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QUARTERLY STATEMENT

As of March 31, 2019

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... September 9, 1909 Commenced Business..... October 10, 1910

Statutory Home Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100 (Area Code) (Telephone Number)
Mail Address	Post Office Box 237 .. Cincinnati .. OH .. US .. 45201 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Financial Way .. Cincinnati .. OH .. US .. 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100-6015 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts (Name)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension)
	amber_roberts@ohionational.com (E-Mail Address)	513-794-4516 (Fax Number)

OFFICERS

Name	Title	Name	Title
Barbara Ann Turner	President & Chief Operating Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary

OTHER

Gary Thomas Huffman	Chairman & Chief Executive Officer	Rocky Coppola	Senior Vice President & Chief Financial Officer
Anthony Gerard Esposito	Senior Vice President & Chief Human Resources Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Risk Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer

DIRECTORS OR TRUSTEES

Jack Elliott Brown	Victoria Buyniski Gluckman	John Weber Hayden	Gary Thomas Huffman
James Francis Orr	John Russell Phillips	John Michael Schlotman	James Charles Votruba
Gary Edward Wendlandt			

State of........ Ohio
County of..... Hamilton

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

(Signature)	(Signature)	(Signature)
Barbara Ann Turner	Therese Susan McDonough	Doris Lee Paul
(Printed Name)	(Printed Name)	(Printed Name)
President & Chief Operating Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of May 2019

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

Lucas A. Compton, Notary Public
December 23, 2023

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	6,940,130,384	0	6,940,130,384	7,018,142,625
2. Stocks:				
2.1 Preferred stocks	13,096,234	0	13,096,234	18,292,234
2.2 Common stocks	407,261,391	0	407,261,391	399,850,001
3. Mortgage loans on real estate:				
3.1 First liens	852,222,194	0	852,222,194	859,830,165
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)	26,153,430	0	26,153,430	26,406,595
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....149,680,231), cash equivalents ($.....53,432,891) and short-term investments ($.....0)	203,113,122	0	203,113,122	327,430,408
6. Contract loans (including $..........0 premium notes)	664,481,491	112,697	664,368,794	638,824,150
7. Derivatives	76,338,029	0	76,338,029	107,064,054
8. Other invested assets	77,177,197	0	77,177,197	76,569,917
9. Receivables for securities	4,911,719	0	4,911,719	135,694
10. Securities lending reinvested collateral assets	252,787,096	0	252,787,096	230,304,912
11. Aggregate write-ins for invested assets	3,040,000	0	3,040,000	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,520,712,287	112,697	9,520,599,590	9,702,850,754
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	69,127,622	0	69,127,622	64,366,526
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	12,602,663	0	12,602,663	20,057,544
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	63,318,863	0	63,318,863	65,204,693
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	10,692,781	250,000	10,442,781	21,524,927
16.2 Funds held by or deposited with reinsured companies	4,069,641	0	4,069,641	2,705,550
16.3 Other amounts receivable under reinsurance contracts	32,917	0	32,917	139
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	37,972,002	0	37,972,002	34,253,902
18.2 Net deferred tax asset	225,339,889	107,609,135	117,730,754	132,476,062
19. Guaranty funds receivable or on deposit	1,827,875	0	1,827,875	1,752,171
20. Electronic data processing equipment and software	277,566	0	277,566	154,498
21. Furniture and equipment, including health care delivery assets ($..........0)	6,865,085	6,865,085	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	12,380,178	0	12,380,178	17,143,668
24. Health care ($..........0) and other amounts receivable	21,810,308	21,810,308	0	0
25. Aggregate write-ins for other than invested assets	135,743,076	172,799	135,570,277	138,459,747
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	10,122,772,755	136,820,024	9,985,952,731	10,200,950,180
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	19,450,168,637	0	19,450,168,637	18,883,484,727
28. Total (Lines 26 and 27)	29,572,941,392	136,820,024	29,436,121,368	29,084,434,907

DETAILS OF WRITE-INS

1101. Receivable for Collateral	3,040,000	0	3,040,000	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	3,040,000	0	3,040,000	0
2501. Annuity rider charges receivable	118,024,836	0	118,024,836	120,595,792
2502. Keyman insurance	10,637,368	0	10,637,368	10,511,304
2503. Fund revenue receivable	5,941,704	0	5,941,704	6,240,811
2598. Summary of remaining write-ins for Line 25 from overflow page	1,139,168	172,799	966,369	1,111,840
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	135,743,076	172,799	135,570,277	138,459,747

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....7,187,278,965 less $..........0 included in Line 6.3 (including $.....291,661,481 Modco Reserve)	7,187,278,965	7,129,776,448
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	28,621,157	28,832,775
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	708,927,586	700,661,524
4. Contract claims:		
4.1 Life	18,891,501	17,824,847
4.2 Accident and health	127,178	181,909
5. Policyholders' dividends/refunds to members $.....4,629,878 and coupons $..........0 due and unpaid	4,629,878	4,320,972
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)	114,453,213	112,196,021
6.2 Policyholder's dividends/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 $.....66,383 accident and health premiums	2,022,491	1,144,154
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 $.....33,941,207 assumed and $.....(6,630,448) ceded	27,310,759	30,392,691
9.4 Interest Maintenance Reserve	26,376,889	28,905,759
10. Commissions to agents due or accrued - life and annuity contracts $.....4,255,039, accident and health $.....580,233 and deposit-type contract funds $..........0	4,835,272	10,091,579
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	8,581,199	11,982,294
13. Transfers to Separate Accounts due or accrued (net) (including $.....(165,246,236) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(165,246,236)	(173,980,185)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,117,452	3,709,069
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	8,415,976	7,630,642
17. Amounts withheld or retained by reporting entity as agent or trustee	109,499,042	110,380,268
18. Amounts held for agents' account, including $.....4,980,866 agents' credit balances	5,100,242	4,862,813
19. Remittances and items not allocated	16,354,642	31,488,858
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $..........0 and interest thereon $..........0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	12,836,979	2,422,054
24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	499,457,180	612,122,942
24.04 Payable to parent, subsidiaries and affiliates	101,134,829	146,625,281
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	48,707,418	2,865,650
24.09 Payable for securities	7,801,353	1,427,992
24.10 Payable for securities lending	252,787,095	230,304,912
24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25. Aggregate write-ins for liabilities	51,050,658	125,705,822
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,083,072,718	9,181,877,090
27. From Separate Accounts statement	19,450,168,637	18,883,484,727
28. Total liabilities (Lines 26 and 27)	28,533,241,355	28,065,361,817
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes	309,717,578	309,698,506
33. Gross paid in and contributed surplus	283,297,154	283,297,154
34. Aggregate write-ins for special surplus funds	(4,774,920)	(4,409,094)
35. Unassigned funds (surplus)	304,640,200	420,486,525
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	892,880,013	1,009,073,090
38. Totals of Lines 29, 30 and 37	902,880,013	1,019,073,090
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	29,436,121,368	29,084,434,907

DETAILS OF WRITE-INS

2501. Liability for cash collateral	32,280,001	106,880,000
2502. Liability for plan benefits	17,268,787	17,196,925
2503. Unclaimed funds	1,501,870	1,628,896
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	51,050,658	125,705,822
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401. Voluntary Reserve	(4,774,920)	(4,409,094)
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	(4,774,920)	(4,409,094)

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	117,923,386	443,167,292	1,420,843,815
2. Considerations for supplementary contracts with life contingencies	102,619	300,785	704,572
3. Net investment income	94,846,945	85,213,667	366,751,520
4. Amortization of Interest Maintenance Reserve (IMR)	1,196,233	1,312,975	5,339,595
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	12,023,944	32,058,983	80,155,655
7. Reserve adjustments on reinsurance ceded	37,749,283	29,362,573	118,437,203
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	59,546,916	71,762,049	278,874,579
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	69,881,476	80,690,565	329,730,527
9. Totals (Lines 1 to 8.3)	393,270,802	743,868,889	2,600,837,467
10. Death benefits	12,686,692	32,518,151	98,072,372
11. Matured endowments (excluding guaranteed annual pure endowments)	39,848	128,267	406,074
12. Annuity benefits	179,757,550	174,485,676	715,937,790
13. Disability benefits and benefits under accident and health contracts	444,045	488,524	2,177,894
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,217,151,505	860,685,504	2,631,347,755
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	3,795,638	3,891,100	15,704,236
18. Payments on supplementary contracts with life contingencies	141,983	138,152	529,445
19. Increase in aggregate reserves for life and accident and health contracts	168,800,753	161,751,276	669,328,550
20. Totals (Lines 10 to 19)	1,582,818,013	1,234,086,650	4,133,504,116
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	44,691,540	97,169,748	313,742,871
22. Commissions and expense allowances on reinsurance assumed	997,670	991,958	4,426,236
23. General insurance expenses and fraternal expenses	38,251,609	47,698,526	169,652,769
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,110,017	4,837,817	18,859,562
25. Increase in loading on deferred and uncollected premiums	(4,398,062)	(3,160,536)	1,036,120
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,221,586,642)	(662,423,990)	(2,139,022,718)
27. Aggregate write-ins for deductions	6,238,520	1,868,262	19,554,586
28. Totals (Lines 20 to 27)	454,122,664	721,068,435	2,521,753,542
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(60,851,862)	22,800,454	79,083,925
30. Dividends to policyholders and refunds to members	27,506,325	24,922,392	116,431,319
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(88,358,187)	(2,121,939)	(37,347,394)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,994,196)	828,720	(9,703,714)
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)	(86,363,991)	(2,950,659)	(27,643,680)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(1,335,220) (excluding taxes of $.....(354,245) transferred to the IMR)	(3,985,120)	(3,266,943)	(27,776,411)
35. Net income (Line 33 plus Line 34)	(90,349,111)	(6,217,602)	(55,420,091)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,019,073,090	1,101,550,106	1,101,550,106
37. Net income (Line 35)	(90,349,111)	(6,217,602)	(55,420,091)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....2,968,018	20,111,515	(1,062,003)	4,403,272
39. Change in net unrealized foreign exchange capital gain (loss)	(471)	(64,273)	(137,345)
40. Change in net deferred income tax	26,333,785	7,484,745	29,729,037
41. Change in nonadmitted assets	(37,335,179)	(9,629,808)	(16,815,897)
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	(10,414,924)	(726,248)	3,420,363
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	5,000
47. Other changes in surplus in Separate Accounts Statement	0	(90)	(5,423)
48. Change in surplus notes	19,073	19,073	76,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(25,000,000)	(20,000,000)	(60,000,000)
53. Aggregate write-ins for gains and losses in surplus	442,235	(43,083)	12,267,777
54. Net change in capital and surplus (Lines 37 through 53)	(116,193,077)	(30,239,288)	(82,477,016)
55. Capital and surplus as of statement date (Lines 36 + 54)	902,880,013	1,071,310,818	1,019,073,090

DETAILS OF WRITE-INS

08.301. Policy charges	53,053,083	61,118,246	251,143,295
08.302. Fee income	16,761,415	19,604,427	77,691,039
08.303. Miscellaneous gain/(losses)	66,978	(32,108)	896,192
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	69,881,476	80,690,565	329,730,527
2701. Funds withheld miscellaneous expense	5,085,201	1,423,263	15,323,822
2702. Health surrender benefits	785,339	444,999	2,163,770
2703. Miscellaneous expense	367,980	0	2,066,994
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,238,520	1,868,262	19,554,586
5301. Benefit plan adjustment	808,061	861,434	6,208,044
5302. Prior period adjustment	0	(1,288,433)	(1,063,344)
5303. Voluntary reserve	(365,826)	383,916	7,123,077
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	442,235	(43,083)	12,267,777

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	166,023,567	482,986,172	1,517,309,714
2.	Net investment income	92,273,741	80,800,316	372,369,951
3.	Miscellaneous income	71,479,184	80,415,214	330,465,419
4.	Total (Lines 1 through 3)	329,776,491	644,201,702	2,220,145,084
5.	Benefit and loss related payments	1,323,923,763	570,794,418	2,614,046,308
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,230,320,591)	(681,819,215)	(2,216,517,711)
7.	Commissions, expenses paid and aggregate write-ins for deductions	175,881,998	147,720,637	449,584,535
8.	Dividends paid to policyholders	24,940,227	21,283,862	100,620,227
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	34,439	(876,007)	(4,354,432)
10.	Total (Lines 5 through 9)	294,459,835	57,103,695	943,378,927
11.	Net cash from operations (Line 4 minus Line 10)	35,316,656	587,098,007	1,276,766,157
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	202,374,899	173,324,623	919,511,490
	12.2 Stocks	6,432,453	76,454	4,850,640
	12.3 Mortgage loans	26,620,263	31,727,781	124,423,975
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	30,682
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	37,099,386	24,460,506	2,404,194
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	272,527,001	229,589,364	1,051,220,980
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	128,221,838	691,813,868	2,016,209,648
	13.2 Stocks	250,000	76,425	6,426,425
	13.3 Mortgage loans	19,322,082	43,115,000	180,882,189
	13.4 Real estate	0	0	2,546,264
	13.5 Other invested assets	524,389	0	1,600,599
	13.6 Miscellaneous applications	7,816,026	17,063,113	61,725,433
	13.7 Total investments acquired (Lines 13.1 to 13.6)	156,134,335	752,068,406	2,269,390,558
14.	Net increase or (decrease) in contract loans and premium notes	25,578,396	18,578,581	95,801,433
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	90,814,271	(541,057,623)	(1,313,971,011)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	(0)	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,287,667	14,122,119	(9,907,394)
	16.5 Dividends to stockholders	25,000,000	20,000,000	60,000,000
	16.6 Other cash provided (applied)	(228,735,880)	(51,462,312)	(8,751,712)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(250,448,213)	(57,340,193)	(78,659,106)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(124,317,286)	(11,299,810)	(115,863,960)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	327,430,409	443,294,368	443,294,368
	19.2 End of period (Line 18 plus Line 19.1)	203,113,123	431,994,559	327,430,409

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

20.0001	Change in securities lending collateral	(22,482,184)	(281,434,609)	(229,771,958)
20.0002	Funds held under fixed indexed annuity reinsurance agreement, net	(487,533,387)	26,922,433	(482,441,927)

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	167,714,643	157,329,027	724,008,441
3. Ordinary individual annuities	25,717,337	717,898,939	1,370,438,974
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	35,233,076	71,658,350	212,291,504
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	2,889,165	3,031,452	12,219,539
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	231,554,221	949,917,768	2,318,958,458
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	231,554,221	949,917,768	2,318,958,458
14. Deposit-type contracts	41,015,033	30,439,085	122,021,737
15. Total (Lines 13 and 14)	272,569,254	980,356,853	2,440,980,195

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 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.

	SSAP #	F/S Page	F/S Line #	March 31, 2019	December 31, 2018
NET INCOME					
(1) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (90,349,111)	$ (55,420,091)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				0	0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				0	0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ (90,349,111)	$ (55,420,091)
SURPLUS					
(5) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 902,880,013	$ 1,019,073,090
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				0	0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				0	0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 902,880,013	$ 1,019,073,090

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

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

(2) OTTI Recognized - 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
690732 AE 2	$ 2,992,959	$ 1,935,000	$ 1,057,959	$ 1,935,000	$ 1,935,000	03/31/2019
Total			$ 1,057,959			

(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	$	229,265
	2. 12 Months or Longer	$	8,757,917
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	37,408,429
	2. 12 Months or Longer	$	602,937,401

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$	252,805,480

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

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

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

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

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

H. (1) Total Premium Costs for Contracts - NONE

(2)		Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
a.	Prior Year	$ 115,755,029	$ 57,533,549	$ 170,922,160
b.	Current Period	$ 115,755,029	$ (43,092,920)	$ 71,085,090

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

B. Transactions
The Company's investment income reflects dividends from its wholly owned subsidiary, Ohio National Investments, Inc., of $2,000,000 for the period ended March 31, 2019.

Dividends to the Company's parent, ONFS, are summarized below:

	March 31, 2019
Dividends declared and unpaid (P3, L23,C1)	$ 0
Dividends paid in cash (P5, L16.5, C1)	25,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	0
Dividends to stockholders (P4, L52, C1)	$ 25,000,000

NOTES TO FINANCIAL STATEMENTS

F. Material Management or Service Contracts and Cost-Sharing Arrangements

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a cash pooling agreement. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLA). Settlement is made daily for each party's needs from or to the concentration account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2019, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	March 31, 2019
Ohio National Life Assurance Corporation	$ 25,904,694
Ohio National Financial Services	8,696,075
Sycamore Re, Ltd	34,457,759
Ohio National Investments, Inc.	6,382,555
Montgomery Re, Inc.	2,074,749
Ohio National Mutual Holdings, Inc.	748,134
ONFlight Inc.	78,219
ON Global Holdings, LLC	254
Kenwood Re, Inc.	4,900,784
OnTech, LLC	5,812,305
Financial Way Realty, Inc	792,634
ON Foreign Holdings, LLC	(8,292,456)
Camargo Re Captive, Inc.	4,672,849
Fiduciary Capital Management, Inc.	500,609
Total	$ 86,729,164

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $350,000,000 as of March 31, 2019 and December 31, 2018, 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. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	25,000,000	25,000,000	0
(c) Activity Stock	11,552,300	11,552,300	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 36,552,300	$ 36,552,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 577,615,000	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	25,000,000	25,000,000	0
(c) Activity Stock	11,552,300	11,552,300	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 36,552,300	$ 36,552,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 577,615,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year to Date Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 25,000,000	$ 25,000,000	$ 0	$ 0	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total to Date General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 398,608,766	$ 393,894,444	$ 350,000,000
2. Current Year to Date General Account Total Collateral Pledged	$ 398,608,766	$ 393,894,444	$ 350,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	$ 0	$ 0	$ 0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 399,898,836	$ 401,075,444	$ 350,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 400,133,845	$ 400,031,749	$ 350,000,000
2. Current Year to Date General Account Total Collateral Pledged	$ 400,133,845	$ 400,031,749	$ 350,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	$ 0	$ 0	$ 0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 404,638,117	$ 408,075,273	$ 350,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	350,000,000	350,000,000	0	$ 349,999,994
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 350,000,000	$ 350,000,000	$ 0	$ 349,999,994

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	350,000,000	350,000,000	0	$ 349,999,998
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 350,000,000	$ 350,000,000	$ 0	$ 349,999,998

b. Maximum Amount During Reporting Period (Current Year to Date)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ 0	$ 0	$ 0
2. Funding Agreements	350,000,000	350,000,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$ 350,000,000	$ 350,000,000	$ 0

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2018	Current Year to Date	2018	Current Year to Date	2018
a. Service cost	$ 433,403	$ 2,412,000	$ 7,090	$ 43,000	$ 0	$ 0
b. Interest cost	967,780	3,994,000	70,883	261,000	0	0
c. Expected return on plan assets	(891,909)	(4,726,000)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	771,914	3,274,000	33,649	57,000	0	0
f. Prior service cost or credit	10,305	153,000	(7,807)	(13,000)	0	0
g. Gain or loss recognized due to a settlement curtailment	0	0		0	0	0
h. Total net periodic benefit cost	$ 1,291,493	$ 5,107,000	$ 103,815	$ 348,000	$ 0	$ 0

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

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

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

C. Wash Sales - NONE

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Cash & Cash equivalents	$ 149,680,231	$ 0	$ 0	$ 53,432,891	$ 203,113,122
Short-Term	0	0	0	0	0
Securities lending collateral	0	252,787,096	0	0	252,787,096
Bonds - Industrial and Misc	0	186,602	0	0	186,602
Common stock - Industrial and Misc	0	36,934,789	0	0	36,934,789
Equity put options	0	29,675	0	0	29,675
Equity call Options	0	33,427,882	0	0	33,427,882
Options on swaps	0	39,332,368	0	0	39,332,368
Swaps	0	1,176,000	0	0	1,176,000
Futures contracts	2,372,104	0	0	0	2,372,104
Separate account assets	19,450,168,637	0	0	0	19,450,168,637
Total	$ 19,602,220,972	$ 363,874,412	$ 0	$ 53,432,891	$ 20,019,528,275
Liabilities at Fair Value					
Equity put options	$ 0	$ 43,092,920	$ 0	$ 0	$ 43,092,920
Futures contracts	5,614,498	0	0	0	5,614,498
Total	$ 5,614,498	$ 43,092,920	$ 0	$ 0	$ 48,707,418

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy - Not applicable

(3) Policies when Transfers Between Levels are Recognized
Transfers between level 2 and 3 are recognized at the beginning of the period.

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

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

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

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

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

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

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements
Derivatives - The Company enters into long term investments comprised of equity futures, currency futures, equity index put options, equity index call options, equity swaps and interest rate swaptions to economically hedge liabilities embedded in certain variable annuity and fixed indexed annuity products. The equity futures and 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, equity swaps 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	$ 7,166,835,769	$ 6,940,130,384	$ 10,568,508	$7,128,156,276	$ 28,110,985	$ 0	$ 0
Cash & cash equivalents	$ 203,113,122	$ 203,113,122	$ 149,680,231	$ 0	$ 0	$ 53,432,891	$ 0
Common stock non-affilate	$ 36,934,789	$ 36,934,789	$ 0	$ 36,934,789	$ 0	$ 0	$ 0
Preferred stock	$ 13,470,616	$ 13,096,234	$ 0	$ 13,470,616	$ 0	$ 0	$ 0
Mortgage Loan	$ 847,312,743	$ 852,222,194	$ 0	$ 0	$ 847,312,743	$ 0	$ 0
Securities lending collateral	$ 252,787,096	$ 252,787,096	$ 0	$ 252,787,096	$ 0	$ 0	$ 0
Derivatives- equity put options	$ 29,675	$ 29,675	$ 0	$ 29,675	$ 0	$ 0	$ 0
Derivatives- equity put options	$ (43,092,920)	$ (43,092,920)	$ 0	$ (43,092,920)	$ 0	$ 0	$ 0
Derivatives- options on swaps	$ 39,332,368	$ 39,332,368	$ 0	$ 39,332,368	$ 0	$ 0	$ 0
Derivatives- call options	$ 33,427,882	$ 33,427,882	$ 0	$ 33,427,882	$ 0	$ 0	$ 0
Derivatives- swaps	$ 1,176,000	$ 1,176,000	$ 0	$ 1,176,000	$ 0	$ 0	$ 0
Derivatives- futures contracts	$ 2,372,104	$ 2,372,104	$ 2,372,104	$ 0	$ 0	$ 0	$ 0
Derivatives- futures contracts	$ (5,614,498)	$ (5,614,498)	$ (5,614,498)	$ 0	$ 0	$ 0	$ 0
Separate account assets	$ 19,450,168,637	$ 19,450,168,637	$ 19,450,168,637	$ 0	$ 0	$ 0	$ 0
Separate account liabilities	$(19,450,168,637)	$(19,450,168,637)	$(19,450,168,637)	$ 0	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2018 were $10,499,494. As of March 31, 2019, $117,821 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 $10,010,437. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant changes

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant changes

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes

Note 34 – Separate Accounts

No significant changes

Note 35 – 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 [ ] No [X]

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of 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
	0	

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?
If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

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. 12/31/2015

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). 05/17/2017

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Ohio National Equities, Inc	Cincinnati, OH				YES
The ON Equity Sales Company	Cincinnati, OH				YES

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 2,138,051

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	361,443,562	370,326,603
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 361,443,562	$ 370,326,603
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 [ ] No [X]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 252,805,480

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 252,787,096

16.3 Total payable for securities lending reported on the liability page: $ 252,787,095

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	P.O. Box 2054, Schilitz Park, Suite 300, Milwaukee, WI 53201
Wells Fargo Securities, LLC	301 South College Street, 7th Floor, Charlotte, NC 28202-4200

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 and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Paul Gerard	I
Tim Biggs	I
Philip Byrde	I
Gary Rodmaker	I
Annette Teders	I
Jeffrey Weisman	I
Nick Trivett	I

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 assets? Yes [ ] No [ ]

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 assets? Yes [ ] No [ ]

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 for 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]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

		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	$852,222,194
1.14	Total mortgages in good standing	$852,222,194
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)	$852,222,194
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	0.2
2.2	A&H cost containment percent	1.7
2.3	A&H expense percent excluding cost containment expenses	21.3
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 reinsurance 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
	0

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 Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	2,624,108	33,976	33,939	558,934	3,250,957	1,612
2. Alaska AK	L	40,705	0	1,855	5,927	48,488	0
3. Arizona AZ	L	3,780,920	98,564	27,690	311,814	4,218,989	1,535
4. Arkansas AR	L	1,235,015	22,781	15,911	206,494	1,480,203	404
5. California CA	L	11,571,197	1,445,708	162,298	2,678,017	15,857,219	1,213,061
6. Colorado CO	L	8,771,611	942,750	123,701	137,051	9,975,112	155,139
7. Connecticut CT	L	1,398,935	122,073	35,517	344,304	1,900,829	439
8. Delaware DE	L	779,269	29,380	8,882	117,879	935,410	18
9. District of Columbia DC	L	145,753	903	1,889	45,453	193,997	11
10. Florida FL	L	12,961,948	2,490,459	119,751	1,872,390	17,444,548	111,281
11. Georgia GA	L	2,637,518	147,377	54,887	691,337	3,531,118	1,026
12. Hawaii HI	L	43,163	0	788	0	43,951	141
13. Idaho ID	L	894,473	297,683	20,526	97,497	1,310,179	1,217
14. Illinois IL	L	7,815,047	2,155,702	184,659	933,902	11,089,309	391,929
15. Indiana IN	L	3,153,076	105,167	31,938	808,503	4,098,684	1,250
16. Iowa IA	L	1,696,358	392,639	30,778	383,255	2,503,029	85,603
17. Kansas KS	L	3,516,147	618,749	59,958	223,799	4,418,652	262,117
18. Kentucky KY	L	1,408,874	284,723	29,061	389,499	2,112,157	77,204
19. Louisiana LA	L	3,962,685	163,537	12,860	349,793	4,488,875	43,680
20. Maine ME	L	146,759	(516,150)	7,816	99,184	(262,392)	220
21. Maryland MD	L	2,219,345	975,567	47,427	337,930	3,580,270	2,724
22. Massachusetts MA	L	2,465,499	644,635	104,596	2,118,562	5,333,292	5,454,766
23. Michigan MI	L	9,200,762	1,382,640	91,052	1,191,588	11,866,043	485,365
24. Minnesota MN	L	2,239,798	907,586	40,451	383,606	3,571,441	1,654
25. Mississippi MS	L	580,161	24,319	23,769	40,731	668,980	208,233
26. Missouri MO	L	2,271,001	456,403	23,272	237,800	2,988,475	32,554
27. Montana MT	L	338,030	2,500	7,697	37,635	385,862	1,964
28. Nebraska NE	L	2,797,638	85,318	18,121	192,057	3,093,134	4,796
29. Nevada NV	L	561,560	34,962	20,975	7,266	624,762	589
30. New Hampshire NH	L	1,450,941	564,506	7,381	887	2,023,715	342
31. New Jersey NJ	L	6,176,550	1,241,696	41,019	229,608	7,688,872	1,683,842
32. New Mexico NM	L	173,751	1,200	3,586	0	178,537	121
33. New York NY	N	365,683	(218,776)	8,351	495	155,753	591
34. North Carolina NC	L	3,590,636	599,120	70,404	1,592,032	5,852,192	17,998
35. North Dakota ND	L	1,377,278	0	23,206	20,288	1,420,771	375,157
36. Ohio OH	L	11,565,967	1,492,355	291,266	10,952,712	24,302,300	29,722,993
37. Oklahoma OK	L	2,095,795	23,769	39,952	295,413	2,454,929	707
38. Oregon OR	L	1,004,945	(46,584)	49,175	141,035	1,148,572	2,629
39. Pennsylvania PA	L	9,516,111	1,800,140	148,532	720,030	12,184,814	115,622
40. Rhode Island RI	L	409,772	145,314	9,757	21,001	585,844	0
41. South Carolina SC	L	1,334,198	53,425	19,960	212,047	1,619,631	410
42. South Dakota SD	L	405,180	11,125	2,785	2,156	421,245	655
43. Tennessee TN	L	3,991,198	362,220	100,762	1,809,701	6,263,880	1,782
44. Texas TX	L	12,701,818	1,194,707	146,832	1,568,616	15,611,973	300,589
45. Utah UT	L	1,715,585	17,454	11,974	1,959	1,746,971	26
46. Vermont VT	L	60,149	3,000	1,541	7,033	71,724	0
47. Virginia VA	L	2,520,046	226,896	59,750	1,424,299	4,230,992	630
48. Washington WA	L	1,600,640	293,336	32,804	273,075	2,199,855	2,105
49. West Virginia WV	L	474,115	48,862	22,631	369,777	915,384	130,777
50. Wisconsin WI	L	3,732,499	528,586	134,930	788,704	5,184,720	116,892
51. Wyoming WY	L	268,371	1,550	5,113	0	275,035	593
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	51,512	3,300	294,609	0	349,421	0
55. US 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	410	0	32	0	443	6
58. Aggregate Other Alien OT	XXX	22,786	0	8,595	0	31,381	32
59. Subtotal	XXX	157,863,289	21,697,152	2,877,011	35,233,076	217,670,528	41,015,033
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	22,728,523	0	0	0	22,728,523	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	291,398	4,016,780	60,652	0	4,368,831	0
94. Aggregate other amounts not allocable by State	XXX	1,400,044	0	0	0	1,400,044	0
95. Totals (Direct Business)	XXX	182,283,254	25,713,933	2,937,663	35,233,076	246,167,925	41,015,033
96. Plus Reinsurance Assumed	XXX	25,101,576	753,537	0	0	25,855,113	0
97. Totals (All Business)	XXX	207,384,829	26,467,470	2,937,663	35,233,076	272,023,038	41,015,033
98. Less Reinsurance Ceded	XXX	82,219,856	55,841,393	1,421,295	0	139,482,543	0
99. Totals (All Business) less Reinsurance Ceded	XXX	125,164,974	(29,373,923)	1,516,368	35,233,076	132,540,495	41,015,033

