,558	1,911,942	181.0932	0	68,837	0	55,900		55,900	(12,937)	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 EYKN6V0ZCB8VD9IULB80	10/14/2022	10/13/2023	3,737	6,287,594	1682.403	516,212	0	0	620,996		620,996	80,367	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	3,664		3,664	(221,621)	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 EYKN6V0ZCB8VD9IULB80	12/14/2022	12/14/2023	3,096	5,636,295	1820.45	402,688	0	0	75,936		75,936	(189,852)	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 EYKN6V0ZCB8VD9IULB80	01/13/2023	01/12/2024	5,419	10,226,668	1887.034	0	651,439	0	5,621		5,621	(645,818)	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	2,913		2,913	(1,544,645)	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	1,175,468		1,175,468	(128,646)	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	677,925		677,925	(456,804)	0	0	0	0		0/0
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	332,740		332,740	53,918	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 6/14/2024 Strike @ 1874.1 4642L$157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2023	06/14/2024	4,390	8,227,505	1874.1	0	456,784	0	145,146		145,146	(311,637)	0	0	0	0		0/0
RUSSELL 2000 7/12/2024 Strike @ 1931.09 4642L$158	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2023	07/12/2024	4,014	7,751,415	1931.09	0	409,499	0	79,588		79,588	(329,911)	0	0	0	0		0/0
RUSSELL 2000 8/14/2024 Strike @ 1920.493 4642L$159	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	3,241	6,223,646	1920.493	0	338,112	0	91,823		91,823	(246,289)	0	0	0	0		0/0
RUSSELL 2000 9/13/2024 Strike @ 1866.632 4642L$160	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	4,537	8,469,245	1866.632	0	448,349	0	256,464		256,464	(191,885)	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	5,091,158		5,091,158	1,302,740	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	2,338,281		2,338,281	317,026	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	2,121,971		2,121,971	259,595	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	3,515,742		3,515,742	(23,527)	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 KVQR4N79VEW8JPSK1K14	02/14/2023	02/14/2024	21,749	89,955,409	4136.13	0	8,329,116	0	6,792,051		6,792,051	(1,537,064)	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	14,394,131		14,394,131	3,861,095	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 KVQR4N79VEW8JPSK1K14	04/14/2023	04/12/2024	24,559	101,616,301	4137.64	0	9,469,623	0	8,956,366		8,956,366	(513,257)	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	3,750,050		3,750,050	257,068	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 KVQR4N79VEW8JPSK1K14	06/14/2023	06/14/2024	7,957	34,792,393	4372.59	0	2,951,122	0	2,076,548		2,076,548	(874,574)	0	0	0	0		0/0
S&P 500 7/12/2024 Strike @ 4505.42 7846L$237	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2023	07/12/2024	7,421	33,436,389	4505.42	0	2,702,292	0	1,541,917		1,541,917	(1,160,375)	0	0	0	0		0/0
S&P 500 8/14/2024 Strike @ 4489.72 7846L$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	8,210	36,861,095	4489.72	0	3,158,337	0	1,983,161		1,983,161	(1,175,176)	0	0	0	0		0/0
S&P 500 9/13/2024 Strike @ 4505.1 7846L$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	11,112	50,062,518	4505.1	0	4,144,500	0	2,833,711		2,833,711	(1,310,789)	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										14,579,166	56,001,389	0	60,057,887	XXX	60,057,887	(4,974,410)	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	5,841		5,841	(1,342,050)	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	73,176		73,176	(2,069,276)	0	0	0	0		0/0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

