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QUARTERLY STATEMENT

As of March 31, 2019

of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) | NAIC Company Code..... 89206 | Employer's ID Number..... 31-0962495

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..... June 26, 1979 | Commenced Business..... August 22, 1979

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
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary

OTHER

Rocky Coppola	Senior Vice President & Chief Financial Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Risk Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner	Executive Vice President & Chief Administrative Officer		

DIRECTORS OR TRUSTEES

Gary Thomas Huffman Barbara Ann Turner

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

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

(Signature)	(Signature)	(Signature)
Gary Thomas Huffman	Therese Susan McDonough	Doris Lee Paul
(Printed Name)	(Printed Name)	(Printed Name)
President, Chairman & Chief Executive Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

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

Lucas A. Compton, Notary Public
December 2, 2023

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

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	2,959,912,756	0	2,959,912,756	2,951,010,564
2. Stocks:				
2.1 Preferred stocks	1,000,000	0	1,000,000	4,120,000
2.2 Common stocks	6,776,111	0	6,776,111	6,776,182
3. Mortgage loans on real estate:				
3.1 First liens	414,840,829	0	414,840,829	400,572,477
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)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(10,161,336)), cash equivalents ($.....0) and short-term investments ($.....0)	(10,161,336)	0	(10,161,336)	(7,536,388)
6. Contract loans (including $.....0 premium notes)	123,893,505	0	123,893,505	122,111,063
7. Derivatives	745,718	0	745,718	123,238
8. Other invested assets	0	0	0	0
9. Receivables for securities	2,239,886	0	2,239,886	1,254,570
10. Securities lending reinvested collateral assets	87,014,577	0	87,014,577	83,187,340
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,586,262,046	0	3,586,262,046	3,561,619,046
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	30,008,726	0	30,008,726	29,250,725
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,447,898	0	8,447,898	14,418,828
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	123,883,118	0	123,883,118	131,329,656
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,316,512	0	15,316,512	11,686,369
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	66,100,759	35,608,926	30,491,833	31,746,154
19. Guaranty funds receivable or on deposit	2,090,407	0	2,090,407	2,128,367
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	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	28,198,097	0	28,198,097	38,593,375
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	111,789	0	111,789	76,202
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	3,860,419,352	35,608,926	3,824,810,426	3,820,848,722
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	259,619,474	0	259,619,474	233,458,871
28. Total (Lines 26 and 27)	4,120,038,826	35,608,926	4,084,429,900	4,054,307,593

DETAILS OF WRITE-INS

1101.	0	0	0	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)	0	0	0	0
2501. Fund revenue receivable	71,789	0	71,789	71,202
2502. State taxes recoverable	40,000	0	40,000	5,000
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	111,789	0	111,789	76,202

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....3,167,580,617 less $.....0 included in Line 6.3 (including $.....0 Modco Reserve)	3,167,580,617	3,169,519,436
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	83,933,899	84,320,596
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	104,793,066	104,271,417
4.	Contract claims:		
	4.1 Life	13,782,343	14,972,185
	4.2 Accident and health	888,433	860,451
5.	Policyholders' dividends/refunds to members $.....0 and coupons $.....0 due and unpaid	0	0
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)	0	0
	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 $.....182,827 accident and health premiums	832,811	489,013
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 $.....6,185,626 assumed and $.....4,904,578 ceded	11,090,203	21,179,799
	9.4 Interest Maintenance Reserve	4,294,263	4,826,951
10.	Commissions to agents due or accrued - life and annuity contracts $.....3,797,765, accident and health $.....242,411 and deposit-type contract funds $.....0	4,040,175	4,832,712
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	1,725,573	1,574,650
13.	Transfers to Separate Accounts due or accrued (net) (including $.....137,238 accrued for expense allowances recognized in reserves, net of reinsured allowances)	137,238	(72,232)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,407,748	3,465,489
15.1	Current federal and foreign income taxes, including $.....366,736 on realized capital gains (losses)	6,210,925	1,914,380
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,508,843	3,493,969
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,003,750	2,023,004
18.	Amounts held for agents' account, including $.....0 agents' credit balances	0	0
19.	Remittances and items not allocated	6,973,860	5,966,512
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 $.....0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	21,298,936	21,649,575
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	4,500,974	1,244,866
	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	0	0
	24.09 Payable for securities	0	0
	24.10 Payable for securities lending	87,014,577	83,187,340
	24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	541,336	701,949
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,526,559,570	3,530,422,062
27.	From Separate Accounts statement	259,619,474	233,458,871
28.	Total liabilities (Lines 26 and 27)	3,786,179,044	3,763,880,933
29.	Common capital stock	9,600,005	9,600,005
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	87,976,286	87,976,286
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	200,674,565	192,850,368
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)	288,650,851	280,826,654
38.	Totals of Lines 29, 30 and 37	298,250,856	290,426,659
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,084,429,900	4,054,307,592

DETAILS OF WRITE-INS

2501.	Unclaimed funds	541,336	701,949
2502.		0	0
2503.		0	0
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)	541,336	701,949
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.		0	0
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)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	37,509,288	41,721,358	152,081,842
2. Considerations for supplementary contracts with life contingencies	0	7,946	7,946
3. Net investment income	40,414,437	38,779,635	156,227,467
4. Amortization of Interest Maintenance Reserve (IMR)	290,517	342,511	1,574,583
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	10,775,533	6,916,392	30,383,279
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	325,780	381,424	1,504,645
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	5,116,563	4,658,415	19,758,143
9. Totals (Lines 1 to 8.3)	94,432,118	92,807,681	361,537,905
10. Death benefits	17,252,060	12,917,719	66,962,709
11. Matured endowments (excluding guaranteed annual pure endowments)	0	1,000	13,551
12. Annuity benefits	636,301	589,090	3,142,500
13. Disability benefits and benefits under accident and health contracts	2,765,892	2,939,429	11,230,250
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	27,755,141	17,019,069	93,565,462
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	797,426	777,397	3,074,436
18. Payments on supplementary contracts with life contingencies	26,400	29,981	100,372
19. Increase in aggregate reserves for life and accident and health contracts	(2,325,516)	21,486,525	35,579,788
20. Totals (Lines 10 to 19)	46,907,704	55,760,210	213,669,068
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	10,940,033	11,355,699	48,474,468
22. Commissions and expense allowances on reinsurance assumed	7,090	7,505	26,964
23. General insurance expenses and fraternal expenses	10,941,570	13,138,939	54,896,727
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,177,476	2,079,016	14,533,379
25. Increase in loading on deferred and uncollected premiums	8,587,732	6,252,805	(252,666)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(816,537)	(3,472,549)	(12,816,569)
27. Aggregate write-ins for deductions	822,797	506,579	2,824,631
28. Totals (Lines 20 to 27)	79,567,865	85,628,205	321,356,002
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	14,864,253	7,179,476	40,181,903
30. Dividends to policyholders and refunds to members	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	14,864,253	7,179,476	40,181,903
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,960,371	1,778,237	4,142,810
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)	10,903,882	5,401,239	36,039,093
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....431,110 (excluding taxes of $.....(64,374) transferred to the IMR)	(1,213,582)	173,809	(182,572)
35. Net income (Line 33 plus Line 34)	9,690,300	5,575,048	35,856,521
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	290,426,660	283,913,228	283,913,228
37. Net income (Line 35)	9,690,300	5,575,048	35,856,521
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....78,869	296,700	(11,679)	(342,941)
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	3,558,531	1,243,688	(439,011)
41. Change in nonadmitted assets	(4,733,983)	(1,166,282)	2,364,392
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	350,639	(322,597)	1,595,300
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
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	0	0	(27,000,000)
53. Aggregate write-ins for gains and losses in surplus	(1,337,991)	(790,615)	(5,520,829)
54. Net change in capital and surplus (Lines 37 through 53)	7,824,196	4,527,564	6,513,432
55. Capital and surplus as of statement date (Lines 36 + 54)	298,250,856	288,440,793	290,426,660

DETAILS OF WRITE-INS

08.301. COI Charges	2,801,895	2,820,276	11,257,859
08.302. Surrender Charges	2,242,408	1,938,376	8,370,376
08.303. Administrative Charges	72,260	(100,236)	129,908
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)	5,116,563	4,658,415	19,758,143
2701. Health Surrender Benefits	737,042	506,579	2,312,859
2702. Miscellaneous Expense	85,755	0	511,772
2703.	0	0	0
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)	822,797	506,579	2,824,631
5301. Amortization of Coinsurance Gain	(1,337,991)	(790,615)	0
5302. Prior period adjustment	0	0	(5,520,829)
5303.	0	0	0
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)	(1,337,991)	(790,615)	(5,520,829)

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	42,296,689	44,677,334	146,897,251
2. Net investment income	39,994,979	38,220,323	157,464,589
3. Miscellaneous income	9,763,322	6,507,201	31,887,924
4. Total (Lines 1 through 3)	92,054,990	89,404,859	336,249,764
5. Benefit and loss related payments	58,189,864	35,202,166	150,928,470
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,026,007)	(3,849,198)	(15,351,227)
7. Commissions, expenses paid and aggregate write-ins for deductions	27,710,974	28,982,869	120,322,877
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	30,562	292	8,219,963
10. Total (Lines 5 through 9)	84,905,393	60,336,129	264,120,083
11. Net cash from operations (Line 4 minus Line 10)	7,149,597	29,068,729	72,129,681
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	77,910,774	67,130,663	350,752,160
12.2 Stocks	3,000,000	0	4,125,147
12.3 Mortgage loans	8,693,332	14,105,846	68,915,930
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	2,440,378	1,101,186
12.8 Total investment proceeds (Lines 12.1 to 12.7)	89,604,106	83,676,887	424,894,423
13. Cost of investments acquired (long-term only):			
13.1 Bonds	88,366,287	91,135,912	374,592,019
13.2 Stocks	0	25,600	25,600
13.3 Mortgage loans	22,904,016	14,930,000	63,470,000
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	1,233,370	41,050	123,238
13.7 Total investments acquired (Lines 13.1 to 13.6)	112,503,673	106,132,562	438,210,857
14. Net increase or (decrease) in contract loans and premium notes	1,782,442	2,147,871	7,002,216
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(24,682,009)	(24,603,546)	(20,318,650)
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	149,806	(1,053,614)	(4,651,982)
16.5 Dividends to stockholders	0	0	27,000,000
16.6 Other cash provided (applied)	14,757,658	(7,000,346)	(22,083,162)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	14,907,464	(8,053,960)	(53,735,144)
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)	(2,624,948)	(3,588,776)	(1,924,113)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(7,536,389)	(5,612,276)	(5,612,276)
19.2 End of period (Line 18 plus Line 19.1)	(10,161,338)	(9,201,052)	(7,536,389)

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

20.0001 Change in securities lending collateral	(3,827,237)	(80,796,106)	(74,039,515)

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	94,052,435	94,251,668	398,132,093
3. Ordinary individual annuities	18,234	16,337	93,925
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	0	0	0
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	7,661,385	6,592,755	28,682,874
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	101,732,054	100,860,760	426,908,892
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	101,732,054	100,860,760	426,908,892
14. Deposit-type contracts	20,730,768	756,982	2,282,452
15. Total (Lines 13 and 14)	122,462,822	101,617,742	429,191,344

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 Ohio National Life Assurance Corporation (the Company) 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.

At March 31, 2019 and March 31, 2018 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	March 31, 2019	December 31, 2018
NET INCOME					
(1) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 9,690,300	$ 35,856,521
(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	$ 9,690,300	$ 35,856,521
SURPLUS					
(5) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 298,250,856	$ 290,426,659
(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	$ 298,250,856	$ 290,426,659

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 1st Quarter - 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	$ 2,005,487	$ 1,290,000	$ 715,487	$ 1,290,000	$ 1,290,000	03/31/2019
Total			$ 715,487			

(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	$ 99,071
	2. 12 Months or Longer	$ 4,117,796
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$ 16,930,337
	2. 12 Months or Longer	$ 206,498,807

(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	$ 87,022,313

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. Total Premium Costs for Contracts - NONE

Note 9 – Income Taxes

No significant changes

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

The Company has not paid dividends in 2019.

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLI shall maintain a cash pooling agreement. It is ONLI's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLI must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLI for the other parties (e.g. the Company). Settlement is made daily for each party's needs from or to the concentration account. It is ONLI's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLI will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for three months ended March 31, 2019 was $36,880 and $188,562 for the year ended December 31, 2018. 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, the Company had $25,904,694 in the cash pooling agreement. This amount was included in total assets, Page 2, Line 23.

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 $100,000,000 as of March 31, 2019 and December 31, 2018. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

1. 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	4,773,920	4,773,920	0
(c) Activity Stock	2,000,180	2,000,180	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 6,774,100	$ 6,774,100	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,008,980	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	4,773,920	4,773,920	0
(c) Activity Stock	2,000,180	2,000,180	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 6,774,100	$ 6,774,100	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,008,980	XXX	XXX

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

Membership Stock	1 Current Year to Date Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 4,773,920	$ 4,773,920	$ 0	$ 0	$ 0	$ 0

(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)	$ 115,778,262	$ 116,244,601	$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	115,778,262	116,244,601	100,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 118,134,965	$ 120,741,734	$ 100,000,000

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)	$ 118,064,026	$ 120,319,776	$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	118,064,026	120,319,776	100,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 118,134,965	$ 120,741,734	$ 100,000,000

(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	100,000,000	100,000,000	0	$ 99,999,996
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 100,000,000	$ 100,000,000	$ 0	$ 99,999,996

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	100,000,000	100,000,000	0	$ 100,000,004
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 100,000,000	$ 100,000,000	$ 0	$ 100,000,004

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	100,000,000	100,000,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	100,000,000	100,000,000	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

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

A.(4) Components of net periodic benefit cost - NONE

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) b 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	$ (10,161,336)	$ 0	$ 0	$ 0	$ (10,161,336)
Securities lending collateral	$ 0	$ 87,014,577	$ 0	$ 0	$ 87,014,577
Bonds - Industrial and Misc	$ 0	$ 265,154	$ 0	$ 0	$ 265,154
Common stock - Industrial and Misc	$ 0	$ 6,776,111	$ 0	$ 0	$ 6,776,111
Equity call Options	$ 0	$ 745,718	$ 0	$ 0	$ 745,718
Separate account assets	$ 259,619,474	$ 0	$ 0	$ 0	$ 259,619,474
Total	$ 249,458,138	$ 94,801,560	$ 0	$ 0	$ 344,259,698
Liabilities at Fair Value					
	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy - NONE

(3) Policies when Transfers Between Levels are Recognized - NONE

(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 Hierarchy: 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 - NONE