DETAILS OF WRITE-INS

58001. Other alien	XXX	22,786	0	8,595	0	31,381	32
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	22,786	0	8,595	0	31,381	32
9401. Dividends accums used to purchase paid-up additions	XXX	1,391,533	0	0	0	1,391,533	0
9402. Dividends accums used to shorten endow or prem pay	XXX	8,511	0	0	0	8,511	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	1,400,044	0	0	0	1,400,044	0

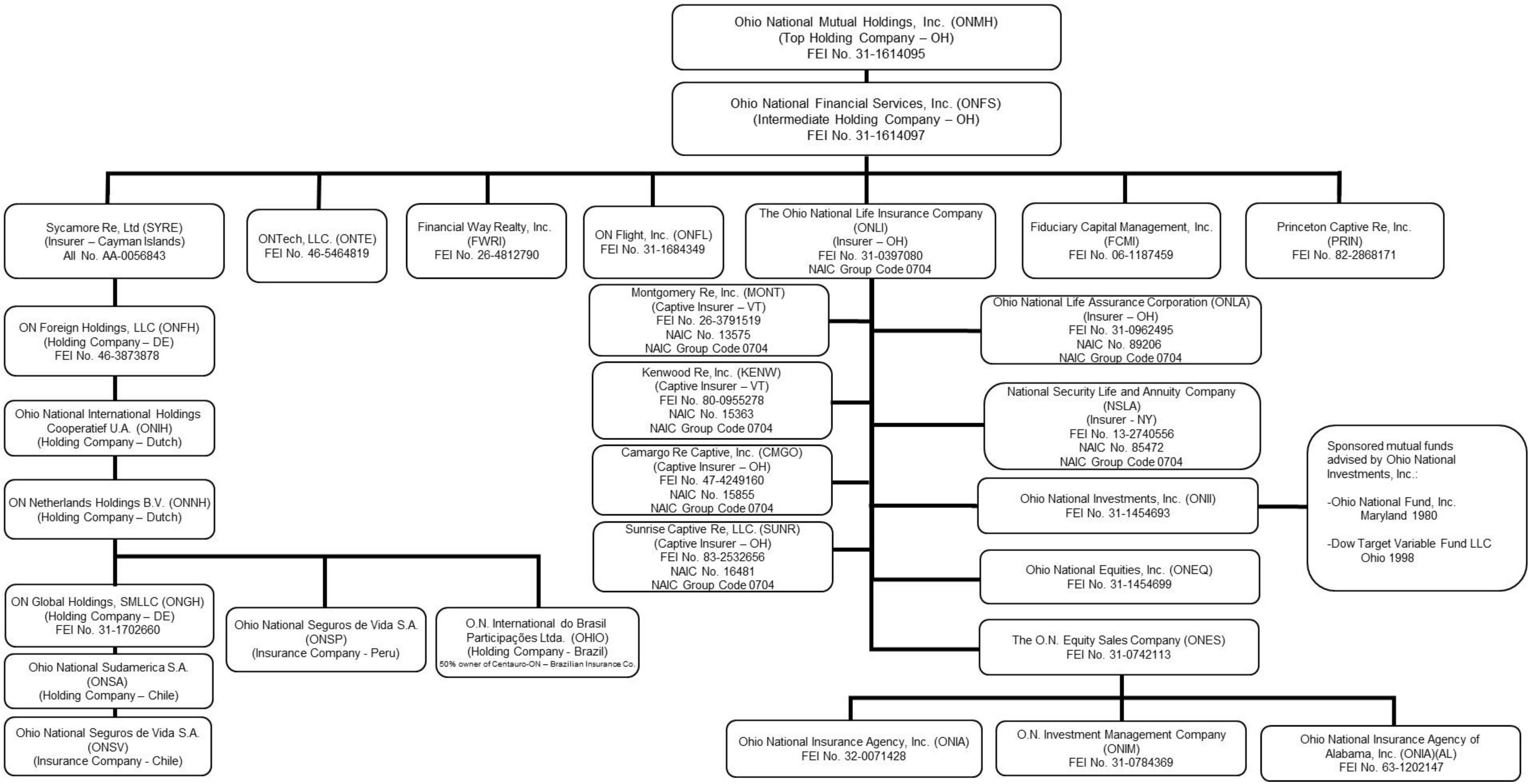
(a) Active Status Count

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0704	Ohio National Mutual Holdings, Inc.	0...........	31-1614095..	0	0	....	Ohio National Mutual Holdings, Inc....................	OH............	UIP...............	....	Ownership, Board of Directors, Management	........0.000	....	......N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-1614097..	0	0	....	Ohio National Financial Sevices, Inc..................	OH............	UIP...............	Ohio National Mutual Holdings, Inc..................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	......N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	AA-0056843.	0	0	....	Sycamore Re, Ltd...	CYM..........	IA..................	Ohio National Financial Services, Inc..............	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	......N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	46-3873878..	0	0	....	Ohio National Foreign Holdings, LLC.................	DE.............	NIA...............	Sycamore Re LTD...	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	......N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	0...................	0	0	....	Ohio National International Holdings Cooperatief U.A.	NLD...........	NIA...............	Ohio National Foreign Holdings, LLC..............	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	......N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	0...................	0	0	....	ON Netherlands Holdings B.V............................	NLD...........	NIA...............	Ohio National International Holdings Cooperatief U.A.	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	......N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-1702660..	0	0	....	ON Global Holdings, SMLLC..............................	DE.............	NIA...............	ON Netherlands Holdings B.V..........................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	......N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	0...................	0	0	....	Ohio National Sudamerica S.A..........................	CHL...........	NIA...............	ON Global Holding, SMLLC.............................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	......N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	0...................	0	0	....	Ohio National Seguros de Vida S.A..................	CHL...........	NIA...............	Ohio National Sudamerica S.A........................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	......N.......	0...........

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		O.N. International do Brasil Participações Ltda.	BRA	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	06-1187459	0	0		Fiduciary Capital Management, Inc.	CT	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	82-2868171	0	0		Princeton Captive Re, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	RE	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Corporation	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0

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0704	Ohio National Mutual Holdings, Inc.	15363...	80-0955278..	0	0		Kenwood Re, Inc.	VT	IA	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	15855...	47-4249160..	0	0		Camargo Re Captive, Inc.	OH	IA	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	16481...	83-2532656..	0	0		Sunrise Captive Re, LLC	OH	IA	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1454693..	0	0		Ohio National Investments, Inc.	OH	NIA	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	Y	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1454699..	0	0		Ohio National Equities, Inc.	OH	NIA	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	Y	0
0704	Ohio National Mutual Holdings, Inc.	0	31-0742113..	0	0		The O.N. Equity Sales Company	OH	NIA	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	Y	0
0704	Ohio National Mutual Holdings, Inc.	0	32-0071428..	0	0		Ohio National Insurance Agency, Inc.	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	31-0784369..	0	0		O.N. Investment Management Company	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	63-1202147..	0	0		Ohio National Insurance Agency of Alabama, Inc.	AL	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0704	Ohio National Mutual Holdings, Inc.	0	31-1684349	0	0		ON Flight, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	26-4812790	0	0		Financial Way Realty, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	46-5464819	0	0		ON Tech, LLC	DE	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. The data for this supplement is not required to be filed.

Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	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	640,500	0	640,500	642,000
2505. Goodwill	217,944	0	217,944	237,758
2506. Pension fee income recoverable	87,925	0	87,925	212,082
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Prepaid expenses	105,000	105,000	0	0
2509. Surplus note issuance costs	67,799	67,799	0	0
2597. Summary of remaining write-ins for Line 25	1,139,168	172,799	966,369	1,111,840

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	26,406,596	24,850,979
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	2,546,264
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	253,166	990,647
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	26,153,430	26,406,596
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	26,153,430	26,406,596

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	859,830,166	804,802,022
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	19,260,000	180,865,000
2.2 Additional investment made after acquisition	62,082	17,189
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	2,081	6,246
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	26,932,134	125,860,291
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)	852,222,195	859,830,166
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	852,222,195	859,830,166
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	852,222,195	859,830,166

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	76,569,917	75,000,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	414,970
2.2 Additional investment made after acquisition	524,389	1,185,629
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	82,891	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	30,682
8. Deduct amortization of premium and depreciation	0	0
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)	77,177,197	76,569,917
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	77,177,197	76,569,917

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	7,436,284,874	6,335,622,909
2. Cost of bonds and stocks acquired	128,221,838	2,022,636,073
3. Accrual of discount	874,962	3,703,642
4. Unrealized valuation increase (decrease)	7,601,725	4,460,972
5. Total gain (loss) on disposals	(336,986)	3,827,703
6. Deduct consideration for bonds and stocks disposed of	209,122,577	928,396,620
7. Deduct amortization of premium	2,005,077	7,673,961
8. Total foreign exchange change in book/adjusted carrying value	(156,100)	(378,000)
9. Deduct current year's other-than-temporary impairment recognized	1,057,959	1,552,334
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	183,323	4,034,490
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,360,488,023	7,436,284,874
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	7,360,488,023	7,436,284,874

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)	4,396,167,887	48,422,437	102,915,207	14,294,877	4,355,969,994			4,396,167,887
2. NAIC 2 (a)	2,460,039,491	79,799,400	97,874,123	(18,841,340)	2,423,123,428			2,460,039,491
3. NAIC 3 (a)	134,065,066	0	185,516	1,725,925	135,605,475			134,065,066
4. NAIC 4 (a)	22,977,504	0	364,519	(2,448,490)	20,164,495			22,977,504
5. NAIC 5 (a)	4,494,745	0	1,403,980	1,382,539	4,473,304			4,494,745
6. NAIC 6 (a)	397,923	0	1,148,243	1,544,000	793,680			397,923
7. Total Bonds	7,018,142,616	128,221,837	203,891,588	(2,342,489)	6,940,130,376	0	0	7,018,142,616
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	13,292,234	0	5,196,000	0	8,096,234			13,292,234
10. NAIC 3	5,000,000	0	0	0	5,000,000			5,000,000
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	18,292,234	0	5,196,000	0	13,096,234	0	0	18,292,234
15. Total Bonds and Preferred Stock	7,036,434,850	128,221,837	209,087,588	(2,342,489)	6,953,226,610	0	0	7,036,434,850

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $............0; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	0	XX	0	0	0

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	20,000,000
2. Cost of short-term investments acquired	0	0
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	20,000,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	100,158,656
2.	Cost paid/(consideration received) on additions	10,696,412
3.	Unrealized valuation increase/(decrease)	(68,840,239)
4.	Total gain (loss) on termination recognized	(5,094,378)
5.	Considerations received/(paid) on terminations	6,203,543
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	156,100
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	30,873,008
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	30,873,008

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				4,039,749
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(7,282,144)
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	(3,242,395)			
3.14	Section 1, Column 18, prior year	4,039,749	(7,282,144)	(7,282,144)	
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	(3,242,395)			
3.24	Section 1, Column 19, prior year	4,039,749	(7,282,144)	(7,282,144)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		(20,878,154)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(20,878,154)	(20,878,154)		
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 the 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)				(3,242,395)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(3,242,395)

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

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	30,873,006	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(3,242,395)	
3.	Total (Line 1 plus Line 2)		27,630,611
4.	Part D, Section 1, Column 5	76,338,029	
5.	Part D, Section 1, Column 6	(48,707,418)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	30,873,006	
8.	Part B, Section 1, Column 13	(3,242,395)	
9.	Total (Line 7 plus Line 8)		27,630,611
10.	Part D, Section 1, Column 8	76,338,029	
11.	Part D, Section 1, Column 9	(48,707,418)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	107,578	
14.	Part B, Section 1, Column 20	21,156,182	
15.	Part D, Section 1, Column 11	21,263,760	
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	112,628,030	81,114,726
2. Cost of cash equivalents acquired	110,096,635	2,145,107,328
3. Accrual of discount	0	1,400,448
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	169,291,775	2,114,994,471
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)	53,432,891	112,628,030
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	53,432,891	112,628,030

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0526054	NEWPORT BEACH	CA		02/25/2019	4.921	3,600,000	0	8,200,000
1426056	WHEELING	IL		03/07/2019	4.725	1,000,000	0	1,430,000
1826051	HEBRON	KY		02/20/2019	5.125	1,650,000	0	2,820,000
2126062	ANNAPOLIS	MD		03/29/2019	4.950	2,000,000	0	3,900,000
3626059	FAIRBORN	OH		03/21/2019	4.925	730,000	0	1,180,000
4426047	SAN ANTONIO	TX		01/24/2019	4.986	3,800,000	0	6,760,000
4426048	SAN ANTONIO	TX		02/14/2019	4.906	4,500,000	0	8,500,000
4426052	SAN ANTONIO	TX		02/21/2019	4.800	1,980,000	0	3,420,000
4725563	RICHMOND	VA		01/16/2019	5.000	0	62,082	5,145,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	19,260,000	62,082	41,355,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	19,260,000	62,082	41,355,000
3399999. Total Mortgages				XXX	XXX	19,260,000	62,082	41,355,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024834	STANLEY	VA		02/24/1999	03/01/2019	55,770	0	0	0	0	0	0	18,383	18,383	0	0	0
0425045	ROGERS	AR		12/05/2003	02/12/2019	3,777,063	0	0	0	0	0	0	3,730,356	3,730,356	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007	02/15/2019	1,001,236	0	0	0	0	0	0	993,826	993,826	0	0	0
1725818	LAWRENCE	KS		03/11/2016	02/28/2019	2,460,962	0	0	0	0	0	0	2,445,078	2,445,078	0	0	0
2325770	SALINE	MI		06/26/2015	03/07/2019	698,493	0	0	0	0	0	0	686,575	686,575	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015	01/23/2019	568,956	0	0	0	0	0	0	562,764	562,764	0	0	0
3625300	FAIRBORN	OH		01/23/2007	01/30/2019	1,084,060	0	0	0	0	0	0	1,078,070	1,078,070	0	0	0
4425297	HOUSTON	TX		01/17/2007	02/20/2019	490,528	0	0	0	0	0	0	467,112	467,112	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013	02/22/2019	728,343	0	0	0	0	0	0	706,196	706,196	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010	01/31/2019	198,621	0	0	0	0	0	0	153,408	153,408	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015	02/28/2019	790,886	0	0	0	0	0	0	778,758	778,758	0	0	0
0199999. Total - Mortgages Closed by Repayment						11,854,918	0	0	0	0	0	0	11,620,526	11,620,526	0	0	0
Mortgages With Partial Repayments																	
0024739	CHILLUM	MD		08/18/1997		1,441,725	0	0	0	0	0	0	0	82,742	0	0	0
0024834	STANLEY	VA		02/24/1999		55,770	0	0	0	0	0	0	0	37,387	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		230,853	0	0	0	0	0	0	0	55,999	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		596,373	0	0	0	0	0	0	0	33,040	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		682,680	0	0	0	0	0	0	0	38,789	0	0	0
0024957	BOYLSTON	MA		11/26/2002		1,249,332	0	0	0	0	0	0	0	90,450	0	0	0
0024958	OGDEN	UT		11/26/2002		1,338,740	0	0	0	0	0	0	0	27,619	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024965	CALUMET CITY	IL		12/19/2002		842,751	0	0	0	0	0	0	0	44,647	0	0	0
0024966	AMARILLO	TX		12/19/2002		1,439,706	0	0	0	0	0	0	0	77,047	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		2,346,479	0	0	0	0	0	0	0	64,246	0	0	0
0024971	VISALIA	CA		12/23/2002		2,143,798	0	0	0	0	0	0	0	83,143	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,710,209	0	0	0	0	0	0	0	23,333	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,583,485	0	0	0	0	0	0	0	39,692	0	0	0
0125617	GREENVILLE	AL		05/02/2013		883,845	0	0	0	0	0	0	0	21,469	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		2,696,491	0	0	0	0	0	0	0	80,814	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,601,409	0	0	0	0	0	0	0	44,962	0	0	0
0325344	GLENDALE	AZ		08/30/2007		747,868	0	0	0	0	0	0	0	22,224	0	0	0
0325345	TUCSON	AZ		08/30/2007		799,459	0	0	0	0	0	0	0	23,756	0	0	0
0325410	TUCSON	AZ		08/29/2008		2,361,757	0	0	0	0	0	0	0	104,816	0	0	0
0325424	TUCSON	AZ		10/30/2008		1,761,314	0	0	0	0	0	0	0	42,564	0	0	0
0325559	PHOENIX	AZ		05/22/2012		629,204	0	0	0	0	0	0	0	8,952	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,438,587	0	0	0	0	0	0	0	25,427	0	0	0
0325796	TUCSON	AZ		10/29/2015		5,999,211	0	0	0	0	0	0	0	60,941	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,277,790	0	0	0	0	0	0	0	20,603	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,969,409	0	0	0	0	0	0	0	31,115	0	0	0
0325939	TUSCON	AZ		08/30/2017		1,123,697	0	0	0	0	0	0	0	9,579	0	0	0
0325955	PHOENIX	AZ		11/09/2017		2,189,029	0	0	0	0	0	0	0	28,508	0	0	0
0325987	PHOENIX	AZ		03/29/2018		4,258,084	0	0	0	0	0	0	0	40,921	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		3,289,064	0	0	0	0	0	0	0	18,279	0	0	0
0425045	ROGERS	AR		12/05/2003		3,777,063	0	0	0	0	0	0	0	46,706	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		3,687,622	0	0	0	0	0	0	0	75,116	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		678,205	0	0	0	0	0	0	0	5,608	0	0	0
0525147	TEMECULA	CA		06/15/2005		515,216	0	0	0	0	0	0	0	11,525	0	0	0
0525175	HAYWARD	CA		09/30/2005		403,049	0	0	0	0	0	0	0	52,583	0	0	0
0525238	ONTARIO	CA		05/25/2006		444,207	0	0	0	0	0	0	0	41,376	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,275,668	0	0	0	0	0	0	0	14,282	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		2,431,249	0	0	0	0	0	0	0	83,134	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		451,458	0	0	0	0	0	0	0	45,177	0	0	0
0525498	COSTA MESA	CA		04/26/2011		2,337,165	0	0	0	0	0	0	0	63,833	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,245,709	0	0	0	0	0	0	0	32,044	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,701,940	0	0	0	0	0	0	0	42,990	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		5,098,775	0	0	0	0	0	0	0	81,952	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,168,508	0	0	0	0	0	0	0	11,052	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,635,683	0	0	0	0	0	0	0	36,646	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		1,033,502	0	0	0	0	0	0	0	43,030	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,290,675	0	0	0	0	0	0	0	35,003	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,517,181	0	0	0	0	0	0	0	30,792	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		4,936,746	0	0	0	0	0	0	0	52,757	0	0	0

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525689	DINUBA	CA		07/10/2014		996,624	0	0	0	0	0	0	0	88,859	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,210,007	0	0	0	0	0	0	0	34,683	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,078,732	0	0	0	0	0	0	0	22,110	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,424,629	0	0	0	0	0	0	0	45,588	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,335,704	0	0	0	0	0	0	0	37,791	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,677,425	0	0	0	0	0	0	0	42,331	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		5,045,289	0	0	0	0	0	0	0	47,874	0	0	0
0525828	SACRAMENTO	CA		04/29/2016		2,275,179	0	0	0	0	0	0	0	226,378	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		3,355,117	0	0	0	0	0	0	0	20,697	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		1,089,101	0	0	0	0	0	0	0	9,542	0	0	0
0525900	ONTARIO	CA		04/06/2017		8,531,974	0	0	0	0	0	0	0	76,815	0	0	0
0525972	CUPERTINO	CA		01/11/2018		7,059,509	0	0	0	0	0	0	0	58,544	0	0	0
0525980	LYNWOOD	CA		03/08/2018		2,420,333	0	0	0	0	0	0	0	30,482	0	0	0
0525988	SAN DIEGO	CA		04/06/2018		7,198,137	0	0	0	0	0	0	0	88,200	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		6,120,387	0	0	0	0	0	0	0	71,972	0	0	0
0526021	LEMON GROVE	CA		08/14/2018		3,760,655	0	0	0	0	0	0	0	39,830	0	0	0
0526033	OTAY MESA	CA		11/02/2018		3,000,000	0	0	0	0	0	0	0	34,407	0	0	0
0625177	AURORA	CO		09/30/2005		2,091,456	0	0	0	0	0	0	0	69,260	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		2,211,589	0	0	0	0	0	0	0	50,362	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		2,111,694	0	0	0	0	0	0	0	16,741	0	0	0
0825978	NEWARK	DE		02/15/2018		3,856,117	0	0	0	0	0	0	0	49,019	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		1,716,741	0	0	0	0	0	0	0	60,774	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		154,322	0	0	0	0	0	0	0	5,462	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		703,195	0	0	0	0	0	0	0	25,008	0	0	0
1025400	ODESSA	FL		06/09/2008		2,133,788	0	0	0	0	0	0	0	27,558	0	0	0
1025520	ORLANDO	FL		08/09/2011		3,074,988	0	0	0	0	0	0	0	68,136	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,500,975	0	0	0	0	0	0	0	12,860	0	0	0
1025549	APOPKA	FL		03/28/2012		671,660	0	0	0	0	0	0	0	16,090	0	0	0
1025653	TAMPA	FL		10/11/2013		2,816,594	0	0	0	0	0	0	0	55,142	0	0	0
1025668	DESTIN	FL		12/16/2013		1,149,435	0	0	0	0	0	0	0	64,959	0	0	0
1025734	SANFORD	FL		01/06/2015		2,258,852	0	0	0	0	0	0	0	39,302	0	0	0
1025748	NAPLES	FL		04/14/2015		4,392,837	0	0	0	0	0	0	0	46,012	0	0	0
1025758	NAPLES	FL		05/20/2015		686,372	0	0	0	0	0	0	0	4,917	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		1,014,542	0	0	0	0	0	0	0	10,687	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		1,916,729	0	0	0	0	0	0	0	46,251	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		2,216,518	0	0	0	0	0	0	0	69,417	0	0	0
1025810	HALEAH	FL		01/06/2016		5,403,134	0	0	0	0	0	0	0	84,593	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		6,818,098	0	0	0	0	0	0	0	97,164	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		328,850	0	0	0	0	0	0	0	24,387	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		1,206,707	0	0	0	0	0	0	0	17,493	0	0	0
1025880	NAPLES	FL		01/18/2017		3,765,182	0	0	0	0	0	0	0	33,560	0	0	0
1025920	MIAMI	FL		07/06/2017		5,822,045	0	0	0	0	0	0	0	34,576	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025925	POMPANO BEACH	FL		07/13/2017		1,199,614	0	0	0	0	0	0	0	21,943	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,536,505	0	0	0	0	0	0	0	13,132	0	0	0
1025935	WHARTON	NJ		08/11/2017		1,467,253	0	0	0	0	0	0	0	47,892	0	0	0
1026044	CORAL GABLE	FL		12/19/2018		3,400,000	0	0	0	0	0	0	0	16,729	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,798,910	0	0	0	0	0	0	0	29,972	0	0	0
1125929	MACON	GA		07/20/2017		1,077,217	0	0	0	0	0	0	0	14,300	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		818,224	0	0	0	0	0	0	0	16,571	0	0	0
1126020	ROSWELL	GA		08/13/2018		4,547,073	0	0	0	0	0	0	0	53,558	0	0	0
1325086	POCATELLO	ID		07/30/2004		94,009	0	0	0	0	0	0	0	34,919	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		103,672	0	0	0	0	0	0	0	25,362	0	0	0
1325752	MERIDIAN	ID		05/01/2015		964,811	0	0	0	0	0	0	0	10,221	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,440,363	0	0	0	0	0	0	0	19,330	0	0	0
1425518	WOODRIVER	IL		07/27/2011		784,588	0	0	0	0	0	0	0	22,407	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		3,074,427	0	0	0	0	0	0	0	72,186	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		5,596,346	0	0	0	0	0	0	0	68,923	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,123,434	0	0	0	0	0	0	0	17,569	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		1,079,466	0	0	0	0	0	0	0	10,037	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,169,808	0	0	0	0	0	0	0	10,111	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,599,433	0	0	0	0	0	0	0	38,810	0	0	0
1425998	WHEELING	IL		05/14/2018		2,936,876	0	0	0	0	0	0	0	32,134	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		908,050	0	0	0	0	0	0	0	24,840	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,001,236	0	0	0	0	0	0	0	7,409	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,548,327	0	0	0	0	0	0	0	46,332	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,644,061	0	0	0	0	0	0	0	45,041	0	0	0
1525500	CARMEL	IN		04/28/2011		1,714,358	0	0	0	0	0	0	0	34,367	0	0	0
1525586	FISHERS	IN		11/29/2012		1,029,433	0	0	0	0	0	0	0	13,030	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,435,165	0	0	0	0	0	0	0	32,170	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,193,626	0	0	0	0	0	0	0	24,532	0	0	0
1525663	FISHERS	IN		11/13/2013		961,776	0	0	0	0	0	0	0	10,298	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		765,750	0	0	0	0	0	0	0	14,300	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,115,970	0	0	0	0	0	0	0	11,375	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,561,965	0	0	0	0	0	0	0	46,132	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		962,943	0	0	0	0	0	0	0	20,468	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,646,494	0	0	0	0	0	0	0	49,656	0	0	0
1525856	FISHERS	IN		09/19/2016		10,567,237	0	0	0	0	0	0	0	221,595	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		2,449,637	0	0	0	0	0	0	0	33,719	0	0	0
1525910	CARMEL	IN		06/02/2017		751,947	0	0	0	0	0	0	0	8,836	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,729,694	0	0	0	0	0	0	0	49,571	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,577,580	0	0	0	0	0	0	0	33,574	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		3,050,962	0	0	0	0	0	0	0	25,468	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,120,485	0	0	0	0	0	0	0	15,146	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1725590	WITITA	KS		12/13/2012		1,868,640	0	0	0	0	0	0	0	23,464	0	0	0
1725818	LAWRENCE	KS		03/11/2016		2,460,962	0	0	0	0	0	0	0	15,884	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		948,330	0	0	0	0	0	0	0	25,799	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		2,281,379	0	0	0	0	0	0	0	309,464	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,275,342	0	0	0	0	0	0	0	19,014	0	0	0
1825624	LEXINGTON	KY		05/17/2013		1,669,006	0	0	0	0	0	0	0	84,141	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,404,911	0	0	0	0	0	0	0	33,731	0	0	0
1825709	LEXINGTON	KY		10/10/2014		1,766,916	0	0	0	0	0	0	0	67,607	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,801,300	0	0	0	0	0	0	0	27,759	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,492,128	0	0	0	0	0	0	0	15,113	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,659,612	0	0	0	0	0	0	0	44,487	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,562,355	0	0	0	0	0	0	0	45,921	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		2,188,999	0	0	0	0	0	0	0	28,515	0	0	0
1826051	HEBRON	KY		02/20/2019		0	0	0	0	0	0	0	0	2,720	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		609,060	0	0	0	0	0	0	0	23,920	0	0	0
1925561	KENNER	LA		06/11/2012		2,127,946	0	0	0	0	0	0	0	44,051	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,524,262	0	0	0	0	0	0	0	19,487	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,450,283	0	0	0	0	0	0	0	72,707	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,382,552	0	0	0	0	0	0	0	30,249	0	0	0
2125731	FULTON	MD		12/22/2014		1,294,048	0	0	0	0	0	0	0	22,878	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,455,037	0	0	0	0	0	0	0	15,372	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,789,831	0	0	0	0	0	0	0	49,929	0	0	0
2225747	SPENCER	MA		04/07/2015		1,357,215	0	0	0	0	0	0	0	93,701	0	0	0
2225971	SPENCER	MA		01/04/2018		977,856	0	0	0	0	0	0	0	4,111	0	0	0
2325216	NOVI	MI		03/01/2006		4,238,843	0	0	0	0	0	0	0	58,609	0	0	0
2325533	WYOMING	MI		10/26/2011		1,259,837	0	0	0	0	0	0	0	31,854	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		949,951	0	0	0	0	0	0	0	50,483	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,113,040	0	0	0	0	0	0	0	41,611	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,156,349	0	0	0	0	0	0	0	13,565	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,197,476	0	0	0	0	0	0	0	67,427	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,952,971	0	0	0	0	0	0	0	35,813	0	0	0
2325681	LANSING	MI		04/16/2014		2,312,148	0	0	0	0	0	0	0	42,338	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,405,478	0	0	0	0	0	0	0	21,799	0	0	0
2325770	SALINE	MI		06/26/2015		698,493	0	0	0	0	0	0	0	11,919	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		2,939,254	0	0	0	0	0	0	0	89,781	0	0	0
2325844	NOVI	MI		07/26/2016		4,410,119	0	0	0	0	0	0	0	66,632	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,873,294	0	0	0	0	0	0	0	20,876	0	0	0
2325954	LAKE ORION	MI		11/09/2017		968,855	0	0	0	0	0	0	0	8,013	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		4,163,812	0	0	0	0	0	0	0	52,126	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		2,789,742	0	0	0	0	0	0	0	45,787	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		3,348,374	0	0	0	0	0	0	0	39,275	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,442,611	0	0	0	0	0	0	0	22,350	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2425314	VADNAIS HEIGHTS	MN		04/09/2007		1,634,227	0	0	0	0	0	0	0	64,151	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		2,958,270	0	0	0	0	0	0	0	109,281	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,504,959	0	0	0	0	0	0	0	15,237	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,154,915	0	0	0	0	0	0	0	70,591	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,831,014	0	0	0	0	0	0	0	13,312	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		835,268	0	0	0	0	0	0	0	22,933	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		1,295,761	0	0	0	0	0	0	0	17,329	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,131,650	0	0	0	0	0	0	0	44,952	0	0	0
2725476	KALISPELL	MT		11/23/2010		1,928,823	0	0	0	0	0	0	0	82,843	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		593,301	0	0	0	0	0	0	0	53,333	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,443,705	0	0	0	0	0	0	0	56,253	0	0	0
2925950	LAS VEGAS	NV		10/24/2017		3,997,576	0	0	0	0	0	0	0	24,309	0	0	0
2925951	LAS VEGAS	NV		10/24/2017		1,998,788	0	0	0	0	0	0	0	12,155	0	0	0
3125306	OAKLAND	NJ		03/01/2007		969,284	0	0	0	0	0	0	0	67,721	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,447,853	0	0	0	0	0	0	0	34,221	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,337,306	0	0	0	0	0	0	0	28,318	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		793,251	0	0	0	0	0	0	0	15,453	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,421,820	0	0	0	0	0	0	0	14,069	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		2,545,918	0	0	0	0	0	0	0	64,097	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018		5,820,373	0	0	0	0	0	0	0	142,122	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		568,956	0	0	0	0	0	0	0	6,192	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,506,492	0	0	0	0	0	0	0	51,717	0	0	0
3325219	CLAY	NY		12/01/2010		1,341,952	0	0	0	0	0	0	0	36,546	0	0	0
3325538	LATHAM	NY		11/28/2011		1,913,524	0	0	0	0	0	0	0	25,399	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,045,230	0	0	0	0	0	0	0	65,092	0	0	0
3425105	MATTHEWS	NC		11/08/2004		459,206	0	0	0	0	0	0	0	15,919	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		471,522	0	0	0	0	0	0	0	16,226	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,282,905	0	0	0	0	0	0	0	18,472	0	0	0
3425482	CARRBORO	NC		12/20/2010		2,965,073	0	0	0	0	0	0	0	88,347	0	0	0
3425529	GREENSBORO	NC		09/29/2011		853,900	0	0	0	0	0	0	0	50,388	0	0	0
3425579	DURHAM	NC		10/19/2012		1,688,992	0	0	0	0	0	0	0	12,823	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,381,818	0	0	0	0	0	0	0	53,368	0	0	0
3425591	MONROE	NC		12/18/2012		1,285,062	0	0	0	0	0	0	0	22,497	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,183,088	0	0	0	0	0	0	0	27,144	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,260,149	0	0	0	0	0	0	0	35,773	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		1,587,804	0	0	0	0	0	0	0	109,742	0	0	0
3425754	CONCORD	NC		05/07/2015		3,520,745	0	0	0	0	0	0	0	37,033	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,268,039	0	0	0	0	0	0	0	34,134	0	0	0
3425875	RALEIGH	NC		12/22/2016		835,807	0	0	0	0	0	0	0	22,286	0	0	0
3625100	DAYTON	OH		10/14/2004		72,684	0	0	0	0	0	0	0	19,454	0	0	0
3625130	VANDALIA	OH		03/29/2005		415,839	0	0	0	0	0	0	0	75,599	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		629,333	0	0	0	0	0	0	0	18,016	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625300	FAIRBORN	OH		01/23/2007		1,084,060	0	0	0	0	0	0	0	5,990	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		798,450	0	0	0	0	0	0	0	106,457	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,201,675	0	0	0	0	0	0	0	38,521	0	0	0
3625484	WESTLAKE	OH		12/27/2010		1,430,421	0	0	0	0	0	0	0	90,931	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		2,306,868	0	0	0	0	0	0	0	42,000	0	0	0
3625566	COLUMBUS	OH		07/13/2012		1,363,822	0	0	0	0	0	0	0	86,028	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,913,085	0	0	0	0	0	0	0	35,009	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		2,929,548	0	0	0	0	0	0	0	67,862	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,495,314	0	0	0	0	0	0	0	31,384	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		23,256,895	0	0	0	0	0	0	0	190,865	0	0	0
3625680	HUDSON	OH		03/21/2014		1,292,557	0	0	0	0	0	0	0	17,092	0	0	0
3625688	MASON	OH		06/09/2014		1,821,048	0	0	0	0	0	0	0	33,365	0	0	0
3625764	DAYTON	OH		06/10/2015		3,204,976	0	0	0	0	0	0	0	54,676	0	0	0
3625773	MASON	OH		07/09/2015		1,904,008	0	0	0	0	0	0	0	31,948	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		2,007,860	0	0	0	0	0	0	0	41,004	0	0	0
3625835	DAYTON	OH		06/17/2016		1,037,661	0	0	0	0	0	0	0	17,705	0	0	0
3625845	WELLINGTON	OH		08/02/2016		4,862,831	0	0	0	0	0	0	0	45,434	0	0	0
3625850	MORAINE	OH		09/09/2016		1,205,234	0	0	0	0	0	0	0	11,490	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,205,234	0	0	0	0	0	0	0	11,490	0	0	0
3625883	CINCINNATI	OH		01/19/2017		2,088,944	0	0	0	0	0	0	0	30,035	0	0	0
3625886	MENTOR	OH		02/07/2017		3,242,021	0	0	0	0	0	0	0	38,395	0	0	0
3625909	COLUMBUS	OH		05/16/2017		1,049,197	0	0	0	0	0	0	0	26,028	0	0	0
3625922	BLUE ASH	OH		07/07/2017		23,636,337	0	0	0	0	0	0	0	147,931	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,844,977	0	0	0	0	0	0	0	14,563	0	0	0
3625961	HILLIARD	OH		11/29/2017		3,580,634	0	0	0	0	0	0	0	30,651	0	0	0
3625986	HILLIARD	OH		03/29/2018		5,091,349	0	0	0	0	0	0	0	41,590	0	0	0
3625992	MENTOR	OH		05/02/2018		1,969,982	0	0	0	0	0	0	0	15,283	0	0	0
3626018	ELYRIA	OH		08/07/2018		7,246,347	0	0	0	0	0	0	0	54,323	0	0	0
3626019	ELYRIA	OH		08/07/2018		980,420	0	0	0	0	0	0	0	19,817	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,854,320	0	0	0	0	0	0	0	20,949	0	0	0
3626037	VANDALIA	OH		12/06/2018		4,300,000	0	0	0	0	0	0	0	20,993	0	0	0
3626040	MIAMISBURG	OH		12/13/2018		4,280,000	0	0	0	0	0	0	0	17,528	0	0	0
3626041	LORAIN	OH		12/14/2018		1,750,000	0	0	0	0	0	0	0	17,809	0	0	0
3626045	ONTARIO	OH		12/20/2018		3,000,000	0	0	0	0	0	0	0	22,588	0	0	0
3725792	TULSA	OK		09/29/2015		2,590,713	0	0	0	0	0	0	0	17,794	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		875,498	0	0	0	0	0	0	0	24,719	0	0	0
3726011	DUNCAN	OK		07/24/2018		3,282,560	0	0	0	0	0	0	0	51,358	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		1,142,800	0	0	0	0	0	0	0	53,513	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		3,787,745	0	0	0	0	0	0	0	51,492	0	0	0
3825692	SALEM	OR		07/25/2014		1,537,775	0	0	0	0	0	0	0	60,757	0	0	0
3825787	FLORENCE	OR		08/31/2015		717,639	0	0	0	0	0	0	0	23,276	0	0	0