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 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	126,300		126,300	(1,779,923)	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	136,851		136,851	(1,901,570)	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	9,425,960		9,425,960	(4,486,360)	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	9,723,304		9,723,304	383,828	0	0	0	0		0/0
S&P 500 9/18/2025 Strike @ 4836.59 78462$151	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/18/2023	09/18/2025	26,500	128,169,635	4836.59	0	11,183,000	0	13,404,157		13,404,157	2,221,157	0	0	0	0		0/0
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										8,683,169	34,434,797	0	32,895,590	XXX	32,895,590	(8,974,194)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										23,262,335	90,436,186	0	92,953,477	XXX	92,953,477	(13,948,604)	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										14,579,166	56,001,389	0	60,057,887	XXX	60,057,887	(4,974,410)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										8,683,169	34,434,797	0	32,895,590	XXX	32,895,590	(8,974,194)	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										23,262,335	90,436,186	0	92,953,477	XXX	92,953,477	(13,948,604)	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 10/13/2023 Strike @ 1759.79354 4642S$149	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	10/14/2022	10/13/2023	3,737	6,576,824	1759.793538	368,453	0	0	(332,533)		(332,533)	23,540	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	(1,999)		(1,999)	120,884	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 EYKN6V0ZCB8VD9IULB80	12/14/2022	12/14/2023	3,096	5,889,370	1902.19	269,107	0	0	(276)		(276)	163,267	0	0	0	0		0/0
RUSSELL 2000 1/12/2024 Strike @ 1965.91 4642S$152	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	01/13/2023	01/12/2024	5,419	10,654,131	1965.91	0	(418,271)	0	(140)		(140)	418,130	0	0	0	0		0/0
RUSSELL 2000 2/14/2024 Strike @ 2016.150542 4642S$153	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2023	02/14/2024	13,707	27,636,000	2016.150542	0	(976,915)	0	(309)		(309)	976,606	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	(641,164)		(641,164)	187,020	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 KVQR4N79VEW8JPSK1K14	04/14/2023	04/12/2024	10,221	18,949,767	1854.003199	0	(728,226)	0	(236,853)		(236,853)	491,373	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	(181,495)		(181,495)	(20,688)	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 6/14/2024 Strike @ 1952.06 4642S$157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2023	06/14/2024	4,390	8,569,758	1952.06	0	(273,886)	0	(47,553)		(47,553)	226,334	0	0	0	0		0/0
RUSSELL 2000 7/12/2024 Strike @ 2016.29 4642S$158	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2023	07/12/2024	4,014	8,093,408	2016.29	0	(226,798)	0	(24,615)		(24,615)	202,183	0	0	0	0		0/0
RUSSELL 2000 8/14/2024 Strike @ 2000.7696 4642S$159	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	3,241	6,483,794	2000.7696	0	(197,458)	0	(36,601)		(36,601)	160,857	0	0	0	0		0/0