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - NONE

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	$ 3,055,029,981	$ 2,959,912,756	$ 4,517,764	$ 3,043,134,930	$ 7,377,287	$ 0	$ 0
Cash & Cash equivalents	$ (10,161,336)	$ (10,161,336)	$ (10,161,336)	$ 0	$ 0	$ 0	$ 0
Common stock non-affilate	$ 6,776,111	$ 6,776,111	$ 0	$ 6,776,111	$ 0	$ 0	$ 0
Preferred stock	$ 1,014,380	$ 1,000,000	$ 0	$ 1,014,380	$ 0	$ 0	$ 0
Mortgage Loan	$ 410,537,895	$ 414,840,829	$ 0	$ 0	$ 410,537,895	$ 0	$ 0
Securities lending collateral	$ 87,014,577	$ 87,014,577	$ 0	$ 87,014,577	$ 0	$ 0	$ 0
Derivatives- call options	$ 745,718	$ 745,718	$ 0	$ 745,718	$ 0	$ 0	$ 0
Separate account assets	$ 259,619,474	$ 259,619,474	$ 259,619,474	$ 0	$ 0	$ 0	$ 0
Separate account liabilities	$ (259,619,474)	$ (259,619,474)	$ (259,619,474)	$ 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 $65,599,909. As of March 31, 2019, $1,523,377 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 $61,735,394. 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 O.N. 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: $ 26,164,486

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 [ ] No [X]

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	0	0
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)	$ 0	$ 0
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 [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

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: $ 87,022,313

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 87,014,576

16.3 Total payable for securities lending reported on the liability page: $ 87,014,577

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 2504, Schilitz Park, Suite 300, Milwaukee, WI 53201

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

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 [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [ ] No [X]

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

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$982,198
1.13	Commercial mortgages	$413,858,631
1.14	Total mortgages in good standing	$414,840,829
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)	$414,840,829
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	50.2
2.2	A&H cost containment percent	1.6
2.3	A&H expense percent excluding cost containment expenses	122.2
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	1,683,368	60	137,033	0	1,820,461	0
2. Alaska AK	L	63,633	0	7,145	0	70,778	0
3. Arizona AZ	L	1,509,986	40	112,464	0	1,622,490	0
4. Arkansas AR	L	719,726	0	44,405	0	764,131	0
5. California CA	L	10,709,570	0	238,090	0	10,947,660	0
6. Colorado CO	L	2,408,222	28	374,166	0	2,782,416	17,073
7. Connecticut CT	L	3,404,974	0	74,815	0	3,479,789	0
8. Delaware DE	L	281,170	0	17,834	0	299,004	0
9. District of Columbia DC	L	138,660	0	22,495	0	161,155	0
10. Florida FL	L	7,214,427	0	1,198,072	0	8,412,499	0
11. Georgia GA	L	2,860,203	0	158,151	0	3,018,354	0
12. Hawaii HI	L	27,020	0	4,346	0	31,366	0
13. Idaho ID	L	883,128	100	64,420	0	947,648	0
14. Illinois IL	L	3,080,352	0	308,845	0	3,389,197	0
15. Indiana IN	L	1,741,936	0	93,074	0	1,835,010	0
16. Iowa IA	L	1,291,984	0	42,801	0	1,334,785	0
17. Kansas KS	L	1,703,115	500	114,057	0	1,817,672	0
18. Kentucky KY	L	1,145,229	0	89,556	0	1,234,785	0
19. Louisiana LA	L	1,100,823	0	117,070	0	1,217,893	0
20. Maine ME	L	268,566	0	6,537	0	275,103	0
21. Maryland MD	L	2,048,034	100	221,687	0	2,269,821	0
22. Massachusetts MA	L	2,125,919	0	130,099	0	2,256,018	0
23. Michigan MI	L	3,004,291	0	277,862	0	3,282,153	0
24. Minnesota MN	L	1,805,567	0	134,743	0	1,940,310	17,073
25. Mississippi MS	L	674,689	0	46,480	0	721,169	0
26. Missouri MO	L	1,469,492	0	127,420	0	1,596,912	0
27. Montana MT	L	704,682	0	31,784	0	736,466	0
28. Nebraska NE	L	1,106,827	0	35,214	0	1,142,041	0
29. Nevada NV	L	365,626	0	39,091	0	404,717	0
30. New Hampshire NH	L	553,279	0	35,930	0	589,209	0
31. New Jersey NJ	L	2,715,301	0	224,307	0	2,939,608	0
32. New Mexico NM	L	227,447	0	21,188	0	248,635	0
33. New York NY	N	184,321	0	17,256	0	201,577	0
34. North Carolina NC	L	2,617,483	765	238,813	0	2,857,061	0
35. North Dakota ND	L	280,303	0	16,380	0	296,683	0
36. Ohio OH	L	7,492,369	0	473,176	0	7,965,545	20,571,648
37. Oklahoma OK	L	1,153,303	0	149,494	0	1,302,797	0
38. Oregon OR	L	1,378,540	0	97,916	0	1,476,456	0
39. Pennsylvania PA	L	3,718,216	16,641	381,248	0	4,116,105	0
40. Rhode Island RI	L	431,248	0	34,858	0	466,106	0
41. South Carolina SC	L	1,005,409	0	58,752	0	1,064,161	0
42. South Dakota SD	L	107,376	0	28,289	0	135,665	0
43. Tennessee TN	L	3,979,818	0	276,627	0	4,256,445	0
44. Texas TX	L	8,151,531	0	688,140	0	8,839,671	0
45. Utah UT	L	1,848,228	0	115,416	0	1,963,644	0
46. Vermont VT	L	139,782	0	4,733	0	144,515	0
47. Virginia VA	L	2,286,969	0	149,204	0	2,436,173	124,973
48. Washington WA	L	1,888,763	0	151,634	0	2,040,397	0
49. West Virginia WV	L	311,114	0	67,089	0	378,203	0
50. Wisconsin WI	L	1,340,896	0	148,772	0	1,489,668	0
51. Wyoming WY	L	234,777	0	8,554	0	243,331	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	18,498	0	0	0	18,498	0
54. Puerto Rico PR	L	948,376	0	276,896	0	1,225,272	0
55. US Virgin Islands VI	N	4,237	0	0	0	4,237	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	2,794	0	0	0	2,794	0
58. Aggregate Other Alien OT	XXX	6,823	0	1,420	0	8,243	0
59. Subtotal	XXX	98,568,420	18,234	7,935,848	0	106,522,502	20,730,767
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	0	0	0	0	0	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	154,322	0	231,811	0	386,133	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	98,722,742	18,234	8,167,659	0	106,908,635	20,730,767
96. Plus Reinsurance Assumed	XXX	0	0	94,520	0	94,520	0
97. Totals (All Business)	XXX	98,722,742	18,234	8,262,179	0	107,003,155	20,730,767
98. Less Reinsurance Ceded	XXX	61,204,748	0	3,115,583	0	64,320,331	0
99. Totals (All Business) less Reinsurance Ceded	XXX	37,517,994	18,234	5,146,596	0	42,682,824	20,730,767

DETAILS OF WRITE-INS

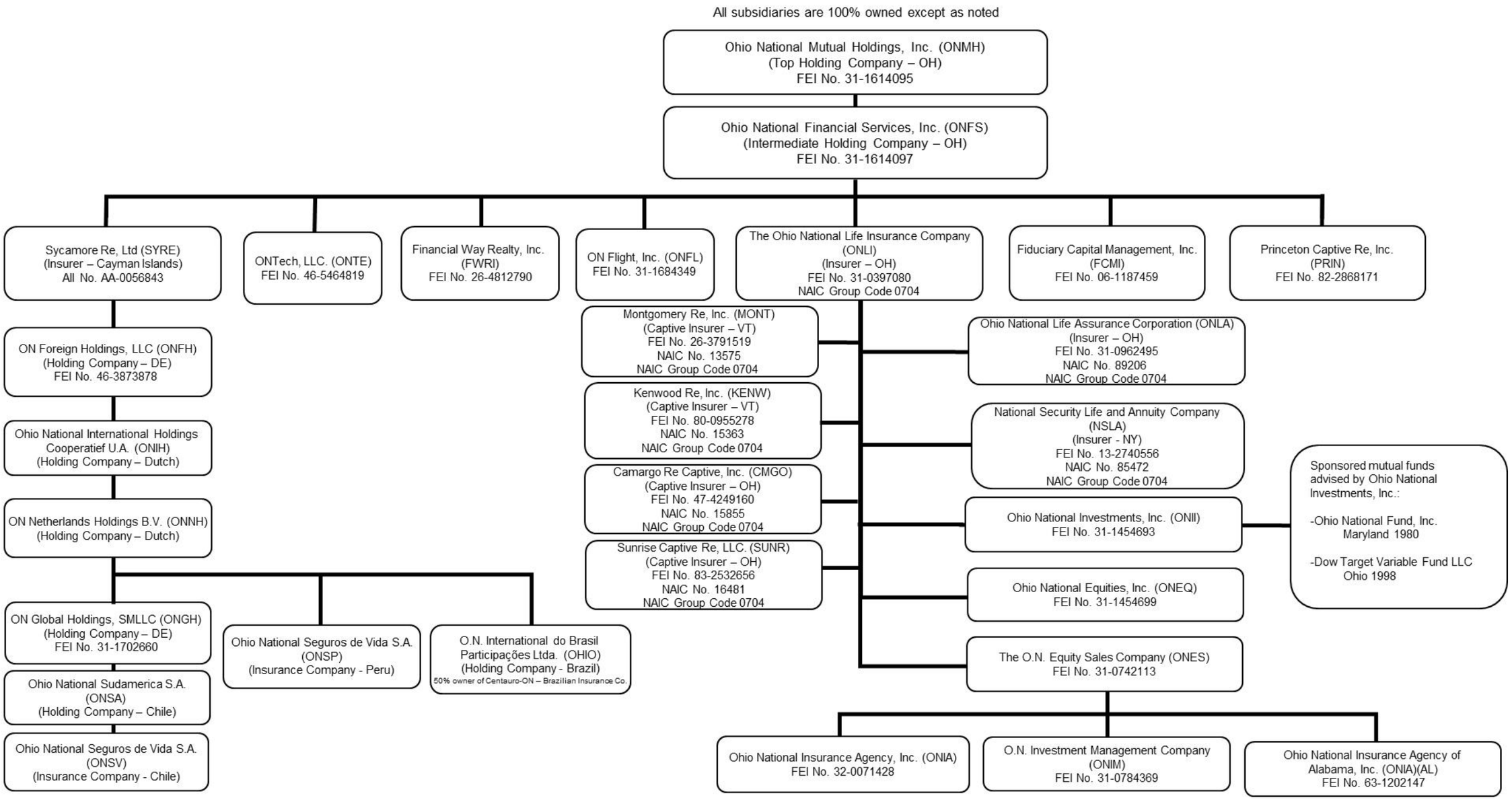
58001. ZZZ Other Alien	XXX	6,823	0	1,420	0	8,243	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	6,823	0	1,420	0	8,243	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	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	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
R - Registered - Non-domiciled RRGs 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



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.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	UDP	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.	89206	31-0962495	0	0		Ohio National Life Assurance Corporation	OH	RE	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

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.	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.	N	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

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	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.	N/A

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. Not Applicable for 1st and 3rd Quarters

Bar Code:

8920620194900000001

8920620194470000001

8920620193650000001

8920620194480000001

8920620194450000001

8920620194490000001

8920620194460000001

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

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	400,572,479	406,561,002
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	22,510,000	63,470,000
2.2 Additional investment made after acquisition	451,683	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	8,693,332	69,458,523
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)	414,840,830	400,572,479
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	414,840,830	400,572,479
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	414,840,830	400,572,479

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	(0)	(0)
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
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)	(0)	(0)
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	(0)	(0)

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	2,961,906,740	2,943,296,865
2. Cost of bonds and stocks acquired	88,366,287	374,617,619
3. Accrual of discount	289,373	1,095,163
4. Unrealized valuation increase (decrease)	1,164	(5,502)
5. Total gain (loss) on disposals	(342,947)	537,830
6. Deduct consideration for bonds and stocks disposed of	82,916,419	357,419,785
7. Deduct amortization of premium	613,042	2,564,482
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	715,487	193,446
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,713,198	2,542,478
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,967,688,867	2,961,906,740
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,967,688,867	2,961,906,740

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)	1,776,966,386	39,090,744	35,313,845	776,908	1,781,520,193			1,776,966,386
2. NAIC 2 (a)	1,090,824,948	49,275,544	33,868,263	(242,311)	1,105,989,918			1,090,824,948
3. NAIC 3 (a)	63,575,243	0	3,116,482	(855,772)	59,602,989			63,575,243
4. NAIC 4 (a)	18,225,436	0	5,765,724	(1,063,330)	11,396,382			18,225,436
5. NAIC 5 (a)	1,319,717	0	361,840	346,563	1,304,440			1,319,717
6. NAIC 6 (a)	98,840	0	0	0	98,840			98,840
7. Total Bonds	2,951,010,570	88,366,288	78,426,154	(1,037,942)	2,959,912,762	0	0	2,951,010,570
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	4,120,000	0	3,120,000	0	1,000,000			4,120,000
10. NAIC 3	0	0	0	0	0			0
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	4,120,000	0	3,120,000	0	1,000,000	0	0	4,120,000
15. Total Bonds and Preferred Stock	2,955,130,570	88,366,288	81,546,154	(1,037,942)	2,960,912,762	0	0	2,955,130,570

(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	XXX	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	0
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	0
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

NONE

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)	123,238
2.	Cost paid/(consideration received) on additions	302,535
3.	Unrealized valuation increase/(decrease)	374,426
4.	Total gain (loss) on termination recognized	(30,586)
5.	Considerations received/(paid) on terminations	23,896
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	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	745,718
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	745,718

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
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	0			
3.14	Section 1, Column 18, prior year	0	0	0	
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	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for 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)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

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	745,718	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		745,718
4.	Part D, Section 1, Column 5	745,718	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	745,718	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		745,718
10.	Part D, Section 1, Column 8	745,718	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	0	
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	0	0
2. Cost of cash equivalents acquired	0	4,991,694
3. Accrual of discount	0	8,306
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	5,000,000
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 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