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3825842	TUALATIN	OR		07/14/2016		2,986,036	0	0	0	0	0	0	0	28,864	0	0	0
3825869	SALEM	OR		12/02/2016		1,583,910	0	0	0	0	0	0	0	22,688	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,505,860	0	0	0	0	0	0	0	21,814	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,433,387	0	0	0	0	0	0	0	18,627	0	0	0
3826039	PORTLAND	OR		12/12/2018		2,000,000	0	0	0	0	0	0	0	15,264	0	0	0
3925757	LANGHORNE	PA		05/15/2015		868,121	0	0	0	0	0	0	0	58,504	0	0	0
3925776	MERCER	PA		07/15/2015		1,200,353	0	0	0	0	0	0	0	20,141	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,913,964	0	0	0	0	0	0	0	32,208	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,309,784	0	0	0	0	0	0	0	17,518	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		6,181,617	0	0	0	0	0	0	0	36,358	0	0	0
3926013	PITTSBURGH	PA		07/26/2018		5,644,180	0	0	0	0	0	0	0	42,478	0	0	0
4124976	LEXINGTON	SC		01/14/2003		445,637	0	0	0	0	0	0	0	23,124	0	0	0
4125311	CHARLESTON	SC		03/28/2007		5,136,463	0	0	0	0	0	0	0	117,979	0	0	0
4125480	CHARLESTON	SC		12/14/2010		337,794	0	0	0	0	0	0	0	22,882	0	0	0
4125556	ROCK HILL	SC		05/17/2012		3,757,170	0	0	0	0	0	0	0	60,853	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,843,568	0	0	0	0	0	0	0	32,428	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,426,040	0	0	0	0	0	0	0	25,267	0	0	0
4125782	FLORENCE	SC		07/30/2015		4,398,385	0	0	0	0	0	0	0	72,974	0	0	0
4125797	LEXINGTON	SC		11/10/2015		932,368	0	0	0	0	0	0	0	14,961	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		1,042,581	0	0	0	0	0	0	0	9,008	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018		6,832,160	0	0	0	0	0	0	0	57,168	0	0	0
4125991	BLYTHEWOOD	SC		05/02/2018		2,324,532	0	0	0	0	0	0	0	38,400	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		502,927	0	0	0	0	0	0	0	25,070	0	0	0
4325078	BRISTOL	TN		06/04/2004		140,613	0	0	0	0	0	0	0	59,667	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,615,724	0	0	0	0	0	0	0	37,042	0	0	0
4325739	NASHVILLE	TN		02/25/2015		1,671,361	0	0	0	0	0	0	0	59,538	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		538,134	0	0	0	0	0	0	0	16,020	0	0	0
4425173	EL PASO	TX		09/28/2005		428,212	0	0	0	0	0	0	0	55,894	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		950,029	0	0	0	0	0	0	0	22,761	0	0	0
4425297	HOUSTON	TX		01/17/2007		490,528	0	0	0	0	0	0	0	23,416	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,748,508	0	0	0	0	0	0	0	24,423	0	0	0
4425405	HOUSTON	TX		07/10/2008		814,170	0	0	0	0	0	0	0	25,031	0	0	0
4425421	HOUSTON	TX		10/15/2008		6,290,970	0	0	0	0	0	0	0	23,417	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		431,538	0	0	0	0	0	0	0	65,463	0	0	0
4425463	EL PASO	TX		09/16/2010		1,132,926	0	0	0	0	0	0	0	33,809	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		2,039,135	0	0	0	0	0	0	0	116,372	0	0	0
4425478	EL PASO	TX		12/06/2010		1,620,193	0	0	0	0	0	0	0	46,689	0	0	0
4425543	HOUSTON	TX		12/29/2011		2,490,757	0	0	0	0	0	0	0	61,635	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		2,689,851	0	0	0	0	0	0	0	62,767	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,185,157	0	0	0	0	0	0	0	25,112	0	0	0
4425612	MCALLEN	TX		04/15/2013		1,193,460	0	0	0	0	0	0	0	61,425	0	0	0
4425633	KATY	TX		06/26/2013		1,783,846	0	0	0	0	0	0	0	37,447	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425652	CONROE	TX		09/30/2013		878,634	0	0	0	0	0	0	0	10,028	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		728,343	0	0	0	0	0	0	0	22,147	0	0	0
4425660	EL PASO	TX		10/31/2013		1,426,884	0	0	0	0	0	0	0	28,864	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		5,611,134	0	0	0	0	0	0	0	108,581	0	0	0
4425670	CARROLLTON	TX		12/23/2013		3,458,966	0	0	0	0	0	0	0	88,208	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,535,924	0	0	0	0	0	0	0	41,346	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,357,216	0	0	0	0	0	0	0	24,715	0	0	0
4425779	AUSTIN	TX		07/27/2015		931,187	0	0	0	0	0	0	0	9,615	0	0	0
4425799	HOUSTON	TX		11/19/2015		1,037,717	0	0	0	0	0	0	0	16,702	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,702,829	0	0	0	0	0	0	0	27,203	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		2,056,212	0	0	0	0	0	0	0	59,058	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		2,139,357	0	0	0	0	0	0	0	34,199	0	0	0
4425847	LAREDO	TX		08/24/2016		4,246,257	0	0	0	0	0	0	0	41,303	0	0	0
4425857	HUMBLE	TX		09/28/2016		934,310	0	0	0	0	0	0	0	14,004	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		3,641,869	0	0	0	0	0	0	0	59,816	0	0	0
4425876	HOUSTON	TX		12/22/2016		2,488,676	0	0	0	0	0	0	0	65,541	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017		1,177,283	0	0	0	0	0	0	0	16,097	0	0	0
4425893	AUSTIN	TX		03/15/2017		3,309,825	0	0	0	0	0	0	0	29,728	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,760,558	0	0	0	0	0	0	0	24,160	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,765,909	0	0	0	0	0	0	0	42,803	0	0	0
4425948	LAREDO	TX		10/10/2017		6,679,245	0	0	0	0	0	0	0	88,046	0	0	0
4425973	LEWISVILLE	TX		01/18/2018		1,150,492	0	0	0	0	0	0	0	15,177	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,575,969	0	0	0	0	0	0	0	12,235	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018		3,248,638	0	0	0	0	0	0	0	26,119	0	0	0
4426002	HOUSTON	TX		06/20/2018		3,113,926	0	0	0	0	0	0	0	37,229	0	0	0
4426007	PLANO	TX		07/11/2018		1,993,822	0	0	0	0	0	0	0	23,707	0	0	0
4426035	EL PASO	TX		11/29/2018		8,125,000	0	0	0	0	0	0	0	91,574	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		0	0	0	0	0	0	0	0	9,260	0	0	0
4525762	MURRAY	UT		05/29/2015		1,083,706	0	0	0	0	0	0	0	38,032	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		2,627,585	0	0	0	0	0	0	0	104,911	0	0	0
4625460	BARRE	VT		08/26/2010		1,143,353	0	0	0	0	0	0	0	99,050	0	0	0
4725354	DALE CITY	VA		10/29/2007		856,260	0	0	0	0	0	0	0	17,927	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		198,621	0	0	0	0	0	0	0	45,214	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,144,595	0	0	0	0	0	0	0	20,509	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,498,673	0	0	0	0	0	0	0	14,334	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,247,762	0	0	0	0	0	0	0	21,058	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		3,186,963	0	0	0	0	0	0	0	60,879	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		3,707,774	0	0	0	0	0	0	0	41,004	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,558,929	0	0	0	0	0	0	0	28,545	0	0	0
4725705	RICHMOND	VA		09/30/2014		838,321	0	0	0	0	0	0	0	31,945	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,237,246	0	0	0	0	0	0	0	39,335	0	0	0
4725865	RICHMOND	VA		11/21/2016		1,328,138	0	0	0	0	0	0	0	41,890	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4726006	CHESTER	VA		06/28/2018		4,902,560	0	0	0	0	0	0	0	38,076	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		2,554,003	0	0	0	0	0	0	0	106,025	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,025,454	0	0	0	0	0	0	0	16,970	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,229,165	0	0	0	0	0	0	0	31,563	0	0	0
4825717	RENTON	WA		11/14/2014		2,511,504	0	0	0	0	0	0	0	26,732	0	0	0
4825760	SPOKANE	WA		05/21/2015		4,753,029	0	0	0	0	0	0	0	49,993	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,649,354	0	0	0	0	0	0	0	20,771	0	0	0
4825826	VANCOUVER	WA		04/28/2016		824,647	0	0	0	0	0	0	0	10,326	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,875,000	0	0	0	0	0	0	0	24,214	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,123,024	0	0	0	0	0	0	0	36,084	0	0	0
5025087	OSHKOSH	WI		08/11/2004		2,331,078	0	0	0	0	0	0	0	84,815	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015		790,886	0	0	0	0	0	0	0	12,128	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,481,392	0	0	0	0	0	0	0	36,537	0	0	0
5025947	VARIOUS	WI		10/05/2017		9,935,037	0	0	0	0	0	0	0	199,053	0	0	0
5025994	MILWAUKEE	WI		05/10/2018		10,376,974	0	0	0	0	0	0	0	113,532	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		651,416	0	0	0	0	0	0	0	54,801	0	0	0
5325494	SEDALIA	MO		04/07/2011		693,471	0	0	0	0	0	0	0	49,176	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		759,430	0	0	0	0	0	0	0	14,247	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,627,343	0	0	0	0	0	0	0	42,505	0	0	0
5325965	LUBBOCK	TX		12/19/2017		6,277,422	0	0	0	0	0	0	0	82,784	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		5,718,528	0	0	0	0	0	0	0	82,432	0	0	0
0299999. Total - Mortgages With Partial Repayments						860,076,065	0	0	0	0	0	0	0	15,311,608	0	0	0
0599999. Total Mortgages						871,930,983	0	0	0	0	0	0	11,620,526	26,932,134	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 and Administrative Symbol/ Market Indicator	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE	IRONWOOD MEZZANINE MANAGEMENT IV LLC	2PL	01/01/2018	2	0	524,389	0	0	3.540
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	524,389	0	0	XXX
4499999. Subtotal - Unaffiliated								0	524,389	0	0	XXX
4699999. Totals								0	524,389	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	Changes 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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

NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
491034 AP 9	KENTON CNTY KY ARPT BRD SENIOR AIRPORT		03/06/2019	Bank of America		1,500,000	1,500,000	0	1FE
79467B CM 5	SALES TAX SECURITIZATION CORP 4.637% 0		01/17/2019	Citi Global Markets Inc		2,000,000	2,000,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					3,500,000	3,500,000	0	XXX
Bonds - Industrial and Miscellaneous									
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		02/28/2019	J P Morgan & Co		653,892	653,892	0	2PL
00206R GH 9	AT&T INC 7.125% 03/15/26		02/22/2019	J P Morgan & Co		8,040,463	6,930,000	220,822	2FE
018522 L* 1	ALLETE INC FIRST MORTAGE BOND 4.080% 0		03/01/2019	US Bancorp		3,000,000	3,000,000	0	1Z
02209S BC 6	ALTRIA GROUP INC 4.400% 02/14/26		02/12/2019	J P Morgan & Co		1,995,820	2,000,000	0	2FE
02209S BD 4	ALTRIA GROUP INC 4.800% 02/14/29		02/20/2019	Various		4,509,245	4,500,000	2,133	2FE
02209S BE 2	ALTRIA GROUP INC 5.800% 02/14/39		02/12/2019	J P Morgan & Co		997,650	1,000,000	0	2FE
06051G HS 1	BANK OF AMERICA 4.330% 03/15/50		03/25/2019	Bank of America		2,023,880	2,000,000	2,887	1FE
167885 A@ 1	CHICAGO PARKING METERS INC SENIOR SECURE		01/30/2019	J P Morgan & Co		7,000,000	7,000,000	0	2FE
172967 ME 8	CITIGROUP INC 3.980% 03/20/30		03/13/2019	Citi Global Markets Inc		2,000,000	2,000,000	0	1FE
18055# BB 7	CLARION LION PROPERITES FUND SENIOR NOTE		02/01/2019	Bank of America		3,000,000	3,000,000	0	1Z
23386# AR 3	DAIRY FARMERS OF AMERICA INC SENIOR NOTE		01/03/2019	US Bancorp		4,000,000	4,000,000	0	2FE
254687 CJ 3	WALT DISNEY COMPANY (THE) 144A 4.500%		03/20/2019	Tax Free Exchange		3,984,028	4,000,000	17,500	1FE
254687 EQ 5	WALT DISNEY COMPANY (THE) 144A 6.150%		03/20/2019	Tax Free Exchange		3,812,678	3,500,000	20,927	1FE
29278N AG 8	ENERGY TRANSFER OPERATNG 5.250% 04/15/		01/08/2019	Bank of America		1,995,780	2,000,000	0	2FE
37045X CG 9	GENERAL MOTORS FINL CO 3.850% 01/05/28		03/29/2019	Morgan Stanley Dean Witter		2,780,310	3,000,000	27,913	2FE
42711A AA 7	HERCULES CAPITAL FUNDING TRUST 2019-1A A		01/14/2019	Guggenheim Capital		2,499,950	2,500,000	0	1FE
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		02/20/2019	J P Morgan & Co		2,007,188	2,000,000	6,000	1FE
476556 DC 6	JERSEY CENT PWR & LT CO 144A 4.300% 01		02/05/2019	Morgan Stanley Dean Witter		2,029,420	2,000,000	5,494	2FE
48283P AE 1	KABBAGE FUNDING LLC 2019-1 A 3.825% 03		03/12/2019	Guggenheim Capital		1,999,978	2,000,000	0	1FE
487836 BU 1	KELLOGG CO 3.400% 11/15/27		03/14/2019	Wells Fargo Securities		3,305,680	3,500,000	40,658	2FE
571748 BG 6	MARSH & MCLENNAN COS INC 4.375% 03/15/		01/08/2019	Goldman Sachs & Co		2,499,125	2,500,000	0	1FE
59022C AB 9	BANK OF AMERICA CORP 6.220% 09/15/26		03/06/2019	Bank of America		6,053,014	5,430,000	153,494	2FE
617734 A@ 7	MORONGO BAND OF MISSION INDIAN SENIOR SE		03/28/2019	Barclays		1,500,000	1,500,000	0	2FE
628530 BK 2	MYLAN INC 4.550% 04/15/28		01/10/2019	Tax Free Exchange		1,975,388	2,000,000	19,969	2FE
69145A AB 4	OXFORD FINANCE FUNDING TRUST 2019-1A A		01/29/2019	Barclays		2,000,000	2,000,000	0	1FE
713448 EG 9	PEPSICO INC 7.000% 03/01/29		01/04/2019	Tax Free Exchange		11,073,050	9,925,000	160,178	1FE
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.5		02/21/2019	Wells Fargo Securities		2,037,951	2,000,000	6,750	1FE
832248 BB 3	SMITHFIELD FOODS INC 144A 5.200% 04/01		03/27/2019	Goldman Sachs & Co		994,920	1,000,000	0	2FE
92940P AB 0	WRKCO INC 4.650% 03/15/26		02/20/2019	Tax Free Exchange		2,993,683	3,000,000	1,938	2FE
95765P AA 7	WESTERN & SOUTHERN LIFE 144A 5.150% 01		01/17/2019	J P Morgan & Co		2,984,610	3,000,000	0	1FE
970648 AG 6	WILLIS NORTH AMERICA INC 4.500% 09/15/		01/04/2019	J P Morgan & Co		1,479,645	1,500,000	22,125	2FE
124765 F* 4	CAE INC SERIES G 4.470% 03/13/29	A	03/13/2019	TD Securities		3,000,000	3,000,000	0	2FE
00774M AH 8	AERCAP IRELAND CAP/GLOBA 4.450% 12/16/	D	01/09/2019	Mizuho Securities		2,996,280	3,000,000	0	2FE
00774M AL 9	AERCAP IRELAND CAP/GLOBA 4.450% 04/03/	D	03/28/2019	Various		3,998,210	4,000,000	0	2FE
05256L AC 7	AUSTRALIA PACIFIC LNG PROC PTY Senior Se	D	03/27/2019	J P Morgan & Co		1,500,000	1,500,000	0	2FE
G2765* AK 0	DIONYSUS AVIATION DES ACT CO GTED SERIES	D	01/08/2019	Citi		4,000,000	4,000,000	0	2FE
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A 4.320% 0	D	01/15/2019	J P Morgan & Co		2,000,000	2,000,000	0	2FE
W1004@ AA 5	AKELIUS RESIDENTIAL PROPTY AB SERIES A S	D	01/08/2019	Barclays		10,000,000	10,000,000	0	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					124,721,838	121,938,892	708,788	XXX
8399997.	Total - Bonds - Part 3					128,221,838	125,438,892	708,788	XXX