RUSSELL 2000 9/13/2024 Strike @ 1947.0838 4642S$160	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	4,537	8,834,270	1947.0838	0	(256,944)	0	(130,202)		(130,202)	126,742	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	(3,815,227)		(3,815,227)	(861,364)	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	(1,245,561)		(1,245,561)	144,346	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	(1,160,117)		(1,160,117)	108,752	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	(2,130,919)		(2,130,919)	383,293	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 KVQR4N79VEW8JPSK1K14	02/14/2023	02/14/2024	21,749	93,589,608	4303.229652	0	(6,107,217)	0	(4,240,199)		(4,240,199)	1,867,018	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	(10,781,240)		(10,781,240)	(2,928,061)	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 KVQR4N79VEW8JPSK1K14	04/14/2023	04/12/2024	24,559	105,985,802	4315.55852	0	(6,781,883)	0	(5,947,486)		(5,947,486)	834,397	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	(2,414,416)		(2,414,416)	(117,932)	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 KVQR4N79VEW8JPSK1K14	06/14/2023	06/14/2024	7,957	36,556,364	4594.28	0	(1,843,681)	0	(1,133,822)		(1,133,822)	709,859	0	0	0	0		0/0
S&P 500 7/12/2024 Strike @ 4735.47 7846S$237	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2023	07/12/2024	7,421	35,143,675	4735.47	0	(1,609,924)	0	(772,111)		(772,111)	837,814	0	0	0	0		0/0
S&P 500 8/14/2024 Strike @ 4724.0834 7846S$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	8,210	38,785,244	4724.0834	0	(1,949,293)	0	(1,070,101)		(1,070,101)	879,192	0	0	0	0		0/0
S&P 500 9/13/2024 Strike @ 4716.8397 7846S$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	11,112	52,415,457	4716.8397	0	(2,662,648)	0	(1,695,429)		(1,695,429)	967,219	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										7,192,174	(37,686,010)	0	(38,040,366)	XXX	(38,040,366)	5,900,781	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										7,192,174	(37,686,010)	0	(38,040,366)	XXX	(38,040,366)	5,900,781	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										7,192,174	(37,686,010)	0	(38,040,366)	XXX	(38,040,366)	5,900,781	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

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)
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										7,192,174	(37,686,010)	0	(38,040,366)	XXX	(38,040,366)	5,900,781	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	148,457	1,614,900		1,614,900	0	30,800	0	0	47,755		0/0
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	148,457	1,614,900	XXX	1,614,900	0	30,800	0	0	47,755	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	148,457	1,614,900	XXX	1,614,900	0	30,800	0	0	47,755	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	148,457	1,614,900	XXX	1,614,900	0	30,800	0	0	47,755	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	148,457	1,614,900	XXX	1,614,900	0	30,800	0	0	47,755	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	148,457	1,614,900	XXX	1,614,900	0	30,800	0	0	47,755	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										30,454,509	52,750,176	0	54,913,111	XXX	54,913,111	(8,047,823)	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										30,454,509	52,750,176	148,457	56,528,011	XXX	56,528,011	(8,047,823)	30,800	0	0	47,755	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
ESZ3	160	36,069,614	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	4,510.9500	4,325.5000	1,483,600	1,483,600	0	0	0	1,483,600	1,483,600	1,790,990	0/0	50
ESZ3	121	27,277,633	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	4,510.9500	4,325.5000	1,121,972	1,121,972	0	0	0	1,121,972	1,121,972	1,354,435	0/0	50