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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		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
1025434	POMPANO BEACH	FL		03/22/2019	5.100	0	338,233	1,795,000
1425429	LINCOLNWOOD	IL		01/04/2019	4.960	0	113,450	3,255,000
1826049	RICHMOND	KY		02/14/2019	4.950	3,650,000	0	9,800,000
2126053	SILVER SPRING	MD		02/21/2019	4.880	3,500,000	0	9,100,000
3626057	CINCINNATI	OH		03/11/2019	4.879	1,100,000	0	2,560,000
4326055	CHATTANOOGA	TN		02/27/2019	4.700	2,400,000	0	4,060,000
4326063	CORDOVA	TN		03/29/2019	4.950	1,610,000	0	2,500,000
4426060	MCALLEN	TX		03/26/2019	4.800	2,350,000	0	3,750,000
4426061	SWEETWATER	TX		03/27/2019	4.600	2,750,000	0	3,680,000
4720658	GLEN ALLEN	VA		03/13/2019	4.813	3,150,000	0	5,300,000
4826050	BURIEN	WA		02/15/2019	5.084	2,000,000	0	4,390,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	22,510,000	451,683	50,190,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	22,510,000	451,683	50,190,000
3399999. Total Mortgages				XXX	XXX	22,510,000	451,683	50,190,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
2725477	BOZEMAN	MT		11/29/2010	01/04/2019	371,746	0	0	0	0	0	0	371,746	371,746	0	0	0
3725226	MUSKOGEE	OK		03/31/2006	01/24/2019	157,797	0	0	0	0	0	0	157,797	157,797	0	0	0
4425193	PASADENA	TX		11/18/2005	02/06/2019	248,823	0	0	0	0	0	0	222,904	222,904	0	0	0
4425302	MCALLEN	TX		01/31/2007	03/07/2019	441,979	0	0	0	0	0	0	410,147	410,147	0	0	0
0199999. Total - Mortgages Closed by Repayment						1,220,345	0	0	0	0	0	0	1,162,594	1,162,594	0	0	0
Mortgages With Partial Repayments																	
0024881	ELKTON	MD		02/15/2000		1,135,106	0	0	0	0	0	0	0	77,227	0	0	0
0024884	LOUISA	KY		04/28/2000		301,476	0	0	0	0	0	0	0	50,767	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001		556,287	0	0	0	0	0	0	0	42,943	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002		2,247,317	0	0	0	0	0	0	0	149,387	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011		230,052	0	0	0	0	0	0	0	41,964	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		808,644	0	0	0	0	0	0	0	37,512	0	0	0
0125745	HOOVER	AL		03/26/2015		1,532,511	0	0	0	0	0	0	0	26,659	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,548,349	0	0	0	0	0	0	0	33,532	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,587,571	0	0	0	0	0	0	0	23,994	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,173,129	0	0	0	0	0	0	0	11,364	0	0	0
0325771	PHOENIX	AZ		06/30/2015		1,110,203	0	0	0	0	0	0	0	15,036	0	0	0
0325823	TEMPE	AZ		04/21/2016		3,156,201	0	0	0	0	0	0	0	21,312	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
0325824	PHOENIX	AZ		04/26/2016		730,644	0	0	0	0	0	0	0	7,124	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,575,247	0	0	0	0	0	0	0	23,848	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,902,789	0	0	0	0	0	0	0	32,523	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,321,533	0	0	0	0	0	0	0	8,863	0	0	0
0325904	TUCSON	AZ		05/01/2017		554,327	0	0	0	0	0	0	0	7,520	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,348,238	0	0	0	0	0	0	0	11,449	0	0	0
0325941	PHOENIX	AZ		09/12/2017		1,112,294	0	0	0	0	0	0	0	9,446	0	0	0
0325942	PHOENIX	AZ		09/12/2017		621,153	0	0	0	0	0	0	0	5,275	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,482,999	0	0	0	0	0	0	0	17,239	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		4,112,349	0	0	0	0	0	0	0	52,539	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,573,766	0	0	0	0	0	0	0	26,567	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,931,395	0	0	0	0	0	0	0	34,937	0	0	0
0525452	SUNNYVALE	CA		06/17/2010		762,871	0	0	0	0	0	0	0	11,152	0	0	0
0525522	DANA POINT	CA		08/19/2011		802,725	0	0	0	0	0	0	0	20,927	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		477,066	0	0	0	0	0	0	0	49,729	0	0	0
0525803	PACOIMA	CA		12/03/2015		1,967,384	0	0	0	0	0	0	0	39,556	0	0	0
0525805	HAYWARD	CA		12/14/2015		5,010,085	0	0	0	0	0	0	0	59,442	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,184,402	0	0	0	0	0	0	0	19,538	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,512,285	0	0	0	0	0	0	0	23,648	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		3,297,918	0	0	0	0	0	0	0	24,251	0	0	0
0625722	GREENWOOD	CO		12/15/2014		655,049	0	0	0	0	0	0	0	23,904	0	0	0
0625761	GOLDEN	CO		05/22/2015		3,077,420	0	0	0	0	0	0	0	32,606	0	0	0
0625901	BROOMFIELD	CO		04/18/2017		1,472,934	0	0	0	0	0	0	0	12,697	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		1,024,191	0	0	0	0	0	0	0	8,037	0	0	0
0626026	FALCON	CO		09/11/2018		3,584,997	0	0	0	0	0	0	0	28,141	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		2,233,142	0	0	0	0	0	0	0	25,551	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		1,770,776	0	0	0	0	0	0	0	21,941	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		979,944	0	0	0	0	0	0	0	33,020	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		397,290	0	0	0	0	0	0	0	15,524	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,642,264	0	0	0	0	0	0	0	30,125	0	0	0
1025489	ORLANDO	FL		03/24/2011		597,850	0	0	0	0	0	0	0	16,420	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		673,284	0	0	0	0	0	0	0	33,779	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		935,711	0	0	0	0	0	0	0	25,264	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		739,455	0	0	0	0	0	0	0	19,358	0	0	0
1025519	DESTIN	FL		07/27/2011		2,255,562	0	0	0	0	0	0	0	31,039	0	0	0
1025528	ORLANDO	FL		09/29/2011		622,855	0	0	0	0	0	0	0	16,022	0	0	0
1025565	TAMPA	FL		07/03/2012		2,186,098	0	0	0	0	0	0	0	28,330	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		436,394	0	0	0	0	0	0	0	17,511	0	0	0
1025581	MARIANNA	FL		10/26/2012		1,087,166	0	0	0	0	0	0	0	24,496	0	0	0
1025622	BRADENTON	FL		05/13/2013		888,150	0	0	0	0	0	0	0	18,732	0	0	0
1025647	OCOEE	FL		08/29/2013		1,011,669	0	0	0	0	0	0	0	20,847	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
1025666	MIRAMAR BEACH	FL		12/02/2013		956,414	0	0	0	0	0	0	0	42,244	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		520,237	0	0	0	0	0	0	0	26,521	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,129,615	0	0	0	0	0	0	0	10,987	0	0	0
1025695	NICEVILLE	FL		08/08/2014		868,480	0	0	0	0	0	0	0	7,005	0	0	0
1025698	OCALA	FL		09/03/2014		1,381,132	0	0	0	0	0	0	0	24,535	0	0	0
1025703	NAPLES	FL		09/19/2014		1,226,351	0	0	0	0	0	0	0	21,596	0	0	0
1025736	LIVE OAK	FL		01/20/2015		2,248,193	0	0	0	0	0	0	0	24,869	0	0	0
1025740	DORAL	FL		02/26/2015		1,737,574	0	0	0	0	0	0	0	18,960	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,223,378	0	0	0	0	0	0	0	22,901	0	0	0
1025817	NAPLES	FL		02/19/2016		4,782,941	0	0	0	0	0	0	0	40,383	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		414,317	0	0	0	0	0	0	0	12,051	0	0	0
1025878	ORLANDO	FL		01/05/2017		4,120,848	0	0	0	0	0	0	0	53,942	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,571,148	0	0	0	0	0	0	0	32,626	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		2,012,801	0	0	0	0	0	0	0	26,668	0	0	0
1025963	BRADENTON	FL		12/15/2017		256,193	0	0	0	0	0	0	0	5,283	0	0	0
1125112	TIFTON	GA		11/29/2004		59,842	0	0	0	0	0	0	0	14,617	0	0	0
1125483	SAVANNAH	GA		12/22/2010		867,892	0	0	0	0	0	0	0	25,015	0	0	0
1125597	MACON	GA		01/22/2013		383,406	0	0	0	0	0	0	0	55,501	0	0	0
1125746	ADEL	GA		04/06/2015		1,878,445	0	0	0	0	0	0	0	21,726	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		1,038,577	0	0	0	0	0	0	0	8,814	0	0	0
1125969	GRIFFIN	GA		12/21/2017		830,624	0	0	0	0	0	0	0	19,404	0	0	0
1125999	ATLANTA	GA		05/17/2018		791,640	0	0	0	0	0	0	0	4,256	0	0	0
1126028	SAVANNAH	GA		09/27/2018		1,988,462	0	0	0	0	0	0	0	17,486	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,741,603	0	0	0	0	0	0	0	25,439	0	0	0
1126042	MACON	GA		12/14/2018		2,550,000	0	0	0	0	0	0	0	12,298	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		2,111,757	0	0	0	0	0	0	0	18,237	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,218,750	0	0	0	0	0	0	0	17,169	0	0	0
1425458	CHICAGO	IL		07/16/2010		543,741	0	0	0	0	0	0	0	12,452	0	0	0
1425459	GURNEE	IL		07/22/2010		557,444	0	0	0	0	0	0	0	17,072	0	0	0
1425596	CHICAGO	IL		12/26/2012		798,623	0	0	0	0	0	0	0	9,874	0	0	0
1425618	NORTHFIELD	IL		05/03/2013		785,967	0	0	0	0	0	0	0	31,677	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		896,826	0	0	0	0	0	0	0	18,593	0	0	0
1425632	CHICAGO	IL		06/20/2013		896,826	0	0	0	0	0	0	0	18,593	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		882,183	0	0	0	0	0	0	0	17,532	0	0	0
1425673	CHICAGO	IL		01/24/2014		1,040,688	0	0	0	0	0	0	0	11,191	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		1,036,102	0	0	0	0	0	0	0	10,930	0	0	0
1425704	CICERO	IL		09/25/2014		1,928,847	0	0	0	0	0	0	0	21,202	0	0	0
1425750	NORTHFIELD	IL		04/30/2015		666,082	0	0	0	0	0	0	0	4,828	0	0	0
1425860	DEERFIELD	IL		09/29/2016		927,925	0	0	0	0	0	0	0	8,751	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		2,047,105	0	0	0	0	0	0	0	13,348	0	0	0
1425946	BARRINGTON	IL		09/27/2017		818,815	0	0	0	0	0	0	0	6,901	0	0	0
1425953	HINSDALE	IL		10/30/2017		2,125,037	0	0	0	0	0	0	0	17,829	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
1425989	CHICAGO	IL		04/24/2018		1,848,211	0	0	0	0	0	0	0	22,629	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,531,416	0	0	0	0	0	0	0	18,820	0	0	0
1525499	CARMEL	IN		04/28/2011		840,374	0	0	0	0	0	0	0	16,847	0	0	0
1525573	GRIFFITH	IN		09/11/2012		1,352,989	0	0	0	0	0	0	0	30,663	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,534,071	0	0	0	0	0	0	0	32,206	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		682,591	0	0	0	0	0	0	0	49,229	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		625,815	0	0	0	0	0	0	0	11,338	0	0	0
1525707	FISHERS	IN		10/10/2014		2,638,970	0	0	0	0	0	0	0	27,860	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		672,992	0	0	0	0	0	0	0	24,943	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,624,611	0	0	0	0	0	0	0	26,953	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		745,645	0	0	0	0	0	0	0	11,855	0	0	0
1526001	FISHERS	IN		06/15/2018		1,653,279	0	0	0	0	0	0	0	16,295	0	0	0
1625278	ELLSWORTH	IA		11/28/2006		467,982	0	0	0	0	0	0	0	16,087	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		1,217,159	0	0	0	0	0	0	0	36,033	0	0	0
1825646	LEXINGTON	KY		08/22/2013		1,167,687	0	0	0	0	0	0	0	31,773	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		1,058,584	0	0	0	0	0	0	0	28,903	0	0	0
1825708	LEXINGTON	KY		10/10/2014		2,334,853	0	0	0	0	0	0	0	89,338	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,596,171	0	0	0	0	0	0	0	16,493	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,747,158	0	0	0	0	0	0	0	36,280	0	0	0
2125621	ABERDEEN	MD		05/10/2013		550,660	0	0	0	0	0	0	0	13,379	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,619,945	0	0	0	0	0	0	0	17,353	0	0	0
2126003	ELKTON	MD		06/22/2018		2,167,623	0	0	0	0	0	0	0	19,739	0	0	0
2126046	CROFTON	MD		12/21/2018		1,500,000	0	0	0	0	0	0	0	10,646	0	0	0
2225506	BURLINGTON	MA		06/09/2011		913,615	0	0	0	0	0	0	0	24,334	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,541,834	0	0	0	0	0	0	0	25,087	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		989,887	0	0	0	0	0	0	0	7,689	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		726,963	0	0	0	0	0	0	0	50,791	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013		787,825	0	0	0	0	0	0	0	15,127	0	0	0
2325674	CLARKSTON	MI		01/28/2014		830,608	0	0	0	0	0	0	0	15,780	0	0	0
2325679	WARREN	MI		03/13/2014		803,349	0	0	0	0	0	0	0	14,918	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		790,053	0	0	0	0	0	0	0	19,862	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,222,793	0	0	0	0	0	0	0	19,346	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,655,682	0	0	0	0	0	0	0	16,550	0	0	0
2325848	WARREN	MI		08/30/2016		886,071	0	0	0	0	0	0	0	13,316	0	0	0
2325870	YPSILANTE	MI		12/12/2016		1,002,917	0	0	0	0	0	0	0	13,234	0	0	0
2325887	ROCHESTER HILLS	MI		02/09/2017		1,624,871	0	0	0	0	0	0	0	11,131	0	0	0
2325888	NOVI	MI		02/10/2017		1,532,528	0	0	0	0	0	0	0	39,692	0	0	0
2325902	ROMULUS	MI		04/19/2017		496,388	0	0	0	0	0	0	0	16,986	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,683,097	0	0	0	0	0	0	0	22,735	0	0	0
2425080	MINNETONKA	MN		06/18/2004		4,575,335	0	0	0	0	0	0	0	93,546	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,218,706	0	0	0	0	0	0	0	31,272	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		940,104	0	0	0	0	0	0	0	12,890	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2425572	MAPLE GROVE	MN		09/04/2012		1,138,487	0	0	0	0	0	0	0	14,651	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		557,535	0	0	0	0	0	0	0	14,566	0	0	0
2425812	BUFFALO	MN		01/14/2016		2,084,462	0	0	0	0	0	0	0	20,353	0	0	0
2425962	ST. PAUL	MN		12/15/2017		1,155,545	0	0	0	0	0	0	0	26,383	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		979,983	0	0	0	0	0	0	0	5,607	0	0	0
2525738	RIDGELAND	MS		02/05/2015		738,954	0	0	0	0	0	0	0	18,886	0	0	0
2525867	MADISON	MS		11/21/2016		931,989	0	0	0	0	0	0	0	8,890	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		225,331	0	0	0	0	0	0	0	30,803	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,791,256	0	0	0	0	0	0	0	27,397	0	0	0
2725206	BOZEMAN	MT		02/08/2006		743,295	0	0	0	0	0	0	0	80,988	0	0	0
2825151	OMAHA	NE		06/29/2005		151,183	0	0	0	0	0	0	0	22,989	0	0	0
2825293	OMAHA	NE		12/28/2006		794,538	0	0	0	0	0	0	0	58,836	0	0	0
2825496	PAPILLION	NE		04/15/2011		634,469	0	0	0	0	0	0	0	8,826	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		800,596	0	0	0	0	0	0	0	9,876	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		640,177	0	0	0	0	0	0	0	76,062	0	0	0
3225235	ROSWELL	NM		05/04/2006		890,979	0	0	0	0	0	0	0	81,675	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		1,063,728	0	0	0	0	0	0	0	18,894	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,985,391	0	0	0	0	0	0	0	23,717	0	0	0
3226008	PORTALES	NM		07/11/2018		1,275,325	0	0	0	0	0	0	0	15,049	0	0	0
3325115	MORAVIA	NY		12/22/2004		482,028	0	0	0	0	0	0	0	16,060	0	0	0
3325129	AUBURN	NY		03/22/2005		444,319	0	0	0	0	0	0	0	14,458	0	0	0
3325194	MINEOLA	NY		11/18/2005		900,438	0	0	0	0	0	0	0	56,839	0	0	0
3325269	BOHEMIA	NY		09/29/2006		1,195,310	0	0	0	0	0	0	0	52,917	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,297,274	0	0	0	0	0	0	0	12,446	0	0	0
3325859	CENTERPORT	NY		09/28/2016		788,433	0	0	0	0	0	0	0	7,471	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		2,591,372	0	0	0	0	0	0	0	33,357	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		1,683,589	0	0	0	0	0	0	0	12,493	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		700,000	0	0	0	0	0	0	0	5,239	0	0	0
3425239	GREENSBORO	NC		05/31/2006		120,888	0	0	0	0	0	0	0	72,270	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		899,163	0	0	0	0	0	0	0	27,301	0	0	0
3425582	MONROE	NC		10/26/2012		1,368,015	0	0	0	0	0	0	0	31,362	0	0	0
3425753	GARNER	NC		05/01/2015		1,290,905	0	0	0	0	0	0	0	27,126	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,928,676	0	0	0	0	0	0	0	24,025	0	0	0
3425806	DURHAM	NC		12/18/2015		1,235,270	0	0	0	0	0	0	0	19,672	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,859,314	0	0	0	0	0	0	0	28,102	0	0	0
3425862	MADISON	NC		09/29/2016		564,979	0	0	0	0	0	0	0	4,251	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		1,027,619	0	0	0	0	0	0	0	10,305	0	0	0
3425911	WAXHAW	NC		06/07/2017		2,082,831	0	0	0	0	0	0	0	12,314	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		2,200,000	0	0	0	0	0	0	0	24,440	0	0	0
3625166	COLUMBUS	OH		08/30/2005		155,989	0	0	0	0	0	0	0	21,360	0	0	0
3625274	GROVE CITY	OH		10/31/2006		559,649	0	0	0	0	0	0	0	15,653	0	0	0