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
8399999. Total - Bonds						128,221,838	125,438,892	708,788	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
86773# 10 0	SUNRISE CAPTIVE RE LLC		12/31/2018	Direct	250,000.000	250,000	XXX	0	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						250,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						250,000	XXX	0	XXX
9799999. Total - Common Stocks						250,000	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						250,000	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						128,471,838	XXX	708,788	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues: 0.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220%	..	03/01/2019.	Paydown		419,924	419,924	419,921	419,637	0	288	0	288	0	419,924	0	0	0	1,581	08/25/2035.	1
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03	..	03/21/2019.	FTN Financial		2,991,185	2,945,620	3,143,989	3,135,307	0	605	0	605	0	3,135,911	0	(144,727)	(144,727)	32,934	03/01/2043.	1
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03	..	03/01/2019.	Paydown		60,632	60,632	64,716	64,537	0	(3,905)	0	(3,905)	0	60,632	0	0	0	281	03/01/2043.	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36	..	03/01/2019.	Paydown		56,400	56,400	58,092	56,981	0	(582)	0	(582)	0	56,400	0	0	0	282	03/25/2036.	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36	..	03/01/2019.	Paydown		21,275	21,275	20,632	21,022	0	253	0	253	0	21,275	0	0	0	106	02/25/2036.	1
36194N LU 1	GN AU1239 2.850% 07/01/33	..	03/01/2019.	Paydown		71,003	71,003	71,358	71,297	0	(294)	0	(294)	0	71,003	0	0	0	338	07/01/2033.	1
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41	..	03/15/2019.	Paydown		41,638	41,638	42,406	42,266	0	(627)	0	(627)	0	41,638	0	0	0	210	09/15/2041.	1
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147	..	03/01/2019.	Paydown		43,221	43,221	44,761	44,485	0	(1,263)	0	(1,263)	0	43,221	0	0	0	284	03/15/2037.	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L	..	03/15/2019.	Redemption 100.0000		123,841	123,841	123,841	123,841	0	0	0	0	0	123,841	0	0	0	978	06/15/2030.	1
38373M 2F 6	GNMA 2008-80 IO 1.512% 04/16/50	..	03/01/2019.	Paydown		0	0	1,036	989	0	(989)	0	(989)	0	0	0	0	0	38	04/16/2050.	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32	..	03/01/2019.	Paydown		189,987	189,987	185,777	188,388	0	1,599	0	1,599	0	189,987	0	0	0	1,449	11/20/2032.	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32	..	03/01/2019.	Paydown		68,361	68,361	70,988	68,888	0	(527)	0	(527)	0	68,361	0	0	0	683	07/20/2032.	1
38375C BD 1	GNMA 2012-57 DA 5.396% 04/20/42	..	03/01/2019.	Paydown		51,745	51,745	56,629	53,924	0	(2,179)	0	(2,179)	0	51,745	0	0	0	541	04/20/2042.	1
38376G 2H 2	GNMA 2011-92 C 3.865% 04/16/52	..	03/01/2019.	Paydown		27,246	27,246	26,885	27,018	0	227	0	227	0	27,246	0	0	0	238	04/16/2052.	1
38376G A7 5	GNMA 2011-10 AC 3.566% 11/16/44	..	03/01/2019.	Paydown		31,361	31,361	34,064	33,622	0	(2,260)	0	(2,260)	0	31,361	0	0	0	187	11/16/2044.	1
38376G S2 7	GNMA 2011-67 CA 3.985% 12/16/51	..	03/01/2019.	Paydown		34,788	34,788	35,391	35,383	0	(595)	0	(595)	0	34,788	0	0	0	231	12/16/2051.	1
38376G U2 4	GNMA 2011-77 D 5.213% 10/16/45	..	03/01/2019.	Paydown		61,458	61,458	61,117	61,308	0	149	0	149	0	61,458	0	0	0	535	10/16/2045.	1
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40	..	03/01/2019.	Paydown		68,038	68,038	71,865	69,389	0	(1,352)	0	(1,352)	0	68,038	0	0	0	680	07/20/2040.	1
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39	..	03/01/2019.	Paydown		150,170	150,170	158,523	151,703	0	(1,532)	0	(1,532)	0	150,170	0	0	0	954	12/20/2039.	1
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41	..	03/01/2019.	Paydown		83,117	83,117	82,468	82,629	0	488	0	488	0	83,117	0	0	0	312	09/16/2041.	1
0599999.	Total - Bonds - U.S. Government					4,595,390	4,549,825	4,774,459	4,752,614	0	(12,496)	0	(12,496)	0	4,740,116	0	(144,727)	(144,727)	42,842	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900	..	03/01/2019.	Redemption 100.0000		14,742	14,742	14,742	14,742	0	0	0	0	0	14,742	0	0	0	87	02/01/2042.	1FE
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2	..	02/01/2019.	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	359	11/01/2027.	1FE
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS 3.400%	..	03/01/2019.	Redemption 100.0000		29,765	29,765	29,765	29,765	0	0	0	0	0	29,765	0	0	0	30,825	11/01/2045.	1FE
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS 3.850%	..	03/01/2019.	Redemption 100.0000		9,200	9,200	9,200	9,200	0	0	0	0	0	9,200	0	0	0	59	07/01/2057.	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A	..	03/15/2019.	Redemption 100.0000		13,026	13,026	13,026	13,026	0	0	0	0	0	13,026	0	0	0	84	06/15/2045.	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES	..	01/01/2019.	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	334	01/01/2030.	1FE
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series	..	03/01/2019.	Redemption 100.0000		65,019	65,019	65,019	65,019	0	0	0	0	0	65,019	0	0	0	349	07/01/2037.	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07	..	03/01/2019.	Redemption 100.0000		36,091	36,091	33,453	33,869	0	8	0	8	0	33,877	0	2,214	2,214	162	07/01/2037.	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES	..	03/01/2019.	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	325	11/01/2041.	1FE
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DE 4.416%	..	02/27/2019.	Redemption 100.0000		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	8,204	09/01/2037.	1FE
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE 3.242%	..	02/27/2019.	Redemption 100.0000		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	3,408	09/01/2048.	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	01/01/2019.	Redemption 100.0000		120,000	120,000	120,300	120,091	0	0	0	0	0	120,091	0	(91)	(91)	3,300	07/01/2026.	1FE
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	01/01/2019.	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,715	07/01/2028.	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	..	03/01/2019.	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	482	07/01/2031.	1FE
60416Q GV 0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/	..	03/01/2019.	Redemption 100.0000		33,000	33,000	33,000	33,000	0	0	0	0	0	33,000	0	0	0	139	06/01/2047.	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%	..	03/01/2019.	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	132	11/01/2040.	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%	..	02/01/2019.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	144	11/01/2041.	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%	..	03/01/2019.	Redemption 100.0000		34,431	34,431	30,876	31,528	0	12	0	12	0	31,540	0	2,891	2,891	148	10/01/2034.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34	..	03/01/2019.	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,495	01/01/2034.	1FE
64469D B6 7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40	..	03/01/2019.	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,643	01/01/2040.	1FE
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3	..	03/01/2019.	Redemption 100.0000		180,000	180,000	188,550	184,097	0	(91)	0	(91)	0	184,005	0	(4,005)	(4,005)	4,094	07/01/2034.	1FE
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1	..	01/03/2019.	Redemption 100.0000		50,000	50,000	52,731	51,130	0	(2)	0	(2)	0	51,128	0	(1,128)	(1,128)	256	12/01/2027.	1FE
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1	..	01/03/2019.	Redemption 100.0000		105,000	105,000	103,702	104,066	0	0	0	0	0	104,066	0	934	934	537	12/01/2029.	1FE
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/	..	03/01/2019.	Redemption 100.0000		57,060	57,060	57,060	57,060	0	0	0	0	0	57,060	0	0	0	343	08/01/2038.	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3	..	03/01/2019.	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	266	09/01/2032.	1FE
649883 TM 7	NEW YORK HOUSING 2012 SERIES 172 4.203	..	01/02/2019.	Redemption 100.0000		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	1,965	10/01/2027.	1FE
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE	..	01/02/2019.	Redemption 100.0000		65,000	65,000	67,276	65,947	0	(1)	0	(1)	0	65,946	0	(946)	(946)	431	04/01/2041.	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3	..	03/01/2019.	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,080	01/01/2029.	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES	..	03/01/2019.	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	227	11/01/2041.	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND	..	03/01/2019.	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,214	06/01/2020.	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	..	01/01/2019.	Redemption 100.0000		80,000	80,000	83,018	81,942	0	0	0	0	0	81,942	0	(1,942)	(1,942)	1,600	07/01/2025.	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2	..	03/01/2019.	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	270	01/01/2041.	1FE
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700%	..	02/27/2019.	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	348	11/01/2036.	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	..	03/01/2019.	Redemption 100.0000		50,000	50,000	50,133	50,042	0	(1)	0	(1)	0	50,041	0	(41)	(41)	1,187	01/01/2030.	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0	..	03/01/2019.	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,776	03/01/2039.	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B	..	03/01/2019.	Redemption 100.0000		34,481	34,481	34,481	34,481	0	0	0	0	0	34,481	0	0	0	156	04/25/2042.	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A	..	03/25/2019.	Redemption 100.0000		86,759	86,759	86,759	86,759	0	0	0	0	0	86,759	0	0	0	451	06/25/2042.	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/	..	03/25/2019.	Redemption 100.0000		76,677	76,677	76,677	76,677	0	0	0	0	0	76,677	0	0	0	422	11/25/2039.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,920,251	2,920,251	2,929,768	2,922,441	0	(75)	0	(75)	0	2,922,365	0	(2,114)	(2,114)	73,017	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31	..	03/01/2019.	Paydown		13,927	13,927	14,045	13,926	0	0	0	0	0	13,927	0	0	0	139	08/15/2031.	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32	..	03/01/2019.	Paydown		14,196	14,196	13,893	14,072	0	124	0	124	0	14,196	0	0	0	142	02/15/2032.	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31	..	03/01/2019.	Paydown		20,854	20,854	20,941	20,838	0	16	0	16	0	20,854	0	0	0	194	10/15/2031.	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31	..	03/01/2019.	Paydown		11,351	11,351	10,725	11,100	0	251	0	251	0	11,351	0	0	0	118	12/15/2031.	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32	..	03/01/2019.	Paydown		12,028	12,028	11,056	11,654	0	374	0	374	0	12,028	0	0	0	106	01/15/2032.	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32	..	03/01/2019.	Paydown		109,834	109,834	106,003	108,487	0	1,346	0	1,346	0	109,834	0	0	0	1,477	04/15/2032.	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23	..	03/01/2019.	Paydown		19,825	19,825	17,938	19,523	0	302	0	302	0	19,825	0	0	0	192	11/15/2023.	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29	..	03/01/2019.	Paydown		27,695	27,695	26,281	27,369	0	326	0	326	0	27,695	0	0	0	263	01/15/2029.	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29	..	03/01/2019.	Paydown		40,340	40,340	38,648	39,931	0	409	0	409	0	40,340	0	0	0	460	02/15/2029.	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23	..	03/01/2019.	Paydown		13,314	13,314	12,628	13,156	0	159	0	159	0	13,314	0	0	0	154	11/25/2023.	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24	..	03/01/2019.	Paydown		29,461	29,461	28,080	29,120	0	341	0	341	0	29,461	0	0	0	294	02/25/2024.	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40	..	03/01/2019.	Paydown		124,730	124,730	128,277	125,632	0	(903)	0	(903)	0	124,730	0	0	0	758	09/25/2040.	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	..	03/01/2019.	Paydown		56,399	56,399	61,087	58,016	0	(11)	0	(11)	0	58,006	0	(1,607)	(1,607)	329	02/25/2038.	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30	..	03/01/2019.	Paydown		66,526	66,526	73,127	69,225	0	(2,699)	0	(2,699)	0	66,526	0	0	0	388	01/25/2030.	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43	..	03/01/2019.	Paydown		94,130	94,130	97,395	95,751	0	(1,621)	0	(1,621)	0	94,130	0	0	0	467	06/25/2043.	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33	..	03/01/2019.	Paydown		52,868	52,868	52,536	52,665	0	204	0	204	0	52,868	0	0	0	309	07/25/2033.	1
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40	..	03/01/2019.	Paydown		31,631	31,631	32,421	32,140	0	(509)	0	(509)	0	31,631	0	0	0	260	11/15/2040.	1
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41	..	03/01/2019.	Paydown		8,609	8,609	8,946	8,870	0	(261)	0	(261)	0	8,609	0	0	0	64	04/15/2041.	1
3137AF X3 1	FHR 3944 LM 3.000% 10/15/26	..	03/01/2019.	Paydown		395,869	395,869	420,178	403,228	0	(7,359)	0	(7,359)	0	395,869	0	0	0	2,354	10/15/2026.	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		03/01/2019.	Paydown		60,058	60,058	64,581	61,350	0	(1,292)	0	(1,292)	0	60,058	0	0	0	351	09/15/2028.	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		03/01/2019.	Paydown		44,163	44,163	47,779	45,219	0	(1,056)	0	(1,056)	0	44,163	0	0	0	258	03/15/2035.	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		03/01/2019.	Paydown		67,855	67,855	71,491	69,328	0	(1,473)	0	(1,473)	0	67,855	0	0	0	340	12/15/2035.	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		03/01/2019.	Paydown		74,448	74,448	74,134	74,276	0	172	0	172	0	74,448	0	0	0	435	04/15/2033.	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		03/01/2019.	Paydown		50,304	50,304	51,137	50,823	0	(519)	0	(519)	0	50,304	0	0	0	223	05/25/2045.	1
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		03/04/2019.	Paydown		20,983	20,983	19,652	20,336	0	7	0	7	0	20,344	0	639	639	116	09/01/2025.	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		03/25/2019.	Paydown		11,969	11,969	11,791	11,873	0	2	0	2	0	11,875	0	95	95	82	08/01/2025.	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		03/01/2019.	Paydown		16,145	16,145	15,611	15,980	0	165	0	165	0	16,145	0	0	0	154	08/25/2031.	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		03/01/2019.	Paydown		11,760	11,760	11,222	11,618	0	142	0	142	0	11,760	0	0	0	100	10/25/2032.	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		03/01/2019.	Paydown		10,250	10,250	10,056	10,182	0	69	0	69	0	10,250	0	0	0	110	05/15/2032.	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		03/15/2019.	Paydown		9,423	9,423	9,090	9,342	0	81	0	81	0	9,423	0	0	0	104	06/15/2032.	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		03/01/2019.	Paydown		22,085	22,085	21,943	22,006	0	79	0	79	0	22,085	0	0	0	265	06/15/2032.	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		03/01/2019.	Paydown		21,982	21,982	21,183	21,713	0	270	0	270	0	21,982	0	0	0	232	06/15/2032.	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		03/01/2019.	Paydown		13,484	13,484	12,395	13,059	0	425	0	425	0	13,484	0	0	0	127	07/15/2032.	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		03/01/2019.	Paydown		70,806	70,806	68,227	69,974	0	832	0	832	0	70,806	0	0	0	671	07/15/2032.	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2019.	Paydown		22,594	22,594	20,386	21,830	0	765	0	765	0	22,594	0	0	0	197	08/15/2032.	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		03/01/2019.	Paydown		50,718	50,718	48,867	50,049	0	669	0	669	0	50,718	0	0	0	539	09/15/2032.	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		03/01/2019.	Paydown		141,888	141,888	139,374	140,647	0	1,241	0	1,241	0	141,888	0	0	0	1,415	09/15/2032.	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		03/01/2019.	Paydown		13,799	13,799	13,180	13,649	0	150	0	150	0	13,799	0	0	0	127	10/15/2032.	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		03/01/2019.	Paydown		3,361	3,361	3,186	3,290	0	72	0	72	0	3,361	0	0	0	31	04/25/2033.	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33		03/01/2019.	Paydown		80,968	80,968	79,096	80,120	0	848	0	848	0	80,968	0	0	0	689	06/25/2033.	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2019.	Paydown		25,746	25,746	25,895	25,742	0	4	0	4	0	25,746	0	0	0	219	03/15/2033.	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500		03/01/2019.	Paydown		836,788	836,788	813,922	832,526	0	4,262	0	4,262	0	836,788	0	0	0	8,234	07/25/2034.	1
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		03/25/2019.	Paydown		26,507	26,507	27,525	26,947	0	(440)	0	(440)	0	26,507	0	0	0	208	04/25/2041.	1
31397U YM 5	FNR 2011-68 CB 3.000% 07/25/26		03/01/2019.	Paydown		108,664	108,664	115,006	110,516	0	(1,852)	0	(1,852)	0	108,664	0	0	0	748	07/25/2026.	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		03/01/2019.	Paydown		1,363	1,363	1,371	1,360	0	3	0	3	0	1,363	0	0	0	11	01/01/2020.	1
3140Q9 UA 9	FANNIE MAE POOL CA2376 4.000% 09/01/48		03/01/2019.	Paydown		153,725	153,725	154,398	154,390	0	(665)	0	(665)	0	153,725	0	0	0	989	09/01/2048.	1
31418C XN 9	FANNIE MAE POOL MA3384 4.000% 06/01/48		03/01/2019.	Paydown		196,798	196,798	196,644	196,641	0	157	0	157	0	196,798	0	0	0	1,396	06/01/2048.	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		03/05/2019.	Redemption 100.0000		113,574	113,574	115,757	114,901	0	(11)	0	(11)	0	114,890	0	(1,316)	(1,316)	695	08/05/2030.	1FE
36230M FL 6	GN 752871 3.850% 07/15/36		03/01/2019.	Paydown		42,411	42,411	44,108	43,781	0	(1,370)	0	(1,370)	0	42,411	0	0	0	272	07/15/2036.	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		03/01/2019.	Paydown		33,751	33,751	33,751	33,751	0	0	0	0	0	33,751	0	0	0	197	10/16/2033.	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42		03/01/2019.	Paydown		46,313	46,313	46,660	46,523	0	(210)	0	(210)	0	46,313	0	0	0	251	05/16/2042.	1
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		03/01/2019.	Paydown		179,799	179,799	184,134	182,139	0	(2,340)	0	(2,340)	0	179,799	0	0	0	880	01/27/2038.	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		01/15/2019.	Redemption 100.0000		324,217	324,217	324,217	324,217	0	0	0	0	0	324,217	0	0	0	12,969	07/15/2028.	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		03/01/2019.	Redemption 100.0000		38,804	38,804	38,804	38,804	0	0	0	0	0	38,804	0	0	0	484	05/01/2032.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,091,090	4,091,090	4,110,778	4,103,605	0	(10,324)	0	(10,324)	0	4,093,280	0	(2,189)	(2,189)	42,587	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/3		03/31/2019.	Redemption 100.0000		36,498	36,498	36,498	36,498	0	0	0	0	0	36,498	0	0	0	143	10/31/2038.	1
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3		03/17/2019.	Redemption 100.0000		321,182	321,182	321,182	321,182	0	0	0	0	0	321,182	0	0	0	12,882	03/31/2039.	1
00206R CN 0	AT&T INC 3.400% 05/15/25		02/22/2019.	J P Morgan & Co.		2,920,830	3,000,000	2,991,120	2,994,035	0	130	0	130	0	2,994,165	0	(73,335)	(73,335)	28,617	05/15/2025.	2FE
00206R DD 1	AT&T INC 3.950% 01/15/25		02/22/2019.	J P Morgan & Co.		5,017,350	5,000,000	4,961,672	4,972,504	0	624	0	624	0	4,973,127	0	44,223	44,223	121,243	01/15/2025.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS	..	03/15/2019.	Redemption 100.0000		169,205	169,205	173,716	170,179	0	(44)	0	(44)	0	170,135	0	(929)	(929)	2,105	08/15/2021.	1
00287Y AQ 2	ABBVIE INC 3.600% 05/14/25	..	01/09/2019.	Bank of America		1,939,780	2,000,000	1,996,500	1,997,629	0	9	0	9	0	1,997,638	0	(57,858)	(57,858)	11,400	05/14/2025.	2FE
00287Y AY 5	ABBVIE INC 3.200% 05/14/26	..	01/09/2019.	Bank of America		1,866,740	2,000,000	1,877,140	1,882,889	0	378	0	378	0	1,883,268	0	(16,528)	(16,528)	10,133	05/14/2026.	2FE
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4	..	03/01/2019.	Paydown		16,964	16,964	12,808	14,891	0	2,073	0	2,073	0	16,964	0	0	0	144	10/25/2033.	1FM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1	..	03/01/2019.	Paydown		37,275	37,275	35,656	36,185	0	1	0	1	0	36,186	0	1,089	1,089	163	07/25/2043.	1FM
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4	..	03/01/2019.	Paydown		18,692	18,692	18,970	18,860	0	(168)	0	(168)	0	18,692	0	0	0	102	03/25/2045.	1FM
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3	..	03/25/2019.	Paydown		85,508	85,508	85,989	85,794	0	(285)	0	(285)	0	85,508	0	0	0	553	12/25/2045.	1FM
00912X A# 1	AIR LEASE CORPORATION SENIOR UNSEC NOTES	..	01/15/2019.	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	157,150	01/15/2019.	2FE
00934@ AA 7	AIRCRAFT INVESTMENT FUND KESTREL AIRCRAF	..	02/15/2019.	Redemption 6.4594		200,243	3,100,000	200,243	200,243	0	0	0	0	0	200,243	0	0	0	(28,905)	03/31/2019.	6*
018490 AQ 5	ALLERGAN INC 2.800% 03/15/23	..	02/28/2019.	RW Baird		1,928,220	2,000,000	1,994,280	1,997,403	0	100	0	100	0	1,997,503	0	(69,283)	(69,283)	26,289	03/15/2023.	2FE
02209S BC 6	ALTRIA GROUP INC 4.400% 02/14/26	..	02/20/2019.	Citi Global Markets Inc.		2,023,180	2,000,000	1,995,820	0	0	11	0	11	0	1,995,831	0	27,349	27,349	1,956	02/14/2026.	2FE
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/	..	03/22/2019.	Redemption 100.0000		71,058	71,058	71,058	71,058	0	0	0	0	0	71,058	0	0	0	1,279	09/22/2027.	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5	..	03/01/2019.	Paydown		152,415	152,415	126,321	126,321	0	26,093	0	26,093	0	152,415	0	0	0	1,744	10/25/2034.	1FM
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78	..	03/01/2019.	Paydown		14,306	14,306	14,305	14,295	0	11	0	11	0	14,306	0	0	0	90	10/17/2036.	1FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46	..	03/01/2019.	Paydown		13,462	13,462	13,461	13,457	0	5	0	5	0	13,462	0	0	0	78	04/17/2045.	1FE
03065J AF 1	AMERICREDIT AUTOMOBILE REC. TR 2014-4 C	..	03/08/2019.	Paydown		803,277	803,277	803,191	803,274	0	3	0	3	0	803,277	0	0	0	3,310	11/09/2020.	1FE
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A	..	03/01/2019.	Paydown		37,825	37,825	36,228	36,807	0	8	0	8	0	36,815	0	1,010	1,010	387	01/25/2034.	1FM
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9	..	03/01/2019.	Paydown		10,551	10,551	10,125	10,463	0	4	0	4	0	10,467	0	84	84	72	11/25/2035.	1FM
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5	..	03/01/2019.	Paydown		83,545	83,545	77,384	81,702	0	10	0	10	0	81,712	0	1,833	1,833	800	02/25/2028.	1FM
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0	..	03/01/2019.	Paydown		71,335	71,335	71,334	71,212	0	123	0	123	0	71,335	0	0	0	405	01/25/2047.	1FE
037833 AK 6	APPLE INC INC 2.400% 05/03/23	..	02/28/2019.	280 Securities		980,350	1,000,000	998,670	999,384	0	23	0	23	0	999,407	0	(19,057)	(19,057)	8,067	05/03/2023.	1FE
037833 DK 3	APPLE INC 3.000% 11/13/27	..	02/21/2019.	Wells Fargo Securities		4,858,900	5,000,000	4,985,450	4,986,891	0	197	0	197	0	4,987,088	0	(128,188)	(128,188)	42,500	11/13/2027.	1FE
03837P AA 5	AQUA FINANCE TRUST 2017-A A 3.720% 11/	..	03/15/2019.	Paydown		485,079	485,079	485,019	485,027	0	51	0	51	0	485,079	0	0	0	3,061	11/15/2035.	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4	..	03/01/2019.	Paydown		86,804	86,804	86,594	86,567	0	(2)	0	(2)	0	86,565	0	239	239	724	06/25/2035.	1FM
05541N AB 0	BCC FUNDING CORP 2016-1 A2 2.200% 12/2	..	03/20/2019.	Paydown		454,874	454,874	454,817	454,846	0	28	0	28	0	454,874	0	0	0	1,621	12/20/2021.	1FE
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5	..	03/15/2019.	Redemption 100.0000		41,026	41,026	41,026	41,026	0	0	0	0	0	41,026	0	0	0	242	11/15/2032.	1
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2	..	03/02/2019.	Paydown		43,042	43,042	43,042	43,042	0	0	0	0	0	43,042	0	0	0	158	12/02/2027.	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3	..	03/04/2019.	Paydown		79,728	79,728	79,712	79,724	0	4	0	4	0	79,728	0	0	0	331	12/04/2028.	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2	..	03/02/2019.	Paydown		168,381	168,381	168,367	168,376	0	0	0	0	0	168,376	0	5	5	754	05/02/2030.	1FE
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2	..	03/02/2019.	Paydown		59,819	59,819	59,817	59,817	0	0	0	0	0	59,817	0	1	1	297	10/04/2032.	1FE
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B 3	..	03/02/2019.	Paydown		96,478	96,478	96,472	96,473	0	0	0	0	0	96,473	0	5	5	582	10/04/2032.	2AM
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B 3	..	03/02/2019.	Paydown		132,119	132,119	132,097	132,098	0	21	0	21	0	132,119	0	0	0	902	02/02/2034.	1FE
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C 4	..	03/02/2019.	Paydown		127,099	127,099	127,073	127,075	0	25	0	25	0	127,099	0	0	0	975	02/02/2034.	2AM
06051G FX 2	BANK OF AMERICA 3.500% 04/19/26	..	03/06/2019.	Bank of America		2,676,429	2,700,000	2,695,491	2,696,560	0	75	0	75	0	2,696,635	0	(20,206)	(20,206)	36,488	04/19/2026.	1FE
06051G GC 7	BANK OF AMERICA 4.183% 11/25/27	..	02/19/2019.	Bank of America		2,992,860	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(7,140)	(7,140)	29,978	11/25/2027.	2FE
06051G HA 0	BANK OF AMERICA 3.946% 01/23/49	..	03/25/2019.	Bank of America		1,925,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(74,500)	(74,500)	53,490	01/23/2049.	1FE
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4	..	03/01/2019.	Paydown		58,313	58,313	54,978	54,978	0	0	0	0	0	54,978	0	3,335	3,335	464	08/25/2034.	1FM
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4	..	03/15/2019.	Paydown		54,688	54,688	54,687	54,687	0	0	0	0	0	54,688	0	0	0	384	12/16/2041.	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5	..	03/15/2019.	Paydown		23,438	23,438	23,437	23,437	0	1	0	1	0	23,438	0	0	0	222	12/16/2041.	2AM
11042T AA 1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09	..	03/20/2019.	Redemption 100.0000		56,655	56,655	56,655	56,655	0	0	0	0	0	56,655	0	0	0	538	09/20/2031.	1FE
118230 AH 4	BUCKEYE PARTNERS LP 5.500% 08/15/19	..	02/18/2019.	Call 101.3260		3,141,106	3,100,000	3,110,715	3,100,933	0	(192)	0	(192)	0	3,100,741	0	(741)	(741)	127,777	08/15/2019.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8		03/15/2019.	Paydown		7,500	7,500	7,498	7,498	0	0	0	0	0	7,498	0	2	2	47	04/15/2047.	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.468% 01/01/29		03/05/2019.	Paydown		7,824	7,824	7,680	7,764	0	1	0	1	0	7,765	0	59	59	80	01/01/2029.	5FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.503% 01/25/33		03/01/2019.	Paydown		9,009	71,109	62,182	62,182	0	0	0	0	0	62,182	0	(53,172)	(53,172)	532	01/25/2033.	1FM
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1		01/01/2019.	Paydown		21,176	21,176	21,388	21,107	0	0	0	0	0	21,107	0	69	69	91	10/25/2036.	1FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		03/10/2019.	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	848	07/11/2022.	1FE
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE		01/08/2019.	Redemption 100.0000		135,136	135,136	135,136	135,136	0	0	0	0	0	135,136	0	0	0	1,652	10/07/2021.	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		03/18/2019.	Paydown		90,975	90,975	90,937	90,952	0	1	0	1	0	90,952	0	23	23	480	06/18/2029.	1FE
12563L AA 5	CLI FUNDING LLC 2016-1A A 4.210% 02/18		03/18/2019.	Paydown		147,645	147,645	147,629	147,632	0	0	0	0	0	147,632	0	13	13	1,017	02/18/2041.	1FE
12563L AE 7	CLI FUNDING LLC 2017-1A A 3.620% 05/18		03/18/2019.	Paydown		89,236	89,236	89,226	89,227	0	9	0	9	0	89,236	0	0	0	529	05/18/2042.	1FE
12563L AJ 6	CLI FUNDING LLC 2018-1A A 4.030% 04/18		03/18/2019.	Paydown		76,152	76,152	75,963	75,974	0	178	0	178	0	76,152	0	0	0	501	04/18/2043.	1FE
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB 3.5		03/01/2019.	Paydown		56,834	56,834	58,536	57,438	0	(604)	0	(604)	0	56,834	0	0	0	511	02/10/2047.	1FM
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1		03/01/2019.	Paydown		94,116	94,116	95,984	95,564	0	(1,448)	0	(1,448)	0	94,116	0	0	0	644	06/25/2047.	1FM
12635T AA 2	CRG ISSUER 2015-1 A 4.070% 07/10/22		01/10/2019.	Paydown		1,064,515	1,064,515	1,056,464	1,060,188	0	4,327	0	4,327	0	1,064,515	0	0	0	11,072	07/10/2022.	1FE
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		03/01/2019.	Paydown		18,352	18,352	18,657	18,530	0	(177)	0	(177)	0	18,352	0	0	0	80	04/25/2043.	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		03/01/2019.	Paydown		51,688	51,688	52,354	52,077	0	(2)	0	(2)	0	52,075	0	(387)	(387)	299	05/25/2043.	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		03/01/2019.	Paydown		106,334	115,893	96,208	106,727	0	13	0	13	0	106,740	0	(405)	(405)	1,147	02/25/2035.	1FM
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		03/01/2019.	Paydown		196,201	212,265	191,638	191,638	0	0	0	0	0	191,638	0	4,563	4,563	1,917	03/25/2035.	1FM
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1		03/01/2019.	Paydown		226,453	226,453	224,020	225,486	0	967	0	967	0	226,453	0	0	0	2,142	01/25/2035.	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		03/01/2019.	Paydown		886	888	723	808	0	0	0	0	0	808	0	78	78	7	11/25/2035.	2FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		03/01/2019.	Paydown		6,425	6,439	5,613	5,955	0	3	0	3	0	5,958	0	467	467	70	10/25/2035.	3FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		03/01/2019.	Paydown		30,841	37,064	32,265	32,538	0	11	0	11	0	32,549	0	(1,709)	(1,709)	335	06/25/2035.	1FM
13056L AE 9	CALIFORNIA REPUBLIC AUTO REC 2014-3 B		01/15/2019.	Paydown		3,894,777	3,894,777	3,877,129	3,893,627	0	1,149	0	1,149	0	3,894,777	0	0	0	8,633	08/17/2020.	1FE
134429 BG 3	CAMPBELL SOUP COMPANY 4.150% 03/15/28		03/27/2019.	Credit Suisse		4,994,350	5,000,000	4,994,350	4,994,715	0	113	0	113	0	4,994,828	0	(478)	(478)	111,819	03/15/2028.	2FE
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2		03/01/2019.	Paydown		74,603	74,603	76,529	76,091	0	(1,489)	0	(1,489)	0	74,603	0	0	0	470	02/25/2044.	1FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		03/01/2019.	Paydown		1,567	1,567	1,496	1,496	0	0	0	0	0	1,496	0	71	71	19	09/25/2035.	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		03/01/2019.	Paydown		1,997	1,997	1,958	1,986	0	0	0	0	0	1,986	0	11	11	16	02/25/2021.	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		03/01/2019.	Paydown		1,969	1,969	1,959	1,960	0	0	0	0	0	1,960	0	9	9	20	09/25/2037.	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		03/01/2019.	Paydown		24,710	24,710	24,206	24,388	0	323	0	323	0	24,710	0	0	0	119	10/25/2043.	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		03/01/2019.	Paydown		184,491	184,491	186,974	184,636	0	(145)	0	(145)	0	184,491	0	0	0	996	06/25/2058.	1FM
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216		01/25/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	98	04/25/2047.	2AM
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2 3		03/25/2019.	Paydown		58,685	58,685	58,660	58,665	0	20	0	20	0	58,685	0	0	0	372	11/26/2046.	2AM
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2 4		03/25/2019.	Paydown		59,323	59,323	59,297	59,299	0	25	0	25	0	59,323	0	0	0	416	12/26/2047.	1FE
19687T AC 0	COLT FUNDING LLC 2017-1 A3 3.074% 05/2		03/01/2019.	Paydown		239,864	239,864	239,860	239,520	0	344	0	344	0	239,864	0	0	0	1,221	05/27/2047.	1FE
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1		03/25/2019.	Paydown		154,758	154,758	154,751	154,753	0	5	0	5	0	154,758	0	0	0	864	05/25/2040.	1FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		03/25/2019.	Paydown		102,661	102,661	102,633	102,640	0	21	0	21	0	102,661	0	0	0	466	10/25/2040.	1FE
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B		03/25/2019.	Paydown		256,742	256,742	256,728	256,732	0	10	0	10	0	256,742	0	0	0	1,472	05/25/2041.	1FE
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A		03/25/2019.	Paydown		226,451	226,478	224,921	224,914	0	998	0	998	0	225,912	0	539	539	1,410	09/25/2045.	1FE
210518 CT 1	CONSUMERS ENERGY CO 2.850% 05/15/22		02/21/2019.	KeyBanc Capital Markets		5,279,648	5,300,000	5,324,443	5,308,601	0	(398)	0	(398)	0	5,308,203	0	(28,555)	(28,555)	41,958	05/15/2022.	1FE
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 8.080		03/01/2019.	Paydown		27,654	27,654	16,653	16,653	0	0	0	0	0	16,653	0	11,001	11,001	107	03/15/2027.	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 6.874		03/01/2019.	Paydown		985	985	713	713	0	0	0	0	0	713	0	271	271	15	03/15/2027.	3FM
224044 CA 3	COX COMMUNICATIONS INC 144A 2.950% 06/		02/21/2019.	Barclays		5,830,500	6,000,000	5,982,750	5,991,862	0	258	0	258	0	5,992,120	0	(161,620)	(161,620)	27,042	06/30/2023.	2FE