ESZ3	112	25,255,537	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	4,511.0000	4,325.5000	1,038,800	1,038,800	0	0	0	1,038,800	1,038,800	1,254,031	0/0	50
ESZ3	1,000	225,495,866	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	4,511.0000	4,325.5000	9,275,000	9,275,000	0	0	0	9,275,000	9,275,000	11,196,704	0/0	50
ESZ3	112	25,262,344	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	4,511.0500	4,325.5000	1,039,080	1,039,080	0	0	0	1,039,080	1,039,080	1,254,369	0/0	50
ESZ3	92	20,762,395	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	4,511.1500	4,325.5000	853,990	853,990	0	0	0	853,990	853,990	1,030,930	0/0	50
ESZ3	563	127,091,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	4,511.2000	4,325.5000	5,227,456	5,227,456	0	0	0	5,227,456	5,227,456	6,310,541	0/0	50
1609999999. Subtotal - Short Futures - Hedging Other												20,039,898	20,039,898	0	0	0	20,039,898	20,039,898	24,192,000	XXX	XXX
1649999999. Subtotal - Short Futures												20,039,898	20,039,898	0	0	0	20,039,898	20,039,898	24,192,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												20,039,898	20,039,898	0	0	0	20,039,898	20,039,898	24,192,000	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												20,039,898	20,039,898	0	0	0	20,039,898	20,039,898	24,192,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO	8,137,680	11,902,218	20,039,898
Total Net Cash Deposits	8,137,680	11,902,218	20,039,898

(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
		Credit	4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	20,039,898	0	20,039,898	20,039,898	0	20,039,898	24,192,000	24,192,000
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	8,880,000	0	10,620,477	0	1,740,477	10,620,477	0	1,740,477	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	21,080,000	0	21,410,514	0	330,514	21,410,514	0	330,514	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	1,470,000	0	1,688,076	0	218,076	1,688,076	0	218,076	47,755	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	10,000	0	5,841	0	0	5,841	0	0	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	3,930,000	0	3,992,213	0	62,213	3,992,213	0	62,213	0	0
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	15,290,000	0	16,578,062	0	1,288,062	16,578,062	0	1,288,062	0	0
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	2,232,827	0	2,232,827	2,232,827	0	2,232,827	0	0
0299999999. Total NAIC 1 Designation			50,660,000	0	56,528,011	0	5,872,170	56,528,011	0	5,872,170	47,755	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			50,660,000	0	76,567,909	0	25,912,068	76,567,909	0	25,912,068	24,239,755	24,192,000
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					76,567,909	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total				0	0	0	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	8,880,000	8,880,000	XXX		IV
BNP PARIBAS KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	21,080,000	21,080,000	XXX		IV
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	1,470,000	1,470,000	XXX		IV
GOLDMAN SACHS W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	10,000	10,000	XXX		IV
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	3,930,000	3,930,000	XXX		IV
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	15,290,000	15,290,000	XXX		IV
0299999999 - Total				50,660,000	50,660,000	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
95001K-NJ-9	WELLS FARGO BANK NA	C	1.E FE	1,500,438	1,500,000	08/09/2024