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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
3625283	BROOK PARK	OH		12/05/2006		383,867	0	0	0	0	0	0	0	16,432	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		573,478	0	0	0	0	0	0	0	42,432	0	0	0
3625361	CINCINNATI	OH		12/11/2007		526,308	0	0	0	0	0	0	0	59,616	0	0	0
3625388	CARROLLTON	OH		03/24/2008		761,266	0	0	0	0	0	0	0	26,299	0	0	0
3625534	FOREST PARK	OH		10/27/2011		799,822	0	0	0	0	0	0	0	15,382	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		487,445	0	0	0	0	0	0	0	25,890	0	0	0
3625615	CLEVELAND	OH		04/30/2013		817,481	0	0	0	0	0	0	0	17,325	0	0	0
3625616	CINCINNATI	OH		05/01/2013		171,318	0	0	0	0	0	0	0	29,461	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,419,155	0	0	0	0	0	0	0	30,166	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,579,799	0	0	0	0	0	0	0	32,758	0	0	0
3625656	MEDINA	OH		10/30/2013		344,954	0	0	0	0	0	0	0	15,768	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		673,982	0	0	0	0	0	0	0	7,404	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		1,924,831	0	0	0	0	0	0	0	21,130	0	0	0
3625726	CINCINNATI	OH		12/18/2014		2,777,102	0	0	0	0	0	0	0	29,603	0	0	0
3625763	WASHINGTON TWP	OH		06/04/2015		1,363,009	0	0	0	0	0	0	0	22,729	0	0	0
3625785	DAYTON	OH		08/26/2015		837,342	0	0	0	0	0	0	0	13,540	0	0	0
3625827	LORAIN	OH		04/29/2016		1,131,311	0	0	0	0	0	0	0	17,339	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,915,912	0	0	0	0	0	0	0	16,345	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		1,288,719	0	0	0	0	0	0	0	23,065	0	0	0
3625970	FAIRBORN	OH		12/21/2017		1,051,415	0	0	0	0	0	0	0	13,591	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		1,729,244	0	0	0	0	0	0	0	21,762	0	0	0
3625982	OTTAWA	OH		03/14/2018		897,702	0	0	0	0	0	0	0	12,363	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		956,446	0	0	0	0	0	0	0	11,315	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,643,745	0	0	0	0	0	0	0	18,916	0	0	0
3725532	TULSA	OK		10/20/2011		887,232	0	0	0	0	0	0	0	19,419	0	0	0
3725944	TULSA	OK		09/15/2017		1,353,897	0	0	0	0	0	0	0	32,192	0	0	0
3825553	PORTLAND	OR		05/07/2012		743,392	0	0	0	0	0	0	0	11,768	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		2,037,972	0	0	0	0	0	0	0	21,820	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		340,292	0	0	0	0	0	0	0	8,804	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		318,520	0	0	0	0	0	0	0	23,569	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		501,033	0	0	0	0	0	0	0	20,411	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		344,506	0	0	0	0	0	0	0	14,030	0	0	0
3925682	PHILADELPHIA	PA		04/17/2014		646,017	0	0	0	0	0	0	0	33,427	0	0	0
4125449	GREENVILLE	SC		06/03/2010		316,186	0	0	0	0	0	0	0	27,600	0	0	0
4125536	FORT MILL	SC		10/31/2011		816,518	0	0	0	0	0	0	0	20,737	0	0	0
4125742	GAFFNEY	SC		03/17/2015		3,172,830	0	0	0	0	0	0	0	24,043	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,587,329	0	0	0	0	0	0	0	17,678	0	0	0
4125918	CONWAY	SC		06/28/2017		2,387,138	0	0	0	0	0	0	0	20,673	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,868,110	0	0	0	0	0	0	0	17,297	0	0	0
4325675	MEMPHIS	TN		02/03/2014		748,369	0	0	0	0	0	0	0	25,478	0	0	0
4325727	LAKELAND	TN		12/19/2014		1,235,010	0	0	0	0	0	0	0	21,939	0	0	0
4325756	FRANKLIN	TN		05/11/2015		889,940	0	0	0	0	0	0	0	105,833	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
4325959	COLLIERVILLE	TN		11/20/2017		1,510,753	0	0	0	0	0	0	0	12,661	0	0	0
4326034	CHATTANOOGA	TN		11/27/2018		1,150,000	0	0	0	0	0	0	0	8,390	0	0	0
4425058	ABILENE	TX		02/27/2004		2,752,827	0	0	0	0	0	0	0	64,366	0	0	0
4425107	DALLAS	TX		11/16/2004		168,230	0	0	0	0	0	0	0	41,099	0	0	0
4425161	EL PASO	TX		08/10/2005		153,591	0	0	0	0	0	0	0	62,638	0	0	0
4425193	PASADENA	TX		11/18/2005		248,823	0	0	0	0	0	0	0	25,919	0	0	0
4425222	CONROE	TX		03/28/2006		1,169,210	0	0	0	0	0	0	0	4,730	0	0	0
4425228	TEMPLE	TX		04/06/2006		879,159	0	0	0	0	0	0	0	23,584	0	0	0
4425299	CONROE	TX		01/19/2007		471,289	0	0	0	0	0	0	0	1,232	0	0	0
4425302	MCALLEN	TX		01/31/2007		441,979	0	0	0	0	0	0	0	31,832	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		879,197	0	0	0	0	0	0	0	21,491	0	0	0
4425393	TEMPLE	TX		05/12/2008		729,818	0	0	0	0	0	0	0	13,958	0	0	0
4425462	HOUSTON	TX		09/15/2010		702,377	0	0	0	0	0	0	0	21,147	0	0	0
4425493	DALLAS	TX		04/07/2011		834,831	0	0	0	0	0	0	0	27,169	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,140,426	0	0	0	0	0	0	0	27,405	0	0	0
4425571	EL PASO	TX		08/28/2012		1,019,413	0	0	0	0	0	0	0	17,900	0	0	0
4425592	LYTLE	TX		12/20/2012		532,532	0	0	0	0	0	0	0	29,878	0	0	0
4425602	CARROLLTON	TX		02/11/2013		568,276	0	0	0	0	0	0	0	12,165	0	0	0
4425604	HOUSTON	TX		03/01/2013		568,900	0	0	0	0	0	0	0	30,864	0	0	0
4425641	HOUSTON	TX		08/02/2013		1,663,892	0	0	0	0	0	0	0	34,194	0	0	0
4425665	LAREDO	TX		11/26/2013		852,192	0	0	0	0	0	0	0	30,917	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		1,152,643	0	0	0	0	0	0	0	21,483	0	0	0
4425715	EL PASO	TX		10/30/2014		989,196	0	0	0	0	0	0	0	14,206	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		1,045,148	0	0	0	0	0	0	0	24,652	0	0	0
4425735	SAN ANTONIO	TX		01/09/2015		665,239	0	0	0	0	0	0	0	23,758	0	0	0
4425737	ADDISON	TX		01/20/2015		895,826	0	0	0	0	0	0	0	15,082	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,928,093	0	0	0	0	0	0	0	20,202	0	0	0
4425755	HOUSTON	TX		05/07/2015		900,387	0	0	0	0	0	0	0	46,017	0	0	0
4425767	SAN ANTONIO	TX		06/15/2015		3,008,502	0	0	0	0	0	0	0	31,016	0	0	0
4425774	RED OAK	TX		07/10/2015		1,241,369	0	0	0	0	0	0	0	8,784	0	0	0
4425852	DALLAS	TX		09/13/2016		2,731,914	0	0	0	0	0	0	0	26,400	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,971,662	0	0	0	0	0	0	0	18,270	0	0	0
4425891	EL PASO	TX		03/06/2017		688,212	0	0	0	0	0	0	0	9,651	0	0	0
4425894	ROCKWALL	TX		03/21/2017		1,954,644	0	0	0	0	0	0	0	161,451	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,649,565	0	0	0	0	0	0	0	16,571	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		900,205	0	0	0	0	0	0	0	12,107	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		2,075,520	0	0	0	0	0	0	0	22,829	0	0	0
4425928	EL PASO	TX		07/18/2017		5,382,890	0	0	0	0	0	0	0	71,354	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,889,451	0	0	0	0	0	0	0	24,457	0	0	0
4425981	EL PASO	TX		03/09/2018		3,965,551	0	0	0	0	0	0	0	32,328	0	0	0
4425984	HOUSTON	TX		03/28/2018		978,974	0	0	0	0	0	0	0	8,046	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
4525163	SANDY	UT		08/15/2005		590,140	0	0	0	0	0	0	0	17,988	0	0	0
4525380	PROVO	UT		01/31/2008		1,035,344	0	0	0	0	0	0	0	53,685	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		896,826	0	0	0	0	0	0	0	18,593	0	0	0
4525711	ROY	UT		10/21/2014		724,356	0	0	0	0	0	0	0	18,771	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015		1,459,405	0	0	0	0	0	0	0	25,209	0	0	0
4525937	NORTH SALT LAKE	UT		08/24/2017		920,643	0	0	0	0	0	0	0	11,227	0	0	0
4525977	OGDEN	UT		02/07/2018		2,253,694	0	0	0	0	0	0	0	15,791	0	0	0
4526025	SALT LAKE CITY	UT		09/04/2018		2,239,189	0	0	0	0	0	0	0	16,390	0	0	0
4625461	BARRE	VT		08/26/2010		2,461,786	0	0	0	0	0	0	0	24,188	0	0	0
4725131	STERLING	VA		03/30/2005		571,579	0	0	0	0	0	0	0	103,915	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005		166,454	0	0	0	0	0	0	0	28,421	0	0	0
4725237	MECHANICSVILLE	VA		05/15/2006		401,936	0	0	0	0	0	0	0	25,946	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010		281,035	0	0	0	0	0	0	0	42,626	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010		761,112	0	0	0	0	0	0	0	22,177	0	0	0
4725546	ROANOKE	VA		02/27/2012		1,288,351	0	0	0	0	0	0	0	20,685	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		764,274	0	0	0	0	0	0	0	38,080	0	0	0
4725706	WOODBRIDGE	VA		09/30/2014		1,489,848	0	0	0	0	0	0	0	58,247	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		912,862	0	0	0	0	0	0	0	9,624	0	0	0
4725721	YORKTOWN	VA		12/10/2014		976,054	0	0	0	0	0	0	0	17,339	0	0	0
4725960	NORFOLK	VA		11/22/2017		2,904,269	0	0	0	0	0	0	0	24,597	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		2,080,988	0	0	0	0	0	0	0	26,394	0	0	0
4726029	FARMVILLE	VA		09/27/2018		6,219,525	0	0	0	0	0	0	0	46,189	0	0	0
4825719	TUKWILA	WA		11/21/2014		1,425,733	0	0	0	0	0	0	0	25,568	0	0	0
4825759	RICHLAND	WA		05/21/2015		3,718,801	0	0	0	0	0	0	0	39,115	0	0	0
4825775	SILVERDALE	WA		07/13/2015		2,660,540	0	0	0	0	0	0	0	27,471	0	0	0
4825838	AUBURN	WA		06/29/2016		1,505,792	0	0	0	0	0	0	0	10,279	0	0	0
4825861	TACOMA	WA		10/04/2016		827,151	0	0	0	0	0	0	0	12,298	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		2,960,815	0	0	0	0	0	0	0	25,505	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		1,072,301	0	0	0	0	0	0	0	55,539	0	0	0
5025890	BURLINGTON	WI		03/03/2017		713,544	0	0	0	0	0	0	0	13,552	0	0	0
0299999. Total - Mortgages With Partial Repayments						400,151,041	0	0	0	0	0	0	0	7,530,738	0	0	0
0599999. Total Mortgages						401,371,386	0	0	0	0	0	0	1,162,594	8,693,332	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation 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