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32	..	03/01/2019.	Paydown		7,036	97,371	62,955	62,955	0	661	0	661	0	63,615	0	(56,580)	(56,580)	1,006	02/25/2032.	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A	..	03/01/2019.	Paydown		54,893	54,893	53,955	53,955	0	0	0	0	0	53,955	0	938	938	733	02/25/2035.	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5	..	03/01/2019.	Paydown		6,258	6,258	6,399	6,246	0	(1)	0	(1)	0	6,245	0	13	13	55	10/25/2019.	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30	..	03/25/2019.	Seaport Group		1,239,165	1,384,542	1,384,542	1,384,542	0	0	0	0	0	1,384,542	0	(145,377)	(145,377)	19,638	03/30/2025.	5FE
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT 4.070%	..	03/15/2019.	Redemption 100.0000		12,945	12,945	12,945	12,945	0	0	0	0	0	12,945	0	0	0	88	05/15/2034.	1FE
233046 AE 1	DB MASTER FINANCE LLC 2017-1A A2I 3.62	..	02/20/2019.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	113	11/20/2047.	2AM
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2	..	03/25/2019.	Paydown		325,916	325,916	326,527	326,335	0	(419)	0	(419)	0	325,916	0	0	0	1,771	01/25/2040.	1FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/	..	03/31/2019.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	214	03/30/2043.	1
24703E AE 9	DELL EQUIPMENT FINANCE TRUST 2016-1 C	..	03/22/2019.	Paydown		2,000,000	2,000,000	1,993,125	1,996,684	0	3,316	0	3,316	0	2,000,000	0	0	0	9,374	07/22/2021.	1FE
24736X AA 6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/	..	01/30/2019.	Redemption 100.0000		87,664	87,664	89,521	89,291	0	(16)	0	(16)	0	89,274	0	(1,610)	(1,610)	1,589	07/30/2027.	1FE
24736Y AA 4	DELTA AIRLINES 2015-1 A 3.875% 07/30/2	..	01/30/2019.	Redemption 100.0000		175,328	175,328	177,720	177,538	0	(20)	0	(20)	0	177,518	0	(2,190)	(2,190)	3,397	07/30/2027.	1FE
25087* AE 3	DETROIT INTL BRIDGE COMPANY SERIES B 5	..	03/04/2019.	Redemption 100.0000		729,167	729,167	729,167	729,167	0	0	0	0	0	729,167	0	0	0	21,859	07/02/2020.	2FE
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4	..	03/20/2019.	Paydown		475,133	475,133	475,102	475,102	0	31	0	31	0	475,133	0	0	0	3,154	01/21/2031.	1FE
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A	..	03/20/2019.	Paydown		76,283	76,283	76,264	76,267	0	16	0	16	0	76,283	0	0	0	397	10/22/2029.	1FE
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B	..	03/20/2019.	Paydown		57,212	57,212	57,203	57,204	0	8	0	8	0	57,212	0	0	0	375	10/22/2029.	2AM
25470D AA 7	DISCOVERY COMMUNICATIONS 5.625% 08/15/	..	03/21/2019.	Call 101.1218		3,033,654	3,000,000	2,982,840	2,998,628	0	472	0	472	0	2,999,100	0	900	900	134,904	08/15/2019.	2FE
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II	..	01/25/2019.	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	271	07/25/2048.	2AM
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C	..	03/15/2019.	Paydown		1,028,195	1,028,195	1,028,074	1,028,157	0	38	0	38	0	1,028,195	0	0	0	5,042	01/18/2022.	1FE
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2 3.600	..	01/15/2019.	Paydown		379,239	379,239	379,176	379,202	0	36	0	36	0	379,239	0	0	0	3,413	04/15/2027.	2AM
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25	..	03/20/2019.	Paydown		128,074	128,074	128,071	128,069	0	5	0	5	0	128,074	0	0	0	889	06/20/2025.	1FE
27034M AB 0	Earnest Student Loan Program L 2016-D A2	..	03/25/2019.	Paydown		145,768	145,768	145,722	145,737	0	31	0	31	0	145,768	0	0	0	676	01/25/2041.	1FE
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2	..	03/25/2019.	Paydown		53,872	53,872	53,871	53,872	0	0	0	0	0	53,872	0	0	0	226	02/25/2027.	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3	..	03/25/2019.	Paydown		53,872	53,872	53,864	53,870	0	3	0	3	0	53,872	0	0	0	270	02/25/2027.	2AM
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2	..	03/25/2019.	Paydown		280,129	280,129	280,046	280,062	0	68	0	68	0	280,129	0	0	0	1,352	03/25/2030.	1FE
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5 4.843% 0	..	03/01/2019.	Paydown		127,249	127,249	127,249	127,249	0	0	0	0	0	127,249	0	0	0	955	04/25/2034.	1FM
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5 4.541% 0	..	03/01/2019.	Paydown		507,733	507,733	486,728	500,598	0	275	0	275	0	500,873	0	6,860	6,860	4,013	07/25/2034.	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5	..	03/01/2019.	Paydown		22,780	22,780	22,916	22,846	0	(66)	0	(66)	0	22,780	0	0	0	86	03/25/2043.	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00	..	03/01/2019.	Paydown		79,264	79,264	78,482	78,636	0	627	0	627	0	79,264	0	0	0	496	06/25/2043.	1FM
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1	..	03/01/2019.	Paydown		123,656	123,656	122,265	122,411	0	1,245	0	1,245	0	123,656	0	0	0	812	02/25/2048.	1FM
30166J AC 9	EXETER AUTOMOBILE RECEIVABLES 2017-1A B	..	03/15/2019.	Paydown		391,757	391,757	391,669	391,728	0	29	0	29	0	391,757	0	0	0	2,700	12/15/2021.	1FE
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43	..	03/15/2019.	Paydown		2,671	2,671	2,671	2,671	0	0	0	0	0	2,671	0	0	0	17	04/15/2043.	1FE
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B	..	01/15/2019.	Redemption 100.0000		552,584	552,584	552,584	552,584	0	0	0	0	0	552,584	0	0	0	21,827	01/15/2020.	2FE
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27	..	03/01/2019.	Paydown		12,217	12,217	12,844	12,556	0	(339)	0	(339)	0	12,217	0	0	0	62	05/01/2027.	1
3140FX ED 0	FNMA BF0131 3.500% 08/01/56	..	03/01/2019.	Paydown		136,086	136,086	139,871	139,819	0	(3,732)	0	(3,732)	0	136,086	0	0	0	693	08/01/2056.	1
3140J6 GP 6	FNMA P/T POOL BM2005 4.000% 12/01/47	..	03/01/2019.	Paydown		226,434	226,434	232,908	231,699	0	(5,266)	0	(5,266)	0	226,434	0	0	0	1,561	12/01/2047.	1
3140Q8 WM 3	FANNIE MAE POOL CA1551 4.000% 04/01/48	..	03/01/2019.	Paydown		151,634	151,634	154,193	154,150	0	(2,516)	0	(2,516)	0	151,634	0	0	0	1,021	04/01/2048.	1
31428X BC 9	FEDEX CORP 3.200% 02/01/25	..	02/28/2019.	Morgan Stanley Dean Witter		2,948,970	3,000,000	2,995,350	2,997,045	0	75	0	75	0	2,997,120	0	(48,150)	(48,150)	56,800	02/01/2025.	2FE
32058H AJ 5	FIRST INVESTORS AUTO OWNERS TR 2014-3A C	..	03/15/2019.	Paydown		823,117	823,117	822,921	823,088	0	29	0	29	0	823,117	0	0	0	3,949	11/16/2020.	1FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50	..	03/01/2019.	Paydown		36,672	36,672	37,383	37,143	0	(2)	0	(2)	0	37,141	0	(469)	(469)	166	03/25/2045.	1FM
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7 4.00	..	03/01/2019.	Paydown		329,266	329,266	330,964	330,843	0	(1,577)	0	(1,577)	0	329,266	0	0	0	2,389	09/25/2048.	1FM
33850T AC 2	FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.50	..	03/01/2019.	Paydown		112,853	112,853	111,848	111,964	0	889	0	889	0	112,853	0	0	0	704	03/25/2048.	1FM

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Admini-strative Symbol/ Market Indicator (a)
33850T AE 8	FLAGSTAR MORTGAGE TRUST 2018-1 A5 3.50	..	03/01/2019.	Paydown		188,088	188,088	188,647	188,458	0	(370)	0	(370)	0	188,088	0	0	0	1,173	03/25/2048.	1FM
33851F AA 5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4	..	03/01/2019.	Paydown		239,473	239,473	237,169	237,189	0	2,284	0	2,284	0	239,473	0	0	0	1,968	10/25/2048.	1FM
33851L AD 6	FLAGSTAR MORTGAGE TRUST 2018-4 A4 4.00	..	03/01/2019.	Paydown		365,226	365,226	366,766	366,470	0	(1,243)	0	(1,243)	0	365,226	0	0	0	2,766	07/25/2048.	1FM
34354P AC 9	FLOWSERVE CORPORATION 3.500% 09/15/22	..	02/28/2019.	Goldman Sachs & Co.		981,610	1,000,000	996,150	998,418	0	68	0	68	0	998,487	0	(16,877)	(16,877)	16,431	09/15/2022.	2FE
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I 3	..	01/30/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	72	04/30/2047.	2AM
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3	..	03/15/2019.	Paydown		432,533	432,533	432,470	432,484	0	49	0	49	0	432,533	0	0	0	2,392	07/15/2033.	1FE
35563P HF 9	Freddie Mac - SCRT 2018-4 MA 3.500% 11	..	03/01/2019.	Paydown		98,230	98,230	95,962	95,996	0	2,234	0	2,234	0	98,230	0	0	0	553	11/25/2057.	1
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2	..	03/01/2019.	Paydown		43,786	43,786	44,115	43,879	0	(2)	0	(2)	0	43,877	0	(91)	(91)	442	04/25/2029.	1FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/	..	03/01/2019.	Paydown		11,779	12,108	11,455	10,099	1,571	2	0	1,573	0	11,672	0	106	106	122	04/25/2029.	5FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500	..	03/01/2019.	Paydown		28,701	28,701	29,491	28,655	0	46	0	46	0	28,701	0	0	0	289	01/25/2020.	4FM
36256B AC 4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1	..	03/01/2019.	Paydown		141,964	141,964	139,979	139,078	0	2,886	0	2,886	0	141,964	0	0	0	914	10/25/2057.	1FE
37045V AN 0	GENERAL MOTORS CO 4.200% 10/01/27	..	03/29/2019.	Morgan Stanley Dean Witter		2,884,290	3,000,000	2,995,560	2,996,290	0	88	0	88	0	2,996,378	0	(112,088)	(112,088)	350	10/01/2027.	2FE
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A 3.850%	..	03/17/2019.	Paydown		78,525	78,525	78,496	78,501	0	24	0	24	0	78,525	0	0	0	493	04/15/2037.	1FE
37956A AB 9	GLOBAL SC FINANCE SRL 2018-1A A 4.290%	..	03/17/2019.	Paydown		104,800	104,800	104,780	104,780	0	20	0	20	0	104,800	0	0	0	734	05/17/2038.	1FE
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17	..	03/15/2019.	Paydown		228,680	228,680	228,632	228,654	0	26	0	26	0	228,680	0	0	0	1,198	03/17/2031.	1FE
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47	..	03/20/2019.	Paydown		209,856	209,856	209,856	209,856	0	0	0	0	0	209,856	0	0	0	3,935	09/20/2047.	1FE
38217K AA 2	Goodgreen Trust 2016-1A A 3.230% 10/15	..	03/15/2019.	Paydown		129,886	129,886	129,821	129,832	0	(5)	0	(5)	0	129,827	0	59	59	0	10/15/2052.	1FE
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE	..	02/15/2019.	Redemption 100.0000		585,000	585,000	585,000	585,000	0	0	0	0	0	585,000	0	0	0	25,448	02/15/2021.	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5	..	03/01/2019.	Paydown		5,717	5,717	5,203	5,619	0	1	0	1	0	5,620	0	97	97	52	09/25/2037.	3FM
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI	..	03/20/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	80	06/21/2048.	2AM
411707 AD 4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII	..	03/20/2019.	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	186	06/21/2048.	2AM
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09	..	03/20/2019.	Paydown		72,371	72,371	72,338	72,338	0	4	0	4	0	72,342	0	29	29	431	09/20/2040.	1FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09	..	03/20/2019.	Paydown		156,097	156,097	155,991	156,003	0	93	0	93	0	156,097	0	0	0	3,114	09/21/2040.	1FE
43284B AB 8	HILTON GRAND VACATIONS TRUST 2018-AA B	..	03/25/2019.	Paydown		93,337	93,337	93,316	93,316	0	21	0	21	0	93,337	0	0	0	571	02/25/2032.	1FE
43284B AC 6	HILTON GRAND VACATIONS TRUST 2018-AA C	..	03/25/2019.	Paydown		93,337	93,337	93,328	93,328	0	9	0	9	0	93,337	0	0	0	617	02/25/2032.	2AM
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2	..	03/31/2019.	Redemption 100.0000		81,598	81,598	81,598	81,598	0	0	0	0	0	81,598	0	0	0	675	12/31/2031.	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	..	03/01/2019.	Paydown		24,162	24,162	24,155	24,101	0	0	0	0	0	24,101	0	61	61	287	08/20/2028.	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 3.490% 07/2	..	03/25/2019.	Paydown		15,415	15,415	13,257	14,905	0	24	0	24	0	14,929	0	486	486	96	07/25/2033.	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5	..	03/01/2019.	Paydown		97,836	97,836	90,303	90,303	0	0	0	0	0	90,303	0	7,533	7,533	688	08/25/2034.	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	..	03/01/2019.	Paydown		1,845	1,845	1,814	1,825	0	1	0	1	0	1,825	0	20	20	13	08/25/2034.	1FM
45866F AD 6	INTERCONTINENTALEXCHANGE GROUP 3.750%	..	03/14/2019.	Morgan Stanley Dean Witter		1,027,600	1,000,000	1,067,200	1,052,441	0	(1,497)	0	(1,497)	0	1,050,945	0	(23,345)	(23,345)	11,146	12/01/2025.	1FE
465964 AC 8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3	..	03/01/2019.	Paydown		400,616	400,616	404,059	404,005	0	(3,389)	0	(3,389)	0	400,616	0	0	0	3,874	04/25/2049.	1FE
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3	..	03/15/2019.	Paydown		30,190	30,190	30,184	30,187	0	3	0	3	0	30,190	0	0	0	167	12/15/2048.	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4	..	03/15/2019.	Paydown		41,629	41,629	44,270	43,777	0	(2,149)	0	(2,149)	0	41,629	0	0	0	331	10/15/2056.	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3	..	03/15/2019.	Paydown		46,566	46,566	46,536	46,539	0	27	0	27	0	46,566	0	0	0	246	09/15/2072.	1FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%	..	03/01/2019.	Paydown		22,120	22,120	22,625	22,324	0	(1)	0	(1)	0	22,324	0	(204)	(204)	76	03/01/2043.	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5	..	03/01/2019.	Paydown		27,371	27,371	26,892	27,063	0	0	0	0	0	27,064	0	307	307	163	05/25/2043.	1FM
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4	..	02/01/2019.	Paydown		105,729	105,729	107,512	106,599	0	(870)	0	(870)	0	105,729	0	0	0	722	11/15/2045.	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4	..	03/01/2019.	Paydown		44,467	44,467	45,134	44,790	0	(1)	0	(1)	0	44,789	0	(322)	(322)	319	08/26/2036.	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4	..	03/01/2019.	Paydown		41,999	41,999	43,784	42,885	0	(886)	0	(886)	0	41,999	0	0	0	259	11/27/2038.	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3	..	03/01/2019.	Paydown		102,690	102,690	106,637	104,397	0	(18)	0	(18)	0	104,379	0	(1,689)	(1,689)	715	06/25/2029.	1FM

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3	..	03/01/2019.	Paydown		55,515	55,515	56,673	56,424	0	(6)	0	(6)	0	56,418	0	(903)	(903)	280	08/25/2047.	1FM
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5	..	03/01/2019.	Paydown		43,264	43,264	43,547	43,491	0	(228)	0	(228)	0	43,264	0	0	0	280	01/25/2047.	1FE
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3	..	03/01/2019.	Paydown		65,932	65,932	66,411	66,318	0	(386)	0	(386)	0	65,932	0	0	0	446	05/25/2047.	1FM
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.5	..	03/01/2019.	Paydown		31,204	31,204	31,306	31,283	0	(80)	0	(80)	0	31,204	0	0	0	204	06/25/2048.	1FM
46649Y AC 9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.0	..	03/01/2019.	Paydown		77,172	77,172	76,593	76,603	0	289	0	289	0	76,892	0	280	280	610	02/25/2049.	1FM
46649Y AE 5	JP MORGAN MORTGAGE TRUST 2018-9 A5 4.0	..	03/01/2019.	Paydown		132,016	132,016	132,490	132,453	0	(230)	0	(230)	0	132,224	0	(208)	(208)	1,043	02/25/2049.	1FM
46650M AC 1	JP MORGAN MORTGAGE TRUST 2018-8 A3 4.0	..	03/01/2019.	Paydown		202,785	202,785	202,848	202,815	0	(21)	0	(21)	0	202,794	0	(9)	(9)	1,595	01/25/2049.	1FM
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3	..	03/01/2019.	Paydown		3,042	3,042	3,053	0	0	(11)	0	(11)	0	3,042	0	0	0	10	06/25/2049.	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4	..	03/05/2019.	Redemption 100.0000		483,036	483,036	483,036	483,036	0	0	0	0	0	483,036	0	0	0	10,675	03/05/2023.	1PL
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I 3	..	01/30/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	68	07/30/2047.	2AM
48283P AA 9	KABBAGE FUNDING LLC 2017-1 A 4.571% 03	..	03/15/2019.	Paydown		2,750,000	2,750,000	2,749,984	2,749,786	0	214	0	214	0	2,750,000	0	0	0	31,426	03/15/2022.	1FE
487836 BW 7	KELLOGG CO 4.300% 05/15/28	..	03/14/2019.	Wells Fargo Securities		3,536,120	3,500,000	3,534,475	3,533,572	0	(638)	0	(638)	0	3,532,934	0	3,186	3,186	51,421	05/15/2028.	2FE
49254* AA 8	KESTREL MANUFACTURING INV FUND, LLC 5	..	02/28/2019.	Security Withdraw		0	4,500,000	0	0	0	0	0	0	0	0	0	0	0	19,205	08/02/2019.	6*
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	..	03/30/2019.	Redemption 100.0000		283,449	283,449	284,236	283,556	0	(21)	0	(21)	0	283,535	0	(86)	(86)	4,065	03/30/2021.	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1	..	03/15/2019.	Paydown		46,875	46,875	45,966	46,121	0	754	0	754	0	46,875	0	0	0	336	01/15/2042.	1FE
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/	..	03/15/2019.	Redemption 100.0000		10,520	10,520	10,520	10,520	0	0	0	0	0	10,520	0	0	0	173	06/15/2033.	3FE
52465# AZ 8	FLUOR CORPORATION CTL - LEGGMASON MTG CE	..	03/08/2019.	Redemption 100.0000		88,443	88,443	88,443	88,443	0	0	0	0	0	88,443	0	0	0	1,052	06/08/2021.	2
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/	..	03/01/2019.	Paydown		21,365	21,365	19,677	19,677	0	0	0	0	0	19,677	0	1,688	1,688	120	11/25/2035.	2FM
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A	..	01/29/2019.	Redemption 100.0000		84,372	84,372	84,372	84,372	0	0	0	0	0	84,372	0	0	0	859	04/29/2022.	1FE
539830 BE 8	LOCKHEED MARTIN CORP 2.900% 03/01/25	..	02/28/2019.	Bank of America		4,897,400	5,000,000	4,985,700	4,990,748	0	234	0	234	0	4,990,983	0	(93,583)	(93,583)	73,708	03/01/2025.	2FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2	..	03/15/2019.	Paydown		75,288	75,288	75,284	75,285	0	4	0	4	0	75,288	0	0	0	373	01/15/2045.	1FE
548661 CW 5	LOWES COMPANIES INC 3.120% 04/15/22	..	02/22/2019.	Stifel Nicolaus		1,998,000	2,000,000	2,014,960	2,005,180	0	(248)	0	(248)	0	2,004,932	0	(6,932)	(6,932)	22,707	04/15/2022.	2FE
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B 5.333% 0	..	02/15/2019.	Paydown		133,259	133,259	133,259	133,259	0	0	0	0	0	133,259	0	0	0	1,793	08/15/2028.	2AM
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/	..	03/20/2019.	Paydown		66,767	66,767	66,748	66,767	0	0	0	0	0	66,767	0	0	0	247	09/20/2031.	1FE
553894 AA 4	MVW OWNER TRUST 2016-1A A 2.250% 12/2	..	03/20/2019.	Paydown		110,443	110,443	110,431	110,432	0	11	0	11	0	110,443	0	0	0	413	12/20/2033.	1FE
553896 AB 7	MVW OWNER TRUST 2017-1A B 2.750% 12/20	..	03/20/2019.	Paydown		169,507	169,507	169,501	169,500	0	7	0	7	0	169,507	0	0	0	797	12/20/2034.	1FE
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20	..	03/20/2019.	Paydown		339,014	339,014	338,925	338,941	0	73	0	73	0	339,014	0	0	0	1,733	12/20/2034.	2AM
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO	..	01/05/2019.	Redemption 99.9958		79,970	79,973	79,973	79,973	0	0	0	0	0	79,973	0	(3)	(3)	983	09/30/2025.	2PL
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	..	03/20/2019.	Paydown		46,630	46,630	46,624	46,629	0	2	0	2	0	46,630	0	0	0	193	05/20/2030.	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B	..	03/20/2019.	Paydown		31,087	31,087	31,085	31,086	0	1	0	1	0	31,087	0	0	0	180	05/20/2030.	2AM
57563N AB 4	MASSACHUSETTS EDUCATIONAL FIN 2018-A A	..	01/25/2019.	Paydown		66,101	66,101	65,475	65,491	0	610	0	610	0	66,101	0	0	0	212	05/25/2033.	1FE
57563N AB 4	MASSACHUSETTS EDUCATIONAL FIN 2018-A A	..	03/25/2019.	Redemption 100.0000		121,747	121,747	120,595	120,624	0	23	0	23	0	120,647	0	1,100	1,100	27,967	05/25/2033.	1FE
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1	..	01/01/2019.	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	5,381	01/01/2021.	1
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2	..	01/01/2019.	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	4,708	01/01/2021.	1Z
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3	..	01/01/2019.	Redemption 100.0000		103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	4,308	01/01/2021.	1Z
585499 AB 2	MELLO MORTGAGE CAPITAL ACCEPT 2018-MTG2	..	03/01/2019.	Paydown		245,240	245,240	242,098	242,154	0	3,085	0	3,085	0	245,240	0	0	0	2,050	10/25/2048.	1FM
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29	..	01/15/2019.	Redemption 100.0000		115,388	115,388	115,388	115,388	0	0	0	0	0	115,388	0	0	0	2,740	01/15/2028.	1PL
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07	..	03/15/2019.	Paydown		93,952	93,952	91,484	93,174	0	778	0	778	0	93,952	0	0	0	775	07/15/2038.	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/	..	03/01/2019.	Paydown		29,665	29,665	30,355	30,022	0	(358)	0	(358)	0	29,665	0	0	0	291	08/15/2037.	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/	..	03/01/2019.	Paydown		99,630	99,630	99,561	99,548	0	83	0	83	0	99,630	0	0	0	828	12/15/2045.	1FM
59748T AB 5	MIDLAND COGEN VENTURE LP 144A 5.250% 0	..	03/15/2019.	Redemption 100.0000		106,755	106,755	106,755	106,755	0	0	0	0	0	106,755	0	0	0	2,802	03/15/2025.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.2	..	03/01/2019.	Paydown		4,211	4,211	4,108	4,131	0	80	0	80	0	4,211	0	0	0	23	02/25/2058.	1FM
605068 AA 3	MISSION HEALTH SYSTEM 4.224% 12/01/34	..	02/01/2019.	Call 110.8563		1,108,563	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	115,603	12/01/2034.	1FE
61762M BV 2	MORGAN STANLEY BAML TRUST 2013-C10 A3	..	02/01/2019.	Paydown		84,406	84,406	87,594	85,947	0	(1,541)	0	(1,541)	0	84,406	0	0	0	558	07/15/2046.	1FM
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A 4.450	..	03/20/2019.	Paydown		116,445	116,445	116,411	116,415	0	30	0	30	0	116,445	0	0	0	913	06/20/2042.	1FE
62848B AB 7	MVW OWNER TRUST 2018-1A B 3.600% 01/21	..	03/20/2019.	Paydown		137,480	137,480	137,459	137,461	0	20	0	20	0	137,480	0	0	0	839	01/21/2036.	1FE
628530 BG 1	MYLAN INC 144A 4.550% 04/15/28	..	01/10/2019.	Tax Free Exchange		1,995,358	2,000,000	1,995,040	1,995,348	0	10	0	10	0	1,995,358	0	0	0	0	04/15/2028.	2FE
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/	..	03/20/2019.	Paydown		97,175	97,175	97,175	97,175	0	0	0	0	0	97,175	0	0	0	676	04/20/2046.	1FE
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)	..	01/15/2019.	Redemption 100.0000		280,626	280,626	280,626	280,626	0	0	0	0	0	280,626	0	0	0	1,725	12/01/2026.	4
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A	..	03/15/2019.	Paydown		85,407	85,407	85,367	85,382	0	25	0	25	0	85,407	0	0	0	560	12/15/2045.	1FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6	..	03/01/2019.	Paydown		180,417	180,417	169,387	180,758	0	(2,423)	0	(2,423)	0	178,335	0	2,082	2,082	1,540	11/25/2033.	1FM
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3	..	03/01/2019.	Paydown		190,501	190,501	198,105	196,127	0	(5,625)	0	(5,625)	0	190,501	0	0	0	1,227	03/25/2057.	1FM
665859 AL 8	NORTHERN TRUST CORP 3.450% 11/04/20	..	03/14/2019.	Wells Fargo Securities		1,011,600	1,000,000	1,028,490	1,008,242	0	(918)	0	(918)	0	1,007,324	0	4,276	4,276	12,842	11/04/2020.	1FE
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1	..	03/01/2019.	Paydown		94,525	94,525	94,953	94,793	0	(5)	0	(5)	0	94,789	0	(264)	(264)	688	10/25/2045.	1FM
68268E AA 1	ONEMAIN FINANCIAL ISSUANCE TRU 2015-1A A	..	03/18/2019.	Paydown		655,053	655,053	657,305	655,053	0	0	0	0	0	655,053	0	0	0	3,356	03/18/2026.	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%	..	03/15/2019.	Redemption 100.0000		131,250	131,250	131,250	131,250	0	0	0	0	0	131,250	0	0	0	2,682	03/15/2022.	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A	..	03/09/2019.	Paydown		123,024	123,024	123,002	123,011	0	0	0	0	0	123,011	0	12	12	463	07/09/2029.	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B	..	03/09/2019.	Paydown		94,708	94,708	94,687	94,695	0	0	0	0	0	94,696	0	12	12	472	07/09/2029.	2AM
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A	..	03/08/2019.	Paydown		97,340	97,340	97,324	97,329	0	0	0	0	0	97,330	0	10	10	460	09/08/2027.	1FE
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3	..	03/08/2019.	Paydown		302,868	302,868	302,863	302,863	0	5	0	5	0	302,868	0	0	0	1,703	07/08/2030.	1FE
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3	..	03/08/2019.	Paydown		259,598	259,598	259,561	259,564	0	33	0	33	0	259,598	0	0	0	1,630	07/08/2030.	2AM
68784L AE 2	OSCAR US FUNDING TRUST 2015-1A A4 2.44	..	03/15/2019.	Paydown		498,750	498,750	495,321	496,832	0	1,918	0	1,918	0	498,750	0	0	0	2,029	06/15/2022.	1FE
69349L AG 3	PNC BANK NA 2.700% 11/01/22	..	03/14/2019.	KeyBanc Capital Markets		985,370	1,000,000	988,320	995,058	0	257	0	257	0	995,315	0	(9,945)	(9,945)	10,275	11/01/2022.	1FE
69371V AA 5	PSMC TRUST 2018-1A A1 3.500% 02/25/48	..	03/01/2019.	Paydown		105,230	105,230	103,898	104,056	0	1,174	0	1,174	0	105,230	0	0	0	517	02/25/2048.	1FM
69374J AA 9	PSMC TRUST 2018-3 A1 4.000% 08/25/48	..	03/01/2019.	Paydown		67,778	67,778	67,619	67,618	0	160	0	160	0	67,778	0	0	0	526	08/25/2048.	1FM
69374K AA 6	PSMC TRUST 2018-4 A1 4.000% 11/25/48	..	03/01/2019.	Paydown		99,984	99,984	98,812	98,827	0	1,158	0	1,158	0	99,984	0	0	0	823	11/25/2048.	1FM
694308 GJ 0	PACIFIC GAS & ELECTRIC 5.800% 03/01/37	..	03/28/2019.	Citi Global Markets Inc.		1,188,000	1,200,000	948,000	948,000	0	0	0	0	0	948,000	0	240,000	240,000	0	03/01/2037.	6FE
694308 HG 5	PACIFIC GAS & ELECTRIC 3.750% 02/15/24	..	01/15/2019.	Citi Global Markets Inc.		1,470,000	2,000,000	1,470,000	1,470,000	0	0	0	0	0	1,470,000	0	0	0	0	02/15/2024.	2FE
713448 EC 8	PEPSICO INC 144A 7.000% 03/01/29	..	01/04/2019.	Tax Free Exchange		11,233,228	9,925,000	11,248,499	11,234,047	0	(818)	0	(818)	0	11,233,228	0	0	0	0	03/01/2029.	1FE
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I	..	03/05/2019.	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	266	09/05/2048.	2AM
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A	..	03/01/2019.	Paydown		2,836	2,836	2,673	2,795	0	1	0	1	0	2,796	0	40	40	19	01/25/2036.	1FM
74256L AU 3	PRINCIPAL LFE GLB FND II 144A 3.000% 0	..	03/15/2019.	J P Morgan & Co.		1,953,580	2,000,000	2,030,800	2,024,497	0	(641)	0	(641)	0	2,023,856	0	(70,276)	(70,276)	25,167	04/18/2026.	1FE
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1	..	03/01/2019.	Paydown		55,147	55,147	52,210	54,460	0	686	0	686	0	55,147	0	0	0	534	02/26/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2	..	03/01/2019.	Paydown		6,456	6,630	6,303	6,566	0	1	0	1	0	6,567	0	(111)	(111)	60	10/25/2021.	3FM
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR	..	01/15/2019.	Redemption 100.0000		235,295	235,295	235,295	235,295	0	0	0	0	0	235,295	0	0	0	7,054	01/15/2019.	2
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5	..	03/01/2019.	Paydown		166,930	166,930	149,596	153,772	0	36	0	36	0	153,808	0	13,123	13,123	1,004	07/25/2034.	1FM
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2	..	03/01/2019.	Paydown		72,734	110,008	93,381	97,390	0	1,844	0	1,844	0	99,234	0	(26,500)	(26,500)	1,169	02/25/2035.	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS	..	01/15/2019.	Redemption 100.0000		185,822	185,822	215,783	190,483	0	(128)	0	(128)	0	190,355	0	(4,533)	(4,533)	6,258	07/15/2021.	2FE
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A 3.62	..	03/20/2019.	Paydown		585,504	585,504	583,560	584,548	0	86	0	86	0	584,634	0	870	870	3,324	11/20/2021.	1FE
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B 4.54	..	03/15/2019.	Paydown		61,883	61,883	66,474	65,881	0	(3,998)	0	(3,998)	0	61,883	0	0	0	474	10/17/2044.	1FE
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A	..	03/15/2019.	Paydown		135,868	135,868	135,241	135,594	0	274	0	274	0	135,868	0	0	0	679	07/15/2027.	1FE