CR2448-69-2	HSBC Securities (USA) Inc REOENT 35 Day	C	1.E FE	4,000,000	4,000,000	11/04/2023
CR5741-72-1	BofA Securities Inc. REOENT	C	1.E FE	2,000,000	2,000,000	11/04/2023
CR1727-13-8	BNP Paribas SA REOENT	C	1.D FE	2,000,000	2,000,000	11/04/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				9,500,438	9,500,000	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				9,500,438	9,500,000	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				9,500,438	9,500,000	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				9,500,438	9,500,000	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
05253M-TN-4	AUST & NZ BANKING GROUP	C	1.D FE	1,900,141	1,900,000	10/13/2023
05253M-TW-4	AUST & NZ BANKING GROUP	C	1.D FE	1,499,883	1,500,000	12/11/2023
05253M-UD-4	AUST & NZ BANKING GROUP	C	1.D FE	1,000,194	1,000,000	11/13/2023
06050F-FT-4	BANK OF AMERICA NA	C	1.E FE	1,400,288	1,400,000	11/13/2023
06054R-6F-4	BANK OF AMERICA NA	C	1.E FE	1,500,032	1,500,000	12/15/2023
06373L-5Z-8	BANK OF MONTREAL	C	1.E FE	1,503,156	1,500,000	04/02/2024
06373L-6Q-7	BANK OF MONTREAL	C	1.E FE	1,400,246	1,400,000	11/06/2023
06417M-Z2-4	BANK OF NOVA SCOTIA HOUS	C	1.E FE	1,501,114	1,500,882	02/05/2024
12509Q-BF-9	CDP FINANCIAL INC	C	1.D FE	1,500,087	1,500,000	10/10/2023
12509Q-BV-4	CDP FINANCIAL INC	C	1.D FE	1,400,445	1,399,908	01/08/2024
13606K-TY-2	CANADIAN IMP BK COMM NY	C	1.E FE	1,500,230	1,500,000	12/07/2023
17330Q-DG-9	CITIBANK NA	C	1.E FE	1,500,543	1,500,305	12/15/2023
19423M-EZ-9	COLLAT CP FLEX CO LLC	C	1.E FE	1,500,084	1,500,000	10/05/2023
19423R-AP-4	COLLAT COMM PAPER V CO	C	1.E FE	1,400,207	1,400,000	02/15/2024
21684L-GH-9	COOPERAT RABOBANK UA/NY	C	1.E FE	1,500,326	1,500,000	11/08/2023
60710T-FB-2	MIZUHO BANK LTD/NY	C	1.F FE	1,500,353	1,500,000	11/14/2023
60710T-GB-1	MIZUHO BANK LTD/NY	C	1.F FE	1,500,702	1,500,047	02/02/2024
63254G-WN-1	NATIONAL AUSTRALI BANK L	C	1.D FE	1,500,110	1,499,455	11/16/2023
63254G-XU-4	NATIONAL AUSTRALI BANK L	C	1.D FE	1,450,477	1,450,000	12/05/2023
63254G-ZG-3	NATIONAL AUSTRALI BANK L	C	1.D FE	1,500,000	1,500,000	09/27/2024
8574P1-NH-5	STATE STREET BANK & TR	C	1.D FE	1,350,267	1,350,000	11/20/2023
86564P-BT-7	SUMITOMO MITSUI TRUST NY	C	1.F FE	1,500,584	1,500,000	02/09/2024
86564P-CW-9	SUMITOMO MITSUI TRUST NY	C	1.F FE	1,500,254	1,500,000	01/25/2024
86959R-3X-6	SVENSKA HANDELSBANKEN NY	C	1.C FE	1,400,830	1,400,177	01/26/2024
89120D-WK-1	TORONTO DOMINION BANK	C	1.D FE	1,801,184	1,800,000	11/15/2023
95001K-JU-9	WELLS FARGO BANK NA	C	1.E FE	1,501,334	1,500,000	01/05/2024
95001K-LW-2	WELLS FARGO BANK NA	C	1.E FE	1,500,611	1,500,207	12/12/2023
9612C4-3H-2	WESTPAC BANKING CORP	C	1.D FE	1,500,300	1,500,019	10/25/2023
CR1016-69-8	JP Morgan Securities LLC REOENT OBFR+40	C	1.E FE	1,000,000	1,000,000	12/29/2023
CR4824-39-5	Credit Agricole Corporate & Investment	C	1.E FE	1,500,000	1,500,000	10/07/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				44,013,982	44,001,000	XXX
000000-00-0	Cash	C		7,369	7,369	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				7,369	7,369	XXX
06050F-EQ-1	BANK OF AMERICA NA	C	1.E FE	1,500,000	1,500,008	10/02/2023
06744R-X2-9	BARCLAYS BANK UK PLC	C	1.E FE	499,780	499,926	10/02/2023
13639D-XH-1	CANADIAN NATL RAILWAY	C	2.A FE	1,396,210	1,396,621	10/17/2023
15963U-X2-7	CHARIOT FUNDING LLC	C	1.E FE	1,499,334	1,499,776	10/02/2023
24423J-X4-4	JOHN DEERE CANADA ULC	C	1.E FE	1,199,119	1,199,468	10/04/2023
24423J-XQ-5	JOHN DEERE CANADA ULC	C	1.E FE	1,594,088	1,594,552	10/24/2023
2524H5-XL-6	DIAGEO CAPITAL PLC	C	2.A FE	1,295,827	1,296,226	10/20/2023
