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QUARTERLY STATEMENT

As of September 30, 2019

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

Licensed as Business Type: Life, Accident & Health

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

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

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

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

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

Internet Web Site Address: N/A

Statutory Statement Contact: Amber Dawn Roberts (Name) 513-794-6100-6015 (Area Code) (Telephone Number) (Extension)

amber_roberts@ohionational.com (E-Mail Address) 513-794-4622 (Fax Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ______ day of November 2019

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

Lucas A. Compton, Notary Public
December 23, 2023

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,173,057,692	0	5,173,057,692	7,018,142,625
2. Stocks:				
2.1 Preferred stocks	6,169,599	0	6,169,599	18,292,234
2.2 Common stocks	461,049,601	0	461,049,601	399,850,001
3. Mortgage loans on real estate:				
3.1 First liens	900,062,963	0	900,062,963	859,830,165
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $...........0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $...........0 encumbrances)	25,829,475	0	25,829,475	26,406,595
4.3 Properties held for sale (less $.........0 encumbrances)	0	0	0	0
5. Cash ($.....297,187,550), cash equivalents ($.....125,849,994) and short-term investments ($.....45,367,360)	468,404,904	0	468,404,904	327,430,408
6. Contract loans (including $.........0 premium notes)	720,383,208	101,537	720,281,671	638,824,150
7. Derivatives	120,079,560	0	120,079,560	107,064,054
8. Other invested assets	242,105,648	0	242,105,648	76,569,917
9. Receivables for securities	792,576	0	792,576	135,694
10. Securities lending reinvested collateral assets	172,632,403	0	172,632,403	230,304,912
11. Aggregate write-ins for invested assets	870,000	0	870,000	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,291,437,629	101,537	8,291,336,092	9,702,850,754
13. Title plants less $.........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	50,415,786	0	50,415,786	64,366,526
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,162,098	0	13,162,098	20,057,544
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	65,330,604	0	65,330,604	65,204,693
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	38,419,528	375,000	38,044,528	21,524,927
16.2 Funds held by or deposited with reinsured companies	1,372,871	0	1,372,871	2,705,550
16.3 Other amounts receivable under reinsurance contracts	1,562,106	0	1,562,106	139
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	18,776,415	0	18,776,415	34,253,902
18.2 Net deferred tax asset	178,456,573	56,366,172	122,090,401	132,476,062
19. Guaranty funds receivable or on deposit	2,011,008	0	2,011,008	1,752,171
20. Electronic data processing equipment and software	263,265	0	263,265	154,498
21. Furniture and equipment, including health care delivery assets ($.........0)	5,942,109	5,942,109	(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	55,884,315	0	55,884,315	17,143,668
24. Health care ($.........0) and other amounts receivable	21,902,643	21,902,643	(0)	0
25. Aggregate write-ins for other than invested assets	125,190,695	168,228	125,022,467	138,459,747
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	8,870,127,645	84,855,690	8,785,271,955	10,200,950,180
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	18,811,509,557	0	18,811,509,557	18,883,484,727
28. Total (Lines 26 and 27)	27,681,637,202	84,855,690	27,596,781,512	29,084,434,907

DETAILS OF WRITE-INS

1101. Receivable for Collateral	870,000	0	870,000	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	870,000	0	870,000	0
2501. Annuity rider charges receivable	108,365,447	0	108,365,447	120,595,792
2502. Keyman insurance	9,766,484	0	9,766,484	10,511,304
2503. Fund revenue receivable	5,984,386	0	5,984,386	6,240,811
2598. Summary of remaining write-ins for Line 25 from overflow page	1,074,378	168,228	906,150	1,111,840
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	125,190,695	168,228	125,022,467	138,459,747

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....5,697,575,632 less $..........0 included in Line 6.3 (including $.....371,183,012 Modco Reserve)	5,697,575,632	7,129,776,448
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	27,884,419	28,832,775
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	707,421,682	700,661,524
4.	Contract claims:		
	4.1 Life	25,438,242	17,824,847
	4.2 Accident and health	186,366	181,909
5.	Policyholders' dividends/refunds to members $.....4,940,842 and coupons $..........0 due and unpaid	4,940,842	4,320,972
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)	116,286,273	112,196,021
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.........0 discount; including $.....67,448 accident and health premiums	2,507,620	1,144,154
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $.....30,925,953 assumed and $.....(7,098,504) ceded	23,827,449	30,392,691
	9.4 Interest Maintenance Reserve	20,042,485	28,905,759
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,973,953, accident and health $.....678,266 and deposit-type contract funds $..........0	5,652,220	10,091,579
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	10,233,629	11,982,294
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(135,563,383) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(135,563,383)	(173,980,185)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,571,061	3,709,069
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	8,683,532	7,630,642
17.	Amounts withheld or retained by reporting entity as agent or trustee	114,171,589	110,380,268
18.	Amounts held for agents' account, including $.....4,645,261 agents' credit balances	4,736,750	4,862,813
19.	Remittances and items not allocated	7,896,834	31,488,858
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	38,239,411	2,422,054
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	492,245,295	612,122,942
	24.04 Payable to parent, subsidiaries and affiliates	225,438,360	146,625,281
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	16,692,706	2,865,650
	24.09 Payable for securities	25,499,790	1,427,992
	24.10 Payable for securities lending	172,632,403	230,304,912
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	109,259,411	125,705,822
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,723,500,617	9,181,877,090
27.	From Separate Accounts statement	18,811,509,557	18,883,484,727
28.	Total liabilities (Lines 26 and 27)	26,535,010,174	28,065,361,817
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	309,755,724	309,698,506
33.	Gross paid in and contributed surplus	283,297,154	283,297,154
34.	Aggregate write-ins for special surplus funds	0	(4,409,094)
35.	Unassigned funds (surplus)	458,718,460	420,486,525
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,051,771,338	1,009,073,090
38.	Totals of Lines 29, 30 and 37	1,061,771,338	1,019,073,090
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,596,781,512	29,084,434,907

DETAILS OF WRITE-INS

2501.	Liability for cash collateral	89,800,000	106,880,000
2502.	Liability for plan benefits	17,367,805	17,196,925
2503.	Unclaimed funds	2,091,606	1,628,896
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	109,259,411	125,705,822
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Voluntary Reserve	0	(4,409,094)
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	(4,409,094)

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	111,672,427	1,204,294,352	1,420,843,815
2. Considerations for supplementary contracts with life contingencies	796,613	622,649	704,572
3. Net investment income	264,489,849	259,600,208	366,751,520
4. Amortization of Interest Maintenance Reserve (IMR)	2,881,661	4,051,823	5,339,595
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	63,881,435	63,031,198	80,155,655
7. Reserve adjustments on reinsurance ceded	117,270,814	92,112,599	118,437,203
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	183,138,962	211,757,902	278,874,579
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	224,405,393	247,238,064	329,730,527
9. Totals (Lines 1 to 8.3)	968,537,154	2,082,708,795	2,600,837,467
10. Death benefits	35,639,464	78,108,514	98,072,372
11. Matured endowments (excluding guaranteed annual pure endowments)	116,911	307,499	406,074
12. Annuity benefits	540,806,201	529,976,419	715,937,790
13. Disability benefits and benefits under accident and health contracts	959,864	1,537,949	2,177,894
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	2,317,644,506	1,783,230,338	2,631,347,755
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	12,935,980	11,358,373	15,704,236
18. Payments on supplementary contracts with life contingencies	430,262	405,306	529,445
19. Increase in aggregate reserves for life and accident and health contracts	444,333,314	486,455,747	669,328,550
20. Totals (Lines 10 to 19)	3,352,866,502	2,891,380,145	4,133,504,116
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	135,387,406	248,025,960	313,742,871
22. Commissions and expense allowances on reinsurance assumed	3,105,975	3,091,779	4,426,236
23. General insurance expenses and fraternal expenses	107,277,343	124,245,019	169,652,769
24. Insurance taxes, licenses and fees, excluding federal income taxes	17,164,676	16,464,258	18,859,562
25. Increase in loading on deferred and uncollected premiums	(2,640,597)	(3,624,260)	1,036,120
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,450,528,070)	(1,313,769,139)	(2,139,022,718)
27. Aggregate write-ins for deductions	22,620,369	12,066,142	19,554,586
28. Totals (Lines 20 to 27)	1,185,253,604	1,977,879,904	2,521,753,542
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(216,716,450)	104,828,891	79,083,925
30. Dividends to policyholders and refunds to members	85,963,414	82,136,700	116,431,319
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(302,679,864)	22,692,191	(37,347,394)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(87,766,317)	(1,857,298)	(9,703,714)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(214,913,547)	24,549,489	(27,643,680)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(275,303) (excluding taxes of $.....27,536,316 transferred to the IMR)	(6,695,211)	(3,705,056)	(27,776,411)
35. Net income (Line 33 plus Line 34)	(221,608,758)	20,844,433	(55,420,091)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,019,073,090	1,101,550,106	1,101,550,106
37. Net income (Line 35)	(221,608,758)	20,844,433	(55,420,091)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....11,877,534	207,585,005	(18,103,462)	4,403,272
39. Change in net unrealized foreign exchange capital gain (loss)	(471)	(138,996)	(137,345)
40. Change in net deferred income tax	(11,640,015)	20,682,607	29,729,037
41. Change in nonadmitted assets	14,629,155	(20,383,995)	(16,815,897)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(35,817,357)	(980,363)	3,420,363
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	5,000	5,000
47. Other changes in surplus in Separate Accounts Statement	0	(5,423)	(5,423)
48. Change in surplus notes	57,219	57,219	76,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	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	(55,000,000)	(50,000,000)	(60,000,000)
53. Aggregate write-ins for gains and losses in surplus	144,493,471	4,524,557	12,267,777
54. Net change in capital and surplus (Lines 37 through 53)	42,698,248	(43,498,424)	(82,477,016)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,061,771,338	1,058,051,682	1,019,073,090

DETAILS OF WRITE-INS

08.301.	Policy charges	171,763,560	188,411,247	251,143,295
08.302.	Fee income	50,733,294	59,088,969	77,691,039
08.303.	Miscellaneous gain/(losses)	1,908,539	(262,152)	896,192
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	224,405,393	247,238,064	329,730,527
2701.	Funds withheld miscellaneous expense	15,294,672	10,358,395	15,323,822
2702.	Health surrender benefits	2,210,643	1,707,747	2,163,770
2703.	Miscellaneous expense	4,721,455	0	2,066,994
2798.	Summary of remaining write-ins for Line 27 from overflow page	393,599	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	22,620,369	12,066,142	19,554,586
5301.	Voluntary reserve	97,567,181	2,795,829	7,123,077
5302.	Deferred coinsurance gain	45,903,815	0	0
5303.	Benefit plan adjustment	2,468,889	2,603,631	6,208,044
5398.	Summary of remaining write-ins for Line 53 from overflow page	(1,446,414)	(874,903)	(1,063,344)
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	144,493,471	4,524,557	12,267,777

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	610,378,625	1,297,441,577	1,517,309,714
2.	Net investment income	267,441,696	252,319,768	372,369,951
3.	Miscellaneous income	226,462,112	245,236,182	330,465,419
4.	Total (Lines 1 through 3)	1,104,282,433	1,794,997,527	2,220,145,084
5.	Benefit and loss related payments	2,671,354,291	1,630,374,741	2,614,046,308
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,488,944,872)	(1,352,442,550)	(2,216,517,711)
7.	Commissions, expenses paid and aggregate write-ins for deductions	292,856,285	398,089,719	449,584,535
8.	Dividends paid to policyholders	81,253,292	70,345,160	100,620,227
9.	Federal and foreign income taxes paid (recovered) net of $.....(2,231,818) tax on capital gains (losses)	(76,367,281)	(4,354,352)	(4,354,432)
10.	Total (Lines 5 through 9)	480,151,715	742,012,718	943,378,927
11.	Net cash from operations (Line 4 minus Line 10)	624,130,718	1,052,984,809	1,276,766,157
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	545,082,396	681,571,164	919,511,490
	12.2 Stocks	15,884,203	4,850,641	4,850,640
	12.3 Mortgage loans	76,610,649	96,556,073	124,423,975
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	30,682	30,682
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	24,071,798	1,535,623	2,404,194
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	661,649,046	784,544,183	1,051,220,980
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	594,275,145	1,623,027,682	2,016,209,648
	13.2 Stocks	7,783,605	1,176,425	6,426,425
	13.3 Mortgage loans	118,022,204	145,702,189	180,882,189
	13.4 Real estate	191,550	0	2,546,264
	13.5 Other invested assets	3,130,378	1,600,599	1,600,599
	13.6 Miscellaneous applications	10,900,910	7,738,398	61,725,433
	13.7 Total investments acquired (Lines 13.1 to 13.6)	734,303,792	1,779,245,293	2,269,390,558
14.	Net increase or (decrease) in contract loans and premium notes	81,480,113	69,338,077	95,801,433
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(154,134,859)	(1,064,039,187)	(1,313,971,011)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	(1)
	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	(10,094,096)	(931,730)	(9,907,394)
	16.5 Dividends to stockholders	55,000,000	50,000,000	60,000,000
	16.6 Other cash provided (applied)	(263,927,267)	(44,799,362)	(8,751,711)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(329,021,363)	(95,731,092)	(78,659,106)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	140,974,496	(106,785,470)	(115,863,960)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	327,430,409	443,294,368	443,294,368
	19.2 End of period (Line 18 plus Line 19.1)	468,404,905	336,508,899	327,430,409

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

20.0001	Change in securities lending collateral	57,672,509	(275,010,150)	(229,771,958)
20.0002	Funds held under fixed indexed annuity reinsurance agreement, net	35,333,580	(500,213,574)	(482,441,927)
20.0003	Sunrise Captive Re, LLC non-cash capital contribution	(57,404,350)	0	0
20.0004	Sycamore Re / Sunrise Captive Re, LLC reinsurance agreements, net	378,975,723	0	0
20.0005	RGA Coinsurance reinsurance agreement	1,694,933,564	0	0

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	550,680,009	511,842,590	724,008,441
3. Ordinary individual annuities	59,660,911	1,328,110,734	1,370,438,974
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	87,432,609	159,398,545	212,291,504
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	8,818,278	9,276,008	12,219,539
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	706,591,807	2,008,627,877	2,318,958,458
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	706,591,807	2,008,627,877	2,318,958,458
14. Deposit-type contracts	113,715,663	114,325,695	122,021,737
15. Total (Lines 13 and 14)	820,307,470	2,122,953,572	2,440,980,195

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Sunrise Captive Re, LLC (Sunrise), a wholly owned subsidiary of ONLIC, is an Ohio domiciled special purpose financial captive insurance company formed during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department, Sunrise has applied a prescribed practice that decreased the subsidiary's valuation by $93,619,364 and increased the admitted deferred tax assets by $4,778,235.

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

	SSAP #	F/S Page	F/S Line #	September 30, 2019	December 31, 2018
NET INCOME					
(1) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (221,608,758)	$ (55,420,091)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				0	0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				0	0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ (221,608,758)	$ (55,420,091)
SURPLUS					
(5) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,061,771,338	$ 1,019,073,090
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
Subsidiary Valuation - Sunrise Re Captive, LLC				(93,619,364)	0
Subsidiary Valuation - Sunrise Re Captive, LLC impact on DTA admittance				4,778,235	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	$ 1,150,612,467	$ 1,019,073,090

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 – Accounting Changes and Correction of Errors

The Company's September 30, 2019 financial statements reflect a prior period adjustment relating to the recording of GIC immediate annuity reserves. As of December 31, 2018, reserves were understated by $1,830,904. As a result, surplus was overstated by $1,446,414. The events contributing to the adjustment impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4, L19, C1)	$(1,830,904)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	384,490
Decrease in surplus (P4, L53, C1)	$(1,446,414)

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

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

(2) OTTI Recognized - NONE

(3) Recognized OTTI securities - NONE

(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	$	63,329
		2.	12 Months or Longer	$	508,322
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	$	23,517,374
		2.	12 Months or Longer	$	69,179,886

(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	$	172,626,478

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

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

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

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

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

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

(2)		Undiscounted Future Premium Commitments		Derivative Fair Value with Premium Commitments (Reported on DB)		Derivative Fair Value Excluding Impact of Future Settled Premiums	
a.	Prior Year	$	115,755,029	$	57,533,549	$	170,922,160
b.	Current Period	$	76,635,830	$	(15,319,835)	$	60,465,650

Note 9 – Income Taxes

No significant changes

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

A. Nature of the Relationship Involved

Effective April 1, 2019, the Company recaptured the following riders reinsured by Sycamore Re., Ltd (SYRE), an affiliated special purpose financial captive life insurance company:

- Guaranteed Lifetime Withdrawal Benefits (GLWB) along with any Guaranteed Minimum Death Benefits (GMDB) which are a part of a GLWB or that could only be purchased alongside a GLWB issued by the Company.
- Guaranteed Principal Protection (GPP) embedded in any GLWB.
- The excess or retained claims arising from the Guaranteed Minimum Income Benefit (GMIB) and First Dollar optional GMDB coverage between the Company and Chubb Tempest Life Re.
- GMIB riders along with any Annual Reset Death Benefit (ARDBR) that could only be purchased alongside a GMIB rider issued by the Company from April 1, 2008 through April 30, 2010.
- All GPP's not embedded in any GLWB rider.

The variable annuity rider business written by a U.S. domestic affiliate, National Security Life and Annuity Company which is reinsured by the Company and then retroceded to Sycamore Re., Ltd, was not recaptured. The Ohio Department of Insurance approved this transaction on January 9, 2019 and SYRE's regulator, the Cayman Islands Monetary Authority, approved this transaction on February 18, 2019.

The impact of the recapture is shown below:

Release of ceded reserves	$ 462,217,074
Recapture fee received	$ 462,216,405
Release of voluntary reserve	$ 99,516,464

Also effective April 1, 2019, all variable annuity riders written by the Company and the death benefits built into the base contract were ceded to Sunrise on a 100% coinsurance basis. The riders included under this reinsurance agreement include:

- GLWB along with any GMDB which are a part of a GLWB or that could only be purchased alongside a GLWB issued by the Company.
- Guaranteed Principal Protection (GPP) embedded in any GLWB.
- The excess or retained claims arising from the GMIB and First Dollar optional GMDB coverage between the Company and Chubb Tempest Life Re.
- GMIB riders along with any ARDBR that could only be purchased alongside a GMIB rider issued by ONLIC from April 1, 2008 through April 30, 2010.
- All GPP's not embedded in any GLWB rider.

The Ohio Department of Insurance approved this transaction on January 11, 2019. Amounts transferred to Sunrise under this agreement on April 1 included the following:

Premiums ceded – reinsurance	$ 747,950,018
Premiums ceded – derivative funds withheld	$ 12,278,598
Reserves ceded	$ 481,500,818

During the second quarter of 2019, the Company made a capital contribution of $57,154,350 to Sunrise.