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2		03/25/2019	Paydown		51,270	51,270	51,762	51,496	0	(226)	0	(226)	0	51,270	0	0	0	270	10/25/2027	1FE
80284B AF 1	SANTANDER DRIVE AUTO REC TRUST 2015-2 C		03/15/2019	Paydown		788,758	788,758	788,553	788,748	0	5	0	5	0	788,753	0	5	5	3,177	04/15/2021	1FE
80285E AF 4	SANTANDER DRIVE AUTO REC 2016-1 C 3.09		03/15/2019	Paydown		487,592	487,592	487,502	487,568	0	24	0	24	0	487,592	0	0	0	2,465	04/15/2022	1FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47		02/01/2019	Paydown		238,394	238,394	237,947	237,917	0	0	0	0	0	237,917	0	478	478	1,352	01/25/2042	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		03/01/2019	Paydown		86,168	86,168	87,666	87,502	0	(1,333)	0	(1,333)	0	86,168	0	0	0	424	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		03/01/2019	Paydown		18,840	18,840	18,964	18,898	0	0	0	0	0	18,897	0	(57)	(57)	109	06/25/2043	1FM
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6 4.00		03/01/2019	Paydown		161,515	161,515	167,622	165,436	0	(3,922)	0	(3,922)	0	161,515	0	0	0	1,183	04/25/2044	1FM
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500		03/01/2019	Paydown		51,877	51,877	53,053	52,865	0	(987)	0	(987)	0	51,877	0	0	0	345	07/25/2047	1FM
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.5		03/01/2019	Paydown		115,926	115,926	117,604	117,215	0	(1,290)	0	(1,290)	0	115,926	0	0	0	818	10/25/2047	1FE
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500		03/01/2019	Paydown		90,809	90,809	91,448	91,372	0	(563)	0	(563)	0	90,809	0	0	0	508	02/25/2048	1FM
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.50		03/01/2019	Paydown		57,804	57,804	58,987	58,655	0	(1)	0	(1)	0	58,653	0	(849)	(849)	402	08/25/2046	1FM
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.0		03/01/2019	Paydown		144,183	144,183	146,525	145,536	0	(1,353)	0	(1,353)	0	144,183	0	0	0	1,111	02/25/2048	1FE
81747E AC 1	SEQUOIA MORTGAGE TRUST 2018-CH2 A3 4.0		03/01/2019	Paydown		185,466	185,466	186,607	186,172	0	(705)	0	(705)	0	185,466	0	0	0	1,301	06/25/2048	1FE
81747L AB 7	SEQUOIA MORTGAGE TRUST 2018-CH4 A2 4.0		03/01/2019	Paydown		267,453	267,453	267,789	267,744	0	(291)	0	(291)	0	267,453	0	0	0	2,064	10/25/2048	1FE
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.5		03/01/2019	Paydown		51,103	51,103	52,073	0	0	(970)	0	(970)	0	51,103	0	0	0	192	03/25/2049	1FE
81747W AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4 4.000		03/01/2019	Paydown		127,559	127,559	128,197	128,157	0	(598)	0	(598)	0	127,559	0	0	0	1,089	09/25/2048	1FM
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.		01/25/2019	Paydown		57,265	57,265	57,265	57,265	0	0	0	0	0	57,265	0	0	0	570	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		03/01/2019	Paydown		25,104	25,104	24,554	24,754	0	350	0	350	0	25,104	0	0	0	149	07/25/2043	1FM
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/01/2019	Paydown		70,066	70,066	70,044	70,024	0	42	0	42	0	70,066	0	0	0	481	04/25/2044	1FM
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/01/2019	Paydown		70,066	70,066	69,212	69,339	0	727	0	727	0	70,066	0	0	0	481	04/25/2044	1FM
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2.		03/20/2019	Paydown		55,178	55,178	55,177	55,177	0	2	0	2	0	55,178	0	0	0	252	10/20/2031	2AM
82653D AB 5	SIERRA RECEIVABLES FUNDING CO 2018-2A B		03/20/2019	Paydown		200,918	200,918	200,893	200,894	0	24	0	24	0	200,918	0	0	0	1,166	06/20/2035	1FE
82653D AC 3	SIERRA RECEIVABLES FUNDING CO 2018-2A C		03/20/2019	Paydown		200,918	200,918	200,862	200,865	0	53	0	53	0	200,918	0	0	0	1,258	06/20/2035	2AM
82653G AB 8	SIERRA RECEIVABLES FUNDING CO 2018-3A B		03/20/2019	Paydown		181,927	181,927	181,897	181,897	0	30	0	30	0	181,927	0	0	0	1,114	09/20/2035	1FE
82653G AC 6	SIERRA RECEIVABLES FUNDING CO 2018-3A C		03/20/2019	Paydown		236,269	236,269	236,265	236,264	0	5	0	5	0	236,269	0	0	0	1,559	09/20/2035	2AM
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A		03/25/2019	Paydown		279,330	279,330	279,306	279,313	0	17	0	17	0	279,330	0	0	0	1,519	01/26/2026	1FE
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05		03/20/2019	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	75	05/20/2046	2AM
83546D AF 5	SONIC CAPITAL LLC 2018-1A A2 4.026% 02		03/20/2019	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	42	02/20/2048	2AM
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.4		01/01/2019	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028	1
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		02/01/2019	Paydown		147,779	147,779	147,779	147,779	0	0	0	0	0	147,779	0	0	0	1,478	08/01/2031	1FE
84858W AA 4	SPIRIT AIRLINES 2017-1AA 3.375% 02/15/		02/15/2019	Redemption 100.0000		227,384	227,384	223,867	223,956	0	55	0	55	0	224,011	0	3,373	3,373	3,837	02/15/2030	1FE
85022W AA 2	SPRINGCASTLE SPV 2016-AA A 3.050% 04/2		03/25/2019	Paydown		417,331	417,331	417,315	417,316	0	15	0	15	0	417,331	0	0	0	2,153	04/25/2029	1FE
859245 AA 0	STERLING BANK TRUST FSB 2004-1 0.025%		03/26/2019	Paydown		0	0	31,137	4,085	0	(4,085)	0	(4,085)	0	0	0	0	0	2,698	04/26/2026	1
86212V AE 4	STORE MASTER FUNDING LLC 2018-1A A2 4.		03/20/2019	Paydown		12,913	12,913	12,909	12,909	0	5	0	5	0	12,913	0	0	0	92	10/20/2048	1FE
86212V AF 1	STORE MASTER FUNDING LLC 2018-1A A3 4.		03/20/2019	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	18	10/20/2048	1FE
86212V AG 9	STORE MASTER FUNDING LLC 2018-1A A4 4.		03/20/2019	Paydown		3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	25	10/20/2048	1FE
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.		03/01/2019	Paydown		12,935	12,935	12,929	12,893	0	0	0	0	0	12,893	0	42	42	141	03/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		03/01/2019	Paydown		50,882	50,882	34,589	34,589	0	0	0	0	0	34,589	0	16,292	16,292	308	08/25/2033	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8		03/01/2019	Paydown		1,879	1,879	1,871	1,872	0	0	0	0	0	1,872	0	7	7	8	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		03/01/2019	Paydown		3,930	3,930	3,723	3,899	0	1	0	1	0	3,900	0	30	30	36	02/25/2020	1FM
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5		02/01/2019	Paydown		73,698	73,698	73,042	73,260	0	1	0	1	0	73,261	0	437	437	349	09/25/2034	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9	..	03/01/2019.	Paydown		1,954	1,994	1,951	1,980	0	0	0	0	0	1,980	0	(26)	(26)	17	12/25/2034.	2FM
872540 AP 4	TJX COMPANIES INC 2.500% 05/15/23	..	02/22/2019.	Mizuho Securities		1,618,782	1,650,000	1,660,313	1,654,662	0	(166)	0	(166)	0	1,654,497	0	(35,715)	(35,715)	11,573	05/15/2023.	1FE
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I 4.31	..	02/25/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	78	11/25/2048.	2AM
87342R AE 4	TACO BELL FUNDING, LLC 2018-1 A2II 4.9	..	02/25/2019.	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	179	11/25/2048.	2AM
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/	..	03/20/2019.	Paydown		62,500	62,500	62,473	62,477	0	23	0	23	0	62,500	0	0	0	370	11/20/2038.	1FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/	..	03/20/2019.	Paydown		143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	779	11/21/2039.	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED	..	02/01/2019.	Redemption 100.0000		118,764	118,764	125,988	122,260	0	(22)	0	(22)	0	122,238	0	(3,474)	(3,474)	5,641	02/01/2030.	2FE
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A	..	03/20/2019.	Paydown		168,133	168,133	168,126	168,125	0	8	0	8	0	168,133	0	0	0	1,051	05/20/2042.	1FE
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A	..	03/20/2019.	Paydown		105,798	105,798	105,779	105,781	0	17	0	17	0	105,798	0	0	0	582	06/20/2042.	1FE
88315L AA 6	TEXTAINER MARINE CONTAINERS 2018-1A A	..	03/20/2019.	Paydown		90,000	90,000	88,936	88,971	0	1,029	0	1,029	0	90,000	0	0	0	617	08/20/2043.	1FE
88632A AA 6	TIAA BANK MORTGAGE LOAN TRUST 2018-3 A1	..	03/01/2019.	Paydown		130,318	130,318	128,994	129,005	0	1,313	0	1,313	0	130,318	0	0	0	959	11/25/2048.	1FM
88642L AD 4	TIDEWATER AUTO REC TRUST 2016-AA C 4.0	..	03/15/2019.	Paydown		645,436	645,436	645,337	645,435	0	1	0	1	0	645,436	0	0	0	4,389	02/15/2021.	1FE
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A	..	03/01/2019.	Paydown		343,589	343,589	349,173	347,741	0	(4,152)	0	(4,152)	0	343,589	0	0	0	2,300	04/25/2074.	1FE
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250	..	03/25/2019.	Paydown		195,599	195,599	201,108	196,220	0	(128)	0	(128)	0	196,091	0	(492)	(492)	907	10/25/2053.	1FM
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS TH	..	01/31/2019.	Redemption 100.0000		417,150	417,150	428,605	421,971	0	61	0	61	0	422,032	0	(4,882)	(4,882)	14,901	07/31/2033.	1FE
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A	..	01/12/2019.	Redemption 100.0000		2,330,681	2,330,681	2,330,681	2,330,681	0	0	0	0	0	2,330,681	0	0	0	10,954	11/12/2026.	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19	..	03/16/2019.	Paydown		25,809	25,809	25,809	25,809	0	0	0	0	0	25,809	0	0	0	261	10/16/2040.	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2	..	03/15/2019.	Paydown		34,286	34,286	34,286	34,286	0	0	0	0	0	34,286	0	0	0	99	01/15/2043.	1FE
89657A AA 4	TRINITY RAIL LEASING L.P. 2018-1A A1 3	..	03/17/2019.	Paydown		149,970	149,970	149,915	149,917	0	53	0	53	0	149,970	0	0	0	955	06/17/2048.	1FE
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A	..	03/20/2019.	Paydown		175,000	175,000	174,967	174,968	0	32	0	32	0	175,000	0	0	0	1,152	03/20/2043.	1FE
90131H AQ 8	21ST CENTURY FOX AMERICA 4.500% 02/15/	..	03/20/2019.	Tax Free Exchange		4,005,528	4,000,000	4,005,391	4,001,719	0	(191)	0	(191)	0	4,001,528	0	4,000	4,000	107,500	02/15/2021.	2FE
90131H BQ 7	21ST CENTURY FOX AMERICA 6.150% 02/15/	..	03/20/2019.	Tax Free Exchange		3,837,105	3,500,000	3,861,913	3,835,307	0	(1,702)	0	(1,702)	0	3,833,605	0	3,500	3,500	128,552	02/15/2041.	2FE
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1	..	03/25/2019.	Paydown		0	0	4,182	4,105	0	(33)	0	(33)	0	4,072	0	(4,072)	(4,072)	788	11/08/2027.	1FE
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2	..	03/03/2019.	Redemption 100.0000		83,695	83,695	83,835	83,789	0	1	0	1	0	83,789	0	(94)	(94)	1,569	09/03/2026.	1FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%	..	03/01/2019.	Paydown		104,922	104,922	104,911	104,859	0	63	0	63	0	104,922	0	0	0	425	07/20/2033.	1FE
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2	..	03/15/2019.	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	136	02/16/2043.	1FE
92211M AE 3	VANTAGE DATA CENTERS ISSUER 2018-2A A2	..	03/15/2019.	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	68	11/16/2043.	1FE
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A	..	03/01/2019.	Paydown		113,064	113,064	113,026	112,982	0	82	0	82	0	113,064	0	0	0	740	04/25/2048.	1FE
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF	..	03/01/2019.	Paydown		249,945	249,945	249,878	249,659	0	286	0	286	0	249,945	0	0	0	1,221	05/25/2047.	1FE
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2	..	03/01/2019.	Paydown		159,084	159,084	159,081	158,979	0	105	0	105	0	159,084	0	0	0	890	01/25/2047.	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 4.305%	..	03/01/2019.	Paydown		39,510	39,510	28,552	33,419	0	29	0	29	0	33,448	0	6,062	6,062	400	10/25/2033.	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 4.643%	..	03/01/2019.	Paydown		72,624	72,624	49,117	55,894	0	(41)	0	(41)	0	55,853	0	16,771	16,771	635	02/25/2034.	1FM
92940P AA 2	WRKCO INC 144A 4.650% 03/15/26	..	02/20/2019.	Tax Free Exchange		2,995,620	3,000,000	2,995,620	2,995,620	0	0	0	0	0	2,995,620	0	0	0	0	03/15/2026.	2FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15	..	03/15/2019.	Paydown		78,323	78,323	78,312	78,318	0	5	0	5	0	78,323	0	0	0	384	03/15/2029.	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1	..	03/15/2019.	Paydown		124,340	124,340	124,329	124,332	0	8	0	8	0	124,340	0	0	0	550	06/16/2031.	1FE
94945P AA 3	WELK RESORTS LLC 2017-AA A 2.820% 06/1	..	03/15/2019.	Paydown		117,342	117,342	117,330	117,333	0	9	0	9	0	117,342	0	0	0	529	06/15/2033.	1FE
94945P AB 1	WELK RESORTS LLC 2017-AA B 3.410% 06/1	..	03/15/2019.	Paydown		117,358	117,358	117,338	117,343	0	15	0	15	0	117,358	0	0	0	640	06/15/2033.	2AM
94978# AH 0	CVS CORP CTL - PASS THROUGH CERT 7.530	..	03/10/2019.	Redemption 100.0000		70,092	70,092	70,092	70,091	0	1	0	1	0	70,092	0	0	0	862	01/10/2024.	2
94978# AJ 6	HY-VEE INC CTL 7.420% 10/05/21	..	03/05/2019.	Redemption 100.0000		16,242	16,242	16,242	16,242	0	0	0	0	0	16,242	0	0	0	201	10/05/2021.	2
94978# BY 2	HUGHES SUPPLY INC CTL - PASS THROUGH CER	..	03/10/2019.	Redemption 107.7097		49,481	45,939	45,939	45,939	0	0	0	0	0	45,939	0	3,542	3,542	418	05/10/2019.	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1	..	03/15/2019.	Redemption 100.0000		61,197	61,197	61,197	61,197	0	0	0	0	0	61,197	0	0	0	370	09/15/2024.	2FE