NONE

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in 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 AQ 7	KENTON CNTY KY ARPT BRD SENIOR AIRPORT		03/06/2019	Bank of America		2,500,000	2,500,000	0	1FE
64990G JY 9	NEW YORK ST DORM AUTH REVENUES HIGHER ED		02/13/2019	Goldman Sachs & Co		3,000,000	3,000,000	0	1FE
79467B CM 5	SALES TAX SECURITIZATION CORP 4.637% 0		01/17/2019	Citi Global Markets Inc		1,000,000	1,000,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					6,500,000	6,500,000	0	XXX
Bonds - Industrial and Miscellaneous									
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		02/28/2019	J P Morgan & Co		871,856	871,856	0	2PL
00914A AA 0	AIR LEASE CORP 4.250% 02/01/24		01/15/2019	Bank of America		1,979,940	2,000,000	0	2FE
018522 L* 1	ALLETE INC FIRST MORTAGE BOND 4.080% 0		03/01/2019	US Bancorp		1,000,000	1,000,000	0	1Z
02209S BC 6	ALTRIA GROUP INC 4.400% 02/14/26		02/12/2019	J P Morgan & Co		2,993,730	3,000,000	0	2FE
02209S BD 4	ALTRIA GROUP INC 4.800% 02/14/29		02/20/2019	Various		5,517,405	5,500,000	3,200	2FE
02209S BE 2	ALTRIA GROUP INC 5.800% 02/14/39		02/12/2019	J P Morgan & Co		1,995,300	2,000,000	0	2FE
026874 DN 4	AMERICAN INTERNATIONAL GROUP 4.250% 03		03/12/2019	US Bancorp		4,985,900	5,000,000	0	2FE
04317@ BJ 6	ARTHUR J GALLAGHER & CO SENIOR NOTES 4		02/13/2019	Bank of America		2,000,000	2,000,000	0	2
12503M AA 6	CBOE HOLDINGS INC 3.650% 01/12/27		01/07/2019	Credit Suisse		1,463,715	1,500,000	26,919	1FE
167885 A@ 1	CHICAGO PARKING METERS INC SENIOR SECURE		01/30/2019	J P Morgan & Co		3,000,000	3,000,000	0	2FE
172967 ME 8	CITIGROUP INC 3.980% 03/20/30		03/13/2019	Citi Global Markets Inc		3,000,000	3,000,000	0	1FE
18055# BB 7	CLARION LION PROPERITES FUND SENIOR NOTE		02/01/2019	Bank of America		2,000,000	2,000,000	0	1Z
212015 AS 0	CONTINENTAL RESOURCES 4.375% 01/15/28		02/20/2019	Stifel Nicolaus		1,990,740	2,000,000	8,993	2FE
23386# AR 3	DAIRY FARMERS OF AMERICA INC SENIOR NOTE		01/03/2019	US Bancorp		1,000,000	1,000,000	0	2FE
254687 CG 9	WALT DISNEY COMPANY (THE) 144A 5.650%		03/20/2019	Tax Free Exchange		991,699	1,000,000	5,493	1FE
29278N AG 8	ENERGY TRANSFER OPERATNG 5.250% 04/15/		01/08/2019	Bank of America		997,890	1,000,000	0	2FE
404119 BQ 1	HCA INC 5.250% 04/15/25		02/14/2019	Goldman Sachs & Co		1,055,770	1,000,000	18,083	2FE
404119 BT 5	HCA INC 5.250% 06/15/26		01/17/2019	Morgan Stanley Dean Witter		1,042,500	1,000,000	5,396	2FE
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		02/20/2019	J P Morgan & Co		1,003,594	1,000,000	3,000	1FE
48283P AE 1	KABBAGE FUNDING LLC 2019-1 A 3.825% 03		03/12/2019	Guggenheim Capital		2,999,967	3,000,000	0	1FE
501044 DL 2	KROGER CO 4.500% 01/15/29		01/07/2019	Wells Fargo Securities		2,982,090	3,000,000	0	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
591894 CC 2	METROPOLITAN EDISON CO 144A 4.300% 01/		01/07/2019	J P Morgan & Co		998,780	1,000,000	0	2FE
617734 A@ 7	MORONGO BAND OF MISSION INDIAN SENIOR SE		03/28/2019	Barclays		500,000	500,000	0	2FE
69145A AB 4	OXFORD FINANCE FUNDING TRUST 2019-1A A		01/29/2019	Barclays		1,000,000	1,000,000	0	1FE
708696 BX 6	PENNSYLVANIA ELECTRIC CO 144A 4.150% 0		03/11/2019	Deutsche Bank Securities		3,547,900	3,515,000	59,970	2FE
713448 EG 9	PEPSICO INC 7.000% 03/01/29		01/04/2019	Tax Free Exchange		80,882	75,000	1,210	1FE
754730 AE 9	RAYMOND JAMES FINANCIAL 3.625% 09/15/2		01/04/2019	Jeffries & Co		1,883,760	2,000,000	22,757	2FE
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
907818 FB 9	UNION PACIFIC CORP 3.700% 03/01/29		02/14/2019	Various		4,996,690	5,000,000	0	1FE
92345Y AF 3	VERISK ANALYTICS INC 4.125% 03/15/29		02/27/2019	Bank of America		2,486,575	2,500,000	0	2FE
92940P AB 0	WRKCO INC 4.650% 03/15/26		02/20/2019	Tax Free Exchange		1,995,788	2,000,000	1,292	2FE
95765P AA 7	WESTERN & SOUTHERN LIFE 144A 5.150% 01		01/17/2019	J P Morgan & Co		5,969,220	6,000,000	0	1FE
124765 F* 4	CAE INC SERIES G 4.470% 03/13/29	A	03/13/2019	TD Securities		1,500,000	1,500,000	0	2FE
00774M AH 8	AERCAP IRELAND CAP/GLOBA 4.450% 12/16/	D	01/09/2019	Mizuho Securities		1,997,520	2,000,000	0	2FE
05256L AC 7	AUSTRALIA PACIFIC LNG PROC PTY Senior Se	D	03/27/2019	J P Morgan & Co		3,500,000	3,500,000	0	2FE
G2765* AK 0	DIONYSUS AVIATION DES ACT CO GTED SERIES	D	01/08/2019	Citi		1,000,000	1,000,000	0	2FE
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A 4.320% 0	D	01/15/2019	J P Morgan & Co		1,000,000	1,000,000	0	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					81,866,287	81,961,856	163,063	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)
8399997.	Total - Bonds - Part 3					88,366,287	88,461,856	163,063	XXX
8399999.	Total - Bonds					88,366,287	88,461,856	163,063	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					88,366,287	XXX	163,063	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 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)
Bonds - U.S. Government																					
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		44,998	44,998	46,348	45,462	0	(464)	0	(464)	0	44,998	0	0	0	225	03/25/2036.	1
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		03/15/2019.	Paydown		27,759	27,759	28,271	28,177	0	(418)	0	(418)	0	27,759	0	0	0	140	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
36202B U9 4	GNMA II SF POOL# 001508 10.000% 11/20/2		03/01/2019.	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	11/20/2020.	1
36202B UP 8	GNMA II SF POOL# 001490 10.000% 10/20/2		03/01/2019.	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	10/20/2020.	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		03/15/2019.	Redemption 100.0000		74,305	74,305	74,305	74,305	0	0	0	0	0	74,305	0	0	0	587	06/15/2030.	1
38373M 2F 6	GNMA 2008-80 IO 1.512% 04/16/50		03/01/2019.	Paydown		0	0	690	660	0	(660)	0	(660)	0	0	0	0	0	25	04/16/2050.	1
38373V PY 0	GNMA 2002-64 ZH 6.000% 09/16/32		03/01/2019.	Paydown		73,832	73,832	73,216	73,515	0	317	0	317	0	73,832	0	0	0	848	09/16/2032.	1
38376G 2H 2	GNMA 2011-92 C 3.865% 04/16/52		03/01/2019.	Paydown		6,811	6,811	6,682	6,736	0	76	0	76	0	6,811	0	0	0	60	04/16/2052.	1
38376G U2 4	GNMA 2011-77 D 5.213% 10/16/45		03/01/2019.	Paydown		15,364	15,364	15,189	15,320	0	45	0	45	0	15,364	0	0	0	134	10/16/2045.	1
38377D KR 6	GNMA 2010-101 GB 4.000% 04/20/39		03/01/2019.	Paydown		139,380	139,380	144,084	140,355	0	(975)	0	(975)	0	139,380	0	0	0	937	04/20/2039.	1
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40		03/01/2019.	Paydown		45,358	45,358	47,910	46,260	0	(901)	0	(901)	0	45,358	0	0	0	454	07/20/2040.	1
38377G T9 0	GNMA 2010-89 BE 4.000% 05/20/39		03/01/2019.	Paydown		118,701	118,701	123,079	119,728	0	(1,026)	0	(1,026)	0	118,701	0	0	0	774	05/20/2039.	1
38377T GE 5	GNMA 2011-2 HG 4.000% 01/20/41		03/01/2019.	Paydown		133,141	133,141	148,702	139,684	0	(6,543)	0	(6,543)	0	133,141	0	0	0	1,104	01/20/2041.	1
38377T SC 6	GNMA 2011-30 BL 4.000% 06/20/40		03/01/2019.	Paydown		206,451	206,451	220,386	211,058	0	(4,608)	0	(4,608)	0	206,451	0	0	0	1,400	06/20/2040.	1
38378X VL 2	GNMA 2014-155 VA 3.000% 03/16/37		03/01/2019.	Paydown		49,687	49,687	50,836	50,474	0	(787)	0	(787)	0	49,687	0	0	0	249	03/16/2037.	1
0599999.	Total - Bonds - U.S. Government					4,030,862	3,985,297	4,233,201	4,196,100	0	(20,507)	0	(20,507)	0	4,175,588	0	(144,727)	(144,727)	40,436	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
246395 YC 5	DELAWARE ST HSG AUTH REV 2013-1 2.750%		03/01/2019.	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	241	12/01/2041.	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		03/15/2019.	Redemption 100.0000		8,682	8,682	8,682	8,682	0	0	0	0	0	8,682	0	0	0	56	06/15/2045.	1FE
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2		03/01/2019.	Redemption 100.0000		46,662	46,662	46,662	46,662	0	0	0	0	0	46,662	0	0	0	258	12/01/2042.	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		02/01/2019.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	150	11/01/2041.	1FE
54627R AH 3	LOUISIANA LOC GOVT ENVRNMNTL 2014-EGSL A		02/01/2019.	Redemption 100.0000		113,613	113,613	113,584	113,604	0	2	0	2	0	113,606	0	7	7	25,848	08/01/2028.	1FE
56052E 2H 0	MAINE ST HSG AUTH MTG PUR 2011 SERIES C-		03/11/2019.	Call 100.0000		1,665,000	1,665,000	1,665,000	1,665,000	0	0	0	0	0	1,665,000	0	0	0	26,154	11/15/2041.	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER.		01/01/2019.	Redemption 100.0000		100,000	100,000	100,250	100,076	0	0	0	0	0	100,076	0	(76)	(76)	2,750	07/01/2026.	1FE
57563R KE 8	MASSACHUSETTS EDL ING AUTH ED LN REV SER.		01/01/2019.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	840	07/01/2027.	1FE
57563R MX 4	MASSACHUSETTS EDL ING AUTH 2015 Series B		01/01/2019.	Redemption 100.0000		220,000	220,000	215,596	216,504	0	0	0	0	0	216,504	0	3,496	3,496	5,170	01/01/2030.	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		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	07/01/2031.	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		03/01/2019.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	99	11/01/2040.	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		02/01/2019.	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	66	11/01/2041.	1FE
64469D WP 2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30		03/01/2019.	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	129	07/01/2030.	1FE
646080 MV 0	NEW JERSEY ST HIGHER ED ASSIST 2011-1		01/03/2019.	Redemption 100.0000		75,000	75,000	74,395	74,675	0	0	0	0	0	74,676	0	324	324	358	12/01/2024.	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		03/01/2019.	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	178	09/01/2032.	1FE
68608E MW 9	OREGON HSG MULTIFAM 2012 SER B 4.125%		01/15/2019.	Redemption 100.0000		635,000	635,000	635,000	635,000	0	0	0	0	0	635,000	0	0	0	14,116	07/01/2043.	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		03/01/2019.	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	197	01/01/2041.	1FE
88271H FL 8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.7		03/01/2019.	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	349	09/01/2041.	1FE
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5		03/01/2019.	Paydown		76,755	76,755	76,755	76,755	0	0	0	0	0	76,755	0	0	0	412	10/25/2037.	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)
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		03/25/2019.	Redemption 100.0000		51,118	51,118	51,118	51,118	0	0	0	0	0	51,118	0	0	0	281	11/25/2039.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					3,276,572	3,276,572	3,271,784	3,272,818	0	2	0	2	0	3,272,821	0	3,751	3,751	78,073	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31358P HV 2	FNMA REMIC G92-35 EB 7.500% 07/25/22		03/01/2019.	Paydown		1,513	1,513	1,516	1,507	0	6	0	6	0	1,513	0	0	0	21	07/25/2022.	1
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22		03/01/2019.	Paydown		5,179	5,179	5,019	5,141	0	38	0	38	0	5,179	0	0	0	68	09/25/2022.	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		03/01/2019.	Paydown		64,859	64,859	66,704	65,329	0	(469)	0	(469)	0	64,859	0	0	0	394	09/25/2040.	1
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29		03/01/2019.	Paydown		29,354	29,354	31,702	30,177	0	(823)	0	(823)	0	29,354	0	0	0	196	03/25/2029.	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
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		26,434	26,434	26,268	26,332	0	102	0	102	0	26,434	0	0	0	154	07/25/2033.	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
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		03/01/2019.	Paydown		31,906	31,906	31,772	31,832	0	74	0	74	0	31,906	0	0	0	186	04/15/2033.	1
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		03/04/2019.	Paydown		8,393	8,393	7,861	8,135	0	3	0	3	0	8,138	0	256	256	46	09/01/2025.	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		03/25/2019.	Paydown		7,980	7,980	7,861	7,915	0	1	0	1	0	7,917	0	63	63	54	08/01/2025.	1
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32		03/01/2019.	Paydown		36,560	36,560	35,144	36,042	0	519	0	519	0	36,560	0	0	0	382	09/25/2032.	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2019.	Paydown		19,770	19,770	17,838	19,101	0	669	0	669	0	19,770	0	0	0	173	08/15/2032.	1
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33		03/01/2019.	Paydown		33,340	33,340	32,741	33,061	0	279	0	279	0	33,340	0	0	0	306	05/25/2033.	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2019.	Paydown		51,492	51,492	51,089	51,308	0	184	0	184	0	51,492	0	0	0	439	03/15/2033.	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		03/01/2019.	Paydown		1,297	1,297	1,305	1,294	0	3	0	3	0	1,297	0	0	0	11	01/01/2020.	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		03/05/2019.	Redemption 100.0000		78,327	78,327	79,967	79,302	0	(8)	0	(8)	0	79,294	0	(968)	(968)	479	08/05/2030.	1FE
36230T B2 7	GN 758157 4.550% 05/15/38		03/01/2019.	Paydown		42,984	42,984	47,819	47,067	0	(4,083)	0	(4,083)	0	42,984	0	0	0	326	05/15/2038.	1
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC 3.846% 08		02/15/2019.	Redemption 100.0000		85,479	85,479	85,479	85,479	0	0	0	0	0	85,479	0	0	0	1,644	08/15/2033.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					719,559	719,559	736,346	728,008	0	(6,193)	0	(6,193)	0	721,815	0	(2,256)	(2,256)	5,933	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00103Y AF 8	AES RED OAK SENIOR SECURED BONDS 9.200		01/14/2019.	Call 127.0913		6,354,567	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	1,410,789	11/30/2029.	4FE
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/3		03/31/2019.	Redemption 100.0000		19,232	19,232	19,232	19,232	0	0	0	0	0	19,232	0	0	0	76	10/31/2038.	1
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3		03/17/2019.	Redemption 100.0000		169,247	169,247	169,247	169,247	0	0	0	0	0	169,247	0	0	0	6,788	03/31/2039.	1
00214M AA 1	ARL SECOND LLC 2014-1A A1 2.920% 06/15		03/15/2019.	Paydown		156,570	156,570	151,732	153,346	0	3,225	0	3,225	0	156,570	0	0	0	763	06/15/2044.	1FE
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		03/15/2019.	Redemption 100.0000		83,275	83,275	87,439	84,236	0	(44)	0	(44)	0	84,192	0	(917)	(917)	1,036	08/15/2021.	1
00287Y AY 5	ABBVIE INC 3.200% 05/14/26		01/09/2019.	Bank of America		933,370	1,000,000	938,570	941,445	0	189	0	189	0	941,634	0	(8,264)	(8,264)	5,067	05/14/2026.	2FE
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		03/01/2019.	Paydown		24,850	24,850	23,771	24,123	0	1	0	1	0	24,124	0	726	726	108	07/25/2043.	1FM
00912X A# 1	AIR LEASE CORPORATION SENIOR UNSEC NOTES		01/15/2019.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	67,350	01/15/2019.	2FE
02209S BC 6	ALTRIA GROUP INC 4.400% 02/14/26		02/20/2019.	Citi Global Markets Inc.		3,034,770	3,000,000	2,993,730	0	0	17	0	17	0	2,993,747	0	41,023	41,023	2,933	02/14/2026.	2FE
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/		03/22/2019.	Redemption 100.0000		49,741	49,741	50,066	50,003	0	(7)	0	(7)	0	49,996	0	(255)	(255)	895	09/22/2027.	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		03/01/2019.	Paydown		20,055	20,055	16,621	16,621	0	3,433	0	3,433	0	20,055	0	0	0	229	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
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		03/01/2019.	Paydown		200,475	200,475	192,380	198,794	0	85	0	85	0	198,878	0	1,597	1,597	1,363	11/25/2035.	1FM
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		03/01/2019.	Paydown		35,667	35,667	35,667	35,606	0	62	0	62	0	35,667	0	0	0	202	01/25/2047.	1FE
04364T AD 0	ASCENTIUM EQUIPMENT RECEIVABLE 2016-1A B		03/10/2019.	Paydown		1,528,372	1,528,372	1,528,272	1,528,316	0	56	0	56	0	1,528,372	0	0	0	8,813	07/10/2020.	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		03/01/2019.	Paydown		36,985	36,985	36,500	36,782	0	2	0	2	0	36,784	0	202	202	309	06/25/2035.	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 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)
05377R BP 8	AESOP FUNDING II LLC 2014-1A B 2.960%		03/20/2019.	Paydown		1,666,667	1,666,667	1,659,896	1,666,131	0	535	0	535	0	1,666,667	0	0	0	10,278	07/20/2020.	2AM