B. Transactions

The Company's investment income reflects dividends from its wholly owned subsidiaries, Ohio National Investments, Inc., of $5,250,000 and Ohio National Life Assurance Corporation of $6,000,000 for the period ended September 30, 2019.

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

	September 30, 2019
Dividends declared and unpaid (P3, L23,C1)	$ 0
Dividends paid in cash (P5, L16.5, C1)	55,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	0
Dividends to stockholders (P4, L52, C1)	$ 55,000,000

C. Dollar Amounts of Transactions

Please refer to Note 10(A)

NOTES TO FINANCIAL STATEMENTS

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

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a cash pooling agreement. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLA). Settlement is made daily for each party's needs from or to the concentration account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At September 30, 2019, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	September 30, 2019
Ohio National Life Assurance Corporation	$ 47,441,117
Ohio National Financial Services	13,983,898
Sycamore Re, Ltd	29,494,646
Ohio National Investments, Inc.	5,807,577
Montgomery Re, Inc.	5,196,737
Ohio National Mutual Holdings, Inc.	827,622
ONFlight Inc.	159,199
Kenwood Re, Inc	6,600,398
Sunrise Captive Re, LLC	58,305,687
OnTech, LLC	2,846,708
Financial Way Realty, Inc	942,359
ON Foreign Holdings, LLC	(9,241,231)
Camargo Re Captive, Inc.	7,601,130
Fiduciary Capital Management, Inc.	300,963
Total	$170,266,810

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $350,000,000 as of September 30, 2019 and December 31, 2018, respectively. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	30,000,000	30,000,000	0
(c) Activity Stock	11,552,300	11,552,300	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 41,552,300	$ 41,552,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 577,615,000	XXX	XXX

2. Prior Year

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year to Date Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 30,000,000	$ 30,000,000	$ 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)	$ 393,899,548	$ 377,815,573	$ 350,000,000
2. Current Year to Date General Account Total Collateral Pledged	$ 393,899,548	$ 377,815,573	$ 350,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	$ 0	$ 0	$ 0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 399,898,836	$ 401,075,444	$ 350,000,000

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	350,000,000	350,000,000	0	$ 350,000,009
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 350,000,000	$ 350,000,000	$ 0	$ 350,000,009

2. Prior Year

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

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

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

c. FHLB – Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2018	Current Year to Date	2018	Current Year to Date	2018
a. Service cost	$ 1,317,000	$ 2,412,000	$ 21,000	$ 43,000	$ 0	$ 0
b. Interest cost	2,920,000	3,994,000	213,000	261,000	0	0
c. Expected return on plan assets	(2,676,000)	(4,726,000)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	2,360,000	3,274,000	101,000	57,000	0	0
f. Prior service cost or credit	31,000	153,000	(23,000)	(13,000)	0	0
g. Gain or loss recognized due to a settlement curtailment	0	0	0	0	0	0
h. Total net periodic benefit cost	$ 3,952,000	$ 5,107,000	$ 312,000	$ 348,000	$ 0	$ 0

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

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

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

C. Wash Sales - NONE

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Cash & Cash equivalents	$ 299,187,520	$ 0	$ 0	$ 123,850,034	$ 423,037,554
Short-Term	0	45,389,477	0	0	45,389,477
Securities lending collateral	0	172,632,403	0	0	172,632,403
Bonds - Industrial and Misc	0	171,297	0	0	171,297
Common stock - Industrial and Misc	0	41,894,754	0	0	41,894,754
Equity put options	0	18,555	0	0	18,555
Equity call Options	0	40,447,344	0	0	40,447,344
Options on swaps	0	75,874,624	0	0	75,874,624
Swaps	0	1,416,800	0	0	1,416,800
Futures contracts	2,322,236	0	0	0	2,322,236
Separate account assets	18,811,509,557	0	0	0	18,811,509,557
Total	$ 19,113,019,313	$ 377,845,254	$ 0	$ 123,850,034	$ 19,614,714,601
Liabilities at Fair Value					
Equity put options	$ 0	$ 15,319,835	$ 0	$ 0	$ 15,319,835
Futures contracts	1,372,871	0	0	0	1,372,871
Total	$ 1,372,871	$ 15,319,835	$ 0	$ 0	$ 16,692,706

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

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

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,489,671,781	$ 5,173,057,692	$ 15,649,799	$5,465,893,546	$ 8,128,436	$ 0	$ 0
Cash & cash equivalents	$ 423,037,554	$ 423,037,544	$ 299,187,520	$ 0	$ 0	$ 123,850,034	$ 0
Short-term	$ 45,389,477	$ 45,367,360	$ 0	$ 45,389,477	$ 0	$ 0	$ 0
Common stock non-affilate	$ 41,894,754	$ 41,894,754	$ 0	$ 41,894,754	$ 0	$ 0	$ 0
Preferred stock	$ 6,782,477	$ 6,169,599	$ 0	$ 6,782,477	$ 0	$ 0	$ 0
Mortgage Loan	$ 894,877,912	$ 900,062,963	$ 0	$ 0	$ 894,877,912	$ 0	$ 0
Securities lending collateral	$ 172,632,403	$ 172,632,403	$ 0	$ 172,632,403	$ 0	$ 0	$ 0
Derivatives- equity put options	$ 18,555	$ 18,555	$ 0	$ 18,555	$ 0	$ 0	$ 0
Derivatives- equity put options	$ (15,319,835)	$ (15,319,835)	$ 0	$ (15,319,835)	$ 0	$ 0	$ 0
Derivatives- options on swaps	$ 75,874,624	$ 75,874,624	$ 0	$ 75,874,624	$ 0	$ 0	$ 0
Derivatives- call options	$ 40,447,344	$ 40,447,344	$ 0	$ 40,447,344	$ 0	$ 0	$ 0
Derivatives- swaps	$ 1,416,800	$ 1,416,800	$ 0	$ 1,416,800	$ 0	$ 0	$ 0
Derivatives- futures contracts	$ 2,322,236	$ 2,322,236	$ 2,322,236	$ 0	$ 0	$ 0	$ 0
Derivatives- futures contracts	$ (1,372,871)	$ (1,372,871)	$ (1,372,871)	$ 0	$ 0	$ 0	$ 0
Separate account assets	$ 18,811,509,557	$ 18,811,509,557	$ 18,811,509,557	$ 0	$ 0	$ 0	$ 0
Separate account liabilities	$ (18,811,509,557)	$ (18,811,509,557)	$ (18,811,509,557)	$ 0	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

Effective July 1, 2019, the Company entered into a reinsurance agreement to coinsure 100% of its retained inforce Bank Owned Life Insurance (BOLI) and Single Premium Deferred Annuity (SPDA) blocks of business with a third party reinsurer licensed as an authorized reinsurer in the State of Ohio. The following is a summary of the initial impact of the reinsurance agreement:

Assets	**(000's Omitted)**
Bonds	$ (1,554,453)
Cash, cash equivalents and short-term investments	1,926
Common stocks, affiliates (ONLAC subsidiary surplus)	26,942
Investment income due and accrued	(16,199)
Current federal and foreign income tax recoverable and interest thereon	(41,553)
Net deferred tax asset	11,824
Total Impact on Assets	$ (1,571,513)
Liabilities, Capital and Surplus	
Aggregate reserve for life contracts	$ (1,651,944)
Interest maintenance reserves	(10,195)
Unassigned funds (surplus)	90,626
Total Impact on Liabilities, Capital and Surplus	$ (1,571,513)
Summary of Operations	
Premiums and annuity considerations for life and accident and health contracts	$ (1,695,017)
Increase in aggregate reserves for life and accident and health contracts	(1,651,944)
Aggregate write-ins for deductions – (pre-tax gain on transaction)	(109,964)
Net gain on reinsurance transaction, pre-tax	66,891
Net realized capital gains (losses) less capital gains tax	(187)
Federal and foreign income taxes incurred	14,844
Net income impact before recognition of deferred gain	51,860
Deferral of Reinsurance Gain:	
Premiums and annuity considerations for life and accident and health contracts	1,695,017
Commissions and expense allowances on reinsurance ceded	14,047
Increase in aggregate reserves for life and accident and health contracts	1,651,944
Aggregate write-ins for deductions (IMR release)	109,964
Tax Impact of Transaction Recognized In Net Income	$ (984)
Capital and Surplus Account	
Net income	($984)
Change in net unrealized capital gains (losses) (ONLAC subsidiary surplus)	26,942
Change in net deferred income tax	(2,344)
Change in non-admitted assets	14,167
Deferred reinsurance gain	52,844
Total Impact on Capital and Surplus	$ 90,625

The deferred reinsurance gain will be amortized into income as profits on the reinsured blocks emerge.

E. Reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer
As described in Note 10, the Company cedes variable annuity riders and the death benefits built into the base contracts to Sunrise on a 100% coinsurance basis. At June 30, 2019, Sunrise held assumed reserves of $665,935,746 related to these contracts. Sunrise retrocedes on a 100% coinsurance basis the excess or retained claims arising from the GMIB and First Dollar optional GMDB coverage between ONLIC and Chubb Tempest Life Re and GMIB riders along with any Annual Reset Death Benefit (ARDBR) that could be purchased alongside a GMIB rider issued by ONLIC from April 1, 2008 through April 30, 2010 to SYRE. At June 30, 2019, Sunrise ceded reserves of $463,564,579 to SYRE related to these contracts. Sunrise applies a prescribed practice that allows it to carry its reserve obligations utilizing a reserve methodology that is approved by the Ohio Department of Insurance. Refer to Note 1 for the impact to the Company's capital and surplus as a result of the application of this prescribed practice.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2018 were $10,499,494. As of September 30, 2019, $1,735,507 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 $9,249,608. 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: $ 20,999,787

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	361,443,562	419,154,848
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	162,099,816
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 361,443,562	$ 581,254,664
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 172,626,478

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 172,632,404

16.3 Total payable for securities lending reported on the liability page: $ 172,632,403

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	P.O. Box 2054, Schilitz Park, Suite 300, Milwaukee, WI 53201
Wells Fargo Securities, LLC	301 South College Street, 7th Floor, Charlotte, NC 28202-4200

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full and complete information relating thereto:

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$900,062,963
1.14	Total mortgages in good standing	$900,062,963
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)	$900,062,963
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$0
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$0
2.	Operating Percentages:	
2.1	A&H loss percent	(3.7)
2.2	A&H cost containment percent	1.4
2.3	A&H expense percent excluding cost containment expenses	15.8
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
Life & Annuity - Affiliates								
16481.......	83-2532656..........	04/01/2019	Sunrise Captive Re, LLC...	OH............	OTH/I...........	Authorized........	..........0.............	....
Life & Annuity - Non-Affiliates								
93572.......	43-1235868..........	07/01/2019	RGA Reinsurance Company...	MO............	CO/I.............	Authorized........	..........0.............	....

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	7,407,284	171,436	120,042	1,586,484	9,285,245	2,080
2. Alaska AK	L	224,629	0	5,566	21,241	251,436	784
3. Arizona AZ	L	10,519,564	(547,880)	67,092	770,271	10,809,046	13,173
4. Arkansas AR	L	3,796,839	100,270	57,238	496,751	4,451,097	1,890
5. California CA	L	34,702,593	3,345,331	517,883	6,284,582	44,850,389	1,363,869
6. Colorado CO	L	26,215,289	1,622,037	289,656	385,059	28,512,041	278,013
7. Connecticut CT	L	3,643,104	498,956	104,073	783,651	5,029,783	1,209
8. Delaware DE	L	1,887,395	334,939	27,626	269,998	2,519,957	107
9. District of Columbia DC	L	556,229	2,709	5,453	301,920	866,310	11
10. Florida FL	L	38,911,844	4,830,493	365,362	4,168,390	48,276,089	1,391,666
11. Georgia GA	L	7,205,342	603,382	134,529	1,454,282	9,397,535	6,768
12. Hawaii HI	L	123,329	0	1,964	0	125,293	204
13. Idaho ID	L	1,553,268	514,699	70,837	337,398	2,476,201	26,356
14. Illinois IL	L	25,242,292	4,367,227	523,041	2,469,755	32,602,314	2,257,541
15. Indiana IN	L	8,903,305	(188,287)	93,180	2,696,016	11,504,214	45,354
16. Iowa IA	L	5,620,872	1,438,657	93,557	1,214,957	8,368,042	125,776
17. Kansas KS	L	12,217,288	1,005,742	193,703	558,226	13,974,958	713,172
18. Kentucky KY	L	3,846,367	323,718	92,739	1,861,825	6,124,650	79,205
19. Louisiana LA	L	12,590,575	(62,940)	38,328	1,154,297	13,720,260	2,524,604
20. Maine ME	L	420,544	(392,939)	18,749	703,141	749,496	220
21. Maryland MD	L	7,017,753	4,121,256	152,602	686,601	11,978,212	6,459
22. Massachusetts MA	L	8,654,769	753,877	274,114	2,651,953	12,334,713	6,990,346
23. Michigan MI	L	28,352,459	2,465,965	321,158	3,155,274	34,294,856	2,260,537
24. Minnesota MN	L	6,546,057	1,538,930	112,509	1,106,969	9,304,466	8,834
25. Mississippi MS	L	2,389,463	70,802	69,197	205,426	2,734,887	208,768
26. Missouri MO	L	7,488,114	1,363,721	91,260	687,429	9,630,523	11,845
27. Montana MT	L	930,169	10,800	16,729	96,424	1,054,122	3,807
28. Nebraska NE	L	7,322,598	307,203	62,381	692,820	8,385,002	458,399
29. Nevada NV	L	2,025,387	41,088	48,814	15,954	2,131,243	212,621
30. New Hampshire NH	L	5,324,466	1,615,959	23,680	2,990	6,967,096	3,112
31. New Jersey NJ	L	18,782,701	3,746,831	165,553	637,192	23,332,277	3,250,643
32. New Mexico NM	L	519,042	28,493	14,245	0	561,780	577
33. New York NY	N	1,641,976	(609,593)	25,176	2,402	1,059,961	26,162
34. North Carolina NC	L	9,885,248	2,054,328	197,598	3,546,719	15,683,894	154,398
35. North Dakota ND	L	3,760,666	0	74,693	80,114	3,915,474	376,874
36. Ohio OH	L	34,162,677	4,699,978	871,441	24,826,516	64,560,612	80,669,010
37. Oklahoma OK	L	7,472,087	178,537	92,889	1,296,642	9,040,155	1,559
38. Oregon OR	L	2,560,653	36,530	124,917	446,040	3,168,141	137,486
39. Pennsylvania PA	L	27,885,269	3,897,915	461,753	2,185,558	34,430,495	826,144
40. Rhode Island RI	L	1,712,745	441,031	43,323	51,891	2,248,989	80,833
41. South Carolina SC	L	4,065,899	470,658	65,949	488,483	5,090,989	2,317
42. South Dakota SD	L	1,570,231	23,225	6,991	10,357	1,610,803	34,945
43. Tennessee TN	L	12,540,318	1,193,183	318,557	4,329,436	18,381,493	5,087
44. Texas TX	L	39,307,489	757,003	395,816	4,954,044	45,414,352	1,666,774
45. Utah UT	L	6,562,168	47,132	37,290	5,827	6,652,418	908,506
46. Vermont VT	L	197,208	68,131	4,624	20,102	290,065	41
47. Virginia VA	L	8,016,813	857,528	177,916	4,323,556	13,375,814	3,197
48. Washington WA	L	5,275,109	564,192	109,601	789,221	6,738,123	6,332
49. West Virginia WV	L	1,827,388	1,108,105	79,608	771,645	3,786,746	6,448,344
50. Wisconsin WI	L	12,181,269	1,832,817	440,842	1,846,784	16,301,712	117,772
51. Wyoming WY	L	737,460	14,550	15,164	0	767,174	1,799
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	278,847	109,978	862,670	0	1,251,496	0
55. US Virgin Islands VI	N	112	0	0	0	112	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	35,704	0	76	0	35,780	100
58. Aggregate Other Alien OT	XXX	132,785	0	14,714	0	147,499	32
59. Subtotal	XXX	482,751,054	51,777,703	8,594,466	87,432,609	630,555,831	113,715,663
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	74,102,914	0	0	0	74,102,914	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,007,730	7,883,335	219,485	0	9,110,550	0
94. Aggregate other amounts not allocable by State	XXX	3,596,106	0	0	0	3,596,106	0
95. Totals (Direct Business)	XXX	561,457,804	59,661,038	8,813,950	87,432,609	717,365,402	113,715,663
96. Plus Reinsurance Assumed	XXX	76,500,731	2,251,580	0	0	78,752,311	0
97. Totals (All Business)	XXX	637,958,535	61,912,618	8,813,950	87,432,609	796,117,713	113,715,663
98. Less Reinsurance Ceded	XXX	253,747,093	415,474,953	4,449,646	0	673,671,692	0
99. Totals (All Business) less Reinsurance Ceded	XXX	384,211,442	(353,562,335)	4,364,304	87,432,609	122,446,021	113,715,663

DETAILS OF WRITE-INS

58001. Other alien	XXX	132,785	0	14,714	0	147,499	32
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	132,785	0	14,714	0	147,499	32
9401. Dividends accums used to purchase paid-up additions	XXX	3,575,135	0	0	0	3,575,135	0
9402. Dividends accums used to shorten endow or prem pay	XXX	20,971	0	0	0	20,971	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	3,596,106	0	0	0	3,596,106	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