Statement as of March 31, 2019 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1	..	03/11/2019.	Redemption 100.0000		61,443	61,443	61,443	61,443	0	0	0	0	0	61,443	0	0	0	371	10/11/2024.	2FE
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500	..	03/25/2019.	Paydown		111	111	106	110	0	0	0	0	0	110	0	1	1	1	10/25/2035.	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15	..	03/01/2019.	Paydown		31,948	32,387	28,419	31,079	0	1	0	1	0	31,080	0	868	868	285	07/25/2036.	1FM
94989U AS 0	WELLS FARGO MORTGAGE BACKED 2018-1 A17	..	03/01/2019.	Paydown		115,032	115,032	109,766	109,830	0	5,202	0	5,202	0	115,032	0	0	0	545	07/25/2047.	1FM
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I 3.573%	..	03/15/2019.	Paydown		25,000	25,000	24,798	24,807	0	193	0	193	0	25,000	0	0	0	223	03/15/2048.	2AM
95058X AE 8	WENDYS FUNDING LLC 2018-1A A2II 3.884%	..	03/15/2019.	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	146	03/15/2048.	2AM
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2	..	02/01/2019.	Paydown		766,174	766,174	763,241	765,174	0	1,000	0	1,000	0	766,174	0	0	0	3,437	12/20/2026.	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2	..	02/01/2019.	Paydown		306,470	306,470	306,075	305,952	0	518	0	518	0	306,470	0	0	0	2,078	12/20/2026.	1FE
96033C AA 0	WESTGATE RESORTS 2016-1A A 3.500% 12/2	..	03/20/2019.	Paydown		337,880	337,880	336,666	337,248	0	632	0	632	0	337,880	0	0	0	1,980	12/20/2028.	1FE
96033D AA 8	WESTGATE RESORTS 2017-1A A 3.050% 12/2	..	03/01/2019.	Paydown		115,474	115,474	115,334	115,311	0	162	0	162	0	115,474	0	0	0	594	12/20/2030.	1FE
96033D AB 6	WESTGATE RESORTS 2017-1A B 4.050% 12/2	..	03/01/2019.	Paydown		57,737	57,737	57,651	57,633	0	104	0	104	0	57,737	0	0	0	395	12/20/2030.	2AM
96033L AA 0	WESTGATE RESORTS 2015-2A A 3.200% 07/2	..	03/20/2019.	Paydown		126,711	126,711	126,543	126,478	0	233	0	233	0	126,711	0	0	0	677	07/20/2028.	1FE
96033L AB 8	WESTGATE RESORTS 2015-2A B 4.000% 07/2	..	03/20/2019.	Paydown		126,711	126,711	126,513	126,421	0	290	0	290	0	126,711	0	0	0	847	07/20/2028.	1FE
96033W AB 4	WESTGATE RESORTS 2018-1A B 3.580% 12/2	..	03/01/2019.	Paydown		221,394	221,394	220,287	220,404	0	991	0	991	0	221,394	0	0	0	1,320	12/20/2031.	1FE
96033W AC 2	WESTGATE RESORTS 2018-1A C 4.100% 12/2	..	03/01/2019.	Paydown		253,022	253,022	252,538	252,522	0	500	0	500	0	253,022	0	0	0	1,727	12/20/2031.	2AM
961548 AQ 7	WESTVACO CORP DEBENTURES 7.650% 03/15/	..	03/15/2019.	Redemption 100.0000		497,000	497,000	506,319	500,671	0	(85)	0	(85)	0	500,586	0	(3,586)	(3,586)	19,010	03/15/2027.	2FE
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A	..	03/15/2019.	Paydown		50,625	50,625	50,582	50,586	0	0	0	0	0	50,586	0	39	39	396	08/15/2042.	1FE
97064E AA 6	WILLIS ENGINE SECURITIZATION T 2018-A A	..	03/15/2019.	Paydown		33,827	33,827	33,825	33,825	0	1	0	1	0	33,827	0	0	0	268	09/15/2043.	1FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1	..	03/01/2019.	Paydown		15,902	15,902	16,439	16,223	0	(1)	0	(1)	0	16,222	0	(320)	(320)	128	06/27/2044.	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4	..	03/01/2019.	Paydown		70,662	70,662	72,219	71,373	0	(711)	0	(711)	0	70,662	0	0	0	358	01/20/2045.	1FM
981464 CW 8	WORLD FINANCIAL NETWORK 2012-A A 3.140	..	03/15/2019.	Paydown		2,000,000	2,000,000	1,999,952	1,999,946	0	54	0	54	0	2,000,000	0	0	0	15,700	01/17/2023.	1FE
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39	..	03/15/2019.	Redemption 100.0000		102,617	102,617	102,617	102,617	0	0	0	0	0	102,617	0	0	0	825	01/15/2031.	1FE
00908P AA 5	AIR CANADA 2017-1AA 3.300% 01/15/30	A	01/15/2019.	Redemption 100.0000		76,800	76,800	76,800	76,800	0	0	0	0	0	76,800	0	0	0	1,267	01/15/2030.	1FE
00908P AB 3	AIR CANADA 2017-1A 3.550% 01/15/30	A	01/15/2019.	Redemption 100.0000		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	1,136	01/15/2030.	1FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	03/15/2019.	Redemption 100.0000		144,747	144,747	146,436	146,184	0	(41)	0	(41)	0	146,143	0	(1,396)	(1,396)	2,605	03/15/2027.	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	03/15/2019.	Redemption 100.0000		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	745	03/15/2023.	2FE
00802# AA 4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22	C	03/22/2019.	Redemption 100.0000		25,926	25,926	25,926	25,926	0	0	0	0	0	25,926	0	0	0	745	03/22/2035.	3FE
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	03/31/2019.	Redemption 100.0000		31,500	31,500	31,500	31,500	0	0	0	0	0	31,500	0	0	0	532	06/30/2035.	2FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	D	03/25/2019.	Paydown		75,000	75,000	74,984	74,993	0	7	0	7	0	75,000	0	0	0	434	10/25/2027.	1FE
12805P AJ 5	CAL FUNDING LTD 2018-2A A 4.340% 09/25	D	03/25/2019.	Paydown		87,500	87,500	87,490	87,490	0	10	0	10	0	87,500	0	0	0	633	09/25/2043.	1FE
23636T AA 8	DANONE 144A 3.000% 06/15/22	D	02/21/2019.	J P Morgan & Co.		5,442,085	5,500,000	5,489,285	5,495,951	0	169	0	169	0	5,496,120	0	(54,035)	(54,035)	32,083	06/15/2022.	2FE
26824K AA 2	EADS FINANCE B.V. 144A 2.700% 04/17/23	D	02/28/2019.	Deutsche Bank Securities		2,942,130	3,000,000	2,992,440	2,996,504	0	131	0	131	0	2,996,635	0	(54,505)	(54,505)	30,825	04/17/2023.	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	D	03/15/2019.	Paydown		130,213	130,213	131,027	130,735	0	(522)	0	(522)	0	130,213	0	0	0	1,145	12/15/2039.	3AM
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	03/17/2019.	Paydown		62,500	62,500	62,487	62,492	0	0	0	0	0	62,492	0	8	8	332	07/17/2029.	1FE
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A	D	03/20/2019.	Paydown		530,478	530,478	529,359	529,819	0	658	0	658	0	530,478	0	0	0	2,977	12/21/2026.	2AM
46507M AA 0	ISRAEL ELECTRIC CORP LTD 144A 7.250% 0	D	01/15/2019.	Maturity		402,000	402,000	401,321	401,996	0	4	0	4	0	402,000	0	0	0	14,573	01/15/2019.	2FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	02/15/2019.	Redemption 100.0000		70,935	70,935	68,133	68,555	0	44	0	44	0	68,599	0	2,336	2,336	745	11/15/2027.	2FE
784309 AA 4	S-JETS Limited 2017-1 A 3.967% 08/15/4	D	03/15/2019.	Paydown		138,333	138,333	138,333	138,332	0	2	0	2	0	138,333	0	0	0	915	08/15/2042.	1FE
89382P AA 3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/0	D	02/01/2019.	Redemption 100.0000		55,000	55,000	55,206	55,194	0	(2)	0	(2)	0	55,192	0	(192)	(192)	1,787	08/01/2025.	4FE
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A 5.125	C	03/15/2019.	Paydown		44,187	44,187	43,469	43,700	0	487	0	487	0	44,187	0	0	0	369	12/13/2048.	1FE
91311Q AE 5	UNITED UTILITIES PLC 5.375% 02/01/19	C	02/01/2019.	Maturity		1,000,000	1,000,000	995,480	999,964	0	36	0	36	0	1,000,000	0	0	0	26,875	02/01/2019.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 and Administrative Symbol/ Market Indicator (a)
91911T AM 5	VALE OVERSEAS LIMITED 4.375% 01/11/22	D	01/31/2019.	Citi Global Markets Inc.		789,970	788,000	800,813	792,549	0	(133)	0	(133)	0	792,417	0	(2,447)	(2,447)	19,440	01/11/2022.	2FE
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	D	03/15/2019.	Redemption 100.0000		3,624,745	3,624,745	3,701,771	3,651,346	0	(2,432)	0	(2,432)	0	3,648,914	0	(24,169)	(24,169)	42,709	02/15/2021.	1FE
N9146# AB 3	VAN OORD FINANCE BV SERIES F 5.410% 04	D	03/01/2019.	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	103,849	04/20/2021.	2
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	03/31/2019.	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,225	11/30/2033.	2PL
R8047# AA 3	SOLVEIG GAS NORWAY AS 4.000% 12/27/27	D	02/12/2019.	Allison-Williams Company		5,852,760	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(147,240)	(147,240)	37,333	12/27/2027.	2FE
W2469* AC 9	ELEKTA AB SERIES B 5.110% 05/04/21	D	01/11/2019.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	54,559	05/04/2021.	2PL
3899999.	Total - Bonds - Industrial and Miscellaneous					191,083,393	198,897,502	192,229,411	190,073,217	1,571	10,092	0	11,663	0	192,135,827	0	(1,235,759)	(1,235,759)	2,542,364	XXX	XXX
8399997.	Total - Bonds - Part 4					202,690,124	210,458,668	204,044,416	201,851,877	1,571	(12,803)	0	(11,232)	0	203,891,588	0	(1,384,789)	(1,384,789)	2,700,810	XXX	XXX
8399999.	Total - Bonds					202,690,124	210,458,668	204,044,416	201,851,877	1,571	(12,803)	0	(11,232)	0	203,891,588	0	(1,384,789)	(1,384,789)	2,700,810	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
74460W 84 2	PUBLIC STORAGE PFD SERIES Y	..	03/28/2019.	Call 25.0000	200,000.000	5,000,000	0.00	5,196,000	5,196,000	0	0	0	0	0	5,196,000	0	(196,000)	(196,000)	79,686	XXX	P2FEL
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					5,000,000	XXX	5,196,000	5,196,000	0	0	0	0	0	5,196,000	0	(196,000)	(196,000)	79,686	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					5,000,000	XXX	5,196,000	5,196,000	0	0	0	0	0	5,196,000	0	(196,000)	(196,000)	79,686	XXX	XXX
8999999.	Total - Preferred Stocks					5,000,000	XXX	5,196,000	5,196,000	0	0	0	0	0	5,196,000	0	(196,000)	(196,000)	79,686	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
02376R 10 2	AMERICAN AIRLINES GROUP INC.	..	02/04/2019.	Instinet	4,224.000	154,723	XXX	0	135,633	(135,633)	0	0	(135,633)	0	0	0	154,723	154,723	0	XXX	L
318686 10 2	FIRST BANCSHARES	..	03/14/2019.	Direct	32,340.000	1,228,920	XXX	188,650	1,277,430	(1,088,780)	0	0	(1,088,780)	0	188,650	0	1,040,270	1,040,270	9,055	XXX	U
70175R 10 2	PARMALAT SPA-144A SPON GDR	D	03/15/2019.	Direct	15,406.000	48,810	XXX	0	50,193	(50,193)	0	0	(50,193)	0	0	0	48,810	48,810	0	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,432,453	XXX	188,650	1,463,256	(1,274,606)	0	0	(1,274,606)	0	188,650	0	1,243,803	1,243,803	9,055	XXX	XXX
9799997.	Total - Common Stocks - Part 4					1,432,453	XXX	188,650	1,463,256	(1,274,606)	0	0	(1,274,606)	0	188,650	0	1,243,803	1,243,803	9,055	XXX	XXX
9799999.	Total - Common Stocks					1,432,453	XXX	188,650	1,463,256	(1,274,606)	0	0	(1,274,606)	0	188,650	0	1,243,803	1,243,803	9,055	XXX	XXX
9899999.	Total - Preferred and Common Stocks					6,432,453	XXX	5,384,650	6,659,256	(1,274,606)	0	0	(1,274,606)	0	5,384,650	0	1,047,803	1,047,803	88,741	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					209,122,577	XXX	209,429,066	208,511,133	(1,273,035)	(12,803)	0	(1,285,838)	0	209,276,238	0	(336,986)	(336,986)	2,789,551	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
BARCLAYS CUSTOM 02/14/2020 Strike @ 160.0548 BXIIG$004	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	02/15/2017	02/14/2020	1,796	287,394	160.054800...	13,766	0	0	26,834		26,834	13,158	0	0	0	0		0/0
BARCLAYS CUSTOM 01/14/2020 Strike @ 160.382 BXIIG$003	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	01/13/2017	01/14/2020	6,329	1,015,053	160.382	48,722	0	0	92,568		92,568	46,322	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2020 Strike @ 167.5568 BXIIG$033	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	01/16/2019	01/14/2020	5,221	874,861	167.556800...	0	23,130	0	46,301		46,301	23,170	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$015	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	01/12/2018	01/14/2021	24,543	4,318,237	175.943700...	203,781	0	0	133,916		133,916	78,911	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$016	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	02/05/2018	01/14/2021	6,271	1,103,280	175.943700...	52,046	0	0	34,215		34,215	20,162	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2022 Strike @ 167.5568 BXIIG$034	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	01/16/2019	01/14/2022	543	90,973	167.556800...	0	4,257	0	6,429		6,429	2,172	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2019 Strike @ 160.88 BXIIG$000	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	10/14/2016	10/11/2019	201	32,347	160.880000...	1,575	0	0	2,828		2,828	1,499	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2019 Strike @ 168.2026 BXIIG$031	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	10/15/2018	10/11/2019	8,826	1,484,531	168.202600...	39,187	0	0	70,919		70,919	46,037	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2020 Strike @ 173.3773 BXIIG$012	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	10/13/2017	10/14/2020	4,657	807,371	173.377300...	38,188	0	0	29,499		29,499	17,361	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2021 Strike @ 168.2026 BXIIG$032	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	10/15/2018	10/14/2021	4,288	721,229	168.202600...	33,402	0	0	48,060		48,060	21,148	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 176.2006 BXIIG$013	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	11/14/2017	11/13/2020	6,497	1,144,856	176.200600...	54,402	0	0	33,333		33,333	20,241	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2019 Strike @ 157.6832 BXIIG$001	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	11/14/2016	11/14/2019	5,154	812,739	157.683200...	39,230	0	0	87,826		87,826	41,560	0	0	0	0		0/0
BARCLAYS CUSTOM 12/13/2019 Strike @ 158.2445 BXIIG$002	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	12/14/2016	12/13/2019	2,091	330,934	158.244500...	16,070	0	0	34,567		34,567	16,464	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2020 Strike @ 176.7431 BXIIG$014	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	12/15/2017	12/14/2020	12,689	2,242,718	176.743100...	106,043	0	0	63,581		63,581	38,399	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2021 Strike @ 168.0285 BXIIG$017	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	02/14/2018	02/12/2021	176,309	29,624,977	168.028500...	1,401,840	0	0	1,895,906		1,895,906	873,219	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2020 Strike @ 170.5576 BXIIG$035	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	02/14/2019	02/14/2020	7,891	1,345,885	170.557600...	0	35,826	0	57,018		57,018	21,192	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2021 Strike @ 169.6624 BXIIG$018	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	03/14/2018	03/12/2021	179,596	30,470,666	169.662400...	1,426,613	0	0	1,775,359		1,775,359	831,339	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2020 Strike @ 160.0319 BXIIG$005	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	03/14/2017	03/13/2020	2,517	402,848	160.031900...	19,529	0	0	37,730		37,730	18,300	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2020 Strike @ 163.3022 BXIIG$006	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	04/13/2017	04/14/2020	7,309	1,193,582	163.302200...	57,173	0	0	89,989		89,989	46,837	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2021 Strike @ 169.8689 BXIIG$019	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	04/13/2018	04/14/2021	75,659	12,852,142	169.868900...	601,552	0	0	748,648		748,648	347,557	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2019 Strike @ 170.7436 BXIIG$021	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	05/15/2018	05/14/2019	1,325	226,198	170.743600...	6,041	0	0	7,250		7,250	5,123	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2020 Strike @ 166.4841 BXIIG$007	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	05/12/2017	05/14/2020	3,330	554,357	166.484100...	26,498	0	0	33,267		33,267	18,390	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2021 Strike @ 170.7436 BXIIG$020	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	05/15/2018	05/14/2021	18,395	3,140,799	170.743600...	153,229	0	0	175,192		175,192	81,488	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2020 Strike @ 168.9675 BXIIG$008	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	06/14/2017	06/12/2020	8,003	1,352,255	168.967500...	64,232	0	0	69,826		69,826	38,281	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2019 Strike @ 172.2793 BXIIG$022	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	06/15/2018	06/14/2019	14,188	2,444,373	172.279300...	65,300	0	0	69,237		69,237	49,073	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2021 Strike @ 172.2793 BXIIG$023	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	06/15/2018	06/14/2021	4,930	849,292	172.279300...	41,260	0	0	43,501		43,501	20,494	0	0	0	0		0/0
BARCLAYS CUSTOM 7/12/2019 Strike @ 174.1576 BXIIG$024	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	07/13/2018	07/12/2019	17,641	3,072,265	174.157600...	80,896	0	0	72,824		72,824	51,965	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2020 Strike @ 167.017 BXIIG$009	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	07/14/2017	07/14/2020	3,843	641,846	167.017000...	30,560	0	0	37,630		37,630	20,499	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2021 Strike @ 174.1576 BXIIG$025	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	07/13/2018	07/14/2021	10,547	1,836,783	174.157600...	85,383	0	0	84,589		84,589	40,511	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$027	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	08/15/2018	08/13/2021	1,905	329,456	172.924700...	15,366	0	0	16,063		16,063	7,719	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$026	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	08/15/2018	08/13/2021	5,825	1,007,292	172.924700...	46,979	0	0	49,113		49,113	23,602	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2019 Strike @ 172.9247 BXIIG$028	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	08/15/2018	08/14/2019	16,785	2,902,538	172.924700...	77,296	0	0	74,933		74,933	57,555	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2020 Strike @ 166.3356 BXIIG$010	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	08/14/2017	08/14/2020	2,470	410,886	166.335600...	19,681	0	0	25,568		25,568	13,560	0	0	0	0		0/0
BARCLAYS CUSTOM 9/13/2019 Strike @ 173.2475 BXIIG$029	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	09/18/2018	09/13/2019	19,475	3,373,924	173.247500...	89,423	0	0	87,057		87,057	65,856	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2020 Strike @ 168.6971 BXIIG$011	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	09/14/2017	09/14/2020	10,925	1,843,018	168.697100...	87,728	0	0	97,027		97,027	53,221	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2021 Strike @ 173.2475 BXIIG$030	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	09/18/2018	09/14/2021	11,593	2,008,498	173.247500...	93,581	0	0	97,263		97,263	46,524	0	0	0	0		0/0
RUSSELL 2000 1/14/2020 Strike @ 1432.814 4642L$100	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	3,800	5,444,564	1433	0	284,500	0	482,050		482,050	197,550	0	0	0	0		0/0
RUSSELL 2000 1/14/2020 Strike @ 1432.814 4642L$099	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	5,302	7,597,396	1433	0	396,827	0	672,657		672,657	275,830	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1546.679 4642L$095	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	830	1,284,424	1547	66,692	0	0	11,788		11,788	8,703	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1546.679 4642L$096	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	4,122	6,374,668	1547	330,995	0	0	58,503		58,503	43,194	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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 11/14/2019 Strike @ 1502.505 4642L$097	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	11/14/2018	11/14/2019	5,421	8,144,959	1503	433,679	0	0	250,948		250,948	191,204	0	0	0	0		0/0
RUSSELL 2000 12/13/2019 Strike @ 1410.813 4642L$098	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	4,896	6,907,213	1411	394,633	0	0	650,701		650,701	439,803	0	0	0	0		0/0
RUSSELL 2000 2/14/2020 Strike @ 1545.097 4642L$101	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	19,615	30,306,614	1545	0	1,319,155	0	1,059,227		1,059,227	(259,928)	0	0	0	0		0/0
RUSSELL 2000 2/14/2020 Strike @ 1545.097 4642L$102	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	4,146	6,406,173	1545	0	278,849	0	223,898		223,898	(54,951)	0	0	0	0		0/0
RUSSELL 2000 3/13/2020 Strike @ 1549.635 4642L$103	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	14,279	22,127,502	1550	0	962,227	0	844,746		844,746	(117,481)	0	0	0	0		0/0
RUSSELL 2000 3/13/2020 Strike @ 1549.635 4642L$104	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	4,177	6,472,268	1550	0	281,450	0	247,087		247,087	(34,363)	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$076	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	2,447	3,791,602	1550	216,122	0	0	65,322		65,322	54,966	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$074	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	3,775	5,849,551	1550	333,425	0	0	100,777		100,777	84,799	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$078	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	427	661,129	1550	32,854	0	0	11,390		11,390	9,584	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$075	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	8,089	12,533,978	1550	714,437	0	0	215,937		215,937	181,701	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$077	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	69	107,474	1550	5,341	0	0	1,852		1,852	1,558	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$080	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	1,226	1,961,605	1600	122,574	0	0	12		12	(719)	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$079	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	1,998	3,198,127	1600	199,840	0	0	20		20	(1,174)	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$081	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	1,856	2,970,766	1600	185,633	0	0	19		19	(1,103)	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1684.7246 4642L$083	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	87	146,689	1685	8,707	0	0	0		0	(3)	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1684.7246 4642L$082	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	2,397	4,038,386	1685	239,706	0	0	0		0	(84)	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1684.73 4642L$084	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	3,467	5,840,336	1685	346,664	0	0	0		0	(121)	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$086	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/13/2018	07/12/2019	2,200	3,711,591	1687	220,001	0	0	0		0	(196)	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$087	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/13/2018	07/12/2019	1,835	3,095,031	1687	183,455	0	0	0		0	(164)	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$088	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/17/2018	07/12/2019	86	144,262	1687	5,957	0	0	0		0	(8)	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$085	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/13/2018	07/12/2019	1,105	1,863,396	1687	110,451	0	0	0		0	(98)	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1692.578 4642L$089	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	2,311	3,910,837	1693	148,689	0	0	16		16	(135)	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1692.578 4642L$091	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	1,926	3,259,871	1693	123,940	0	0	13		13	(112)	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1692.578 4642L$090	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	431	729,603	1693	27,739	0	0	3		3	(25)	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1721.719 4642L$094	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	3,500	6,025,724	1722	241,029	0	0	41		41	(196)	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1721.719 4642L$092	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	2,073	3,569,950	1722	142,798	0	0	24		24	(116)	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1721.719 4642L$093	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	557	958,171	1722	38,327	0	0	7		7	(31)	0	0	0	0		0/0
S&P 500 1/14/2020 Strike @ 2582.61 7846L$121	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	10,863	28,054,763	2583	0	2,063,937	0	3,629,368		3,629,368	1,565,431	0	0	0	0		0/0
S&P 500 1/14/2020 Strike @ 2582.61 7846L$122	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	4,762	12,298,389	2583	0	905,194	0	1,591,009		1,591,009	685,815	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2767.13 7846L$115	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	2,014	5,574,190	2767	409,119	0	0	337,592		337,592	212,576	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2767.13 7846L$113	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	6,397	17,700,390	2767	1,299,123	0	0	1,071,997		1,071,997	675,016	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2767.13 7846L$114	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	464	1,284,668	2767	94,288	0	0	77,804		77,804	48,991	0	0	0	0		0/0
S&P 500 11/14/2019 Strike @ 2701.58 7846L$117	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	11/14/2018	11/14/2019	8,945	24,164,579	2702	1,810,548	0	0	2,024,306		2,024,306	1,202,403	0	0	0	0		0/0
S&P 500 12/13/2019 Strike @ 2599.95 7846L$119	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	8,989	23,370,093	2600	1,869,010	0	0	2,798,062		2,798,062	1,518,492	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2745.73 7846L$124	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	31,379	86,156,916	2746	0	5,629,623	0	6,947,259		6,947,259	1,317,635	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2745.73 7846L$125	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	7,730	21,223,422	2746	0	1,386,770	0	1,711,350		1,711,350	324,580	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2808.48 7846L$128	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	10,703	30,058,235	2808	0	1,875,903	0	2,007,286		2,007,286	131,383	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2808.48 7846L$127	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer. EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	38,687	108,651,132	2808	0	6,780,803	0	7,255,711		7,255,711	474,909	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$083	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	8,602	22,849,572	2656	1,601,755	0	0	1,548,105		1,548,105	1,163,292	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$084	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	6,208	16,491,373	2656	1,156,045	0	0	1,117,323		1,117,323	839,590	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$085	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	125	331,666	2656	24,473	0	0	22,471		22,471	16,885	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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 4/12/2019 Strike @ 2656.3 7846L$082	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/13/2018	04/12/2019	26,193	69,575,775	2656	4,877,262	0	0	4,713,900		4,713,900	3,542,165	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$086	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/16/2018	04/12/2019	605	1,605,733	2656	118,482	0	0	108,792		108,792	81,749	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2730.13 7846L$088	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	05/14/2018	05/14/2019	7,362	20,099,135	2730	1,398,774	0	0	1,912,155		1,912,155	1,476,820	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2730.13 7846L$089	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	05/14/2018	05/14/2019	4,532	12,372,949	2730	861,080	0	0	1,125,882		1,125,882	867,709	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2730.13 7846L$090	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	05/14/2018	05/14/2019	3,675	10,032,054	2730	698,168	0	0	913,878		913,878	704,360	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$092	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/14/2018	06/14/2019	3,724	10,362,549	2782	707,598	0	0	771,845		771,845	589,606	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$094	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/14/2018	06/14/2019	8,266	23,000,535	2782	1,570,572	0	0	1,728,602		1,728,602	1,320,558	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$093	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/14/2018	06/14/2019	474	1,317,759	2782	89,982	0	0	97,881		97,881	74,769	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$095	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/15/2018	06/14/2019	231	642,588	2782	38,052	0	0	47,863		47,863	36,562	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$096	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/15/2018	06/14/2019	76	211,414	2782	12,519	0	0	15,703		15,703	11,995	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$103	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/17/2018	07/12/2019	455	1,275,661	2801	77,254	0	0	92,629		92,629	69,028	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$099	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/13/2018	07/12/2019	1,257	3,522,143	2801	238,890	0	0	252,554		252,554	188,164	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$102	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/17/2018	07/12/2019	173	485,047	2801	29,376	0	0	34,780		34,780	25,913	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$098	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/13/2018	07/12/2019	4,828	13,523,492	2801	917,237	0	0	932,243		932,243	693,889	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$100	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/13/2018	07/12/2019	3,934	11,021,530	2801	747,540	0	0	800,300		800,300	596,395	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 2839.96 7846L$106	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	08/14/2018	08/14/2019	5,383	15,288,555	2840	931,939	0	0	518,965		518,965	346,319	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 2839.96 7846L$105	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	08/14/2018	08/14/2019	2,983	8,470,266	2840	516,300	0	0	287,520		287,520	191,870	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 2839.96 7846L$104	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	08/14/2018	08/14/2019	4,879	13,856,392	2840	844,595	0	0	470,351		470,351	313,877	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$108	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/14/2018	09/13/2019	6,640	19,290,113	2905	1,180,504	0	0	470,188		470,188	296,976	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$109	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/14/2018	09/13/2019	2,541	7,380,247	2905	451,660	0	0	179,890		179,890	113,621	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$112	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/17/2018	09/13/2019	419	1,217,564	2905	71,336	0	0	29,678		29,678	18,745	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$110	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/14/2018	09/13/2019	6,635	19,274,775	2905	1,179,600	0	0	469,814		469,814	296,739	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$034 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528.	12/06/2018	12/06/2023	0	261,000,000	2.750000	9,450,000	0	0	12,722,130		12,722,130	1,371,617	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$030 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	12/06/2018	12/06/2023	0	245,000,000	2.750000	9,300,000	0	0	11,901,217		11,901,217	1,256,457	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$032 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14.	12/06/2018	12/06/2023	0	275,000,000	2.750000	10,615,000	0	0	13,382,706		13,382,706	1,414,273	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$026 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	12/06/2018	12/06/2023	0	273,000,000	2.750000	10,504,305	0	0	13,653,066		13,653,066	1,812,449	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$028 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse ANGGYXNX0JLX3X63JN86..	12/06/2018	12/06/2023	0	246,000,000	2.750000	9,450,000	0	0	11,997,612		11,997,612	1,223,539	0	0	0	0		0/0
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										85,152,646	22,228,451	0	123,024,691	XX	123,024,691	33,249,955	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
NASDAQ 100 10/18/2019 Strike @ 7116.088 73LBL$000 Periodic 10/18/2019	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86..	10/18/2018	10/22/2019	23,890	169,999,927	7116	0	0	0	(7,614,211)	^.	(7,614,211)	(13,690,580)	0	0	0	0		0/0
RUSSELL 2000 10/18/2019 Strike @ 1560.752 46LBL$000 Periodic 10/18/2019	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	10/18/2018	10/22/2019	176,197	275,000,023	1561	0	0	0	(8,992,772)	^.	(8,992,772)	(22,352,526)	0	0	0	0		0/0
S&P 500 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86..	05/18/2011	01/29/2021	75	96,459	1286	21,324	0	0	469		469	(683)	0	0	0	0		0/0
S&P 500 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5.		Barclays Capital AC28XWWI3WIBK2824319...	03/23/2010	01/31/2020	115	158,700	1380	37,835	0	0	174		174	(800)	0	0	0	0		0/0
S&P 500 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86..	05/18/2011	02/26/2021	95	126,086	1327	28,446	0	0	748		748	(1,006)	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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5.		Barclays Capital AC28XWWI3WIBK2824319...	03/23/2010	01/28/2020	65	89,700	1380	21,385	0	0	126		126	(483)	0	0	0	0		0/0
S&P 500 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86..	05/18/2011	03/31/2021	155	205,504	1326	46,387	0	0	1,336		1,336	(1,703)	0	0	0	0		0/0
S&P 500 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5.		BNP Paribas KVQR4N79VEW8JPSK1K14.	06/17/2009	04/30/2019	295	338,955	1149	90,323	0	0	14		14	(58)	0	0	0	0		0/0
S&P 500 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86..	05/18/2011	04/30/2021	120	163,633	1364	37,620	0	0	1,272		1,272	(1,507)	0	0	0	0		0/0
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	05/28/2021	393	494,237	1258	145,214	0	0	2,990		2,990	(3,666)	0	0	0	0		0/0
S&P 500 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5.		BNP Paribas KVQR4N79VEW8JPSK1K14.	06/17/2009	05/31/2019	385	442,365	1149	117,336	0	0	4		4	(156)	0	0	0	0		0/0
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	06/30/2021	621	780,970	1258	230,056	0	0	5,055		5,055	(6,037)	0	0	0	0		0/0
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	07/30/2021	203	255,293	1258	75,313	0	0	1,752		1,752	(2,038)	0	0	0	0		0/0
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	08/31/2021	223	280,445	1258	83,041	0	0	2,056		2,056	(2,333)	0	0	0	0		0/0
S&P 500 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5.		BNP Paribas KVQR4N79VEW8JPSK1K14.	01/05/2010	09/30/2019	240	328,800	1370	81,238	0	0	49		49	(883)	0	0	0	0		0/0
S&P 500 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86..	05/18/2011	09/30/2020	20	22,824	1141	4,658	0	0	42		42	(103)	0	0	0	0		0/0
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	09/30/2021	114	143,366	1258	42,517	0	0	1,111		1,111	(1,229)	0	0	0	0		0/0
S&P 500 10/01/2019 Strike @ 2924.59 78LBL$000 Periodic 10/01/2019	Variable Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	10/01/2018	10/01/2019	76,934	225,000,407	2925	0	0	0	(3,746,565)	^.	(3,746,565)	(21,309,010)	0	0	0	0		0/0
S&P 500 10/15/2019 Strike @ 2750.79 78LBL$001 Periodic 10/15/2019	Variable Annuities	Exhibit 5.	Equity/Index.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80...	10/15/2018	10/17/2019	236,296	649,999,986	2751	0	0	0	(22,739,372)	^.	(22,739,372)	(43,274,353)	0	0	0	0		0/0
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	10/29/2021	211	265,354	1258	78,819	0	0	2,167		2,167	(2,343)	0	0	0	0		0/0
S&P 500 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86..	05/18/2011	10/30/2020	25	29,582	1183	6,185	0	0	74		74	(152)	0	0	0	0		0/0
S&P 500 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5.		BNP Paribas KVQR4N79VEW8JPSK1K14.	01/05/2010	10/31/2019	305	417,850	1370	103,102	0	0	108		108	(1,323)	0	0	0	0		0/0
S&P 500 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5.		BNP Paribas KVQR4N79VEW8JPSK1K14.	01/05/2010	11/29/2019	150	205,500	1370	50,664	0	0	82		82	(745)	0	0	0	0		0/0
S&P 500 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86..	05/18/2011	11/30/2020	45	53,125	1181	11,122	0	0	150		150	(277)	0	0	0	0		0/0
S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	11/30/2021	235	295,536	1258	88,085	0	0	2,558		2,558	(2,700)	0	0	0	0		0/0
S&P 500 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5.		Barclays Capital AC28XWWI3WIBK2824319...	03/23/2010	12/31/2019	190	262,200	1380	62,700	0	0	211		211	(1,218)	0	0	0	0		0/0
S&P 500 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86..	05/18/2011	12/31/2020	65	81,747	1258	17,796	0	0	333		333	(524)	0	0	0	0		0/0
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	12/31/2021	517	650,179	1258	194,165	0	0	5,986		5,986	(6,066)	0	0	0	0		0/0
S&P 500 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	06/17/2010	03/31/2020	315	343,164	1089	93,410	0	0	171		171	(778)	0	0	0	0		0/0
S&P 500 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	06/17/2010	04/30/2020	250	272,353	1089	74,010	0	0	171		171	(667)	0	0	0	0		0/0
S&P 500 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	10/05/2010	05/29/2020	135	141,615	1049	41,303	0	0	90		90	(322)	0	0	0	0		0/0
S&P 500 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	10/05/2010	06/30/2020	120	125,880	1049	35,208	0	0	102		102	(311)	0	0	0	0		0/0
S&P 500 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	10/05/2010	07/31/2020	105	110,180	1049	30,864	0	0	112		112	(295)	0	0	0	0		0/0
S&P 500 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319...	10/05/2010	08/31/2020	120	125,920	1049	35,348	0	0	160		160	(363)	0	0	0	0		0/0
0099999999. Total-Purchased Options-Hedging Other-Put Options										1,985,474	0	0	(43,063,247)	XX	(43,063,247)	(100,667,238)	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other										87,138,120	22,228,451	0	79,961,444	XX	79,961,444	(67,417,283)	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										85,152,646	22,228,451	0	123,024,691	XX	123,024,691	33,249,955	0	0	0	0	XXX	XXX
0379999999. Total-Purchased Options-Put Options										1,985,474	0	0	(43,063,247)	XX	(43,063,247)	(100,667,238)	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options										87,138,120	22,228,451	0	79,961,444	XX	79,961,444	(67,417,283)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
RUSSELL 2000 1/14/2020 Strike @ 1513.481 4642S$100	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	3,800	5,751,092	1513	0	(138,041)	0	(250,562)		(250,562)	(112,521)	0	0	0	0		0/0
RUSSELL 2000 1/14/2020 Strike @ 1517.923 4642S$099	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	5,302	8,048,680	1518	0	(184,100)	0	(334,190)		(334,190)	(150,090)	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1637.00505 4642S$096	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	4,122	6,746,949	1637	(144,855)	0	0	(1,870)		(1,870)	454	0	0	0	0		0/0