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5		03/15/2019.	Redemption 100.0000		20,513	20,513	20,513	20,513	0	0	0	0	0	20,513	0	0	0	121	11/15/2032.	1
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		03/02/2019.	Paydown		21,521	21,521	21,521	21,521	0	0	0	0	0	21,521	0	0	0	79	12/02/2027.	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
07332B AA 7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1		03/28/2019.	Paydown		122,562	122,562	123,392	123,085	0	(18)	0	(18)	0	123,066	0	(505)	(505)	651	03/28/2057.	1FM
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4 3		03/01/2019.	Paydown		6,326	6,326	6,104	6,308	0	6	0	6	0	6,314	0	11	11	33	10/25/2025.	1FM
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		03/15/2019.	Paydown		23,438	23,438	23,437	23,437	0	0	0	0	0	23,438	0	0	0	165	12/16/2041.	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5		03/15/2019.	Paydown		11,719	11,719	11,718	11,718	0	0	0	0	0	11,719	0	0	0	111	12/16/2041.	2AM
099738 AA 4	BORGER ENERGY ASSOCIATED LP 7.260% 12/		01/01/2019.	Redemption 100.0000		8,967	8,967	8,967	8,967	0	0	0	0	0	8,967	0	0	0	326	06/30/2022.	4FE
118230 AH 4	BUCKEYE PARTNERS LP 5.500% 08/15/19		02/18/2019.	Call 101.3260		3,039,780	3,000,000	3,009,170	3,000,803	0	(165)	0	(165)	0	3,000,637	0	(637)	(637)	123,655	08/15/2019.	2FE
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8		03/15/2019.	Paydown		5,000	5,000	4,999	4,999	0	0	0	0	0	4,999	0	1	1	31	04/15/2047.	1FE
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		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	566	07/11/2022.	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
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		12,235	12,235	12,438	12,353	0	(118)	0	(118)	0	12,235	0	0	0	53	04/25/2043.	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		03/01/2019.	Paydown		45,572	49,669	41,232	45,740	0	5	0	5	0	45,746	0	(174)	(174)	492	02/25/2035.	1FM
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C		03/01/2019.	Paydown		53,070	53,070	47,530	51,623	0	1,446	0	1,446	0	53,070	0	0	0	530	10/25/2034.	1FM
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		03/01/2019.	Paydown		28,029	30,324	27,377	27,377	0	0	0	0	0	27,377	0	652	652	274	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		43,427	43,514	35,643	35,643	0	69	0	69	0	35,711	0	7,715	7,715	345	11/25/2035.	1FM
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		12,336	14,826	13,514	13,915	0	2	0	2	0	13,918	0	(1,581)	(1,581)	134	06/25/2035.	3FM
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2		03/01/2019.	Paydown		38,794	38,794	39,795	39,568	0	(774)	0	(774)	0	38,794	0	0	0	245	02/25/2044.	1FE
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2		03/01/2019.	Paydown		46,095	25,131	21,110	22,758	0	8	0	8	0	22,767	0	23,328	23,328	504	02/25/2035.	1FM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		03/01/2019.	Paydown		76,778	76,778	73,304	73,304	0	0	0	0	0	73,304	0	3,475	3,475	910	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
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1		03/01/2019.	Paydown		27,214	27,214	27,324	27,282	0	(68)	0	(68)	0	27,214	0	0	0	182	06/25/2044.	1FM
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A		03/01/2019.	Paydown		78,796	78,796	80,564	79,265	0	(7)	0	(7)	0	79,258	0	(462)	(462)	494	01/25/2053.	1FM
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216		01/25/2019.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	65	04/25/2047.	2AM
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		03/25/2019.	Paydown		38,321	38,321	38,310	38,313	0	8	0	8	0	38,321	0	0	0	174	10/25/2040.	1FE
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		03/01/2019.	Paydown		29,877	29,877	29,482	29,696	0	0	0	0	0	29,696	0	181	181	351	10/25/2033.	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		6,248	6,248	6,389	6,236	0	(1)	0	(1)	0	6,235	0	13	13	55	10/25/2019.	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		03/25/2019.	Seaport Group		309,791	346,136	346,136	346,136	0	0	0	0	0	346,136	0	(36,344)	(36,344)	4,909	03/30/2025.	5FE
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT 4.070%		03/15/2019.	Redemption 100.0000		30,205	30,205	30,205	30,205	0	0	0	0	0	30,205	0	0	0	205	05/15/2034.	1FE
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2		03/25/2019.	Paydown		109,612	109,612	109,543	109,564	0	48	0	48	0	109,612	0	0	0	583	07/25/2031.	1FE
24703E AE 9	DELL EQUIPMENT FINANCE TRUST 2016-1 C		03/22/2019.	Paydown		1,900,000	1,900,000	1,893,469	1,896,850	0	3,150	0	3,150	0	1,900,000	0	0	0	8,906	07/22/2021.	1FE
24736X AA 6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/		01/30/2019.	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	397	07/30/2027.	1FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
24736Y AA 4	DELTA AIRLINES 2015-1 A 3.875% 07/30/2		01/30/2019	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	425	07/30/2027	1FE
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4		03/20/2019	Paydown		162,495	162,495	162,485	162,485	0	11	0	11	0	162,495	0	0	0	1,079	01/21/2031	1FE
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		03/20/2019	Paydown		114,424	114,424	114,395	114,400	0	24	0	24	0	114,424	0	0	0	596	10/22/2029	1FE
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		03/20/2019	Paydown		38,141	38,141	38,135	38,136	0	5	0	5	0	38,141	0	0	0	250	10/22/2029	2AM
25755T AE 0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II		01/25/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	140	10/25/2045	2AM
25755T AH 3	DOMINOS PIZZA MASTER ISSUER 2017-1A A23		01/25/2019	Paydown		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	58	07/25/2047	2AM
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C		03/15/2019	Paydown		385,573	385,573	385,528	385,559	0	14	0	14	0	385,573	0	0	0	1,891	01/18/2022	1FE
26224H AH 0	DRUG ROYALTY III LP 1 2018-1A A2 4.270		01/15/2019	Paydown		86,355	86,355	86,341	86,340	0	15	0	15	0	86,355	0	0	0	389	10/15/2031	2AM
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25		03/20/2019	Paydown		25,615	25,615	25,614	25,614	0	1	0	1	0	25,615	0	0	0	178	06/20/2025	1FE
27034J AB 7	EARNEST STUDENT LOAN PROGRAM 2016-B A2		03/25/2019	Paydown		227,907	227,907	227,862	227,873	0	34	0	34	0	227,907	0	0	0	1,122	05/25/2034	1FE
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2		03/25/2019	Paydown		140,065	140,065	140,023	140,031	0	34	0	34	0	140,065	0	0	0	676	03/25/2030	1FE
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		03/01/2019	Paydown		15,187	15,187	15,277	15,231	0	(44)	0	(44)	0	15,187	0	0	0	57	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		03/01/2019	Paydown		82,963	82,963	82,081	82,281	0	682	0	682	0	82,963	0	0	0	519	06/25/2043	1FM
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		03/15/2019	Paydown		668	668	668	668	0	0	0	0	0	668	0	0	0	4	04/15/2043	1FE
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		03/01/2019	Paydown		73,277	73,277	75,315	75,287	0	(2,010)	0	(2,010)	0	73,277	0	0	0	373	08/01/2056	1
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		201,218	201,218	202,256	202,182	0	(964)	0	(964)	0	201,218	0	0	0	1,460	09/25/2048	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
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3		03/15/2019	Paydown		64,079	64,079	64,070	64,072	0	7	0	7	0	64,079	0	0	0	354	07/15/2033	1FE
35104V AB 8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2 2		03/15/2019	Paydown		579,435	579,435	578,015	579,185	0	251	0	251	0	579,435	0	0	0	2,763	10/15/2021	1FE
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		03/01/2019	Paydown		16,737	17,206	14,645	14,351	1,346	7	0	1,353	0	15,704	0	1,033	1,033	173	04/25/2029	5FM
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		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	53	06/21/2048	2AM
411707 AD 4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII		03/20/2019	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	93	06/21/2048	2AM
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09		03/20/2019	Paydown		78,048	78,048	77,995	78,002	0	47	0	47	0	78,048	0	0	0	1,557	09/21/2040	1FE
42771T AA 3	HERO FUNDING TRUST 2015-3A A 4.280% 09		03/20/2019	Paydown		88,053	88,053	88,047	88,047	0	0	0	0	0	88,048	0	6	6	498	09/20/2041	1FE
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		03/01/2019	Paydown		2,630	2,630	2,585	2,600	0	1	0	1	0	2,601	0	29	29	18	08/25/2034	1FM
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		03/01/2019	Paydown		40,538	40,538	39,993	40,225	0	1	0	1	0	40,225	0	312	312	361	06/25/2033	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		03/15/2019	Paydown		22,643	22,643	22,501	22,568	0	75	0	75	0	22,643	0	0	0	125	12/15/2048	1FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		03/01/2019	Paydown		14,747	14,747	15,083	14,883	0	0	0	0	0	14,882	0	(136)	(136)	51	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		03/01/2019	Paydown		68,427	68,427	69,293	68,865	0	(1)	0	(1)	0	68,864	0	(438)	(438)	406	05/25/2043	1FM
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3		03/01/2019	Paydown		17,546	17,546	17,987	17,843	0	0	0	0	0	17,843	0	(297)	(297)	85	01/25/2044	1FM
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5		03/01/2019	Paydown		24,035	24,035	24,193	24,162	0	(126)	0	(126)	0	24,035	0	0	0	155	01/25/2047	1FE
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		03/01/2019	Paydown		1,521	1,521	1,527	0	0	(5)	0	(5)	0	1,521	0	0	0	5	06/25/2049	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4		03/05/2019	Redemption 100.0000		241,518	241,518	241,518	241,518	0	0	0	0	0	241,518	0	0	0	5,338	03/05/2023	1PL
48283P AA 9	KABBAGE FUNDING LLC 2017-1 A 4.571% 03		03/15/2019	Paydown		1,500,000	1,500,000	1,499,991	1,499,883	0	117	0	117	0	1,500,000	0	0	0	17,141	03/15/2022	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		03/30/2019	Redemption 100.0000		53,990	53,990	54,305	54,033	0	(8)	0	(8)	0	54,025	0	(34)	(34)	774	03/30/2021	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		03/15/2019	Paydown		15,625	15,625	15,322	15,374	0	251	0	251	0	15,625	0	0	0	112	01/15/2042	1FE
52465# AD 7	LEGG MASON CAPITAL CORP CTL - HUNTINGTON.		03/05/2019	Redemption 100.0000		72,943	72,943	72,943	72,943	0	0	0	0	0	72,943	0	0	0	882	12/05/2020	1
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		03/01/2019	Paydown		14,243	14,244	13,118	13,118	0	0	0	0	0	13,118	0	1,125	1,125	80	11/25/2035	2FM
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/		03/01/2019	Paydown		27,015	27,016	24,626	24,626	0	0	0	0	0	24,626	0	2,389	2,389	152	09/25/2035	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
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
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2		03/15/2019.	Paydown		125,481	125,481	122,314	123,242	0	2,238	0	2,238	0	125,481	0	0	0	622	01/15/2045.	1FE
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20		03/20/2019.	Paydown		84,754	84,754	84,731	84,735	0	18	0	18	0	84,754	0	0	0	433	12/20/2034.	2AM
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO		01/05/2019.	Redemption 100.0000		15,995	15,995	15,995	15,995	0	0	0	0	0	15,995	0	0	0	197	09/30/2025.	2PL
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		03/20/2019.	Paydown		31,087	31,087	31,082	31,086	0	1	0	1	0	31,087	0	0	0	129	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
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		01/15/2019.	Redemption 100.0000		86,541	86,541	86,541	86,541	0	0	0	0	0	86,541	0	0	0	2,055	01/15/2028.	1PL
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		03/15/2019.	Paydown		23,904	23,904	22,649	23,508	0	396	0	396	0	23,904	0	0	0	197	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		49,815	49,815	49,746	49,732	0	83	0	83	0	49,815	0	0	0	414	12/15/2045.	1FM
605068 AA 3	MISSION HEALTH SYSTEM 4.224% 12/01/34		02/01/2019.	Call 110.8563		2,217,126	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	231,206	12/01/2034.	1FE
605068 AQ 8	MISSION HEALTH SYSTEM 3.655% 10/01/27		02/01/2019.	Call 105.2034		2,056,726	1,955,000	1,955,000	1,955,000	0	0	0	0	0	1,955,000	0	0	0	125,544	10/01/2027.	1FE
62963# AJ 0	NRP (OPERATING) LLC SERIES I (No RI-16)		01/15/2019.	Redemption 100.0000		701,564	701,564	701,564	701,564	0	0	0	0	0	701,564	0	0	0	4,313	12/01/2026.	4
64829X AA 0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1		03/01/2019.	Paydown		137,929	137,929	140,083	140,008	0	(2,079)	0	(2,079)	0	137,929	0	0	0	1,125	12/25/2057.	1FE
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1		03/01/2019.	Paydown		77,289	77,289	77,446	77,334	0	(2)	0	(2)	0	77,332	0	(43)	(43)	562	10/25/2045.	1FM
713448 EC 8	PEPSICO INC 144A 7.000% 03/01/29		01/04/2019.	Tax Free Exchange		82,093	75,000	82,174	82,097	0	(4)	0	(4)	0	82,093	0	0	0	0	03/01/2029.	1FE
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		03/01/2019.	Paydown		53,878	53,878	50,868	51,203	0	49	0	49	0	51,253	0	2,626	2,626	353	01/25/2036.	1FM
74113E AE 8	PRESTIGE AUTO RECEIVABLES TRUS 2015-1 C		03/15/2019.	Paydown		1,378,203	1,378,203	1,379,926	1,378,232	0	(29)	0	(29)	0	1,378,203	0	0	0	5,393	04/15/2021.	1FE
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00		03/01/2019.	Paydown		8,245	8,245	7,882	8,100	0	145	0	145	0	8,245	0	0	0	69	10/25/2033.	1FM
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		03/01/2019.	Paydown		45,588	45,588	43,160	45,021	0	567	0	567	0	45,588	0	0	0	442	02/26/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		03/01/2019.	Paydown		4,108	4,218	4,010	4,178	0	0	0	0	0	4,178	0	(71)	(71)	38	10/25/2021.	3FM
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2		03/01/2019.	Paydown		3,162	4,783	4,060	4,234	0	80	0	80	0	4,315	0	(1,152)	(1,152)	51	02/25/2035.	1FM
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3		03/01/2019.	Paydown		58,825	58,825	58,824	58,619	0	(2)	0	(2)	0	58,618	0	207	207	915	09/25/2034.	1FM
78446V AB 5	SLM STUDENT LOAN TRUST 2012-A A2 3.830		03/15/2019.	Paydown		114,071	114,071	114,069	114,071	0	0	0	0	0	114,071	0	0	0	736	01/17/2045.	1FE
78449G AB 5	SMB Private Education Loan Tru 2016-B		03/15/2019.	Paydown		74,962	74,962	74,960	74,960	0	2	0	2	0	74,962	0	0	0	294	02/17/2032.	1FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3		03/25/2019.	Paydown		252,094	252,094	252,067	252,078	0	0	0	0	0	252,078	0	16	16	1,359	08/25/2025.	1FE
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5		03/01/2019.	Paydown		100,276	100,276	100,276	100,276	0	0	0	0	0	100,276	0	0	0	876	12/25/2033.	1FM
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47		02/01/2019.	Paydown		50,188	50,188	50,186	50,138	0	0	0	0	0	50,137	0	51	51	285	01/25/2042.	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		03/01/2019.	Paydown		36,929	36,929	37,571	37,501	0	(571)	0	(571)	0	36,929	0	0	0	182	05/25/2043.	1FM
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
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		19,311	19,311	18,887	19,042	0	269	0	269	0	19,311	0	0	0	115	07/25/2043.	1FM
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/01/2019.	Paydown		46,711	46,711	46,696	46,683	0	28	0	28	0	46,711	0	0	0	320	04/25/2044.	1FM
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/01/2019.	Paydown		46,711	46,711	46,141	46,226	0	485	0	485	0	46,711	0	0	0	320	04/25/2044.	1FM
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A		03/20/2019.	Paydown		113,873	113,873	113,849	113,857	0	1	0	1	0	113,857	0	15	15	432	07/20/2033.	1FE
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05		03/20/2019.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	37	05/20/2046.	2AM
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.4		01/01/2019.	Redemption 100.0000		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	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
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/		03/15/2019.	Paydown		195,195	195,195	195,167	195,171	0	24	0	24	0	195,195	0	0	0	1,442	06/15/2028.	1FE
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