All subsidiaries are 100% owned except as noted

- Ohio National Mutual Holdings, Inc. (ONMH) (Top Holding Company – OH) FEI No. 31-1614095
  - Ohio National Financial Services, Inc. (ONFS) (Intermediate Holding Company – OH) FEI No. 31-1614097
    - Sycamore Re, Ltd (SYRE) (Insurer – Cayman Islands) All No. AA-0056843
      - ON Foreign Holdings, LLC (ONFH) (Holding Company – DE) FEI No. 46-3873878
        - Ohio National International Holdings Cooperatief U.A. (ONIH) (Holding Company – Dutch)
          - ON Netherlands Holdings B.V. (ONNH) (Holding Company – Dutch)
            - ON Global Holdings, SMLLC (ONGH) (Holding Company – DE) FEI No. 31-1702660
              - Ohio National Sudamerica S.A. (ONSA) (Holding Company – Chile)
                - Ohio National Seguros de Vida S.A. (ONSV) (Insurance Company - Chile)
            - Ohio National Seguros de Vida S.A. (ONSP) (Insurance Company - Peru)
            - O.N. International do Brasil Participações Ltda. (OHIO) (Holding Company - Brazil) 50% owner of Centauro-ON – Brazilian Insurance Co.
    - ONTech, LLC. (ONTE) FEI No. 46-5464819
    - Financial Way Realty, Inc. (FWRI) FEI No. 26-4812790
    - ON Flight, Inc. (ONFL) FEI No. 31-1684349
    - The Ohio National Life Insurance Company (ONLI) (Insurer – OH) FEI No. 31-0397080 NAIC Group Code 0704
      - Montgomery Re, Inc. (MONT) (Captive Insurer – VT) FEI No. 26-3791519 NAIC No. 13575 NAIC Group Code 0704
      - Kenwood Re, Inc. (KENW) (Captive Insurer – VT) FEI No. 80-0955278 NAIC No. 15363 NAIC Group Code 0704
      - Camargo Re Captive, Inc. (CMGO) (Captive Insurer – OH) FEI No. 47-4249160 NAIC No. 15855 NAIC Group Code 0704
      - Sunrise Captive Re, LLC. (SUNR) (Captive Insurer – OH) FEI No. 83-2532656 NAIC No. 16481 NAIC Group Code 0704
      - Ohio National Life Assurance Corporation (ONLA) (Insurer – OH) FEI No. 31-0962495 NAIC No. 89206 NAIC Group Code 0704
      - National Security Life and Annuity Company (NSLA) (Insurer - NY) FEI No. 13-2740556 NAIC No. 85472 NAIC Group Code 0704
      - Ohio National Investments, Inc. (ONII) FEI No. 31-1454693
        - Sponsored mutual funds advised by Ohio National Investments, Inc.:
          - -Ohio National Fund, Inc. Maryland 1980
          - -Dow Target Variable Fund LLC Ohio 1998
      - Ohio National Equities, Inc. (ONEQ) FEI No. 31-1454699
      - The O.N. Equity Sales Company (ONES) FEI No. 31-0742113
        - Ohio National Insurance Agency, Inc. (ONIA) FEI No. 32-0071428
        - O.N. Investment Management Company (ONIM) FEI No. 31-0784369
        - Ohio National Insurance Agency of Alabama, Inc. (ONIA)(AL) FEI No. 63-1202147
    - Fiduciary Capital Management, Inc. (FCMI) FEI No. 06-1187459
    - Princeton Captive Re, Inc. (PRIN) FEI No. 82-2868171

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc..........	15363...	80-0955278..	0	0	....	Kenwood Re, Inc..	VT............	IA..................	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..............	......N.......	0........
0704	Ohio National Mutual Holdings, Inc..........	15855...	47-4249160..	0	0	....	Camargo Re Captive, Inc................................	OH............	IA..................	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..............	......N.......	0........
0704	Ohio National Mutual Holdings, Inc..........	16481...	83-2532656..	0	0	....	Sunrise Captive Re, LLC..................................	OH............	IA..................	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..............	......N.......	0........
0704	Ohio National Mutual Holdings, Inc..........	0...........	31-1454693..	0	0	....	Ohio National Investments, Inc.........................	OH............	NIA...............	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..............	......Y.......	0........
0704	Ohio National Mutual Holdings, Inc..........	0...........	31-1454699..	0	0	....	Ohio National Equities, Inc................................	OH............	NIA...............	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..............	......Y.......	0........
0704	Ohio National Mutual Holdings, Inc..........	0...........	31-0742113..	0	0	....	The O.N. Equity Sales Company......................	OH............	NIA...............	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..............	......Y.......	0........
0704	Ohio National Mutual Holdings, Inc..........	0...........	32-0071428..	0	0	....	Ohio National Insurance Agency, Inc.................	OH............	NIA...............	The O.N. Equity Sales Company.....................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..............	......N.......	0........
0704	Ohio National Mutual Holdings, Inc..........	0...........	31-0784369..	0	0	....	O.N. Investment Management Company...........	OH............	NIA...............	The O.N. Equity Sales Company.....................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..............	......N.......	0........
0704	Ohio National Mutual Holdings, Inc..........	0...........	63-1202147..	0	0	....	Ohio National Insurance Agency of Alabama, Inc.	AL.............	NIA...............	The O.N. Equity Sales Company.....................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..............	......N.......	0........

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.	NO

Explanations:

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

Bar Code:

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* 6 7 1 7 2 2 0 1 9 4 4 6 0 0 0 0 3 *

* 6 7 1 7 2 2 0 1 9 7 0 0 0 0 0 0 3 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. State taxes recoverable	655,500	0	655,500	642,000
2505. Goodwill	178,318	0	178,318	237,758
2506. Pension fee income recoverable	52,332	0	52,332	212,082
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Prepaid expenses	105,000	105,000	0	0
2509. Surplus note issuance costs	63,228	63,228	0	0
2597. Summary of remaining write-ins for Line 25	1,074,378	168,228	906,150	1,111,840

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. IMR adjustment	393,599	0	0
2797. Summary of remaining write-ins for Line 27	393,599	0	0

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Prior period adjustment	(1,446,414)	(874,903)	(1,063,344)
5397. Summary of remaining write-ins for Line 53	(1,446,414)	(874,903)	(1,063,344)

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,406,596	24,850,979
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	191,550	2,546,264
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	768,670	990,647
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	25,829,476	26,406,596
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	25,829,476	26,406,596

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	859,830,166	804,802,022
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	117,960,122	180,865,000
2.2 Additional investment made after acquisition	62,082	17,189
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	5,945	6,246
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	77,794,841	125,860,291
8. Deduct amortization of premium and mortgage interest points and commitment fees	511	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)	900,062,963	859,830,166
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	900,062,963	859,830,166
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	900,062,963	859,830,166

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	76,569,917	75,000,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	250,000	414,970
2.2 Additional investment made after acquisition	60,284,728	1,185,629
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	105,001,003	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	30,682
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	242,105,648	76,569,917
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	242,105,648	76,569,917

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,436,284,874	6,335,622,909
2. Cost of bonds and stocks acquired	601,808,750	2,022,636,073
3. Accrual of discount	2,803,046	3,703,642
4. Unrealized valuation increase (decrease)	56,646,041	4,460,972
5. Total gain (loss) on disposals	132,361,527	3,827,703
6. Deduct consideration for bonds and stocks disposed of	2,582,500,696	928,396,620
7. Deduct amortization of premium	6,123,425	7,673,961
8. Total foreign exchange change in book/adjusted carrying value	(396,900)	(378,000)
9. Deduct current year's other-than-temporary impairment recognized	1,121,187	1,552,334
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	514,861	4,034,490
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,640,276,892	7,436,284,874
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	5,640,276,892	7,436,284,874

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,155,185,217	165,864,439	1,048,768,499	(5,630,307)	4,355,969,994	4,155,185,217	3,266,650,850	4,396,167,887
2. NAIC 2 (a)	2,368,004,376	260,749,456	818,833,759	(2,411,309)	2,423,123,428	2,368,004,376	1,807,508,764	2,460,039,491
3. NAIC 3 (a)	139,237,109	0	21,886,344	(2,181,367)	135,605,475	139,237,109	115,169,398	134,065,066
4. NAIC 4 (a)	18,387,023	0	105,384	(2,942,334)	20,164,495	18,387,023	15,339,305	22,977,504
5. NAIC 5 (a)	4,276,512	0	24,313	11,135,550	4,473,304	4,276,512	15,387,749	4,494,745
6. NAIC 6 (a)	382,998	0	704,662	690,641	793,680	382,998	368,977	397,923
7. Total Bonds	6,685,473,235	426,613,895	1,890,322,961	(1,339,126)	6,940,130,376	6,685,473,235	5,220,425,043	7,018,142,616
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	8,096,234	2,533,605	9,460,240	0	8,096,234	8,096,234	1,169,599	13,292,234
10. NAIC 3	5,000,000	0	0	0	5,000,000	5,000,000	5,000,000	5,000,000
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	13,096,234	2,533,605	9,460,240	0	13,096,234	13,096,234	6,169,599	18,292,234
15. Total Bonds and Preferred Stock	6,698,569,469	429,147,500	1,899,783,201	(1,339,126)	6,953,226,610	6,698,569,469	5,226,594,642	7,036,434,850

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....36,456,203; NAIC 2 $.....10,911,156; 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	45,367,358	XXX	45,379,108	62,571	161,912

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	20,000,000
2. Cost of short-term investments acquired	47,380,111	0
3. Accrual of discount	1,689	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	2,000,000	20,000,000
7. Deduct amortization of premium	14,441	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)	45,367,359	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	45,367,359	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	100,158,656
2.	Cost paid/(consideration received) on additions	24,702,731
3.	Unrealized valuation increase/(decrease)	3,641,479
4.	Total gain (loss) on termination recognized	(67,064,690)
5.	Considerations received/(paid) on terminations	(40,602,412)
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	396,900
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	102,437,488
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	102,437,488

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				4,039,749
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(3,090,384)
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	949,365			
3.14	Section 1, Column 18, prior year	4,039,749	(3,090,384)	(3,090,384)	
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	949,365			
3.24	Section 1, Column 19, prior year	4,039,749	(3,090,383)	(3,090,383)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		(20,334,252)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(20,334,252)	(20,334,252)		
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)				949,365
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				949,365

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	102,437,488	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	949,365	
3.	Total (Line 1 plus Line 2)		103,386,853
4.	Part D, Section 1, Column 5	120,079,558	
5.	Part D, Section 1, Column 6	(16,692,704)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(1)
		Fair Value Check	
7.	Part A, Section 1, Column 16	102,437,488	
8.	Part B, Section 1, Column 13	949,365	
9.	Total (Line 7 plus Line 8)		103,386,853
10.	Part D, Section 1, Column 8	120,079,558	
11.	Part D, Section 1, Column 9	(16,692,704)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(1)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	102,723	
14.	Part B, Section 1, Column 20	7,499,884	
15.	Part D, Section 1, Column 11	7,602,607	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	112,628,030	81,114,726
2. Cost of cash equivalents acquired	717,730,821	2,145,107,328
3. Accrual of discount	291,210	1,400,448
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	704,787,208	2,114,994,471
7. Deduct amortization of premium	12,860	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)	125,849,993	112,628,030
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	125,849,993	112,628,030

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0326088	TUCSON	AZ		07/23/2019	4.700	2,000,000	0	2,885,000
0426093	BENTON	AR		07/31/2019	4.277	4,300,000	0	9,400,000
0426094	JONESBORO	AR		07/31/2019	4.277	2,530,000	0	5,700,000
0426095	SPRINGDALE	AR		07/31/2019	4.277	2,950,000	0	6,800,000
0426096	FAYETTEVILLE	AR		07/31/2019	4.277	5,375,000	0	13,000,000
0426097	FORT SMITH	AR		07/31/2019	4.277	2,950,000	0	5,700,000
1026102	NAPLES	FL		09/05/2019	4.375	1,500,000	0	13,800,000
1026108	LARGO	FL		09/27/2019	4.150	16,200,000	0	39,100,000
1326091	CALDWELL	ID		07/30/2019	4.075	2,625,000	0	4,350,000
3926101	PITTSBURGH	PA		08/28/2019	4.250	3,325,000	0	5,525,000
4326090	COLUMBIA	TN		07/30/2019	4.515	18,000,000	0	30,200,000
4426105	SAN ANTONIO	TX		09/18/2019	4.125	1,750,000	0	5,000,000
4426107	BOERNE	TX		09/24/2019	4.022	1,920,000	0	4,970,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	65,425,000	0	146,430,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	65,425,000	0	146,430,000
3399999. Total Mortgages				XXX	XXX	65,425,000	0	146,430,000

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0525471	SAN DIEGO	CA		10/28/2010	09/26/2019	451,458	0	0	0	0	0	0	313,702	313,702	0	0	0
0525689	DINUBA	CA		07/10/2014	07/19/2019	996,624	0	0	0	0	0	0	787,854	787,854	0	0	0
1325086	POCATELLO	ID		07/30/2004	08/08/2019	94,009	0	0	0	0	0	0	11,745	11,745	0	0	0
4325078	BRISTOL	TN		06/04/2004	07/01/2019	140,613	0	0	0	0	0	0	20,350	20,350	0	0	0
4425876	HOUSTON	TX		12/22/2016	07/12/2019	2,488,677	0	0	0	0	0	0	2,334,723	2,334,723	0	0	0
5025087	OSHKOSH	WI		08/11/2004	07/01/2019	2,331,078	0	0	0	0	0	0	2,131,084	2,131,084	0	0	0
0199999. Total - Mortgages Closed by Repayment						6,502,459	0	0	0	0	0	0	5,599,458	5,599,458	0	0	0
Mortgages With Partial Repayments																	
0024739	CHILLUM	MD		08/18/1997		1,441,725	0	0	0	0	0	0	0	86,268	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		230,853	0	0	0	0	0	0	0	58,343	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		596,373	0	0	0	0	0	0	0	34,312	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		682,680	0	0	0	0	0	0	0	40,277	0	0	0
0024957	BOYLSTON	MA		11/26/2002		1,249,332	0	0	0	0	0	0	0	93,896	0	0	0
0024958	OGDEN	UT		11/26/2002		1,338,740	0	0	0	0	0	0	0	28,528	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		842,751	0	0	0	0	0	0	0	46,325	0	0	0
0024966	AMARILLO	TX		12/19/2002		1,439,706	0	0	0	0	0	0	0	79,733	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
0024970	BEVERLY HILLS	CA		12/23/2002		2,346,479	0	0	0	0	0	0	0	66,577	0	0	0
0024971	VISALIA	CA		12/23/2002		2,143,798	0	0	0	0	0	0	0	64,801	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,710,209	0	0	0	0	0	0	0	23,997	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,583,485	0	0	0	0	0	0	0	40,797	0	0	0
0125617	GREENVILLE	AL		05/02/2013		883,845	0	0	0	0	0	0	0	21,957	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		2,696,491	0	0	0	0	0	0	0	82,717	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,601,409	0	0	0	0	0	0	0	45,873	0	0	0
0325410	TUCSON	AZ		08/29/2008		2,361,757	0	0	0	0	0	0	0	108,393	0	0	0
0325424	TUCSON	AZ		10/30/2008		1,761,314	0	0	0	0	0	0	0	44,010	0	0	0
0325559	PHOENIX	AZ		05/22/2012		620,980	0	0	0	0	0	0	0	23,529	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,438,587	0	0	0	0	0	0	0	26,037	0	0	0
0325796	TUCSON	AZ		10/29/2015		5,999,211	0	0	0	0	0	0	0	62,247	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,277,790	0	0	0	0	0	0	0	15,764	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,969,409	0	0	0	0	0	0	0	31,780	0	0	0
0325939	TUSCON	AZ		08/30/2017		1,123,697	0	0	0	0	0	0	0	9,797	0	0	0
0325955	PHOENIX	AZ		11/09/2017		2,189,029	0	0	0	0	0	0	0	29,138	0	0	0
0325987	PHOENIX	AZ		03/29/2018		4,258,084	0	0	0	0	0	0	0	41,844	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		3,289,064	0	0	0	0	0	0	0	18,703	0	0	0
0326069	TUCSON	AZ		04/22/2019		0	0	0	0	0	0	0	0	11,474	0	0	0
0326073	MAUMELLE	AR		05/02/2019		0	0	0	0	0	0	0	0	23,837	0	0	0
0326083	MESA	AZ		06/21/2019		0	0	0	0	0	0	0	0	17,212	0	0	0
0326088	TUCSON	AZ		07/23/2019		0	0	0	0	0	0	0	0	5,037	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		3,687,622	0	0	0	0	0	0	0	76,583	0	0	0
0426093	BENTON	AR		07/31/2019		0	0	0	0	0	0	0	0	14,372	0	0	0
0426094	JONESBORO	AR		07/31/2019		0	0	0	0	0	0	0	0	8,457	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		0	0	0	0	0	0	0	0	9,861	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		0	0	0	0	0	0	0	0	17,966	0	0	0
0426097	FORT SMITH	AR		07/31/2019		0	0	0	0	0	0	0	0	9,861	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		678,205	0	0	0	0	0	0	0	5,739	0	0	0
0525147	TEMECULA	CA		06/15/2005		515,216	0	0	0	0	0	0	0	11,881	0	0	0
0525175	HAYWARD	CA		09/30/2005		403,049	0	0	0	0	0	0	0	54,073	0	0	0
0525238	ONTARIO	CA		05/25/2006		444,207	0	0	0	0	0	0	0	42,686	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,275,668	0	0	0	0	0	0	0	14,758	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		2,431,249	0	0	0	0	0	0	0	85,713	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		451,458	0	0	0	0	0	0	0	46,665	0	0	0
0525498	COSTA MESA	CA		04/26/2011		2,337,165	0	0	0	0	0	0	0	65,668	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,245,709	0	0	0	0	0	0	0	32,935	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,701,940	0	0	0	0	0	0	0	44,214	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		5,098,775	0	0	0	0	0	0	0	84,075	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,156,342	0	0	0	0	0	0	0	31,763	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,635,683	0	0	0	0	0	0	0	37,572	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
0525588	BERMUDA DUNES	CA		12/03/2012		1,006,156	0	0	0	0	0	0	0	96,340	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,290,675	0	0	0	0	0	0	0	35,843	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,517,181	0	0	0	0	0	0	0	31,472	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		4,936,746	0	0	0	0	0	0	0	54,262	0	0	0
0525689	DINUBA	CA		07/10/2014		996,624	0	0	0	0	0	0	0	30,132	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,210,007	0	0	0	0	0	0	0	35,519	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,078,732	0	0	0	0	0	0	0	22,624	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,424,629	0	0	0	0	0	0	0	46,600	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,335,704	0	0	0	0	0	0	0	38,634	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,677,425	0	0	0	0	0	0	0	43,293	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		5,045,289	0	0	0	0	0	0	0	49,023	0	0	0
0525828	SACRAMENTO	CA		04/29/2016		2,275,179	0	0	0	0	0	0	0	230,449	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		3,355,117	0	0	0	0	0	0	0	21,167	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		1,089,101	0	0	0	0	0	0	0	9,763	0	0	0
0525900	ONTARIO	CA		04/06/2017		8,531,974	0	0	0	0	0	0	0	78,462	0	0	0
0525972	CUPERTINO	CA		01/11/2018		7,059,509	0	0	0	0	0	0	0	59,866	0	0	0
0525980	LYNWOOD	CA		03/08/2018		2,420,333	0	0	0	0	0	0	0	31,159	0	0	0
0525988	SAN DIEGO	CA		04/06/2018		7,198,137	0	0	0	0	0	0	0	90,270	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		6,120,387	0	0	0	0	0	0	0	73,742	0	0	0
0526021	LEMON GROVE	CA		08/14/2018		3,760,655	0	0	0	0	0	0	0	40,818	0	0	0
0526033	OTAY MESA	CA		11/02/2018		3,000,000	0	0	0	0	0	0	0	35,240	0	0	0
0526054	NEWPORT BEACH	CA		02/25/2019		0	0	0	0	0	0	0	0	21,172	0	0	0
0526066	CARLSBAD	CA		04/16/2019		0	0	0	0	0	0	0	0	10,603	0	0	0
0625177	AURORA	CO		09/30/2005		2,091,456	0	0	0	0	0	0	0	71,015	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		2,211,589	0	0	0	0	0	0	0	51,975	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		2,111,694	0	0	0	0	0	0	0	17,140	0	0	0
0825978	NEWARK	DE		02/15/2018		3,856,117	0	0	0	0	0	0	0	50,102	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		1,716,741	0	0	0	0	0	0	0	63,010	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		154,322	0	0	0	0	0	0	0	5,663	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		703,195	0	0	0	0	0	0	0	19,413	0	0	0
1025400	ODESSA	FL		06/09/2008		2,133,788	0	0	0	0	0	0	0	42,539	0	0	0
1025520	ORLANDO	FL		08/09/2011		3,074,988	0	0	0	0	0	0	0	70,119	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,500,975	0	0	0	0	0	0	0	13,185	0	0	0
1025549	APOPKA	FL		03/28/2012		671,660	0	0	0	0	0	0	0	16,528	0	0	0
1025653	TAMPA	FL		10/11/2013		2,816,594	0	0	0	0	0	0	0	56,543	0	0	0
1025668	DESTIN	FL		12/16/2013		1,149,435	0	0	0	0	0	0	0	66,311	0	0	0
1025734	SANFORD	FL		01/06/2015		2,258,852	0	0	0	0	0	0	0	40,183	0	0	0
1025748	NAPLES	FL		04/14/2015		4,392,837	0	0	0	0	0	0	0	47,027	0	0	0
1025758	NAPLES	FL		05/20/2015		686,372	0	0	0	0	0	0	0	5,022	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		1,014,542	0	0	0	0	0	0	0	10,911	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		1,916,729	0	0	0	0	0	0	0	47,214	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		2,216,518	0	0	0	0	0	0	0	70,750	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025810	HALEAH	FL		01/06/2016		5,403,134	0	0	0	0	0	0	0	86,460	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		6,818,098	0	0	0	0	0	0	0	99,247	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		328,850	0	0	0	0	0	0	0	24,910	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		1,206,707	0	0	0	0	0	0	0	17,857	0	0	0
1025880	NAPLES	FL		01/18/2017		3,765,182	0	0	0	0	0	0	0	34,330	0	0	0
1025920	MIAMI	FL		07/06/2017		5,822,045	0	0	0	0	0	0	0	35,366	0	0	0
1025925	POMPANO BEACH	FL		07/13/2017		1,199,614	0	0	0	0	0	0	0	22,450	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,536,505	0	0	0	0	0	0	0	13,431	0	0	0
1025935	WHARTON	NJ		08/11/2017		1,467,253	0	0	0	0	0	0	0	48,812	0	0	0
1026044	CORAL GABLE	FL		12/19/2018		3,400,000	0	0	0	0	0	0	0	25,665	0	0	0
1026084	PACE	FL		06/26/2019		0	0	0	0	0	0	0	0	8,073	0	0	0
1026086	NAPLES	FL		06/27/2019		0	0	0	0	0	0	0	0	28,283	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,798,910	0	0	0	0	0	0	0	30,683	0	0	0
1125929	MACON	GA		07/20/2017		1,077,217	0	0	0	0	0	0	0	14,628	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		818,224	0	0	0	0	0	0	0	16,990	0	0	0
1126020	ROSWELL	GA		08/13/2018		4,547,073	0	0	0	0	0	0	0	54,843	0	0	0
1325086	POCATELLO	ID		07/30/2004		94,009	0	0	0	0	0	0	0	11,921	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		103,672	0	0	0	0	0	0	0	26,129	0	0	0
1325752	MERIDIAN	ID		05/01/2015		964,811	0	0	0	0	0	0	0	10,440	0	0	0
1326091	CALDWELL	ID		07/30/2019		0	0	0	0	0	0	0	0	12,790	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,440,363	0	0	0	0	0	0	0	19,917	0	0	0
1425518	WOODRIVER	IL		07/27/2011		784,588	0	0	0	0	0	0	0	34,467	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		3,074,427	0	0	0	0	0	0	0	74,009	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		5,596,346	0	0	0	0	0	0	0	70,664	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,123,434	0	0	0	0	0	0	0	17,934	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		1,079,466	0	0	0	0	0	0	0	10,246	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,169,808	0	0	0	0	0	0	0	10,342	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,599,433	0	0	0	0	0	0	0	39,592	0	0	0
1425998	WHEELING	IL		05/14/2018		2,936,876	0	0	0	0	0	0	0	32,913	0	0	0
1426056	WHEELING	IL		03/07/2019		0	0	0	0	0	0	0	0	7,624	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		908,050	0	0	0	0	0	0	0	25,643	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,548,327	0	0	0	0	0	0	0	47,621	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,644,061	0	0	0	0	0	0	0	46,317	0	0	0
1525500	CARMEL	IN		04/28/2011		1,714,358	0	0	0	0	0	0	0	35,388	0	0	0
1525586	FISHERS	IN		11/29/2012		1,029,433	0	0	0	0	0	0	0	13,342	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,435,165	0	0	0	0	0	0	0	32,900	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,193,626	0	0	0	0	0	0	0	25,090	0	0	0
1525663	FISHERS	IN		11/13/2013		961,776	0	0	0	0	0	0	0	10,593	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		765,750	0	0	0	0	0	0	0	14,643	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,115,970	0	0	0	0	0	0	0	11,621	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,561,965	0	0	0	0	0	0	0	47,016	0	0	0