Statement as of March 31, 2019 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	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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 10/11/2019 Strike @ 1642.41843 4642S$095	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	830	1,363,930	1642	(27,517)	0	0	(304)		(304)	116	0	0	0	0		0/0
RUSSELL 2000 11/14/2019 Strike @ 1591.507 4642S$097	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	11/14/2018	11/14/2019	5,421	8,627,432	1592	(197,923)	0	0	(37,460)		(37,460)	(24,666)	0	0	0	0		0/0
RUSSELL 2000 12/13/2019 Strike @ 1492.499 4642S$098	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	12/14/2018	12/13/2019	4,896	7,307,141	1492	(197,860)	0	0	(328,823)		(328,823)	(244,694)	0	0	0	0		0/0
RUSSELL 2000 2/14/2020 Strike @ 1633.322 4642S$101	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	02/14/2019	02/14/2020	19,615	32,037,121	1633	0	(516,030)	0	(323,929)		(323,929)	192,101	0	0	0	0		0/0
RUSSELL 2000 2/14/2020 Strike @ 1636.876 4642S$102	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	02/14/2019	02/14/2020	4,146	6,786,701	1637	0	(103,960)	0	(64,503)		(64,503)	39,457	0	0	0	0		0/0
RUSSELL 2000 3/13/2020 Strike @ 1635.175 4642S$103	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	03/14/2019	03/13/2020	14,279	23,348,942	1635	0	(378,061)	0	(314,407)		(314,407)	63,653	0	0	0	0		0/0
RUSSELL 2000 3/13/2020 Strike @ 1639.049 4642S$104	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	03/14/2019	03/13/2020	4,177	6,845,718	1639	0	(104,757)	0	(87,089)		(87,089)	17,668	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.225571 4642S$076	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/13/2018	04/12/2019	2,447	4,011,136	1639	(105,407)	0	0	0		0	12	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.23 4642S$077	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/16/2018	04/12/2019	69	113,697	1639	(2,135)	0	0	0		0	0	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.535473 4642S$075	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/13/2018	04/12/2019	8,089	13,262,202	1640	(347,191)	0	0	0		0	40	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.54 4642S$078	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/16/2018	04/12/2019	427	699,543	1640	(13,090)	0	0	0		0	2	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1656.889974 4642S$074	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/13/2018	04/12/2019	3,775	6,254,925	1657	(140,974)	0	0	0		0	4	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1690.443156 4642S$080	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	05/14/2018	05/14/2019	1,226	2,072,044	1690	(70,395)	0	0	(7)		(7)	392	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1691.403362 4642S$079	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	05/14/2018	05/14/2019	1,998	3,380,100	1691	(114,130)	0	0	(11)		(11)	640	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1707.726869 4642S$081	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	05/14/2018	05/14/2019	1,856	3,170,105	1708	(97,104)	0	0	(10)		(10)	602	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1782.4386 4642S$082	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/14/2018	06/14/2019	2,397	4,272,612	1782	(128,650)	0	0	0		0	46	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1786.6504 4642S$083	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/14/2018	06/14/2019	87	155,564	1787	(4,556)	0	0	0		0	2	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1793.3951 4642S$084	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/14/2018	06/14/2019	3,467	6,217,037	1793	(174,374)	0	0	0		0	66	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1787.629014 4642S$085	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/13/2018	07/12/2019	1,105	1,974,454	1788	(56,226)	0	0	0		0	54	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1787.797722 4642S$086	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/13/2018	07/12/2019	2,200	3,933,173	1788	(111,994)	0	0	0		0	107	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1788.978678 4642S$088	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/17/2018	07/12/2019	86	152,976	1789	(1,658)	0	0	0		0	4	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1788.978678 4642S$087	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/13/2018	07/12/2019	1,835	3,281,971	1789	(92,771)	0	0	0		0	89	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1794.302 4642S$091	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	08/14/2018	08/14/2019	1,926	3,455,790	1794	(34,392)	0	0	0		0	30	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1795.148 4642S$090	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	08/14/2018	08/14/2019	431	773,816	1795	(7,588)	0	0	0		0	7	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1797.01 4642S$089	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	08/14/2018	08/14/2019	2,311	4,152,135	1797	(39,499)	0	0	0		0	35	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1825.711 4642S$094	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/14/2018	09/13/2019	3,500	6,389,678	1826	(71,103)	0	0	(2)		(2)	74	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1831.048 4642S$093	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/14/2018	09/13/2019	557	1,019,015	1831	(10,444)	0	0	0		0	11	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1831.737 4642S$092	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/14/2018	09/13/2019	2,073	3,798,070	1832	(38,556)	0	0	(1)		(1)	42	0	0	0	0		0/0
S&P 500 1/14/2020 Strike @ 2722.329 7846S$122	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	4,762	12,963,731	2722	0	(551,000)	0	(1,088,699)		(1,088,699)	(537,699)	0	0	0	0		0/0
S&P 500 1/14/2020 Strike @ 2726.978 7846S$121	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	01/14/2019	01/14/2020	10,863	29,623,026	2727	0	(1,233,516)	0	(2,447,569)		(2,447,569)	(1,214,053)	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2914.34132 7846S$113	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	6,397	18,642,051	2914	(761,031)	0	0	(490,750)		(490,750)	(305,627)	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2940.90576 7846S$114	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	464	1,365,345	2941	(49,325)	0	0	(29,552)		(29,552)	(17,949)	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2942.28933 7846S$115	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	2,014	5,927,036	2942	(212,350)	0	0	(126,929)		(126,929)	(76,971)	0	0	0	0		0/0
S&P 500 11/14/2019 Strike @ 2849.35643 7846S$117	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	11/14/2018	11/14/2019	8,945	25,486,382	2849	(1,074,761)	0	0	(1,124,383)		(1,124,383)	(705,700)	0	0	0	0		0/0
S&P 500 12/13/2019 Strike @ 2741.647 7846S$119	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	12/14/2018	12/13/2019	8,989	24,643,760	2742	(1,200,999)	0	0	(1,843,272)		(1,843,272)	(1,097,027)	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2895.647 7846S$124	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	02/14/2019	02/14/2020	31,379	90,861,088	2896	0	(3,096,610)	0	(3,972,695)		(3,972,695)	(876,085)	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2897.843 7846S$125	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	02/14/2019	02/14/2020	7,730	22,399,196	2898	0	(756,434)	0	(969,052)		(969,052)	(212,618)	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2962.9464 7846S$127	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	03/14/2019	03/13/2020	38,687	114,626,944	2963	0	(3,510,404)	0	(3,839,790)		(3,839,790)	(329,386)	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2965.19318 7846S$128	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	03/14/2019	03/13/2020	10,703	31,735,484	2965	0	(959,126)	0	(1,050,551)		(1,050,551)	(91,424)	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2809.56851 7846S$082	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/13/2018	04/12/2019	26,193	73,590,297	2810	(2,636,922)	0	0	(1,097,526)		(1,097,526)	(786,257)	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2809.57 7846S$086	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/16/2018	04/12/2019	605	1,698,385	2810	(64,801)	0	0	(25,329)		(25,329)	(18,145)	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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 4/12/2019 Strike @ 2810.3654 7846S$084	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/13/2018	04/12/2019	6,208	17,447,873	2810	(623,374)	0	0	(256,545)		(256,545)	(183,332)	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2810.37 7846S$085	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/16/2018	04/12/2019	125	350,903	2810	(13,336)	0	0	(5,159)		(5,159)	(3,687)	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2826.83446 7846S$083	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528.	04/13/2018	04/12/2019	8,602	24,316,515	2827	(797,450)	0	0	(258,499)		(258,499)	(172,127)	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2885.201384 7846S$089	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	05/14/2018	05/14/2019	4,532	13,075,733	2885	(481,230)	0	0	(656,765)		(656,765)	(506,164)	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2885.474397 7846S$090	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	05/14/2018	05/14/2019	3,675	10,602,878	2885	(390,184)	0	0	(533,096)		(533,096)	(410,877)	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2897.213956 7846S$088	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	05/14/2018	05/14/2019	7,362	21,329,202	2897	(743,543)	0	0	(1,115,424)		(1,115,424)	(861,479)	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2943.874 7846S$096	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/15/2018	06/14/2019	76	223,676	2944	(5,867)	0	0	(9,160)		(9,160)	(6,997)	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2943.87442 7846S$093	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/14/2018	06/14/2019	474	1,394,189	2944	(47,946)	0	0	(57,097)		(57,097)	(43,615)	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2944.709 7846S$095	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/15/2018	06/14/2019	231	680,051	2945	(17,750)	0	0	(27,920)		(27,920)	(21,328)	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2944.709167 7846S$092	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/14/2018	06/14/2019	3,724	10,966,686	2945	(375,996)	0	0	(450,243)		(450,243)	(343,937)	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2947.491657 7846S$094	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	06/14/2018	06/14/2019	8,266	24,364,467	2947	(823,055)	0	0	(1,008,351)		(1,008,351)	(770,325)	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2954.541657 7846S$098	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/13/2018	07/12/2019	4,828	14,263,227	2955	(504,770)	0	0	(543,808)		(543,808)	(404,769)	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2964.906504 7846S$099	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/13/2018	07/12/2019	1,257	3,727,836	2965	(125,478)	0	0	(147,323)		(147,323)	(109,763)	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2964.906504 7846S$102	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/17/2018	07/12/2019	173	513,374	2965	(13,524)	0	0	(20,288)		(20,288)	(15,116)	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2968.548207 7846S$103	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/17/2018	07/12/2019	455	1,351,817	2969	(34,839)	0	0	(54,033)		(54,033)	(40,266)	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2968.548207 7846S$100	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	07/13/2018	07/12/2019	3,934	11,679,515	2969	(386,034)	0	0	(466,841)		(466,841)	(347,897)	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 2998.43 7846S$106	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	08/14/2018	08/14/2019	5,383	16,141,658	2998	(455,242)	0	0	(124,261)		(124,261)	(60,619)	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 3018.593 7846S$104	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	08/14/2018	08/14/2019	4,879	14,727,957	3019	(368,905)	0	0	(88,568)		(88,568)	(37,985)	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 3020.297 7846S$105	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	08/14/2018	08/14/2019	2,983	9,008,126	3020	(223,314)	0	0	(53,029)		(53,029)	(22,450)	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 3066.206 7846S$110	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/14/2018	09/13/2019	6,635	20,344,522	3066	(578,227)	0	0	(101,732)		(101,732)	(35,525)	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 3087.703 7846S$109	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/14/2018	09/13/2019	2,541	7,844,464	3088	(196,303)	0	0	(30,547)		(30,547)	(8,269)	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 3090.608 7846S$108	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/14/2018	09/13/2019	6,640	20,522,750	3091	(505,350)	0	0	(77,245)		(77,245)	(20,023)	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 3090.61 7846S$112	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	09/17/2018	09/13/2019	419	1,295,367	3091	(29,432)	0	0	(4,876)		(4,876)	(1,264)	0	0	0	0		0/0
0509999999. Total-Written Options-Hedging Other-Call Options and Warrants										(15,971,730)	(11,532,039)	0	(25,940,075)	XX	(25,940,075)	(10,913,018)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$029 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse ANGGYXNX0JLX3X63JN86..	12/06/2018	12/06/2023	0	246,000,000	1.750000	(3,900,000)	0	0	(4,600,089)		(4,600,089)	38,946	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$035 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528.	12/06/2018	12/06/2023	0	261,000,000	1.750000	(4,000,000)	0	0	(4,837,206)		(4,837,206)	68,179	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$031 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Mer EYKN6V0ZCB8VD9IULB80...	12/06/2018	12/06/2023	0	245,000,000	1.750000	(3,750,000)	0	0	(4,569,488)		(4,569,488)	(7,145)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$033 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14.	12/06/2018	12/06/2023	0	275,000,000	1.750000	(4,380,000)	0	0	(5,091,438)		(5,091,438)	(25,981)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$027 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	12/06/2018	12/06/2023	0	273,000,000	1.750000	(4,328,801)	0	0	(5,226,142)		(5,226,142)	(257,441)	0	0	0	0		0/0
0519999999. Total-Written Options-Hedging Other-Put Options										(20,358,801)	0	0	(24,324,363)	XX	(24,324,363)	(183,442)	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Other										(36,330,531)	(11,532,039)	0	(50,264,438)	XX	(50,264,438)	(11,096,460)	0	0	0	0	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants										(15,971,730)	(11,532,039)	0	(25,940,075)	XX	(25,940,075)	(10,913,018)	0	0	0	0	XXX	XXX
0799999999. Total-Written Options-Put Options										(20,358,801)	0	0	(24,324,363)	XX	(24,324,363)	(183,442)	0	0	0	0	XXX	XXX
0849999999. Total-Written Options										(36,330,531)	(11,532,039)	0	(50,264,438)	XX	(50,264,438)	(11,096,460)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB US EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.780000 /(1.930000)	0	0	47,239	1,176,000		1,176,000	0	156,100	0	0	107,578		100/100
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	47,239	1,176,000	XX	1,176,000	0	156,100	0	0	107,578	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	0	47,239	1,176,000	XX	1,176,000	0	156,100	0	0	107,578	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange										0	0	47,239	1,176,000	XX	1,176,000	0	156,100	0	0	107,578	XXX	XXX
1209999999. Total-Swaps										0	0	47,239	1,176,000	XX	1,176,000	0	156,100	0	0	107,578	XXX	XXX
1399999999. Total-Hedging Effective										0	0	47,239	1,176,000	XX	1,176,000	0	156,100	0	0	107,578	XXX	XXX
1409999999. Total-Hedging Other										50,807,589	10,696,412	0	29,697,006	XX	29,697,006	(78,513,743)	0	0	0	0	XXX	XXX
1449999999. TOTAL										50,807,589	10,696,412	47,239	30,873,006	XX	30,873,006	(78,513,743)	156,100	0	0	107,578	XXX	XXX

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			18	19	20	21	22
														15	16	17					
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 Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
ZM9......	1,546	145,828,645	FTSE 100 IDX FUT................	Variable Annuities..................	Exhibit 5.	Product equity risk	06/21/2019	ICF...............	03/12/2019	..7,050.5072	..7,211.5000	....(2,767,002)	........(2,767,002)	0	0	0	....(2,767,002)	......(2,767,002)	5,525,659	................0/0	13
BPM9.....	84	6,854,400	BP CURRENCY FUTURE......	Variable Annuities..................	Exhibit 5.	Product equity risk	06/19/2019	CME............. SNZ2OJLFK8MNNCLQOF39.....	03/12/2019	.....130.5600	.....130.5600	814,863	814,863	0	0	0	814,863	814,863	3,710,400	................0/0	625
ECM9.....	616	..86,921,450	EURO FX CURR FUT............	Variable Annuities..................	Exhibit 5.	Product equity risk	06/19/2019	CME............. SNZ2OJLFK8MNNCLQOF39.....	03/12/2019	........1.1383	........1.1289	728,750	728,750	0	0	0	728,750	728,750	1,416,800	................0/0	125,000
ESM9.....	2,288	324,644,320	S&P500 EMINI FUT...............	Variable Annuities..................	Exhibit 5.	Product equity risk	06/21/2019	CME............. SNZ2OJLFK8MNNCLQOF39.....	03/08/2019	..2,754.8500	..2,837.8000	....(1,016,138)	........(1,016,138)	0	0	0	....(1,016,138)	......(1,016,138)	1,470,000	................0/0	50
JYM9.....	1,314	149,114,363	JPN YEN CURR FUT............	Variable Annuities..................	Exhibit 5.	Product equity risk	06/19/2019	CME............. SNZ2OJLFK8MNNCLQOF39.....	03/12/2019	......90.5123	......90.7850	.......(158,506)	..........(158,506)	0	0	0	.......(158,506)	........(158,506)	837,000	................0/0	1,250
NKM9.....	465	..88,980,927	NIKKEI 225 (OSE).................	Variable Annuities..................	Exhibit 5.	Product equity risk	06/14/2019	OSE..............	03/05/2019	21,586.0000	21,210.0000	828,491	828,491	0	0	0	828,491	828,491	1,518,946	................0/0	9
NQM9....	35	5,180,350	NASDAQ 100 E-MINI.............	Variable Annuities..................	Exhibit 5.	Product equity risk	06/21/2019	CME............. SNZ2OJLFK8MNNCLQOF39.....	03/08/2019	..7,053.1500	..7,400.5000	.......(243,145)	..........(243,145)	0	0	0	.......(243,145)	........(243,145)	266,000	................0/0	20
RTYM9...	244	..18,834,360	E-MINI RUSS 2000................	Variable Annuities..................	Exhibit 5.	Product equity risk	06/21/2019	CME............. SNZ2OJLFK8MNNCLQOF39.....	03/08/2019	..1,528.4500	..1,543.8000	.........(64,470)	............(64,470)	0	0	0	.........(64,470)	..........(64,470)	298,200	................0/0	50
VGM9.....	245	9,004,020	EURO STOXX 50..................	Variable Annuities..................	Exhibit 5.	Product equity risk	06/21/2019	EUX..............	03/12/2019	..3,218.8754	..3,272.0000	....(1,365,238)	........(1,365,238)	0	0	0	....(1,365,238)	......(1,365,238)	6,113,177	................0/0	11
13429999999. Total-Short Futures-Hedging Other.........................												....(3,242,395)	........(3,242,395)	0	0	0	....(3,242,395)	......(3,242,395)	21,156,182	XXX	XXX
1389999999. Total-Short Futures...												....(3,242,395)	........(3,242,395)	0	0	0	....(3,242,395)	......(3,242,395)	21,156,182	XXX	XXX
1409999999. Total-Hedging Other..												....(3,242,395)	........(3,242,395)	0	0	0	....(3,242,395)	......(3,242,395)	21,156,182	XXX	XXX
1449999999. TOTAL..												....(3,242,395)	........(3,242,395)	0	0	0	....(3,242,395)	......(3,242,395)	21,156,182	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO	4,039,749	......(7,282,144)	....(3,242,395)
Total Net Cash Deposits..	4,039,749	......(7,282,144)	....(3,242,395)

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	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
Exchange Traded Derivatives											
0199999999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	2,372,104	(5,614,499)	2,372,104	2,372,104	(5,614,499)	2,372,104	21,156,182	2,372,104
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	0	6,357,183	(8,992,772)	0	6,357,183	(8,992,772)	0	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	23,676	0	23,676	23,676	0	23,676	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	7,950,000	8,291,525	0	341,525	8,291,525	0	341,525	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	0	8,577,947	(7,614,211)	963,736	8,577,947	(7,614,211)	963,736	107,578	107,578
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	11,040,000	14,147,736	(3,746,565)	0	14,147,736	(3,746,565)	0	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	2,260,000	24,504,946	(22,739,371)	0	24,504,946	(22,739,371)	0	0	0
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	11,030,000	12,062,912	0	1,032,912	12,062,912	0	1,032,912	0	0
0299999999. Total NAIC 1 Designation			32,280,000	73,965,925	(43,092,919)	2,361,849	73,965,925	(43,092,919)	2,361,849	107,578	107,578
0999999999. Gross Totals			32,280,000	76,338,029	(48,707,418)	4,733,953	76,338,029	(48,707,418)	4,733,953	21,263,760	2,479,682
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				76,338,029	(48,707,418)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
Collateral Pledged to Reporting Entity									
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	7,950,000	7,950,000	XXX	N/A	IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	11,030,000	11,030,000	XXX	N/A	IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	11,040,001	11,040,001	XXX	N/A	IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	2,260,000	2,260,000	XXX	N/A	IV
0299999999. Totals					32,280,001	32,280,001	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
06370R UT 4	BANK OF MONTREAL CHICAGO	C	1	2,500,053	2,500,000	03/02/2020
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			2,500,053	2,500,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			2,500,053	2,500,000	XXX
Totals						
6499999.	Total - Issuer Obligations			2,500,053	2,500,000	XXX
7099999.	Subtotal - Bonds			2,500,053	2,500,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		1,398,055	1,398,000	04/05/2019
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		2,200,152	2,200,000	11/14/2019
000000 00 0	ASB FINANCE LTD LONDON	C		2,399,990	2,400,229	01/31/2020
000000 00 0	ALPINE SEC LLC	C		2,237,047	2,237,000	04/01/2019
000000 00 0	BANQUE NATL DE PARIS CHI	C		2,101,191	2,100,000	07/09/2019
000000 00 0	BANCO ESTADO CHILE/NY	C		2,400,269	2,400,000	04/29/2019
000000 00 0	BANCO ESTADO CHILE/NY	C		2,500,168	2,500,000	09/04/2019
000000 00 0	BANK OF AMERICA NA	C		4,110,000	4,110,027	04/02/2019
000000 00 0	BANK OF AMERICA NA	C		2,200,887	2,200,000	08/15/2019
000000 00 0	BANK OF MONTREAL CHICAGO	C		1,398,397	1,398,000	06/05/2019
000000 00 0	BANK OF NOVA SCOTIA	C		2,797,632	2,797,000	05/06/2019
000000 00 0	BANK OF NOVA SCOTIA	C		2,552,407	2,550,000	10/04/2019
000000 00 0	CAFCO LLC	C		2,393,198	2,393,439	05/09/2019
000000 00 0	CANADIAN IMP BK COMM NY	C		1,118,247	1,118,000	05/01/2019
000000 00 0	CANADIAN IMP BK COMM NY	C		1,000,781	1,000,000	08/05/2019
000000 00 0	CANADIAN IMPERIAL HLDING	C		1,398,322	1,398,000	05/09/2019
000000 00 0	CA IMPERIAL BK OF COMM	C		2,499,245	2,500,000	02/27/2020
000000 00 0	CHARIOT FUNDING LLC	C		1,400,525	1,400,000	09/26/2019
000000 00 0	CITIBANK NA	C		2,202,290	2,202,314	09/18/2019
000000 00 0	COMMONWEALTH BK AUSTR NY	C		1,958,374	1,958,000	05/02/2019
000000 00 0	COMMONWEALTH BK AUSTR NY	C		839,047	839,000	04/08/2019
000000 00 0	COOPERAT RABOBANK UA/NY	C		2,200,185	2,200,234	09/03/2019
000000 00 0	CREDIT AGRICOLE CIB NY	C		2,200,365	2,200,000	05/02/2019
000000 00 0	CREDIT SUISSE NEW YORK	C		1,801,444	1,800,000	07/12/2019
000000 00 0	CREDIT SUISSE NEW YORK	C		2,700,035	2,700,000	04/04/2019
000000 00 0	FAIRWAY FINANCE CORP	C		1,398,099	1,397,996	04/10/2019
000000 00 0	FAIRWAY FINANCE CORP	C		1,499,919	1,499,941	08/22/2019
000000 00 0	FAIRWAY FINANCE CORP	C		1,499,891	1,500,000	09/11/2019
000000 00 0	HSBC BANK USA NA	C		2,629,626	2,629,000	05/02/2019
000000 00 0	HSBC BANK USA NA	C		2,200,436	2,200,000	11/08/2019
000000 00 0	ING (US) FUNDING LLC	C		2,501,548	2,500,000	07/08/2019
000000 00 0	JP MORGAN SECURITIES LLC	C		2,573,895	2,573,000	04/30/2019
000000 00 0	LLOYDS BANK PLC	C		2,501,698	2,500,000	07/09/2019
000000 00 0	LLOYDS BANK CORP MKTS/NY	C		1,988,093	1,988,000	04/17/2019
000000 00 0	MUFG BANK LTD/NY	C		2,201,093	2,200,000	07/24/2019
000000 00 0	MACQUARIE BANK LIMITED	C		2,200,766	2,200,000	05/07/2019
000000 00 0	MIZUHO BANK LTD/NY	C		2,201,265	2,200,000	06/03/2019
000000 00 0	MIZUHO BANK LTD/NY	C		1,958,041	1,958,000	04/01/2019
000000 00 0	MIZUHO BANK LTD/NY	C		1,000,104	1,000,000	06/03/2019
000000 00 0	NATIONAL AUSTRALI BANK L	C		2,181,229	2,181,000	04/11/2019
000000 00 0	NATIXIS NY BRANCH	C		2,501,783	2,500,000	07/11/2019
000000 00 0	NATIXIS NY BRANCH	C		2,573,087	2,573,000	04/10/2019
000000 00 0	NORDEA BANK ABP NEW YORK	C		1,499,835	1,500,000	08/27/2019
000000 00 0	NORDEA BANK AB NEW YORK	C		1,958,035	1,958,000	04/16/2019
000000 00 0	OLD LINE FUNDING LLC	C		2,237,230	2,237,000	06/17/2019
000000 00 0	ROYAL BANK OF CANADA NY	C		1,678,035	1,678,000	04/08/2019
000000 00 0	STATE STREET BANK & TR	C		2,900,412	2,900,000	05/15/2019
000000 00 0	SUMITOMO MITSUI TRUST NY	C		2,001,434	2,000,000	07/03/2019
000000 00 0	SUMITOMO MITSUI BANK NY	C		2,200,365	2,200,000	05/02/2019
000000 00 0	SUMITOMO MITSUI BANK NY	C		2,200,480	2,200,000	08/01/2019
000000 00 0	SUNCORP METWAY LTD	C		558,599	558,714	04/08/2019
000000 00 0	SUNCORP METWAY LTD	C		1,496,666	1,496,850	04/29/2019
000000 00 0	SUNCORP METWAY LTD	C		1,489,394	1,490,142	07/01/2019
000000 00 0	SVENSKA HANDELSBANKEN NY	C		2,200,480	2,200,000	07/29/2019
000000 00 0	SVENSKA HANDELSBANKEN NY	C		2,500,320	2,500,000	05/07/2019
000000 00 0	SWEDBANK (NEW YORK)	C		1,250,353	1,250,000	07/24/2019
000000 00 0	THUNDER BAY FUNDING LLC	C		2,200,453	2,200,000	07/17/2019
000000 00 0	TORONTO DOMINION BANK NY	C		839,433	839,000	07/22/2019
000000 00 0	TORONTO DOMINION BANK	C		1,678,198	1,678,000	04/12/2019
000000 00 0	TORONTO DOMINION BANK	C		1,062,268	1,062,000	05/21/2019
000000 00 0	TORONTO DOMINION BANK	C		2,599,854	2,600,000	12/12/2019
000000 00 0	TOYOTA CREDIT CANADA INC	C		1,678,752	1,678,000	07/10/2019
000000 00 0	TOYOTA CREDIT CANADA INC	C		2,499,753	2,500,000	11/29/2019
000000 00 0	TOYOTA MOTOR CREDIT CORP	C		839,066	839,000	04/26/2019
000000 00 0	UBS AG STAMFORD CT	C		2,200,321	2,200,000	08/14/2019
000000 00 0	UBS AG LONDON	C		2,237,058	2,237,000	04/02/2019
000000 00 0	WELLS FARGO BANK NA	C		2,200,031	2,200,000	11/08/2019
000000 00 0	WELLS FARGO BANK NA	C		1,678,240	1,678,000	04/17/2019

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1			2	3	4	5	6	7
CUSIP Identification			Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000	00	0	WELLS FARGO BANK NA	C		2,237,667	2,237,000	07/10/2019
000000	00	0	WESTPAC BANKING CORP	C		1,398,514	1,397,991	09/19/2019
000000	00	0	BNP PARIBAS SA EVGRN 90D	C		3,000,000	3,000,000	06/29/2019
000000	00	0	Merrill Lynch Pierce Fenner &	C		3,700,000	3,700,000	05/05/2019
000000	00	0	JP Morgan Securities LLC Ever	C		4,100,000	4,100,000	05/05/2019
8999999			Total - Short-Term Invested Assets (Schedule DA Type)			149,940,072	149,913,877	XXX
Cash (Schedule E Part 1 Type)								
000000	00	0	US Dollars	C		5,744	5,744	
9099999.			Total - Cash (Schedule E Part 1 Type)			5,744	5,744	XXX
Cash Equivalents (Schedule E Part 2 Type)								
03209M	R1	4	AMPHENOL CORP	C		4,998,915	5,000,000	04/01/2019
03785E	R8	9	APPLE INC	C		1,199,201	1,199,428	04/08/2019
05333U	RJ	1	AUTOZONE INC	C		2,496,292	2,496,848	04/18/2019
0556X4	FC	5	BNZ INTERNATIONAL FNDNG	C		4,800,442	4,800,733	04/16/2019
12665K	R1	6	CVS HEALTH CORPORATION	C		4,998,917	5,000,000	04/01/2019
1725E3	R1	9	CINTAS CORPORATION NO 2	C		4,998,917	5,000,000	04/01/2019
19121B	RW	1	COCA-COLA CO	C		1,097,602	1,097,785	04/30/2019
2254EB	R9	4	CREDIT SUISSE NEW YORK	C		249,815	249,858	04/09/2019
27805B	R1	5	EATON CORP	C		4,499,010	4,500,000	04/01/2019
56274M	R2	0	MANHATTAN ASSET FDG CO	C		2,499,315	2,499,828	04/02/2019
60682X	R9	9	MITSUBISHI UFJ TR&BK NY	C		1,299,038	1,299,214	04/09/2019
60688X	AC	4	MIZUHO BANK LTD	C		650,863	650,933	04/16/2019
63743D	R8	6	NATIONAL RURAL UTILITIES	C		2,698,180	2,698,719	04/08/2019
63975V	R8	5	NEDERLANDSE WATERSCHAPS	C		1,099,250	1,099,461	04/08/2019
65409S	R8	3	NIEUW AMSTERDAM REC	C		2,598,180	2,598,756	04/08/2019
78355B	R5	3	RYDER SYSTEM INC	C		299,846	299,911	04/05/2019
86564F	RB	1	SUMITOMO MITSUI TRUST NY	C		2,400,329	2,400,020	04/17/2019
87019S	S2	1	SWEDBANK	C		1,581,405	1,581,479	05/02/2019
8AMMF0	8Q	7	GOLDMAN SACHS FINANCIAL SQUAR	C		1,901,509	1,901,509	
8AMMF0	91	1	DWS GOVERNMENT MONEY MARKET S	C		6,994,079	6,994,079	
93114F	R8	9	WALMART INC	C		2,298,454	2,298,895	04/08/2019
94989R	F2	9	WELLS FARGO BANK NA	C		500,052	500,019	04/16/2019
CR4353	63	5	BNP Paribas SA REPO 2.6% 4/1/	C		36,000,000	36,000,000	04/01/2019
CR5417	28	0	BNP Paribas SA REPONT 2.63% 4	C		3,700,000	3,700,000	04/01/2019
CR5447	48	5	HSBC Securities (USA) Inc REP	C		4,500,000	4,500,000	04/01/2019
9199999.			Total - Cash Equivalents (Schedule E Part 2 Type)			100,359,611	100,367,475	XXX
9999999.			Totals			252,805,480	252,787,096	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....252,805,480 Book/Adjusted Carrying Value $.....252,787,096
2. Average balance for the year: Fair Value $.....241,555,196 Book/Adjusted Carrying Value $.....241,550,299
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....230,490,337 NAIC 2: $.....22,296,759 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The 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

NONE

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	*
Open Depositories								
U.S. Bank... Cincinnati, OH...	...	........0.000	0	0	71,318,246	55,039,406	93,800,172	XXX
Wells Fargo Securities, LLC... Charlotte, NC...	...	........0.000	0	0	77,053,560	77,074,630	55,565,096	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories...	XXX	XXX	0	0	314,963	314,963	314,964	XXX
0199999. Total Open Depositories...	XXX	XXX	0	0	148,686,769	132,428,999	149,680,231	XXX
0399999. Total Cash on Deposit...	XXX	XXX	0	0	148,686,769	132,428,999	149,680,231	XXX
0599999. Total Cash...	XXX	XXX	0	0	148,686,769	132,428,999	149,680,231	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 & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
31846V 56 7	FIRST AMERICAN GOVT OBLIG FUND CL Z		03/29/2019	2.290		53,432,891	0	398,956
8699999. Total - All Other Money Market Mutual Funds						53,432,891	0	398,956
8899999. Total - Cash Equivalents						53,432,891	0	398,956