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)
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5		02/01/2019.	Paydown		171,962	171,962	171,512	171,416	0	2	0	2	0	171,418	0	543	543	813	09/25/2034.	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		03/01/2019.	Paydown		977	997	976	990	0	0	0	0	0	990	0	(13)	(13)	9	12/25/2034.	2FM
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B		03/15/2019.	Paydown		39,541	39,541	40,801	40,506	0	(966)	0	(966)	0	39,541	0	0	0	526	08/15/2036.	1FE
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I 4.31		02/25/2019.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	52	11/25/2048.	2AM
87342R AE 4	TACO BELL FUNDING, LLC 2018-1 A2II 4.9		02/25/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	90	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 AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/		03/20/2019.	Paydown		62,500	62,500	63,594	63,041	0	(541)	0	(541)	0	62,500	0	0	0	366	02/22/2039.	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		02/01/2019.	Redemption 100.0000		154,393	154,393	162,103	158,138	0	(19)	0	(19)	0	158,118	0	(3,726)	(3,726)	7,334	02/01/2030.	2FE
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119%		03/31/2019.	Redemption 100.0000		89,229	89,229	89,229	89,229	0	0	0	0	0	89,229	0	0	0	1,365	03/30/2024.	2FE
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR		03/30/2019.	Redemption 100.0000		216,004	216,004	216,887	216,240	0	(23)	0	(23)	0	216,217	0	(213)	(213)	3,308	03/30/2023.	2FE
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		03/01/2019.	Paydown		229,060	229,060	232,782	231,827	0	(2,768)	0	(2,768)	0	229,060	0	0	0	1,533	04/25/2074.	1FE
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3		03/25/2019.	Paydown		61,390	61,390	61,870	61,560	0	(170)	0	(170)	0	61,390	0	0	0	309	08/25/2055.	1FM
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS TH		01/31/2019.	Redemption 100.0000		417,150	417,150	427,900	421,668	0	65	0	65	0	421,733	0	(4,583)	(4,583)	14,901	07/31/2033.	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		03/16/2019.	Paydown		12,904	12,904	12,904	12,904	0	0	0	0	0	12,904	0	0	0	131	10/16/2040.	1FE
90131H AP 0	21ST CENTURY FOX AMERICA 5.650% 08/15/		03/20/2019.	Tax Free Exchange		998,192	1,000,000	990,345	996,786	0	406	0	406	0	997,192	0	1,000	1,000	33,743	08/15/2020.	2FE
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750		03/01/2019.	Paydown		0	30,297	28,328	28,328	0	0	0	0	0	28,328	0	(28,328)	(28,328)	137	04/15/2030.	1FM
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2		03/03/2019.	Redemption 100.0000		195,289	195,289	195,603	195,499	0	2	0	2	0	195,501	0	(211)	(211)	3,662	09/03/2026.	1FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%		03/01/2019.	Paydown		34,974	34,974	34,970	34,953	0	21	0	21	0	34,974	0	0	0	142	07/20/2033.	1FE
92240@ AL 9	VECTREN CAPITAL CORP 4.530% 12/15/25		02/01/2019.	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	17,743	12/15/2025.	1
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		03/01/2019.	Paydown		124,973	124,973	124,939	124,830	0	143	0	143	0	124,973	0	0	0	610	05/25/2047.	1FE
92276M 20 4	VENTAS REALTY LP 5.450% 03/15/43		01/09/2019.	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	2,725	03/15/2043.	2FE
92940P AA 2	WRKCO INC 144A 4.650% 03/15/26		02/20/2019.	Tax Free Exchange		1,997,080	2,000,000	1,997,080	1,997,080	0	0	0	0	0	1,997,080	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		58,742	58,742	58,734	58,738	0	4	0	4	0	58,742	0	0	0	288	03/15/2029.	1FE
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2		03/20/2019.	Redemption 100.0000		61,628	61,628	61,628	61,628	0	0	0	0	0	61,628	0	0	0	372	09/20/2024.	2FE
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		03/16/2019.	Redemption 100.0000		62,067	62,067	62,067	62,067	0	0	0	0	0	62,067	0	0	0	375	09/16/2024.	2FE
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6 5.250%		03/25/2019.	Paydown		5,682	5,682	5,426	5,426	0	0	0	0	0	5,426	0	255	255	49	09/25/2035.	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		03/25/2019.	Paydown		5,451	5,451	5,177	5,399	0	2	0	2	0	5,401	0	50	50	50	10/25/2035.	1FM
94984F AV 1	WELLS FARGO MBS 2006-11 A20 6.000% 09/		03/01/2019.	Paydown		23,808	27,170	23,868	25,183	0	3	0	3	0	25,185	0	(1,377)	(1,377)	304	09/25/2036.	1FM
96033C AB 8	WESTGATE RESORTS 2016-1A B 4.500% 12/2		03/20/2019.	Paydown		159,027	159,027	158,015	158,564	0	463	0	463	0	159,027	0	0	0	1,198	12/20/2028.	2AM
961548 AQ 7	WESTVACO CORP DEBENTURES 7.650% 03/15/		03/15/2019.	Redemption 100.0000		3,000	3,000	3,367	3,155	0	(7)	0	(7)	0	3,148	0	(148)	(148)	115	03/15/2027.	2FE
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
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		43,867	43,867	43,867	43,867	0	0	0	0	0	43,867	0	0	0	353	01/15/2031.	1FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	03/15/2019.	Redemption 100.0000		72,374	72,374	73,459	73,350	0	(28)	0	(28)	0	73,322	0	(949)	(949)	1,303	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
29357# AC 8	ENSIGN US FINANCIAL LP 4.540% 02/22/22	A	01/10/2019.	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	137,183	02/22/2022.	3
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	03/31/2019.	Redemption 100.0000		13,500	13,500	13,500	13,500	0	0	0	0	0	13,500	0	0	0	228	06/30/2035.	2FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	D	03/15/2019.	Paydown		86,809	86,809	87,351	87,157	0	(348)	0	(348)	0	86,809	0	0	0	764	12/15/2039.	3AM
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	03/17/2019.	Paydown		150,000	150,000	150,110	150,061	0	(2)	0	(2)	0	150,059	0	(59)	(59)	797	07/17/2029.	1FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	02/15/2019.	Redemption 100.0000		42,561	42,561	41,140	41,353	0	22	0	22	0	41,376	0	1,185	1,185	447	11/15/2027.	2FE
89382P AA 3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/0	D	02/01/2019.	Redemption 100.0000		55,000	55,000	55,206	55,195	0	(2)	0	(2)	0	55,193	0	(193)	(193)	1,787	08/01/2025.	4FE

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)
91311Q AE 5	UNITED UTILITIES PLC 5.375% 02/01/19	C	02/01/2019.	Maturity		10,800,000	10,800,000	10,567,824	10,798,081	0	1,919	0	1,919	0	10,800,000	0	0	0	290,250	02/01/2019.	2FE
91911T AM 5	VALE OVERSEAS LIMITED 4.375% 01/11/22	D	01/31/2019.	Citi Global Markets Inc.		1,183,953	1,181,000	1,197,991	1,187,040	0	(176)	0	(176)	0	1,186,864	0	(2,912)	(2,912)	29,135	01/11/2022.	2FE
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	D	03/15/2019.	Redemption 100.0000		1,553,462	1,553,462	1,586,473	1,564,863	0	(1,042)	0	(1,042)	0	1,563,820	0	(10,358)	(10,358)	18,304	02/15/2021.	1FE
N9146# AC 1	VAN OORD FINANCE BV SERIES G 5.530% 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	178,058	04/20/2023.	2
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	03/31/2019.	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	525	11/30/2033.	2PL
R8047# AA 3	SOLVEIG GAS NORWAY AS 4.000% 12/27/27	D	02/12/2019.	Allison-Williams Company		1,950,920	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(49,080)	(49,080)	12,444	12/27/2027.	2FE
W2469* AC 9	ELEKTA AB SERIES B 5.110% 05/04/21	D	01/11/2019.	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	27,280	05/04/2021.	2PL
3899999.	Total - Bonds - Industrial and Miscellaneous					71,889,426	70,330,484	70,020,622	67,194,586	1,346	12,677	0	14,023	0	70,255,937	0	(79,715)	(79,715)	2,931,682	XXX	XXX
8399997.	Total - Bonds - Part 4					79,916,419	78,311,912	78,261,953	75,391,512	1,346	(14,021)	0	(12,675)	0	78,426,161	0	(222,947)	(222,947)	3,056,124	XXX	XXX
8399999.	Total - Bonds					79,916,419	78,311,912	78,261,953	75,391,512	1,346	(14,021)	0	(12,675)	0	78,426,161	0	(222,947)	(222,947)	3,056,124	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
74460W 84 2	PUBLIC STORAGE PFD SERIES Y		03/28/2019.	Call 25.0000	120,000.000	3,000,000	0.00	3,120,000	3,120,000	0	0	0	0	0	3,120,000	0	(120,000)	(120,000)	47,812	XXX	P2FEL
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					3,000,000	XXX	3,120,000	3,120,000	0	0	0	0	0	3,120,000	0	(120,000)	(120,000)	47,812	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					3,000,000	XXX	3,120,000	3,120,000	0	0	0	0	0	3,120,000	0	(120,000)	(120,000)	47,812	XXX	XXX
8999999.	Total - Preferred Stocks					3,000,000	XXX	3,120,000	3,120,000	0	0	0	0	0	3,120,000	0	(120,000)	(120,000)	47,812	XXX	XXX
9899999.	Total - Preferred and Common Stocks					3,000,000	XXX	3,120,000	3,120,000	0	0	0	0	0	3,120,000	0	(120,000)	(120,000)	47,812	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					82,916,419	XXX	81,381,953	78,511,512	1,346	(14,021)	0	(12,675)	0	81,546,161	0	(342,947)	(342,947)	3,103,936	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 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)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 1/15/2020 Strike @ 2610.3 7846L$123	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/16/2019	01/15/2020	1,197	3,124,999	2610	0	228,661	0	372,523		372,523	143,862	0	0	0	0		0/0
S&P 500 10/15/2019 Strike @ 2750.79 7846L$116	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	10/16/2018	10/15/2019	279	767,415	2751	62,132	0	0	50,212		50,212	31,144	0	0	0	0		0/0
S&P 500 11/15/2019 Strike @ 2730.2 7846L$118	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	11/16/2018	11/15/2019	229	625,571	2730	46,972	0	0	47,020		47,020	28,157	0	0	0	0		0/0
S&P 500 12/13/2019 Strike @ 2599.95 7846L$120	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	12/18/2018	12/13/2019	283	736,072	2600	53,791	0	0	88,053		88,053	47,485	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2775.6 7846L$126	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/19/2019	02/14/2020	467	1,296,899	2776	0	83,638	0	93,912		93,912	10,275	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2822.48 7846L$129	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	03/18/2019	03/13/2020	449	1,267,491	2822	0	80,833	0	80,063		80,063	(770)	0	0	0	0		0/0
S&P 500 4/15/2019 Strike @ 2656.3 7846L$087	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/20/2018	04/15/2019	331	880,192	2656	64,947	0	0	59,828		59,828	44,686	0	0	0	0		0/0
S&P 500 5/15/2019 Strike @ 2711.45 7846L$091	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	05/16/2018	05/15/2019	197	534,481	2711	34,228	0	0	28,245		28,245	20,478	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2779.66 7846L$097	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	06/18/2018	06/14/2019	196	545,147	2780	32,221	0	0	20,701		20,701	14,719	0	0	0	0		0/0
S&P 500 7/15/2019 Strike @ 2801.31 7846L$101	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	07/17/2018	07/15/2019	296	828,627	2801	50,878	0	0	31,424		31,424	21,618	0	0	0	0		0/0
S&P 500 8/15/2019 Strike @ 2818.37 7846L$107	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/16/2018	08/15/2019	497	1,400,335	2818	94,403	0	0	54,537		54,537	36,372	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$111	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	09/18/2018	09/13/2019	420	1,220,150	2905	74,764	0	0	29,597		29,597	18,565	0	0	0	0		0/0
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										514,336	393,132	0	956,115	XX	956,115	416,591	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other										514,336	393,132	0	956,115	XX	956,115	416,591	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										514,336	393,132	0	956,115	XX	956,115	416,591	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options										514,336	393,132	0	956,115	XX	956,115	416,591	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S&P 500 1/15/2020 Strike @ 2910.485 7846S$123	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/16/2019	01/15/2020	1,197	3,484,374	2910	0	(59,248)	0	(128,516)		(128,516)	(69,268)	0	0	0	0		0/0
S&P 500 10/15/2019 Strike @ 3067.131 7846S$116	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	10/16/2018	10/15/2019	279	855,668	3067	(15,065)	0	0	(6,015)		(6,015)	(2,374)	0	0	0	0		0/0
S&P 500 11/15/2019 Strike @ 3044.173 7846S$118	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	11/16/2018	11/15/2019	229	697,511	3044	(12,116)	0	0	(7,949)		(7,949)	(3,850)	0	0	0	0		0/0
S&P 500 12/13/2019 Strike @ 2898.944 7846S$120	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	12/18/2018	12/13/2019	283	820,720	2899	(18,111)	0	0	(29,616)		(29,616)	(17,881)	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 3094.79 7846S$126	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/19/2019	02/14/2020	467	1,446,041	3095	0	(16,969)	0	(18,880)		(18,880)	(1,912)	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 3147.07 7846S$129	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	03/18/2019	03/13/2020	449	1,413,255	3147	0	(14,380)	0	(14,691)		(14,691)	(310)	0	0	0	0		0/0
S&P 500 4/15/2019 Strike @ 2935.212 7846S$087	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/20/2018	04/15/2019	331	972,612	2935	(17,455)	0	0	(236)		(236)	898	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 5/15/2019 Strike @ 3023.27 7846S$091	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	05/16/2018	05/15/2019	197	595,947	3023	(5,282)	0	0	(195)		(195)	382	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 3099.321 7846S$097	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	06/18/2018	06/14/2019	196	607,839	3099	(4,749)	0	0	(316)		(316)	261	0	0	0	0		0/0
S&P 500 7/15/2019 Strike @ 3123.461 7846S$101	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	07/17/2018	07/15/2019	296	923,920	3123	(7,534)	0	0	(802)		(802)	347	0	0	0	0		0/0
S&P 500 8/15/2019 Strike @ 3142.483 7846S$107	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/16/2018	08/15/2019	497	1,561,374	3142	(14,938)	0	0	(2,043)		(2,043)	432	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 3239.053 7846S$111	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	09/18/2018	09/13/2019	420	1,360,467	3239	(11,731)	0	0	(1,138)		(1,138)	443	0	0	0	0		0/0
0509999999. Total-Written Options-Hedging Other-Call Options and Warrants										(106,981)	(90,597)	0	(210,397)	XX	(210,397)	(92,833)	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Other										(106,981)	(90,597)	0	(210,397)	XX	(210,397)	(92,833)	0	0	0	0	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants										(106,981)	(90,597)	0	(210,397)	XX	(210,397)	(92,833)	0	0	0	0	XXX	XXX
0849999999. Total-Written Options										(106,981)	(90,597)	0	(210,397)	XX	(210,397)	(92,833)	0	0	0	0	XXX	XXX
1409999999. Total-Hedging Other										407,355	302,535	0	745,718	XX	745,718	323,758	0	0	0	0	XXX	XXX
1449999999. TOTAL										407,355	302,535	0	745,718	XX	745,718	323,758	0	0	0	0	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