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1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525832	INDIANAPOLIS	IN		06/02/2016		962,943	0	0	0	0	0	0	0	20,907	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,646,494	0	0	0	0	0	0	0	50,733	0	0	0
1525856	FISHERS	IN		09/19/2016		10,567,237	0	0	0	0	0	0	0	225,951	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		2,449,637	0	0	0	0	0	0	0	34,486	0	0	0
1525910	CARMEL	IN		06/02/2017		751,947	0	0	0	0	0	0	0	9,059	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,729,694	0	0	0	0	0	0	0	50,734	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,577,580	0	0	0	0	0	0	0	34,389	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		3,050,962	0	0	0	0	0	0	0	26,051	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,120,485	0	0	0	0	0	0	0	15,567	0	0	0
1726064	WITCHITA	KS		04/09/2019		0	0	0	0	0	0	0	0	33,107	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		948,330	0	0	0	0	0	0	0	26,603	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		2,281,379	0	0	0	0	0	0	0	84,729	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,275,342	0	0	0	0	0	0	0	19,480	0	0	0
1825624	LEXINGTON	KY		05/17/2013		1,669,006	0	0	0	0	0	0	0	86,052	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,404,911	0	0	0	0	0	0	0	34,497	0	0	0
1825709	LEXINGTON	KY		10/10/2014		1,766,916	0	0	0	0	0	0	0	68,967	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,801,300	0	0	0	0	0	0	0	21,223	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,492,128	0	0	0	0	0	0	0	15,446	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,659,612	0	0	0	0	0	0	0	45,382	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,562,355	0	0	0	0	0	0	0	23,484	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		2,188,999	0	0	0	0	0	0	0	29,144	0	0	0
1826051	HEBRON	KY		02/20/2019		0	0	0	0	0	0	0	0	5,546	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		609,060	0	0	0	0	0	0	0	24,659	0	0	0
1925561	KENNER	LA		06/11/2012		2,127,946	0	0	0	0	0	0	0	30,046	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,524,262	0	0	0	0	0	0	0	19,941	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,450,283	0	0	0	0	0	0	0	75,476	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,382,552	0	0	0	0	0	0	0	30,936	0	0	0
2125731	FULTON	MD		12/22/2014		1,294,048	0	0	0	0	0	0	0	23,378	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,455,037	0	0	0	0	0	0	0	15,691	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,789,831	0	0	0	0	0	0	0	51,031	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		0	0	0	0	0	0	0	0	27,825	0	0	0
2225747	SPENCER	MA		04/07/2015		1,357,215	0	0	0	0	0	0	0	142,577	0	0	0
2225971	SPENCER	MA		01/04/2018		977,856	0	0	0	0	0	0	0	6,277	0	0	0
2325533	WYOMING	MI		10/26/2011		1,259,837	0	0	0	0	0	0	0	32,757	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		949,951	0	0	0	0	0	0	0	51,759	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,113,040	0	0	0	0	0	0	0	42,530	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,156,349	0	0	0	0	0	0	0	13,915	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,197,476	0	0	0	0	0	0	0	69,002	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,952,971	0	0	0	0	0	0	0	36,787	0	0	0
2325681	LANSING	MI		04/16/2014		2,312,148	0	0	0	0	0	0	0	43,430	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,405,478	0	0	0	0	0	0	0	29,741	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		2,939,254	0	0	0	0	0	0	0	91,482	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325844	NOVI	MI		07/26/2016		4,410,119	0	0	0	0	0	0	0	68,020	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,873,294	0	0	0	0	0	0	0	21,368	0	0	0
2325954	LAKE ORION	MI		11/09/2017		968,855	0	0	0	0	0	0	0	8,201	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		4,163,812	0	0	0	0	0	0	0	53,303	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		2,789,742	0	0	0	0	0	0	0	46,822	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		3,348,374	0	0	0	0	0	0	0	40,247	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,442,611	0	0	0	0	0	0	0	22,910	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		1,634,227	0	0	0	0	0	0	0	66,136	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		2,958,270	0	0	0	0	0	0	0	112,811	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,504,959	0	0	0	0	0	0	0	15,602	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,154,915	0	0	0	0	0	0	0	72,059	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,831,014	0	0	0	0	0	0	0	13,585	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		835,268	0	0	0	0	0	0	0	23,381	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		1,295,761	0	0	0	0	0	0	0	17,718	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,131,650	0	0	0	0	0	0	0	46,001	0	0	0
2725476	KALISPELL	MT		11/23/2010		1,928,823	0	0	0	0	0	0	0	57,125	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		593,301	0	0	0	0	0	0	0	55,030	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,443,705	0	0	0	0	0	0	0	57,437	0	0	0
2925950	LAS VEGAS	NV		10/24/2017		3,997,576	0	0	0	0	0	0	0	24,828	0	0	0
2925951	LAS VEGAS	NV		10/24/2017		1,998,788	0	0	0	0	0	0	0	12,414	0	0	0
3125306	OAKLAND	NJ		03/01/2007		969,284	0	0	0	0	0	0	0	69,889	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,447,853	0	0	0	0	0	0	0	35,107	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,337,306	0	0	0	0	0	0	0	29,034	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		793,251	0	0	0	0	0	0	0	15,854	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,421,820	0	0	0	0	0	0	0	21,564	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		2,545,918	0	0	0	0	0	0	0	65,553	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018		5,820,373	0	0	0	0	0	0	0	145,263	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,506,492	0	0	0	0	0	0	0	53,255	0	0	0
3325219	CLAY	NY		12/01/2010		1,341,952	0	0	0	0	0	0	0	37,749	0	0	0
3325538	LATHAM	NY		11/28/2011		1,913,524	0	0	0	0	0	0	0	26,106	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,045,230	0	0	0	0	0	0	0	66,318	0	0	0
3326070	COMMACK	NY		04/23/2019		0	0	0	0	0	0	0	0	7,466	0	0	0
3425105	MATTHEWS	NC		11/08/2004		459,206	0	0	0	0	0	0	0	16,422	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		471,522	0	0	0	0	0	0	0	16,758	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,282,905	0	0	0	0	0	0	0	19,028	0	0	0
3425482	CARRBORO	NC		12/20/2010		2,965,073	0	0	0	0	0	0	0	121,121	0	0	0
3425529	GREENSBORO	NC		09/29/2011		853,900	0	0	0	0	0	0	0	51,790	0	0	0
3425579	DURHAM	NC		10/19/2012		1,688,992	0	0	0	0	0	0	0	13,130	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,381,818	0	0	0	0	0	0	0	54,648	0	0	0
3425591	MONROE	NC		12/18/2012		1,285,062	0	0	0	0	0	0	0	23,008	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,183,088	0	0	0	0	0	0	0	27,812	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,260,149	0	0	0	0	0	0	0	36,602	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425751	FAYETTEVILLE	NC		05/01/2015		1,587,804	0	0	0	0	0	0	0	111,710	0	0	0
3425754	CONCORD	NC		05/07/2015		3,520,745	0	0	0	0	0	0	0	37,827	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,268,039	0	0	0	0	0	0	0	34,865	0	0	0
3425875	RALEIGH	NC		12/22/2016		835,807	0	0	0	0	0	0	0	22,702	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		0	0	0	0	0	0	0	0	9,053	0	0	0
3426080	WILMINGTON	NC		06/13/2019		0	0	0	0	0	0	0	0	26,594	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		0	0	0	0	0	0	0	0	7,202	0	0	0
3625100	DAYTON	OH		10/14/2004		72,684	0	0	0	0	0	0	0	20,165	0	0	0
3625130	VANDALIA	OH		03/29/2005		415,839	0	0	0	0	0	0	0	77,799	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		629,333	0	0	0	0	0	0	0	18,558	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		798,450	0	0	0	0	0	0	0	110,734	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,201,675	0	0	0	0	0	0	0	39,815	0	0	0
3625484	WESTLAKE	OH		12/27/2010		1,430,421	0	0	0	0	0	0	0	93,461	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		2,306,868	0	0	0	0	0	0	0	43,025	0	0	0
3625566	COLUMBUS	OH		07/13/2012		1,363,822	0	0	0	0	0	0	0	87,982	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,913,085	0	0	0	0	0	0	0	35,893	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		2,929,548	0	0	0	0	0	0	0	341,769	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,495,314	0	0	0	0	0	0	0	32,132	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		23,256,895	0	0	0	0	0	0	0	194,714	0	0	0
3625680	HUDSON	OH		03/21/2014		1,292,557	0	0	0	0	0	0	0	17,530	0	0	0
3625688	MASON	OH		06/09/2014		1,821,048	0	0	0	0	0	0	0	34,162	0	0	0
3625764	DAYTON	OH		06/10/2015		3,204,976	0	0	0	0	0	0	0	55,779	0	0	0
3625773	MASON	OH		07/09/2015		1,904,008	0	0	0	0	0	0	0	32,613	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		2,007,860	0	0	0	0	0	0	0	41,961	0	0	0
3625835	DAYTON	OH		06/17/2016		1,037,661	0	0	0	0	0	0	0	18,062	0	0	0
3625845	WELLINGTON	OH		08/02/2016		4,862,831	0	0	0	0	0	0	0	46,445	0	0	0
3625850	MORAINE	OH		09/09/2016		1,205,234	0	0	0	0	0	0	0	11,730	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,205,234	0	0	0	0	0	0	0	11,730	0	0	0
3625883	CINCINNATI	OH		01/19/2017		2,088,944	0	0	0	0	0	0	0	30,660	0	0	0
3625886	MENTOR	OH		02/07/2017		3,242,021	0	0	0	0	0	0	0	39,194	0	0	0
3625909	COLUMBUS	OH		05/16/2017		1,049,197	0	0	0	0	0	0	0	26,555	0	0	0
3625922	BLUE ASH	OH		07/07/2017		23,636,337	0	0	0	0	0	0	0	2,380,164	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,844,977	0	0	0	0	0	0	0	14,950	0	0	0
3625961	HILLIARD	OH		11/29/2017		3,580,634	0	0	0	0	0	0	0	31,316	0	0	0
3625986	HILLIARD	OH		03/29/2018		5,091,349	0	0	0	0	0	0	0	42,533	0	0	0
3625992	MENTOR	OH		05/02/2018		1,969,982	0	0	0	0	0	0	0	15,657	0	0	0
3626018	ELYRIA	OH		08/07/2018		7,246,347	0	0	0	0	0	0	0	55,689	0	0	0
3626019	ELYRIA	OH		08/07/2018		980,420	0	0	0	0	0	0	0	20,300	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,854,320	0	0	0	0	0	0	0	21,495	0	0	0
3626037	VANDALIA	OH		12/06/2018		4,300,000	0	0	0	0	0	0	0	32,217	0	0	0
3626040	MIAMISBURG	OH		12/13/2018		4,280,000	0	0	0	0	0	0	0	26,921	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
3626041	LORAIN	OH		12/14/2018		1,750,000	0	0	0	0	0	0	0	27,333	0	0	0
3626045	ONTARIO	OH		12/20/2018		3,000,000	0	0	0	0	0	0	0	34,659	0	0	0
3626059	FAIRBORN	OH		03/21/2019		0	0	0	0	0	0	0	0	8,349	0	0	0
3725792	TULSA	OK		09/29/2015		2,590,713	0	0	0	0	0	0	0	18,189	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		875,498	0	0	0	0	0	0	0	25,233	0	0	0
3726011	DUNCAN	OK		07/24/2018		3,282,560	0	0	0	0	0	0	0	52,721	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		1,142,800	0	0	0	0	0	0	0	55,379	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		3,787,745	0	0	0	0	0	0	0	52,924	0	0	0
3825692	SALEM	OR		07/25/2014		1,537,775	0	0	0	0	0	0	0	61,983	0	0	0
3825787	FLORENCE	OR		08/31/2015		717,639	0	0	0	0	0	0	0	23,745	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,986,036	0	0	0	0	0	0	0	19,616	0	0	0
3825869	SALEM	OR		12/02/2016		1,583,910	0	0	0	0	0	0	0	23,180	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,505,860	0	0	0	0	0	0	0	22,304	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,433,387	0	0	0	0	0	0	0	19,031	0	0	0
3826039	PORTLAND	OR		12/12/2018		2,000,000	0	0	0	0	0	0	0	23,403	0	0	0
3925757	LANGHORNE	PA		05/15/2015		868,121	0	0	0	0	0	0	0	59,550	0	0	0
3925776	MERCER	PA		07/15/2015		1,200,353	0	0	0	0	0	0	0	20,560	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,913,964	0	0	0	0	0	0	0	32,919	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,309,784	0	0	0	0	0	0	0	17,912	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		6,181,617	0	0	0	0	0	0	0	37,156	0	0	0
3926013	PITTSBURGH	PA		07/26/2018		5,644,180	0	0	0	0	0	0	0	43,551	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		0	0	0	0	0	0	0	0	15,153	0	0	0
4124976	LEXINGTON	SC		01/14/2003		445,637	0	0	0	0	0	0	0	23,975	0	0	0
4125311	CHARLESTON	SC		03/28/2007		5,136,463	0	0	0	0	0	0	0	121,769	0	0	0
4125480	CHARLESTON	SC		12/14/2010		337,794	0	0	0	0	0	0	0	23,636	0	0	0
4125556	ROCK HILL	SC		05/17/2012		3,757,170	0	0	0	0	0	0	0	62,390	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,843,568	0	0	0	0	0	0	0	33,205	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,426,040	0	0	0	0	0	0	0	25,856	0	0	0
4125782	FLORENCE	SC		07/30/2015		4,398,385	0	0	0	0	0	0	0	74,559	0	0	0
4125797	LEXINGTON	SC		11/10/2015		932,368	0	0	0	0	0	0	0	15,283	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		1,042,581	0	0	0	0	0	0	0	9,223	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018		6,832,160	0	0	0	0	0	0	0	58,417	0	0	0
4125991	BLYTHEWOOD	SC		05/02/2018		2,324,532	0	0	0	0	0	0	0	39,307	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		502,927	0	0	0	0	0	0	0	25,961	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,615,724	0	0	0	0	0	0	0	37,883	0	0	0
4325739	NASHVILLE	TN		02/25/2015		1,671,361	0	0	0	0	0	0	0	60,676	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		538,134	0	0	0	0	0	0	0	16,323	0	0	0
4326090	COLUMBIA	TN		07/30/2019		0	0	0	0	0	0	0	0	32,479	0	0	0
4425173	EL PASO	TX		09/28/2005		428,212	0	0	0	0	0	0	0	57,449	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		950,029	0	0	0	0	0	0	0	23,521	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,748,508	0	0	0	0	0	0	0	24,925	0	0	0
4425405	HOUSTON	TX		07/10/2008		814,170	0	0	0	0	0	0	0	25,792	0	0	0