34411H-XP-4	FMS WERTMANAGEMENT	C	1.D FE	1,992,918	1,993,449	10/23/2023
44890N-XP-0	HYUNDAI CAPITAL AMERICA	C	2.A FE	1,345,033	1,345,495	10/23/2023
49271K-XK-5	KEURIG DR PEPPER INC	C	2.A FE	1,345,887	1,346,294	10/19/2023
53127U-XG-0	LIBERTY STREET FDG LLC	C	1.E FE	449,860	449,980	10/16/2023
54316U-X5-3	LONGSHIP FUNDING LLC	C	1.D FE	499,556	499,704	10/05/2023
55607L-XH-2	MACQUARIE BANK LIMITED	C	1.E FE	1,246,629	1,246,956	10/17/2023
57978D-X4-6	MCCORMICK & COMPANY INC	C	2.A FE	1,548,847	1,549,292	10/04/2023
60920W-X2-1	MONDELEZ INTERNATIONAL	C	2.A FE	1,699,232	1,699,741	10/02/2023
63254G-XD-2	NATIONAL AUSTRALI BANK L	C	1.D FE	1,500,096	1,500,072	10/06/2023
63975V-X4-7	NEDERLANDSE WATERSCHAPS	C	1.D FE	1,498,889	1,499,333	10/04/2023
65558K-XJ-8	NORDEA BANK ABP	C	1.D FE	1,396,104	1,396,430	10/18/2023
70109M-XC-3	PARKER-HANNIFIN CORP	C	2.A FE	1,546,945	1,547,409	10/12/2023
78015K-7K-4	ROYAL BANK OF CANADA	C	1.F FE	1,499,952	1,500,183	10/26/2023
83050P-3F-4	SKANDINAV ENSKILDA BK NY	C	1.E FE	1,500,303	1,500,000	12/11/2023
83050U-XP-8	SKANDINAV ENSKILDA BANK	C	1.E FE	498,248	498,365	10/23/2023
86565F-D2-5	SUMITOMO MITSUI BANK NY	C	1.F FE	1,500,254	1,500,148	10/16/2023
86565F-TW-2	SUMITOMO MITSUI BANK NY	C	1.F FE	1,500,067	1,500,020	10/02/2023
89152F-X2-6	TOTALENERGIES CAPITAL SA	C	1.E FE	1,699,245	1,699,748	10/02/2023
8AMMF0-8Q-7	GOLDMAN SACHS FIN SQ GOVT	C	1.A FE	2,167,472	2,167,472	
8AMMF0-91-1	DWS GOVT MM SERIES INST	C	1.A FE	2,954,401	2,954,401	
8AMMF0-AM-3	INVESCO GVT & AGCY-INST	C	1.A FE	2,850,480	2,850,480	
93114F-X2-5	WALMART INC	C	1.D FE	3,998,248	3,999,416	10/02/2023
RPEH12-2E-7	BOFA SECURITIES INC	C	1.E FE	10,000,000	10,000,000	10/02/2023
RPEH12-2I-8	BNP PARIBAS	C	1.E FE	3,000,000	3,000,000	10/02/2023
RPEH12-2J-6	HSBC SECURITIES USA INC	C	1.E FE	1,000,000	1,000,000	10/02/2023
RPEJ12-10-4	BNP PARIBAS	C	1.E FE	11,000,000	11,000,000	10/02/2023
RPEJ12-16-1	HSBC SECURITIES USA INC	C	1.E FE	11,000,000	11,000,000	10/02/2023
RPEJ12-1C-8	TD SECURITIES (USA) LLC	C	1.C FE	1,000,000	1,000,000	10/02/2023

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
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				82,223,024	82,230,965	XXX
9999999999 - Totals				135,744,813	135,739,334	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ ....0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ ....0 Book/Adjusted Carrying Value $ 0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 $ ....0 NAIC 2 $ ....0 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	30,530,635	132,842,495	116,482,102	XXX
BMO Harris Bank N.A.	Chicago, IL		0.000	0	0	362,170	398,527	427,106	XXX
Goldman Sachs	New York, NY		0.000	0	0	56,306,658	57,319,117	20,065,266	XXX
Key Bank	Cincinnati, OH		0.000	0	0	(63,898,488)	(56,186,477)	(53,412,213)	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	3,357,498	1,338,817	5,814,168	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	775,563	774,064	765,759	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	27,434,036	136,486,543	90,142,188	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	27,434,036	136,486,543	90,142,188	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	27,434,036	136,486,543	90,142,188	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		09/27/2023	0.000		139,278,727	0	3,712,107
8309999999. Subtotal - All Other Money Market Mutual Funds						139,278,727	0	3,712,107
8609999999 - Total Cash Equivalents						139,278,727	0	3,712,107