NONE

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
NAIC 1 Designation												
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	0	745,718	0	745,718	745,718	0	745,718	0	0
0299999999. Total NAIC 1 Designation				0	745,718	0	745,718	745,718	0	745,718	0	0
0999999999. Gross Totals				0	745,718	0	745,718	745,718	0	745,718	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					745,718	0						

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)

NONE

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
06370R UT 4	BANK OF MONTREAL CHICAGO	C	1	800,017	800,000	03/02/2020
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			800,017	800,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			800,017	800,000	XXX
Totals						
6499999.	Total - Issuer Obligations			800,017	800,000	XXX
7099999.	Subtotal - Bonds			800,017	800,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		501,020	501,000	04/05/2019
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		800,055	800,000	11/14/2019
000000 00 0	ASB FINANCE LTD LONDON	C		799,997	800,076	01/31/2020
000000 00 0	ALPINE SEC LLC	C		802,017	802,000	04/01/2019
000000 00 0	BANQUE NATL DE PARIS CHI	C		700,397	700,000	07/09/2019
000000 00 0	BANCO ESTADO CHILE/NY	C		900,101	900,000	04/29/2019
000000 00 0	BANK OF AMERICA NA	C		1,441,000	1,441,009	04/02/2019
000000 00 0	BANK OF AMERICA NA	C		800,322	800,000	08/15/2019
000000 00 0	BANK OF MONTREAL CHICAGO	C		501,142	501,000	06/05/2019
000000 00 0	BANK OF NOVA SCOTIA	C		1,003,227	1,003,000	05/06/2019
000000 00 0	BANK OF NOVA SCOTIA	C		850,802	850,000	10/04/2019
000000 00 0	CAFCO LLC	C		797,733	797,813	05/09/2019
000000 00 0	CANADIAN IMP BK COMM NY	C		401,089	401,000	05/01/2019
000000 00 0	CANADIAN IMP BK COMM NY	C		500,391	500,000	08/05/2019
000000 00 0	CANADIAN IMPERIAL HLDING	C		501,115	501,000	05/09/2019
000000 00 0	CA IMPERIAL BK OF COMM	C		799,758	800,000	02/27/2020
000000 00 0	CHARIOT FUNDING LLC	C		800,300	800,000	09/26/2019
000000 00 0	CITIBANK NA	C		800,833	800,842	09/18/2019
000000 00 0	COMMONWEALTH BK AUSTR NY	C		702,134	702,000	05/02/2019
000000 00 0	COMMONWEALTH BK AUSTR NY	C		301,017	301,000	04/08/2019
000000 00 0	COOPERAT RABOBANK UA/NY	C		800,067	800,085	09/03/2019
000000 00 0	CREDIT AGRICOLE CIB NY	C		800,133	800,000	05/02/2019
000000 00 0	CREDIT SUISSE NEW YORK	C		1,000,802	1,000,000	07/12/2019
000000 00 0	CREDIT SUISSE NEW YORK	C		1,000,013	1,000,000	04/04/2019
000000 00 0	FAIRWAY FINANCE CORP	C		501,036	500,999	04/10/2019
000000 00 0	FAIRWAY FINANCE CORP	C		499,973	499,980	08/22/2019
000000 00 0	FAIRWAY FINANCE CORP	C		499,964	500,000	09/11/2019
000000 00 0	HSBC BANK USA NA	C		943,224	943,000	05/02/2019
000000 00 0	HSBC BANK USA NA	C		800,158	800,000	11/08/2019
000000 00 0	ING (US) FUNDING LLC	C		800,495	800,000	07/08/2019
000000 00 0	JP MORGAN SECURITIES LLC	C		923,321	923,000	04/30/2019
000000 00 0	LLOYDS BANK PLC	C		800,543	800,000	07/09/2019
000000 00 0	LLOYDS BANK CORP MKTS/NY	C		713,034	713,000	04/17/2019
000000 00 0	MUFG BANK LTD/NY	C		1,000,497	1,000,000	07/24/2019
000000 00 0	MACQUARIE BANK LIMITED	C		800,278	800,000	05/07/2019
000000 00 0	MIZUHO BANK LTD/NY	C		800,460	800,000	06/03/2019
000000 00 0	MIZUHO BANK LTD/NY	C		702,015	702,000	04/01/2019
000000 00 0	NATIONAL AUSTRALI BANK L	C		782,082	782,000	04/11/2019
000000 00 0	NATIXIS NY BRANCH	C		800,570	800,000	07/11/2019
000000 00 0	NATIXIS NY BRANCH	C		923,031	923,000	04/10/2019
000000 00 0	NORDEA BANK ABP NEW YORK	C		499,945	500,000	08/27/2019
000000 00 0	NORDEA BANK AB NEW YORK	C		702,013	702,000	04/16/2019
000000 00 0	OLD LINE FUNDING LLC	C		802,083	802,000	06/17/2019
000000 00 0	ROYAL BANK OF CANADA NY	C		602,013	602,000	04/08/2019
000000 00 0	STATE STREET BANK & TR	C		900,128	900,000	05/15/2019
000000 00 0	SUMITOMO MITSUI TRUST NY	C		1,000,717	1,000,000	07/03/2019
000000 00 0	SUMITOMO MITSUI BANK NY	C		800,133	800,000	05/02/2019
000000 00 0	SUMITOMO MITSUI BANK NY	C		800,174	800,000	08/01/2019
000000 00 0	SUNCORP METWAY LTD	C		498,889	498,950	04/29/2019
000000 00 0	SVENSKA HANDELSBANKEN NY	C		800,174	800,000	07/29/2019
000000 00 0	SVENSKA HANDELSBANKEN NY	C		900,115	900,000	05/07/2019
000000 00 0	SWEDBANK (NEW YORK)	C		1,000,282	1,000,000	07/24/2019
000000 00 0	THUNDER BAY FUNDING LLC	C		800,165	800,000	07/17/2019
000000 00 0	TORONTO DOMINION BANK NY	C		301,155	301,000	07/22/2019
000000 00 0	TORONTO DOMINION BANK	C		602,071	602,000	04/12/2019
000000 00 0	TORONTO DOMINION BANK	C		381,096	381,000	05/21/2019
000000 00 0	TORONTO DOMINION BANK	C		899,950	900,000	12/12/2019
000000 00 0	TOYOTA CREDIT CANADA INC	C		602,270	602,000	07/10/2019
000000 00 0	TOYOTA MOTOR CREDIT CORP	C		301,024	301,000	04/26/2019
000000 00 0	UBS AG STAMFORD CT	C		800,117	800,000	08/14/2019
000000 00 0	UBS AG LONDON	C		802,021	802,000	04/02/2019
000000 00 0	WELLS FARGO BANK NA	C		800,011	800,000	11/08/2019
000000 00 0	WELLS FARGO BANK NA	C		602,086	602,000	04/17/2019
000000 00 0	WELLS FARGO BANK NA	C		802,239	802,000	07/10/2019
000000 00 0	WESTPAC BANKING CORP	C		501,184	500,997	09/19/2019
000000 00 0	BNP PARIBAS SA EVGRN 90D	C		1,000,000	1,000,000	06/29/2019
000000 00 0	Merrill Lynch Pierce Fenner &	C		1,300,000	1,300,000	05/05/2019
000000 00 0	JP Morgan Securities LLC Ever	C		1,300,000	1,300,000	05/05/2019

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
8999999 Total - Short-Term Invested Assets (Schedule DA Type)				51,698,201	51,687,751	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	US Dollars	C		2,061	2,061	
9099999. Total - Cash (Schedule E Part 1 Type)				2,061	2,061	XXX
Cash Equivalents (Schedule E Part 2 Type)						
03209M R1 4	AMPHENOL CORP	C		1,599,653	1,600,000	04/01/2019
03785E R8 9	APPLE INC	C		399,734	399,809	04/08/2019
05333U RJ 1	AUTOZONE INC	C		898,665	898,865	04/18/2019
0556X4 FC 5	BNZ INTERNATIONAL FNDNG	C		900,083	900,136	04/16/2019
05571C R4 5	BPCE	C		324,864	324,932	04/04/2019
12665K R1 6	CVS HEALTH CORPORATION	C		1,699,632	1,700,000	04/01/2019
1725E3 R1 9	CINTAS CORPORATION NO 2	C		1,699,632	1,700,000	04/01/2019
19121B RW 1	COCA-COLA CO	C		399,128	399,194	04/30/2019
27805B R1 5	EATON CORP	C		1,599,648	1,600,000	04/01/2019
52466K RC 9	LEGGETT & PLATT INC	C		283,702	283,766	04/12/2019
60682X R9 9	MITSUBISHI UFJ TR&BK NY	C		449,667	449,728	04/09/2019
63743D R8 6	NATIONAL RURAL UTILITIES	C		899,393	899,573	04/08/2019
63743H EP 3	NATIONAL RURAL UTIL COOP	C		250,007	250,007	04/05/2019
63975V R8 5	NEDERLANDSE WATERSCHAPS	C		399,727	399,804	04/08/2019
65409S R8 3	NIEUW AMSTERDAM REC	C		899,370	899,570	04/08/2019
78355B R5 3	RYDER SYSTEM INC	C		799,588	799,762	04/05/2019
86564F RB 1	SUMITOMO MITSUI TRUST NY	C		850,116	850,007	04/17/2019
87019S S2 1	SWEDBANK	C		498,866	498,889	05/02/2019
8AMMF0 8Q 7	GOLDMAN SACHS FINANCIAL SQUAR	C		227,772	227,772	
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET S	C		1,493,358	1,493,358	
93114F R8 9	WALMART INC	C		849,429	849,592	04/08/2019
CR4353 63 5	BNP Paribas SA REPO 2.6% 4/1/	C		14,000,000	14,000,000	04/01/2019
CR5417 28 0	BNP Paribas SA REPONT 2.63% 4	C		1,400,000	1,400,000	04/01/2019
CR5447 48 5	HSBC Securities (USA) Inc REP	C		1,700,000	1,700,000	04/01/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 Type)				34,522,034	34,524,764	XXX
9999999. Totals				87,022,313	87,014,576	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....87,022,313 Book/Adjusted Carrying Value $.....87,014,576
2. Average balance for the year: Fair Value $.....85,104,826 Book/Adjusted Carrying Value $.....85,102,590
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....78,432,183 NAIC 2: $.....8,582,393 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 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								
US Bank NA..... Cincinnati, OH.....	.....	.....0.000	0	0	.....(10,024,290)	.....(17,786,632)	.....(10,161,336)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	.....(10,024,290)	.....(17,786,632)	.....(10,161,336)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	.....(10,024,290)	.....(17,786,632)	.....(10,161,336)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	.....(10,024,290)	.....(17,786,632)	.....(10,161,336)	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

NONE