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4425421	HOUSTON	TX		10/15/2008		6,241,186	0	0	0	0	0	0	0	100,276	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		431,538	0	0	0	0	0	0	0	67,452	0	0	0
4425463	EL PASO	TX		09/16/2010		1,132,926	0	0	0	0	0	0	0	34,836	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		2,039,135	0	0	0	0	0	0	0	119,907	0	0	0
4425478	EL PASO	TX		12/06/2010		1,620,193	0	0	0	0	0	0	0	48,047	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		2,689,851	0	0	0	0	0	0	0	64,312	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,185,157	0	0	0	0	0	0	0	25,715	0	0	0
4425612	MCALLEN	TX		04/15/2013		1,193,460	0	0	0	0	0	0	0	62,820	0	0	0
4425633	KATY	TX		06/26/2013		1,783,846	0	0	0	0	0	0	0	38,297	0	0	0
4425652	CONROE	TX		09/30/2013		878,634	0	0	0	0	0	0	0	10,284	0	0	0
4425660	EL PASO	TX		10/31/2013		1,426,884	0	0	0	0	0	0	0	29,505	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		5,611,134	0	0	0	0	0	0	0	111,240	0	0	0
4425670	CARROLLTON	TX		12/23/2013		3,458,966	0	0	0	0	0	0	0	68,008	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,535,924	0	0	0	0	0	0	0	27,894	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,357,216	0	0	0	0	0	0	0	25,259	0	0	0
4425779	AUSTIN	TX		07/27/2015		931,187	0	0	0	0	0	0	0	9,824	0	0	0
4425799	HOUSTON	TX		11/19/2015		1,037,717	0	0	0	0	0	0	0	17,057	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,702,829	0	0	0	0	0	0	0	27,780	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		2,056,212	0	0	0	0	0	0	0	60,152	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		2,139,357	0	0	0	0	0	0	0	34,889	0	0	0
4425847	LAREDO	TX		08/24/2016		4,246,257	0	0	0	0	0	0	0	42,136	0	0	0
4425857	HUMBLE	TX		09/28/2016		934,310	0	0	0	0	0	0	0	14,287	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		3,641,869	0	0	0	0	0	0	0	60,992	0	0	0
4425876	HOUSTON	TX		12/22/2016		2,488,676	0	0	0	0	0	0	0	22,214	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017		1,177,283	0	0	0	0	0	0	0	16,471	0	0	0
4425893	AUSTIN	TX		03/15/2017		3,309,825	0	0	0	0	0	0	0	30,379	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,760,558	0	0	0	0	0	0	0	24,704	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,765,909	0	0	0	0	0	0	0	43,728	0	0	0
4425948	LAREDO	TX		10/10/2017		6,679,245	0	0	0	0	0	0	0	89,965	0	0	0
4425973	LEWISVILLE	TX		01/18/2018		1,150,492	0	0	0	0	0	0	0	15,483	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,575,969	0	0	0	0	0	0	0	12,534	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018		3,248,638	0	0	0	0	0	0	0	26,716	0	0	0
4426002	HOUSTON	TX		06/20/2018		3,113,929	0	0	0	0	0	0	0	38,124	0	0	0
4426007	PLANO	TX		07/11/2018		1,993,822	0	0	0	0	0	0	0	24,274	0	0	0
4426035	EL PASO	TX		11/29/2018		8,125,000	0	0	0	0	0	0	0	93,887	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		0	0	0	0	0	0	0	0	28,362	0	0	0
4426048	SAN ANTONIO	TX		02/14/2019		0	0	0	0	0	0	0	0	51,743	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		0	0	0	0	0	0	0	0	15,028	0	0	0
4426071	DALLAS	TX		04/26/2019		0	0	0	0	0	0	0	0	10,111	0	0	0
4525762	MURRAY	UT		05/29/2015		1,083,706	0	0	0	0	0	0	0	38,731	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		2,627,585	0	0	0	0	0	0	0	107,144	0	0	0
4625460	BARRE	VT		08/26/2010		1,143,353	0	0	0	0	0	0	0	152,533	0	0	0

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4725354	DALE CITY	VA		10/29/2007		856,260	0	0	0	0	0	0	0	18,513	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,144,595	0	0	0	0	0	0	0	21,079	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,473,243	0	0	0	0	0	0	0	30,723	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,247,762	0	0	0	0	0	0	0	17,211	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		3,186,963	0	0	0	0	0	0	0	62,508	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		3,707,774	0	0	0	0	0	0	0	41,935	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,558,929	0	0	0	0	0	0	0	29,166	0	0	0
4725705	RICHMOND	VA		09/30/2014		838,321	0	0	0	0	0	0	0	32,610	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,237,246	0	0	0	0	0	0	0	40,213	0	0	0
4725865	RICHMOND	VA		11/21/2016		1,328,138	0	0	0	0	0	0	0	42,652	0	0	0
4726006	CHESTER	VA		06/28/2018		4,902,556	0	0	0	0	0	0	0	38,986	0	0	0
4726075	HAMPTON	VA		05/03/2019		0	0	0	0	0	0	0	0	29,536	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		2,554,003	0	0	0	0	0	0	0	82,415	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,025,454	0	0	0	0	0	0	0	17,356	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,229,165	0	0	0	0	0	0	0	32,239	0	0	0
4825717	RENTON	WA		11/14/2014		2,511,504	0	0	0	0	0	0	0	27,353	0	0	0
4825760	SPOKANE	WA		05/21/2015		4,753,029	0	0	0	0	0	0	0	51,065	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,649,354	0	0	0	0	0	0	0	21,221	0	0	0
4825826	VANCOUVER	WA		04/28/2016		824,647	0	0	0	0	0	0	0	10,554	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,875,000	0	0	0	0	0	0	0	37,162	0	0	0
5025087	OSHKOSH	WI		08/11/2004		2,331,078	0	0	0	0	0	0	0	29,021	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,481,392	0	0	0	0	0	0	0	37,255	0	0	0
5025947	VARIOUS	WI		10/05/2017		9,935,037	0	0	0	0	0	0	0	203,064	0	0	0
5025994	MILWAUKEE	WI		05/10/2018		10,376,974	0	0	0	0	0	0	0	116,284	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		651,416	0	0	0	0	0	0	0	56,505	0	0	0
5325494	SEDALIA	MO		04/07/2011		693,471	0	0	0	0	0	0	0	50,562	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		759,430	0	0	0	0	0	0	0	21,815	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,627,343	0	0	0	0	0	0	0	43,471	0	0	0
5325965	LUBBOCK	TX		12/19/2017		6,277,422	0	0	0	0	0	0	0	56,262	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		5,718,528	0	0	0	0	0	0	0	84,387	0	0	0
0299999. Total - Mortgages With Partial Repayments						835,688,992	0	0	0	0	0	0	0	17,956,955	0	0	0
0599999. Total Mortgages						842,191,451	0	0	0	0	0	0	5,599,458	23,556,413	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE	IRONWOOD MEZZANINE MANAGEMENT IV LLC	2PL	01/01/2018	2	0	657,098	0	0	3.540
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	657,098	0	0	XXX
4499999. Subtotal - Unaffiliated								0	657,098	0	0	XXX
4699999. Totals								0	657,098	0	0	XXX

QE03

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government									
912828 T3 4	US TREASURY NOTES TREASURIES 1.125% 09		08/30/2019	Direct		4,928,709	5,000,000	23,361	1
0599999. Total - Bonds - U.S. Government						4,928,709	5,000,000	23,361	XXX
Bonds - U.S. States, Territories and Possessions									
01030L DS 1	ALABAMA ST INCENTIVES FING AUT GENERAL		09/13/2019	Goldman Sachs & Co.		4,000,000	4,000,000	0	1FE
36005F DU 6	FULTON CNTY GA DEV AUTH REVENU HIGHER ED		09/09/2019	Various		5,559,630	5,580,000	3,135	1FE
365298 Z8 4	GARDEN GROVE CA UNIF SCH DIST SCHOOL DIS		09/25/2019	Raymond James & Associates		5,000,000	5,000,000	0	1FE
41978C BJ 3	HAWAII ST ARPTS SYS CUSTOMER AIRPORT 2		09/10/2019	Bank of America		5,946,000	6,000,000	3,713	1FE
60416Q HR 8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY H		07/17/2019	RBC Capital Markets		2,250,000	2,250,000	0	1FE
61212L RA 9	MONTANA ST BRD OF RGTS HGR EDU HIGHER ED		09/06/2019	Morgan Stanley Dean Witter		3,000,000	3,000,000	0	1FE
64988Y CT 2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FA		09/12/2019	RBC Capital Markets		3,000,000	3,000,000	0	1FE
64990G UE 0	NEW YORK ST DORM AUTH REVENUES HIGHER ED		09/20/2019	RBC Capital Markets		4,000,000	4,000,000	0	1FE
837123 KU 1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORT		09/18/2019	Bank of America		5,000,000	5,000,000	0	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						37,755,630	37,830,000	6,848	XXX
Bonds - Industrial and Miscellaneous									
00914A AE 2	AIR LEASE CORP 3.250% 10/01/29		09/09/2019	J P Morgan & Co.		7,910,640	8,000,000	0	2FE
02377L AA 2	AMER AIRLINE 19-1AA PTT 3.150% 08/15/3		08/01/2019	Citi Global Markets Inc.		3,000,000	3,000,000	0	1FE
02380# AA 0	AMERICAN AIRLINES 2012-1B(R) EETC 3.53		09/26/2019	Credit Suisse		5,000,000	5,000,000	0	2FE
02665W BF 7	AMERICAN HONDA FINANCE 1.650% 07/12/21		08/30/2019	Direct		2,971,541	3,000,000	6,600	1FE
038370 AA 0	AQUA FINANCE TRUST 2019A A 3.140% 07/1		09/16/2019	KeyBanc Capital Markets		1,999,690	2,000,000	0	1FE
038370 AB 8	AQUA FINANCE TRUST 2019-A B 3.470% 07/		09/16/2019	KeyBanc Capital Markets		4,999,564	5,000,000	0	1FE
05526D BJ 3	BAT CAPITAL CORP 3.215% 09/06/26		09/03/2019	Deutsche Bank Securities		3,000,000	3,000,000	0	2FE
05565E AL 9	BMW US CAPITAL LLC 144A 1.850% 09/15/2		08/30/2019	Direct		3,285,080	3,317,000	28,125	1FE
097023 CP 8	BOEING CO 3.250% 02/01/35		07/29/2019	J P Morgan & Co.		4,992,150	5,000,000	0	1FE
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12		07/15/2019	Citi Global Markets Inc.		5,000,000	5,000,000	0	1FE
16159G AC 3	Chase Mortgage Finance Corpora 2019-ATR2		07/29/2019	J P Morgan & Co.		2,275,313	2,250,000	6,563	1FE
172967 LS 8	CITIGROUP INC 3.520% 10/27/28		09/05/2019	Bank of America		2,120,340	2,000,000	25,813	1FE
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1		08/23/2019	Citi Global Markets Inc.		999,456	1,000,000	2,040	1FE
20268J AB 9	COMMONSPIRIT HEALTH 3.347% 10/01/29		08/07/2019	Citi Global Markets Inc.		2,400,000	2,400,000	0	2FE
20268J AD 5	COMMONSPIRIT HEALTH 3.817% 10/01/49		09/12/2019	RBC Capital Markets		2,987,010	3,000,000	7,952	1FE
252722 AB 9	DIAMOND RESORTS OWNER TRUST 2019-1A B		08/13/2019	Deutsche Bank Securities		499,914	500,000	0	1FE
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C		08/13/2019	Deutsche Bank Securities		1,499,650	1,500,000	0	2FE
26208L AE 8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2		09/10/2019	Barclays		3,500,000	3,500,000	0	2FE
30212P AQ 8	EXPEDIA INC 144A 3.250% 02/15/30		09/11/2019	Bank of America		2,976,750	3,000,000	0	2FE
32055R B# 3	FIRST INDUSTRIAL LP SERIES E GTED SENIOR		07/23/2019	Bank of America		3,000,000	3,000,000	0	2FE
431282 AS 1	HIGHWOODS REALTY LP 3.050% 02/15/30		09/04/2019	Wells Fargo Securities		5,984,700	6,000,000	0	2FE
44932H AB 9	IBM CREDIT LLC 1.800% 01/20/21		08/30/2019	Direct		2,983,779	3,000,000	6,000	1FE
46647P BE 5	JP MORGAN CHASE & CO 2.739% 10/15/30		09/05/2019	J P Morgan & Co.		2,000,000	2,000,000	0	1FE
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.5		08/16/2019	J P Morgan & Co.		2,539,063	2,500,000	6,806	1FE
494550 BE 5	KINDER MORGAN ENERGY PARTNERS 5.300% 0		08/30/2019	Direct		3,420,825	3,346,000	81,280	2FE
534187 BJ 7	LINCOLN NATIONAL CORP 3.050% 01/15/30		08/12/2019	Wells Fargo Securities		4,994,800	5,000,000	0	2FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2		08/30/2019	Direct		1,855,283	1,855,373	2,304	1FE
55336V BC 3	MPLX LP 5.250% 01/15/25		09/23/2019	Tax Free Exchange		1,031,664	1,000,000	9,917	2FE
570535 AU 8	MARKEL CORP 3.350% 09/17/29		09/19/2019	Various		5,004,330	5,000,000	1,117	2FE
654740 G* 4	NISSAN MOTOR ACCEPTANCE SENIOR NOTE SERI		09/16/2019	Citi		4,500,000	4,500,000	0	1Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
667274 AD 6	NORTHWELL HEALTHCARE INC 3.809% 11/01/		09/17/2019	Citi Global Markets Inc.		3,000,000	3,000,000	0	1FE
668138 AC 4	NORTHWESTERN MUTUAL LIFE 144A 3.625% 0		09/12/2019	J P Morgan & Co.		6,963,250	7,000,000	0	1FE
674599 DC 6	OCCIDENTAL PETROLEUM CORP 5.550% 03/15		09/19/2019	Tax Free Exchange		2,011,673	2,000,000	1,233	2FE
682680 AY 9	ONEOK INC 3.400% 09/01/29		08/15/2019	Various		4,481,850	4,500,000	567	2FE
68269B AA 6	ONEMAIN FINANCIAL ISSUANCE TRU 2019-2A A		09/16/2019	Barclays		4,997,869	5,000,000	0	1FE
718549 AH 1	PHILLIPS 66 PARTNERS LP 3.150% 12/15/2		09/03/2019	RBC Capital Markets		2,993,430	3,000,000	0	2FE
72650R BM 3	PLAINS ALL AMERICAN PIPELINE 3.550% 12		09/09/2019	Citi Global Markets Inc.		5,988,060	6,000,000	0	3FE
74331A AC 6	PROGRESS RESIDENTIAL TRUST 2019-SFR4 B		09/18/2019	Goldman Sachs & Co.		1,999,987	2,000,000	0	1FE
743674 BE 2	PROTECTIVE LIFE CORP 144A 3.400% 01/15		09/17/2019	Amherst Securities		1,003,610	1,000,000	0	2FE
78403D AN 0	SBA TOWER TRUST 144A 2.836% 01/15/25		09/10/2019	Direct		1,000,000	1,000,000	0	1FE
81747C AA 9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.5		07/16/2019	Wells Fargo Securities		4,115,968	4,000,000	11,000	1FE
81748B AB 8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500		08/07/2019	Wells Fargo Securities		5,088,281	5,000,000	9,236	1FE
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2		09/17/2019	Barclays		5,000,000	5,000,000	0	2FE
82652M AC 4	SIERRA RECEIVABLES FUNDING CO 2019-2A C		07/16/2019	Barclays		1,499,883	1,500,000	0	2FE
90932J AA 0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/		09/11/2019	Credit Suisse		3,001,250	3,000,000	0	1FE
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A		07/17/2019	Barclays		2,999,717	3,000,000	5,478	1FE
92277G AU 1	VENTAS REALTY LP 3.000% 01/15/30		08/12/2019	J P Morgan & Co.		4,975,300	5,000,000	0	2FE
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44		09/30/2019	Goldman Sachs & Co.		4,499,802	4,500,000	0	1FE
949831 AA 9	WELLS FARGO MRTG BACKED SEC 2019-3 A1		09/10/2019	Wells Fargo Securities		2,535,156	2,500,000	5,833	1FE
952845 AE 5	WEST FRASER TIMBER CO 144A 4.350% 10/1	A	08/21/2019	Seaport Group		1,039,210	1,000,000	15,467	2FE
21987B AZ 1	CODELCO INC 144A 3.000% 09/30/29	D	09/23/2019	J P Morgan & Co.		4,992,300	5,000,000	0	1FE
38172H AJ 3	GOLUB CAPITAL PARTNERS CLO LTD 2019-45A	D	08/22/2019	Morgan Stanley Dean Witter		3,500,000	3,500,000	0	1FE
45262B AB 9	IMPERIAL BRANDS FIN PLC 144A 3.500% 07	D	07/23/2019	Bank of America		3,963,720	4,000,000	0	2FE
Q3629# AP 8	ETSA UTILITIES FINANCE PTY LTD SERIES 20	D	08/01/2019	Mizuho Securities		3,000,000	3,000,000	0	1Z
Q5664# AH 7	LONSDALE FINANCE PTY LIMITED SENIOR SECU	D	07/09/2019	nab Capital Securities LLC		8,000,000	8,000,000	0	2FE
Q7450@ AJ 9	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV	D	09/04/2019	SCOTIABANK		6,000,000	6,000,000	0	2FE
3899999. Total - Bonds - Industrial and Miscellaneous						197,381,858	197,168,373	233,331	XXX
8399997. Total - Bonds - Part 3						240,066,197	239,998,373	263,540	XXX
8399999. Total - Bonds						240,066,197	239,998,373	263,540	XXX
Preferred Stocks - Industrial and Miscellaneous									
060505 EG 5	BANK OF AMERICA CORP SERIES V PREFERRED		07/17/2019	Various	2,521,000.000	2,533,605	0.00	12,991	P2FEL
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						2,533,605	XXX	12,991	XXX
8999997. Total - Preferred Stocks - Part 3						2,533,605	XXX	12,991	XXX
8999999. Total - Preferred Stocks						2,533,605	XXX	12,991	XXX
9899999. Total - Preferred and Common Stocks						2,533,605	XXX	12,991	XXX
9999999. Total - Bonds, Preferred and Common Stocks						242,599,802	XXX	276,531	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																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220%		09/01/2019	Paydown		374,045	374,045	374,042	373,789	0	256	0	256	0	374,045	0	0	0	7,629	08/25/2035	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		09/01/2019	Paydown		57,251	57,251	58,969	57,841	0	(590)	0	(590)	0	57,251	0	0	0	1,145	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		09/01/2019	Paydown		21,596	21,596	20,944	21,339	0	257	0	257	0	21,596	0	0	0	432	02/25/2036	1
36194N LU 1	GN AU1239 2.850% 07/01/33		09/01/2019	Paydown		72,111	72,111	72,471	72,409	0	(299)	0	(299)	0	72,111	0	0	0	1,370	07/01/2033	1
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		09/15/2019	Paydown		42,336	42,336	43,117	42,974	0	(638)	0	(638)	0	42,336	0	0	0	853	09/15/2041	1
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		09/01/2019	Paydown		44,135	44,135	45,707	45,425	0	(1,290)	0	(1,290)	0	44,135	0	0	0	1,160	03/15/2037	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		09/15/2019	Redemption 100.0000		126,799	126,799	126,799	126,799	0	0	0	0	0	126,799	0	0	0	4,000	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.532% 04/16/50		09/01/2019	Paydown		0	0	1,071	1,023	0	(1,023)	0	(1,023)	0	0	0	0	0	157	04/16/2050	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		09/01/2019	Paydown		229,692	229,692	224,603	227,759	0	1,933	0	1,933	0	229,692	0	0	0	8,597	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		09/01/2019	Paydown		67,728	67,728	70,331	68,250	0	(523)	0	(523)	0	67,728	0	0	0	2,658	07/20/2032	1
38375C BD 1	GNMA 2012-57 DA 5.383% 04/20/42		09/01/2019	Paydown		72,391	72,391	79,223	75,439	0	(3,048)	0	(3,048)	0	72,391	0	0	0	2,614	04/20/2042	1
38376G 2H 2	GNMA 2011-92 C 3.841% 04/16/52		09/01/2019	Paydown		224,956	224,956	221,977	223,078	0	1,878	0	1,878	0	224,956	0	0	0	5,796	04/16/2052	1
38376G A7 5	GNMA 2011-10 AC 3.610% 11/16/44		09/01/2019	Paydown		701,226	701,226	761,652	751,766	0	(50,540)	0	(50,540)	0	701,226	0	0	0	16,219	11/16/2044	1
38376G S2 7	GNMA 2011-67 CA 3.928% 12/16/51		09/01/2019	Paydown		1,242,550	1,242,550	1,264,096	1,263,810	0	(21,260)	0	(21,260)	0	1,242,550	0	0	0	33,542	12/16/2051	1
38376G U2 4	GNMA 2011-77 D 4.178% 10/16/45		09/01/2019	Paydown		1,996,671	1,996,671	1,985,618	1,991,817	0	4,854	0	4,854	0	1,996,671	0	0	0	60,953	10/16/2045	1
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40		09/01/2019	Paydown		281,196	281,196	297,014	286,783	0	(5,587)	0	(5,587)	0	281,196	0	0	0	7,477	07/20/2040	1
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39		09/01/2019	Paydown		228,504	228,504	241,214	230,836	0	(2,332)	0	(2,332)	0	228,504	0	0	0	6,126	12/20/2039	1
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41		09/01/2019	Paydown		84,283	84,283	83,625	83,788	0	495	0	495	0	84,283	0	0	0	1,264	09/16/2041	1
0599999.	Total - Bonds - U.S. Government					5,867,470	5,867,470	5,972,473	5,944,925	0	(77,457)	0	(77,457)	0	5,867,470	0	0	0	161,992	XXX	XXX
Bonds - All Other Government																					
91086Q BG 2	UNITED MEXICAN STATES 4.125% 01/21/26	D	07/30/2019	RGA Transfer Program		3,148,500	3,000,000	2,990,280	2,992,740	0	519	0	519	0	2,993,259	0	155,241	155,241	126,844	01/21/2026	2FE
91087B AC 4	UNITED MEXICAN STATES 4.150% 03/28/27	D	07/30/2019	RGA Transfer Program		2,078,620	2,000,000	1,993,520	1,994,477	0	327	0	327	0	1,994,804	0	83,816	83,816	69,628	03/28/2027	2FE
91087B AE 0	UNITED MEXICAN STATES GOVT NATIONAL 3	D	07/30/2019	RGA Transfer Program		12,138,000	12,000,000	11,948,520	11,952,722	0	2,574	0	2,574	0	11,955,296	0	182,704	182,704	473,750	01/11/2028	2FE
1099999.	Total - Bonds - All Other Government					17,365,120	17,000,000	16,932,320	16,939,939	0	3,420	0	3,420	0	16,943,359	0	421,761	421,761	670,222	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
01026C AD 3	ALABAMA ECON SETTLEMENT AUTH B 4.263%		07/30/2019	RGA Transfer Program		7,647,500	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	647,500	647,500	261,109	09/15/2032	1FE
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A		09/01/2019	Redemption 100.0000		235,000	235,000	230,455	231,193	0	82	0	82	0	231,275	0	3,725	3,725	6,738	12/01/2037	1FE
052414 NV 7	AUSTIN TX ELEC UTILITY SYS REV 3.006%		07/30/2019	RGA Transfer Program		2,763,103	2,705,000	2,705,000	2,705,000	0	0	0	0	0	2,705,000	0	58,103	58,103	57,596	11/15/2026	1FE
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		09/01/2019	Redemption 100.0000		17,546	17,546	17,546	17,546	0	0	0	0	0	17,546	0	0	0	342	02/01/2042	1FE
14916R AC 8	CATHOLIC HEALTH INITIATIVE 2.950% 11/0		07/30/2019	RGA Transfer Program		2,520,625	2,500,000	2,493,350	2,497,219	0	398	0	398	0	2,497,618	0	23,007	23,007	55,108	11/01/2022	2FE
167593 H6 2	CHICAGO IL O'HARE INTERNATIONA AIRPORT		07/30/2019	RGA Transfer Program		5,835,150	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	835,150	835,150	141,613	01/01/2049	1FE
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS 3.400%		09/01/2019	Redemption 100.0000		31,487	31,487	31,487	31,487	0	0	0	0	0	31,487	0	0	0	45,726	11/01/2045	1FE
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS 3.850%		09/01/2019	Redemption 100.0000		9,418	9,418	9,418	9,418	0	0	0	0	0	9,418	0	0	0	242	07/01/2057	1FE
199098 BS 2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &		07/30/2019	RGA Transfer Program		4,041,800	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	41,800	41,800	190,977	02/15/2027	1FE
20281P KS 0	CMWLTH FING AUTH PA 3.781% 06/01/31		07/30/2019	RGA Transfer Program		2,657,025	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	157,025	157,025	62,754	06/01/2031	1FE
20772J ZP 0	STATE OF CONNECTICUT G.O. 3.127% 03/15		07/30/2019	RGA Transfer Program		3,098,160	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	98,160	98,160	82,084	03/15/2025	1FE
248775 N7 9	DENTON COUNTY TX 2013 2.916% 07/15/26		07/30/2019	RGA Transfer Program		3,822,942	3,760,000	3,775,303	3,766,332	0	(993)	0	(993)	0	3,765,339	0	57,603	57,603	114,210	07/15/2026	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		09/01/2019	Redemption 100.0000		13,432	13,432	13,432	13,432	0	0	0	0	0	13,432	0	0	0	304	06/15/2045	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		07/01/2019	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,335	01/01/2030	1FE
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series		09/01/2019	Redemption 100.0000		50,746	50,746	50,746	50,746	0	0	0	0	0	50,746	0	0	0	1,023	07/01/2037	1FE

Statement as of September 30, 2019 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
341507 ZH 7	FLORIDA ST BRD ED LOTTERY REV 5.391% 0		07/01/2019	Call 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	26,955	07/01/2020	1FE
373384 RV 0	STATE OF GEORGIA 3.720% 10/01/23		07/30/2019	RGA Transfer Program		6,371,460	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	371,460	371,460	185,380	10/01/2023	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		09/01/2019	Redemption 100.0000		38,765	38,765	35,933	36,379	0	53	0	53	0	36,432	0	2,334	2,334	631	07/01/2037	1FE
442331 3J 1	HOUSTON TX 4.061% 03/01/35		07/30/2019	RGA Transfer Program		10,778,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	778,000	778,000	371,130	03/01/2035	1FE
47770V AY 6	JOBS OHIO BEVERAGE SYSTEM 3.985% 01/01		07/30/2019	RGA Transfer Program		4,335,640	4,000,000	3,651,440	3,741,365	0	11,874	0	11,874	0	3,753,239	0	582,401	582,401	172,241	01/01/2029	1FE
485429 Z6 4	KANSAS ST DEV FIN AUTH REV 4.727% 04/1		07/30/2019	RGA Transfer Program		5,753,500	5,000,000	5,137,400	5,129,772	0	(2,675)	0	(2,675)	0	5,127,097	0	626,403	626,403	187,110	04/15/2037	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		09/01/2019	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	2,013	11/01/2041	1FE
514136 AY 6	LANCASTER COUNTY SCHOOL DISTR SERIES A		07/30/2019	RGA Transfer Program		1,999,640	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(360)	(360)	32,703	12/01/2020	1FE
517840 2M 5	LAS VEGAS VLY NV WTR DIST 3.988% 06/01		07/30/2019	RGA Transfer Program		2,583,250	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	83,250	83,250	66,190	06/01/2021	1FE
57419R M2 8	MARYLAND ST CMNTY DEV ADMIN DE 3.750%		09/01/2019	Redemption 100.0000		7,604	7,604	7,604	7,604	0	0	0	0	0	7,604	0	0	0	190	03/01/2059	1FE
574218 NQ 2	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH		07/30/2019	RGA Transfer Program		2,657,136	2,510,000	2,141,381	2,239,414	0	12,918	0	12,918	0	2,252,332	0	404,804	404,804	84,190	08/15/2028	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2019	Redemption 100.0000		120,000	120,000	120,300	120,091	0	(17)	0	(17)	0	120,074	0	(74)	(74)	6,600	07/01/2026	1FE
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2019	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	3,430	07/01/2028	1FE
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON 4.053% 0		07/30/2019	RGA Transfer Program		3,249,000	3,000,000	3,178,260	3,135,826	0	(9,687)	0	(9,687)	0	3,126,138	0	122,862	122,862	131,385	07/01/2026	1FE
59334D HN 7	MIAMI DADE CNTY FL WTR & SWR REV 2013 SE		07/30/2019	RGA Transfer Program		11,439,400	10,000,000	10,579,300	10,301,338	0	(33,359)	0	(33,359)	0	10,267,979	0	1,171,421	1,171,421	415,278	10/01/2028	1FE
59447T KN 2	MICHIGAN ST FIN AUTH REVENUE 3.610% 11		07/30/2019	RGA Transfer Program		3,131,400	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	131,400	131,400	80,924	11/01/2032	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		07/01/2019	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	445	07/01/2031	1FE
60416Q GV 0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/		09/01/2019	Redemption 100.0000		71,019	71,019	71,019	71,019	0	0	0	0	0	71,019	0	0	0	1,462	06/01/2047	1FE
60416Q HR 8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY H		09/01/2019	Redemption 100.0000		2,962	2,962	2,962	0	0	0	0	0	0	2,962	0	0	0	8	08/01/2049	1FE
605580 6J 3	STATE OF MISSISSIPPI 3.931% 11/01/21		07/30/2019	RGA Transfer Program		3,127,290	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	127,290	127,290	88,120	11/01/2021	1FE
605581 FF 9	STATE OF MISSISSIPPI 3.729% 10/01/32		07/30/2019	RGA Transfer Program		3,208,200	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	208,200	208,200	92,914	10/01/2032	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		08/01/2019	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	519	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		09/01/2019	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	707	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		09/01/2019	Redemption 100.0000		67,254	67,254	60,309	61,584	0	159	0	159	0	61,743	0	5,511	5,511	1,120	10/01/2034	1FE
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		08/01/2019	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	5,742	01/01/2034	1FE
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1		07/10/2019	Redemption 100.0000		30,000	30,000	31,639	30,678	0	(114)	0	(114)	0	30,564	0	(564)	(564)	1,049	12/01/2027	1FE
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1		07/10/2019	Redemption 100.0000		60,000	60,000	59,258	59,466	0	19	0	19	0	59,485	0	515	515	2,099	12/01/2029	1FE
646136 XS 5	NEW JERSEY ST TRANSPRTN TRUST 5.754% 1		07/30/2019	RGA Transfer Program		7,043,309	6,130,000	6,403,353	6,337,242	0	(12,839)	0	(12,839)	0	6,324,404	0	718,905	718,905	220,450	12/15/2028	2FE
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/		09/01/2019	Redemption 100.0000		124,652	124,652	124,652	124,652	0	0	0	0	0	124,652	0	0	0	2,447	08/01/2038	1FE
64990C 7J 4	NEW YORK ST DORM AUTH REVENUES 4.071%		07/30/2019	RGA Transfer Program		6,543,723	6,150,000	6,150,000	6,150,000	0	0	0	0	0	6,150,000	0	393,723	393,723	301,135	07/01/2040	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		09/01/2019	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,404	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		09/01/2019	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,009	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		09/01/2019	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	9,963	06/01/2020	1FE
67910H NR 7	OKLAHOMA ST MUNI PWR AUTH 2013 SERIES B		07/30/2019	RGA Transfer Program		4,745,316	4,245,000	4,557,984	4,392,415	0	(19,919)	0	(19,919)	0	4,372,496	0	372,820	372,820	229,348	01/01/2026	1FE
704879 3W 3	PEARLAND SCHOOL DISTRICT 2013B 3.150%		07/30/2019	RGA Transfer Program		3,871,283	3,805,000	3,827,107	3,815,145	0	(1,346)	0	(1,346)	0	3,813,799	0	57,484	57,484	114,863	02/15/2028	1FE
709193 LY 0	PENNSYLVANIA ST INDL DEV AUTH 3.556% 0		07/30/2019	RGA Transfer Program		7,207,760	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	207,760	207,760	268,972	07/01/2024	1FE
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC 2.752% 07/		07/01/2019	Redemption 100.0000		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	6,330	07/01/2021	1FE
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST 4.700%		07/30/2019	RGA Transfer Program		4,562,480	4,000,000	3,838,080	3,882,507	0	5,820	0	5,820	0	3,888,327	0	674,153	674,153	156,144	04/01/2028	1FE
79467B AN 5	SALES TAX SECURITIZATION CORP 3.422% 0		07/30/2019	RGA Transfer Program		4,068,920	4,000,000	3,803,920	3,813,534	0	6,478	0	6,478	0	3,820,013	0	248,907	248,907	147,906	01/01/2032	1FE
79765R P6 0	SAN FRANCISCO CITY & CNTY CA P 3.550%		07/30/2019	RGA Transfer Program		3,576,282	3,435,000	3,376,330	3,382,552	0	1,864	0	1,864	0	3,384,416	0	191,865	191,865	91,118	11/01/2031	1FE
79772E BJ 7	SAN FRANCISCO CITY & CNTY CA C 3.750%		07/30/2019	RGA Transfer Program		3,080,790	3,000,000	2,916,330	2,919,492	0	1,697	0	1,697	0	2,921,189	0	159,601	159,601	102,813	09/01/2037	1FE

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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)
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		07/01/2019	Redemption 100.0000		150,000	150,000	155,660	153,641	0	(264)	0	(264)	0	153,378	0	(3,378)	(3,378)	6,000	07/01/2025	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		09/01/2019	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,463	01/01/2041	1FE
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700%		09/26/2019	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	853	11/01/2036	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		08/01/2019	Various		35,000	35,000	35,093	35,029	0	(7)	0	(7)	0	35,022	0	(22)	(22)	1,576	01/01/2030	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0		09/01/2019	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,995	03/01/2039	1FE
91756T AV 3	UTAH ST MUNI PWR AGY PWR SPLY 3.806% 0		07/30/2019	RGA Transfer Program		3,064,410	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	64,410	64,410	123,378	07/01/2036	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		09/01/2019	Redemption 100.0000		33,403	33,403	33,403	33,403	0	0	0	0	0	33,403	0	0	0	609	04/25/2042	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		09/25/2019	Redemption 100.0000		113,909	113,909	113,909	113,909	0	0	0	0	0	113,909	0	0	0	2,408	06/25/2042	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		09/25/2019	Redemption 100.0000		87,602	87,602	87,602	87,602	0	0	0	0	0	87,602	0	0	0	1,857	11/25/2039	1FE
92817S XW 3	VIRGINIA ST PUBLIC SCH AUTH 4.250% 12/		07/30/2019	RGA Transfer Program		3,410,400	3,000,000	2,751,420	2,804,717	0	7,024	0	7,024	0	2,811,740	0	598,660	598,660	79,688	12/15/2030	1FE
935187 HJ 6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012		07/30/2019	RGA Transfer Program		3,624,104	3,430,000	3,430,000	3,430,000	0	0	0	0	0	3,430,000	0	194,104	194,104	101,678	11/15/2033	1FE
93978H GA 7	WASHINGTON HEALTH CARE SER A 2012 4.00		07/30/2019	RGA Transfer Program		2,613,825	2,500,000	2,144,525	2,199,829	0	7,276	0	7,276	0	2,207,105	0	406,720	406,720	83,056	10/01/2034	1FE
940094 AK 1	WASHINGTON ST UNIV REVENUES 4.040% 10/		07/30/2019	RGA Transfer Program		2,154,255	1,990,000	1,990,000	1,990,000	0	0	0	0	0	1,990,000	0	164,255	164,255	55,831	10/01/2031	1FE
977100 EL 6	WISCONSIN STATE 3.954% 05/01/36		07/30/2019	RGA Transfer Program		7,478,940	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	478,940	478,940	206,816	05/01/2036	1FE
977100 GH 3	WISCONSIN STATE 3.154% 05/01/27		07/30/2019	RGA Transfer Program		5,209,100	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	209,100	209,100	117,837	05/01/2027	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					166,159,917	155,044,799	154,727,910	154,507,578	0	(25,558)	0	(25,558)	0	154,484,984	0	11,674,933	11,674,933	5,421,643	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
845040 JT 2	S W TX HGR EDU AUTH 2013 SERIES B 3.46		07/30/2019	RGA Transfer Program		6,413,666	6,180,000	5,694,623	5,848,587	0	18,281	0	18,281	0	5,866,868	0	546,798	546,798	177,904	10/01/2027	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					6,413,666	6,180,000	5,694,623	5,848,587	0	18,281	0	18,281	0	5,866,868	0	546,798	546,798	177,904	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
05490R AA 4	BANC OF AMERICA MERRILL LYNCH 2015-ASTR		07/30/2019	RGA Transfer Program		5,340,900	5,000,000	5,145,060	5,108,394	0	(6,763)	0	(6,763)	0	5,101,631	0	239,269	239,269	126,770	07/14/2037	1FM
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		09/01/2019	Paydown		20,481	20,481	20,655	20,480	0	1	0	1	0	20,481	0	0	0	850	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		09/01/2019	Paydown		15,275	15,275	14,948	15,141	0	134	0	134	0	15,275	0	0	0	618	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		09/01/2019	Paydown		38,725	38,725	38,886	38,695	0	29	0	29	0	38,725	0	0	0	1,558	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		09/01/2019	Paydown		68,711	68,711	64,918	67,190	0	1,521	0	1,521	0	68,711	0	0	0	3,038	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		09/01/2019	Paydown		6,993	6,993	6,428	6,775	0	217	0	217	0	6,993	0	0	0	257	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		09/01/2019	Paydown		141,314	141,314	136,385	139,581	0	1,732	0	1,732	0	141,314	0	0	0	5,409	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		09/01/2019	Paydown		20,061	20,061	18,152	19,755	0	306	0	306	0	20,061	0	0	0	800	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		09/01/2019	Paydown		25,648	25,648	24,338	25,345	0	302	0	302	0	25,648	0	0	0	1,039	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		09/01/2019	Paydown		17,819	17,819	17,072	17,639	0	181	0	181	0	17,819	0	0	0	715	02/15/2029	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		09/01/2019	Paydown		9,797	9,797	9,292	9,680	0	117	0	117	0	9,797	0	0	0	422	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		09/01/2019	Paydown		28,931	28,931	27,575	28,596	0	335	0	335	0	28,931	0	0	0	1,250	02/25/2024	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		09/01/2019	Paydown		349,812	349,812	359,760	352,344	0	(2,531)	0	(2,531)	0	349,812	0	0	0	9,075	09/25/2040	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		09/01/2019	Paydown		57,393	57,393	62,164	59,039	0	(76)	0	(76)	0	58,962	0	(1,570)	(1,570)	1,340	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		09/01/2019	Paydown		67,699	67,699	74,416	70,446	0	(2,747)	0	(2,747)	0	67,699	0	0	0	1,580	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		09/01/2019	Paydown		103,427	103,427	107,015	105,208	0	(1,781)	0	(1,781)	0	103,427	0	0	0	2,098	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		09/01/2019	Paydown		53,800	53,800	53,462	53,593	0	207	0	207	0	53,800	0	0	0	1,256	07/25/2033	1
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40		09/01/2019	Paydown		120,113	120,113	123,116	122,046	0	(1,933)	0	(1,933)	0	120,113	0	0	0	3,307	11/15/2040	1
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41		09/01/2019	Paydown		6,863	6,863	7,131	7,071	0	(208)	0	(208)	0	6,863	0	0	0	206	04/15/2041	1
3137AF X3 1	FHR 3944 LM 3.000% 10/15/26		09/01/2019	Paydown		419,515	419,515	445,276	427,314	0	(7,799)	0	(7,799)	0	419,515	0	0	0	8,565	10/15/2026	1
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		09/01/2019	Paydown		61,117	61,117	65,720	62,431	0	(1,314)	0	(1,314)	0	61,117	0	0	0	1,426	09/15/2028	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		09/01/2019.	Paydown		45,054	45,054	48,742	46,131	0	(1,078)	0	(1,078)	0	45,054	0	0	0	1,052	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		09/01/2019.	Paydown		68,879	68,879	72,571	70,374	0	(1,495)	0	(1,495)	0	68,879	0	0	0	1,378	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		09/01/2019.	Paydown		75,760	75,760	75,441	75,585	0	175	0	175	0	75,760	0	0	0	1,768	04/15/2033	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		09/01/2019.	Paydown		110,632	110,632	112,465	111,775	0	(1,142)	0	(1,142)	0	110,632	0	0	0	2,677	05/25/2045	1
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		09/02/2019.	Paydown		20,265	20,265	18,979	19,640	0	78	0	78	0	19,718	0	546	546	429	09/01/2025	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		09/25/2019.	Paydown		11,461	11,461	11,291	11,369	0	6	0	6	0	11,375	0	86	86	295	08/01/2025	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		09/01/2019.	Paydown		11,932	11,932	11,537	11,810	0	122	0	122	0	11,932	0	0	0	529	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		09/01/2019.	Paydown		10,478	10,478	9,999	10,351	0	127	0	127	0	10,478	0	0	0	384	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		09/01/2019.	Paydown		11,894	11,894	11,668	11,814	0	80	0	80	0	11,894	0	0	0	492	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		09/15/2019.	Paydown		6,741	6,741	6,503	6,683	0	58	0	58	0	6,741	0	0	0	270	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		09/01/2019.	Paydown		15,798	15,798	15,697	15,742	0	56	0	56	0	15,798	0	0	0	686	06/15/2032	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		09/01/2019.	Paydown		22,769	22,769	21,942	22,490	0	279	0	279	0	22,769	0	0	0	986	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		09/01/2019.	Paydown		15,613	15,613	14,352	15,121	0	493	0	493	0	15,613	0	0	0	631	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		09/01/2019.	Paydown		71,355	71,355	68,756	70,517	0	838	0	838	0	71,355	0	0	0	2,817	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2019.	Paydown		25,712	25,712	23,199	24,842	0	870	0	870	0	25,712	0	0	0	968	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		09/01/2019.	Paydown		41,271	41,271	39,765	40,727	0	544	0	544	0	41,271	0	0	0	1,658	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		09/01/2019.	Paydown		11,915	11,915	11,703	11,810	0	104	0	104	0	11,915	0	0	0	478	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		09/01/2019.	Paydown		46,684	46,684	44,586	46,176	0	508	0	508	0	46,684	0	0	0	1,703	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		09/01/2019.	Paydown		3,218	3,218	3,050	3,149	0	69	0	69	0	3,218	0	0	0	118	04/25/2033	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33		09/01/2019.	Paydown		92,597	92,597	90,456	91,627	0	970	0	970	0	92,597	0	0	0	3,255	06/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		09/01/2019.	Paydown		27,529	27,529	27,688	27,524	0	5	0	5	0	27,529	0	0	0	1,011	03/15/2033	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500		09/01/2019.	Paydown		541,121	541,121	526,334	538,365	0	2,756	0	2,756	0	541,121	0	0	0	20,053	07/25/2034	1
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		09/25/2019.	Paydown		108,209	108,209	112,364	110,006	0	(1,798)	0	(1,798)	0	108,209	0	0	0	2,940	04/25/2041	1
31397U YM 5	FNR 2011-68 CB 3.000% 07/25/26		09/01/2019.	Paydown		374,402	374,402	396,252	380,784	0	(6,382)	0	(6,382)	0	374,402	0	0	0	7,579	07/25/2026	1
31398N Y2 4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		09/25/2019.	Paydown		161,473	161,473	153,198	158,307	0	3,166	0	3,166	0	161,473	0	0	0	4,328	07/25/2040	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		08/01/2019.	Paydown		623	623	627	622	0	1	0	1	0	623	0	0	0	19	01/01/2020	1
3140Q9 UA 9	FANNIE MAE POOL CA2376 4.000% 09/01/48		09/01/2019.	Paydown		624,939	624,939	627,673	627,641	0	(2,702)	0	(2,702)	0	624,939	0	0	0	17,382	09/01/2048	1
31418C XN 9	FANNIE MAE POOL MA3384 4.000% 06/01/48		09/01/2019.	Paydown		755,370	755,370	754,780	754,767	0	603	0	603	0	755,370	0	0	0	20,602	06/01/2048	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		09/05/2019.	Redemption 100.0000		115,711	115,711	117,936	117,064	0	(66)	0	(66)	0	116,998	0	(1,286)	(1,286)	2,829	08/05/2030	1FE
36230M FL 6	GN 752871 3.850% 07/15/36		09/01/2019.	Paydown		43,288	43,288	45,019	44,686	0	(1,398)	0	(1,398)	0	43,288	0	0	0	1,111	07/15/2036	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		09/01/2019.	Paydown		34,303	34,303	34,303	34,303	0	0	0	0	0	34,303	0	0	0	801	10/16/2033	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42		09/01/2019.	Paydown		47,111	47,111	47,464	47,325	0	(214)	0	(214)	0	47,111	0	0	0	1,021	05/16/2042	1
452024 HE 5	ILLINOIS MUNICIPAL ELEC AGENCY 5.399%		07/30/2019.	RGA Transfer Program		3,039,570	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	39,570	39,570	161,520	02/01/2020	1FE
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		09/01/2019.	Paydown		193,014	193,014	197,668	195,526	0	(2,512)	0	(2,512)	0	193,014	0	0	0	3,825	01/27/2038	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		07/15/2019.	Various		337,127	337,127	337,127	337,127	0	0	0	0	0	337,127	0	0	0	26,970	07/15/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		09/01/2019.	Various		40,285	40,285	40,285	40,285	0	0	0	0	0	40,285	0	0	0	2,007	05/01/2032	1
914692 X6 0	UNIV OF NEW MEXICO HOSPITAL 3.532% 06/		07/30/2019.	RGA Transfer Program		2,574,200	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	74,200	74,200	53,961	06/20/2032	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					16,712,697	16,258,027	16,453,189	16,388,828	0	(26,949)	0	(26,949)	0	16,361,881	0	350,815	350,815	522,112	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00101J AF 3	ADT CORP 3.500% 07/15/22		09/24/2019.	U B S		2,007,500	2,000,000	2,005,816	2,002,479	0	(493)	0	(493)	0	2,001,987	0	5,513	5,513	83,806	07/15/2022	3FE

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)
00115A AE 9	AEP TRANSMISSION CO LLC 3.100% 12/01/2	..	07/30/2019.	RGA Transfer Program		2,043,300	2,000,000	1,964,726	1,969,937	0	1,935	0	1,935	0	1,971,872	0	71,428	71,428	41,161	12/01/2026	1FE
001192 AG 8	AGL CAPITAL CORP 5.250% 08/15/19	..	08/15/2019.	Maturity		6,250,000	6,250,000	6,292,563	6,253,334	0	(3,334)	0	(3,334)	0	6,250,000	0	0	0	328,125	08/15/2019	2FE
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A 6.90	..	07/30/2019.	RGA Transfer Program		12,215,201	8,925,000	11,182,222	10,365,722	0	(44,438)	0	(44,438)	0	10,321,284	0	1,893,917	1,893,917	538,847	03/15/2032	1FE
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/3	..	09/30/2019.	Redemption 100.0000		37,141	37,141	37,141	37,141	0	0	0	0	0	37,141	0	0	0	866	10/31/2038	1
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3	..	09/30/2019.	Redemption 100.0000		37,459	37,459	37,459	37,459	0	0	0	0	0	37,459	0	0	0	838	03/31/2039	1
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEA	..	09/30/2019.	Redemption 100.0000		11,570	11,570	11,570	11,570	0	0	0	0	0	11,570	0	0	0	296	07/31/2039	1
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEA	..	09/30/2019.	Redemption 100.0000		63,785	63,785	63,785	63,785	0	0	0	0	0	63,785	0	0	0	5,566	08/31/2039	1
00206R GH 9	AT&T INC 7.125% 03/15/26	..	07/30/2019.	RGA Transfer Program		8,529,513	6,930,000	8,040,463	0	0	(57,507)	0	(57,507)	0	7,982,956	0	546,557	546,557	432,042	03/15/2026	2FE
00206R HS 4	AT&T INC 3.600% 07/15/25	..	07/30/2019.	RGA Transfer Program		2,597,525	2,500,000	2,416,586	0	0	1,910	0	1,910	0	2,418,495	0	179,030	179,030	48,750	07/15/2025	2FE
00213R AB 9	ARL FIRST LLC 2012-1A A2 3.810% 12/15/	..	07/30/2019.	RGA Transfer Program		2,534,838	2,470,000	2,509,945	2,500,649	0	(1,220)	0	(1,220)	0	2,499,429	0	35,408	35,408	58,817	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS	..	09/15/2019.	Redemption 100.0000		177,179	177,179	181,902	178,198	0	(209)	0	(209)	0	177,989	0	(810)	(810)	8,814	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4	..	09/01/2019.	Paydown		24,292	24,292	18,340	21,323	0	2,969	0	2,969	0	24,292	0	0	0	777	10/25/2033	1FM
008117 AN 3	AETNA INC 4.125% 06/01/21	..	07/30/2019.	RGA Transfer Program		2,054,180	2,000,000	2,006,200	2,001,697	0	(411)	0	(411)	0	2,001,286	0	52,894	52,894	54,771	06/01/2021	2FE
008252 AM 0	AFFILIATED MANAGERS GROUP INC 4.250% 0	..	07/30/2019.	RGA Transfer Program		3,722,110	3,500,000	3,497,160	3,498,398	0	162	0	162	0	3,498,560	0	223,550	223,550	142,552	02/15/2024	1FE
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1	..	09/01/2019.	Paydown		50,732	50,732	48,528	49,248	0	26	0	26	0	49,274	0	1,458	1,458	1,219	07/25/2043	1FM
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4	..	07/30/2019.	RGA Transfer Program		2,148,458	2,129,692	2,161,304	2,148,843	0	(900)	0	(900)	0	2,147,943	0	516	516	49,486	03/25/2045	1FM
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4	..	07/01/2019.	Paydown		15,382	15,382	15,611	15,521	0	(138)	0	(138)	0	15,382	0	0	0	314	03/25/2045	1FM
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3	..	07/30/2019.	RGA Transfer Program		2,457,894	2,442,486	2,456,225	2,450,639	0	(805)	0	(805)	0	2,449,834	0	8,060	8,060	56,754	12/25/2045	1FM
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3	..	07/25/2019.	Paydown		50,273	50,273	50,555	50,440	0	(168)	0	(168)	0	50,273	0	0	0	1,026	12/25/2045	1FM
00846U AJ 0	AGILENT TECHNOLOGIES INC 3.875% 07/15/	..	07/30/2019.	RGA Transfer Program		2,827,548	2,700,000	2,625,912	2,662,665	0	4,379	0	4,379	0	2,667,044	0	160,504	160,504	108,984	07/15/2023	2FE
00912X AT 1	AIR LEASE CORPORATION 3.000% 09/15/23	..	07/30/2019.	RGA Transfer Program		3,019,050	3,000,000	2,959,740	2,972,329	0	3,160	0	3,160	0	2,975,488	0	43,562	43,562	78,750	09/15/2023	2FE
010392 EC 8	ALABAMA POWER CO DEBENTURES 5.700% 02/	..	07/30/2019.	RGA Transfer Program		14,871,146	11,880,000	13,158,050	12,715,174	0	(23,957)	0	(23,957)	0	12,691,218	0	2,179,929	2,179,929	648,945	02/15/2033	1FE
015271 AG 4	ALEXANDRIA REAL ESTATE EQUITIE 4.500%	..	07/30/2019.	RGA Transfer Program		2,215,320	2,000,000	2,098,880	2,078,157	0	(3,571)	0	(3,571)	0	2,074,587	0	140,733	140,733	90,000	07/30/2029	2FE
015271 AK 5	ALEXANDRIA REAL ESTATE EQUITIE 3.950%	..	07/30/2019.	RGA Transfer Program		2,116,980	2,000,000	1,997,100	1,997,441	0	138	0	138	0	1,997,579	0	119,401	119,401	82,292	01/15/2028	2FE
015271 AL 3	ALEXANDRIA REAL ESTATE EQUITIE 3.450%	..	07/30/2019.	RGA Transfer Program		6,181,320	6,000,000	5,989,680	5,990,999	0	740	0	740	0	5,991,739	0	189,581	189,581	155,250	04/30/2025	2FE
015271 AM 1	ALEXANDRIA REAL ESTATE EQUITIE 4.000%	..	07/30/2019.	RGA Transfer Program		3,178,530	3,000,000	2,997,990	2,998,235	0	193	0	193	0	2,998,428	0	180,102	180,102	133,000	01/15/2024	2FE
020002 AQ 4	ALLSTATE CORP 5.350% 06/01/33	..	07/30/2019.	RGA Transfer Program		10,609,615	8,500,000	8,674,100	8,615,481	0	(3,189)	0	(3,189)	0	8,612,292	0	1,997,323	1,997,323	301,903	06/01/2033	1FE
02209S BD 4	ALTRIA GROUP INC 4.800% 02/14/29	..	07/30/2019.	RGA Transfer Program		2,705,350	2,500,000	2,492,925	0	0	256	0	256	0	2,493,181	0	212,169	212,169	55,333	02/14/2029	2FE
02360F AA 4	UNION ELECTRIC CO 5.100% 10/01/19	..	07/30/2019.	RGA Transfer Program		4,233,883	4,215,000	3,968,886	4,193,833	0	16,245	0	16,245	0	4,210,078	0	23,805	23,805	178,540	10/01/2019	1FE
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/	..	09/22/2019.	Redemption 100.0000		71,061	71,061	71,061	71,061	0	0	0	0	0	71,061	0	0	0	2,558	09/22/2027	1FE
025816 BL 2	AMERICAN EXPRESS 4.900% Perpet	..	07/30/2019.	RGA Transfer Program		2,006,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	6,000	6,000	85,750	01/01/9999	3FE
025816 CA 5	AMERICAN EXPRESS 4.200% 11/06/25	..	07/30/2019.	RGA Transfer Program		3,269,220	3,000,000	2,993,340	2,993,468	0	481	0	481	0	2,993,949	0	275,271	275,271	92,400	11/06/2025	1FE
0258M0 EL 9	AMERICAN EXPRESS 3.300% 05/03/27	..	07/30/2019.	RGA Transfer Program		8,391,760	8,000,000	8,008,120	8,008,463	0	(613)	0	(613)	0	8,007,851	0	383,909	383,909	195,800	05/03/2027	1FE
025932 AK 0	AMERICAN FINANCIAL GROUP 3.500% 08/15/	..	07/30/2019.	RGA Transfer Program		5,034,450	5,000,000	4,855,770	4,867,236	0	8,675	0	8,675	0	4,875,911	0	158,539	158,539	167,708	08/15/2026	2FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5	..	09/01/2019.	Paydown		112,256	112,256	93,038	93,038	0	19,218	0	19,218	0	112,256	0	0	0	3,911	10/25/2034	1FM
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46	..	09/01/2019.	Paydown		14,551	14,551	14,550	14,545	0	6	0	6	0	14,551	0	0	0	336	04/17/2045	1FE
029163 AD 4	MUNICH RE AMERICAN CORP SENIOR NOTES SER	..	07/30/2019.	Various		19,209,968	14,925,000	16,657,254	15,793,390	0	(40,295)	0	(40,295)	0	15,753,095	0	3,456,873	3,456,873	694,945	12/15/2026	1FE
03027W AJ 1	AMERICAN TOWER TRUST I 144A 3.070% 03/	..	07/30/2019.	RGA Transfer Program		8,085,280	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	85,280	85,280	153,500	03/15/2023	1FE
03027X AR 1	AMERICAN TOWER CORP 3.600% 01/15/28	..	07/30/2019.	RGA Transfer Program		3,080,250	3,000,000	2,984,280	2,985,787	0	777	0	777	0	2,986,565	0	93,685	93,685	112,500	01/15/2028	2FE
03040W AS 4	AMERICAN WATER CAP CORP 3.750% 09/01/2	..	07/30/2019.	RGA Transfer Program		5,359,850	5,000,000	4,999,050	4,999,155	0	80	0	80	0	4,999,235	0	360,615	360,615	182,813	09/01/2028	2FE
03066D AF 3	AMERICREDIT AUTOMOBILE REC 2016-2 C 2	..	09/08/2019.	Paydown		114,752	114,752	114,749	114,747	0	5	0	5	0	114,752	0	0	0	2,470	11/08/2021	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A	..	09/01/2019.	Paydown		105,533	105,533	101,076	102,692	0	103	0	103	0	102,795	0	2,738	2,738	3,353	01/25/2034	1FM
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9	..	09/01/2019.	Paydown		8,581	8,581	8,234	8,509	0	25	0	25	0	8,534	0	47	47	248	11/25/2035	1FM
031162 BE 9	AMGEN INC 4.950% 10/01/41	..	07/30/2019.	RGA Transfer Program		4,503,360	4,000,000	3,800,240	3,818,827	0	2,421	0	2,421	0	3,821,248	0	682,112	682,112	164,450	10/01/2041	2FE
031162 BG 4	AMGEN INC 4.100% 06/15/21	..	07/30/2019.	RGA Transfer Program		4,104,000	4,000,000	4,000,630	4,000,162	0	(37)	0	(37)	0	4,000,125	0	103,875	103,875	102,500	06/15/2021	2FE
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5	..	08/01/2019.	Paydown		20,762	20,762	19,231	20,304	0	29	0	29	0	20,333	0	429	429	962	02/25/2028	1FM
032511 BN 6	ANADARKO PETROLEUM CORP 5.550% 03/15/2	..	07/30/2019.	RGA Transfer Program		3,364,890	3,000,000	2,990,700	2,992,798	0	475	0	475	0	2,993,273	0	371,617	371,617	145,688	03/15/2026	2FE
032511 BN 6	ANADARKO PETROLEUM CORP 5.550% 03/15/2	..	09/19/2019.	Tax Free Exchange		2,014,907	2,000,000	2,018,260	2,014,101	0	(1,194)	0	(1,194)	0	2,012,907	0	2,000	2,000	111,000	03/15/2026	2FE
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0	..	09/01/2019.	Paydown		63,510	63,510	63,509	63,401	0	110	0	110	0	63,510	0	0	0	1,247	01/25/2047	1FE
035240 AL 4	ANHEUSER-BUSCH INBEV 4.000% 04/13/28	..	07/30/2019.	RGA Transfer Program		2,163,720	2,000,000	1,984,320	1,985,300	0	759	0	759	0	1,986,059	0	177,661	177,661	63,778	04/13/2028	2FE
036752 AB 9	ANTHEM INC 3.650% 12/01/27	..	07/30/2019.	RGA Transfer Program		2,077,320	2,000,000	1,998,410	1,998,577	0	79	0	79	0	1,998,655	0	78,665	78,665	48,464	12/01/2027	2FE
037411 AW 5	APACHE CORP 5.100% 09/01/40	..	07/30/2019.	RGA Transfer Program		1,977,900	2,000,000	2,030,660	2,027,808	0	(429)	0	(429)	0	2,027,378	0	(49,478)	(49,478)	93,217	09/01/2040	2FE
037833 CR 9	APPLE INC 3.200% 05/11/27	..	07/30/2019.	RGA Transfer Program		3,644,375	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	144,375	144,375	80,578	05/11/2027	1FE
03837P AA 5	AQUA FINANCE TRUST 2017-A A 3.720% 11/	..	09/15/2019.	Paydown		484,986	484,986	484,926	484,934	0	51	0	51	0	484,986	0	0	0	12,011	11/15/2035	1FE
039483 AT 9	ARCHER-DANIELS-MIDLAND 5.935% 10/01/32	..	07/30/2019.	RGA Transfer Program		6,487,400	5,000,000	5,097,450	5,065,228	0	(1,826)	0	(1,826)	0	5,063,402	0	1,423,998	1,423,998	246,467	10/01/2032	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4	..	09/01/2019.	Paydown		115,227	115,227	114,947	114,912	0	5	0	5	0	114,917	0	311	311	3,730	06/25/2035	1FM
05369A AA 9	AVIATION CAPITAL GROUP 144A 3.500% 11/	..	07/30/2019.	RGA Transfer Program		3,018,570	3,000,000	2,860,680	2,871,640	0	7,052	0	7,052	0	2,878,691	0	139,879	139,879	78,458	11/01/2027	2FE
05369A AC 5	AVIATION CAPITAL GROUP 144A 3.875% 05/	..	07/30/2019.	RGA Transfer Program		10,312,200	10,000,000	9,965,880	9,970,071	0	3,696	0	3,696	0	9,973,767	0	338,433	338,433	289,549	05/01/2023	1FE
05377R BV 5	AESOP FUNDING II LLC 2014-1A A 2.500%	..	09/20/2019.	Paydown		500,000	500,000	499,878	499,977	0	23	0	23	0	500,000	0	0	0	9,375	02/20/2020	1FE
05541N AB 0	BCC FUNDING CORP 2016-1 A2 2.200% 12/2	..	08/20/2019.	Paydown		202,181	202,181	202,156	202,169	0	13	0	13	0	202,181	0	0	0	2,688	12/20/2021	1FE
05547H AC 5	BARCLAYS COMM MTG SECURITIES 2015-SRCH A	..	07/30/2019.	RGA Transfer Program		8,339,556	7,600,000	7,827,422	7,776,428	0	(10,428)	0	(10,428)	0	7,766,000	0	573,556	573,556	207,332	08/10/2035	1FM
05565E AT 2	BMW US CAPITAL LLC 144A 3.300% 04/06/2	..	07/30/2019.	RGA Transfer Program		2,048,740	2,000,000	1,989,200	1,990,830	0	560	0	560	0	1,991,390	0	57,350	57,350	53,900	04/06/2027	1FE
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5	..	09/15/2019.	Redemption 100.0000		41,757	41,757	41,757	41,757	0	0	0	0	0	41,757	0	0	0	986	11/15/2032	1
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2	..	09/02/2019.	Paydown		28,900	28,900	28,900	28,900	0	0	0	0	0	28,900	0	0	0	514	12/02/2027	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3	..	09/04/2019.	Paydown		60,131	60,131	60,119	60,128	0	3	0	3	0	60,131	0	0	0	1,209	12/04/2028	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2	..	09/02/2019.	Paydown		128,016	128,016	128,006	128,013	0	1	0	1	0	128,014	0	3	3	2,463	05/02/2030	1FE
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2	..	09/02/2019.	Paydown		57,824	57,824	57,822	57,822	0	0	0	0	0	57,822	0	1	1	1,141	10/04/2032	1FE
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B 3	..	09/02/2019.	Paydown		93,089	93,089	93,084	93,084	0	0	0	0	0	93,085	0	5	5	2,235	10/04/2032	2FE
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B 3	..	09/02/2019.	Paydown		124,710	124,710	124,690	124,691	0	19	0	19	0	124,710	0	0	0	3,277	02/02/2034	1FE
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C 4	..	09/02/2019.	Paydown		119,694	119,694	119,670	119,671	0	23	0	23	0	119,694	0	0	0	3,535	02/02/2034	2FE
059438 AH 4	BANK ONE CORP SUB DEBENTURES 7.625% 10	..	07/30/2019.	RGA Transfer Program		12,766,230	9,925,000	12,001,707	10,938,431	0	(60,079)	0	(60,079)	0	10,878,352	0	1,887,878	1,887,878	599,118	10/15/2026	1FE
06051G FS 3	BANK OF AMERICA 3.875% 08/01/25	..	07/30/2019.	RGA Transfer Program		2,135,360	2,000,000	2,077,260	2,057,159	0	(4,529)	0	(4,529)	0	2,052,630	0	82,730	82,730	77,285	08/01/2025	1FE
06051G GM 5	BANK OF AMERICA 4.244% 04/24/38	..	07/30/2019.	RGA Transfer Program		3,302,310	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	302,310	302,310	97,612	04/24/2038	1FE
06051G HS 1	BANK OF AMERICA 4.330% 03/15/50	..	07/30/2019.	RGA Transfer Program		2,251,180	2,000,000	2,023,880	0	0	(157)	0	(157)	0	2,023,723	0	227,457	227,457	32,475	03/15/2050	1FE
065404 BB 0	BANK 2018-BN10 A5 3.688% 02/15/61	..	07/30/2019.	RGA Transfer Program		4,559,485	4,250,000	4,377,475	4,367,217	0	(6,905)	0	(6,905)	0	4,360,312	0	199,173	199,173	104,058	02/15/2061	1FM
06650A AH 0	BANK 2017-BNK8 AS 3.731% 11/15/50	..	07/30/2019.	RGA Transfer Program		3,169,380	3,000,000	3,089,920	3,080,798	0	(4,831)	0	(4,831)	0	3,075,967	0	93,413	93,413	74,309	11/15/2050	1FM
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1	..	09/25/2019.	Brean Capital		473,261	520,067	650,047	650,047	0	0	0	0	0	650,047	0	(176,786)	(176,786)	8,354	10/25/2029	6FM
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1	..	08/01/2019.	Paydown		342	342	427	427	0	0	0	0	0	427	0	(85)	(85)	3	10/25/2029	5FM
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1	..	09/01/2019.	Paydown		0	31,123	38,902	38,902	0	0	0	0	0	38,902	0	(38,902)	(38,902)	315	10/25/2029	6FM
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4	..	09/01/2019.	Paydown		144,365	144,365	136,109	136,109	0	0	0	0	0	136,109	0	8,256	8,256	5,866	08/25/2034	1FM
080555 AE 5	BELO CORPORATION DEBENTURES 7.750% 06/	..	09/24/2019.	RBC Capital Markets		2,320,000	2,000,000	1,842,980	1,909,984	0	5,599	0	5,599	0	1,915,584	0	404,416	404,416	127,014	06/01/2027	3FE
08161C AE 1	BENCHMARK MORTGAGE TRUST 2018-B2 A5 3	..	07/30/2019.	RGA Transfer Program		8,698,160	8,000,000	8,239,960	8,221,619	0	(12,932)	0	(12,932)	0	8,208,687	0	489,473	489,473	206,172	02/15/2051	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)
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		09/15/2019	Paydown		54,688	54,688	54,687	54,687	0	0	0	0	0	54,688	0	0	0	1,536	12/16/2041	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5		09/15/2019	Paydown		23,438	23,438	23,437	23,437	0	1	0	1	0	23,438	0	0	0	888	12/16/2041	2FE
097023 CJ 2	BOEING CO 3.600% 05/01/34		07/30/2019	RGA Transfer Program		3,151,560	3,000,000	2,990,700	0	0	113	0	113	0	2,990,813	0	160,747	160,747	26,400	05/01/2034	1FE
097023 CK 9	BOEING CO 3.900% 05/01/49		07/30/2019	RGA Transfer Program		3,096,180	3,000,000	2,948,880	0	0	215	0	215	0	2,949,095	0	147,085	147,085	28,600	05/01/2049	1FE
099724 AJ 5	BORGWARNER INC 3.375% 03/15/25		07/30/2019	RGA Transfer Program		2,055,860	2,000,000	1,995,960	1,997,335	0	224	0	224	0	1,997,559	0	58,301	58,301	59,063	03/15/2025	2FE
10510K AA 5	BRAMBLES USA INC 144A 5.350% 04/01/20		07/05/2019	Call 102.2479		6,134,876	6,000,000	6,020,300	6,003,142	0	(1,254)	0	(1,254)	0	6,001,888	0	(1,888)	(1,888)	379,193	04/01/2020	2FE
11042T AA 1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09		09/20/2019	Redemption 100.0000		84,970	84,970	84,970	84,970	0	0	0	0	0	84,970	0	0	0	2,422	09/20/2031	1FE
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8		07/30/2019	RGA Transfer Program		2,895,322	2,849,838	2,849,012	2,849,139	0	40	0	40	0	2,849,179	0	46,142	46,142	68,318	04/15/2047	1FE
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8		07/15/2019	Paydown		85,162	85,162	85,137	85,141	0	1	0	1	0	85,142	0	20	20	1,904	04/15/2047	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.566% 01/01/29		09/01/2019	Paydown		7,692	24,094	23,650	23,911	0	(24)	0	(24)	0	23,886	0	(16,195)	(16,195)	990	01/01/2029	5FM
12489W GE 8	C-BASS 2002-CB6 M2F 4.953% 01/25/33		09/01/2019	Paydown		10,662	20,392	17,832	17,832	0	0	0	0	0	17,832	0	(7,169)	(7,169)	484	01/25/2033	1FM
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		09/10/2019	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	3,393	07/11/2022	1FE
12527G AH 6	CF INDUSTRIES INC 144A 4.500% 12/01/26		07/30/2019	RGA Transfer Program		3,161,490	3,000,000	2,981,550	2,984,811	0	932	0	932	0	2,985,743	0	175,747	175,747	89,625	12/01/2026	2FE
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE		07/08/2019	Redemption 100.0000		138,460	138,460	138,460	138,460	0	0	0	0	0	138,460	0	0	0	5,078	10/07/2021	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		09/18/2019	Paydown		63,599	63,599	63,573	63,583	0	1	0	1	0	63,584	0	15	15	1,355	06/18/2029	1FE
12563L AE 7	CLI FUNDING LLC 2017-1A A 3.620% 05/18		07/30/2019	RGA Transfer Program		2,703,807	2,683,599	2,683,297	2,683,321	0	8	0	8	0	2,683,329	0	20,478	20,478	59,907	05/18/2042	1FE
12563L AE 7	CLI FUNDING LLC 2017-1A A 3.620% 05/18		07/18/2019	Paydown		29,551	29,551	29,548	29,548	0	3	0	3	0	29,551	0	0	0	624	05/18/2042	1FE
12563L AJ 6	CLI FUNDING LLC 2018-1A A 4.030% 04/18		09/18/2019	Paydown		81,869	81,869	81,666	81,677	0	192	0	192	0	81,869	0	0	0	2,204	04/18/2043	1FE
12563L AL 1	CLI FUNDING LLC 2019-1A A 3.710% 05/18		09/18/2019	Paydown		195,640	195,640	195,638	0	0	2	0	2	0	195,640	0	0	0	1,779	05/18/2044	1FE
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB 3.5		09/01/2019	Paydown		131,516	131,516	135,456	132,915	0	(1,398)	0	(1,398)	0	131,516	0	0	0	3,141	02/10/2047	1FM
12592B AJ 3	CNH INDUSTRIAL CAP LLC 4.200% 01/15/24		07/30/2019	RGA Transfer Program		3,159,810	3,000,000	2,996,690	2,996,827	0	324	0	324	0	2,997,150	0	162,660	162,660	121,100	01/15/2024	2FE
12592F AA 3	COMM MORTGAGE TRUST 2014-277P A 3.732%		07/30/2019	RGA Transfer Program		10,589,500	10,000,000	10,542,578	10,335,321	0	(33,072)	0	(33,072)	0	10,302,249	0	287,251	287,251	241,757	08/10/2049	1FM
12637F AC 6	CPS AUTO TRUST 2016-D C 2.900% 01/17/2		09/15/2019	Paydown		380,171	380,171	380,094	380,136	0	34	0	34	0	380,171	0	0	0	8,269	01/17/2023	1FE
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		09/01/2019	Paydown		60,066	60,066	61,063	60,646	0	(581)	0	(581)	0	60,066	0	0	0	1,190	04/25/2043	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		09/01/2019	Paydown		160,863	160,863	162,936	162,073	0	(27)	0	(27)	0	162,045	0	(1,183)	(1,183)	3,265	05/25/2043	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		09/01/2019	Paydown		151,946	180,966	150,228	166,653	0	121	0	121	0	166,774	0	(14,827)	(14,827)	6,449	02/25/2035	1FM
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		09/01/2019	Paydown		187,371	191,113	172,542	172,542	0	0	0	0	0	172,542	0	14,829	14,829	6,997	03/25/2035	1FM
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1		09/01/2019	Paydown		323,922	323,922	320,442	322,538	0	1,384	0	1,384	0	323,922	0	0	0	12,096	01/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		09/01/2019	Paydown		1,232	1,381	1,125	1,257	0	1	0	1	0	1,259	0	(27)	(27)	51	11/25/2035	2FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		09/01/2019	Paydown		5,678	7,515	6,551	6,950	0	15	0	15	0	6,965	0	(1,287)	(1,287)	265	10/25/2035	3FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		09/01/2019	Paydown		37,407	37,487	32,633	32,910	0	67	0	67	0	32,976	0	4,430	4,430	1,462	06/25/2035	1FM
12770Q AG 0	CAESARS PALACE LAS VEGAS TRUST 2017-VICI		07/30/2019	RGA Transfer Program		5,184,250	5,000,000	5,149,995	5,116,968	0	(18,122)	0	(18,122)	0	5,098,846	0	85,404	85,404	127,297	10/15/2034	1FM
134429 BG 3	CAMPBELL SOUP COMPANY 4.150% 03/15/28		07/30/2019	RGA Transfer Program		8,940,300	8,500,000	8,490,395	8,491,015	0	466	0	466	0	8,491,481	0	448,819	448,819	308,656	03/15/2028	2FE
14040H BK 0	CAPITAL ONE FINANCIAL CORP 3.750% 07/2		07/30/2019	RGA Transfer Program		2,054,640	2,000,000	1,992,900	1,994,387	0	375	0	375	0	1,994,761	0	59,879	59,879	75,417	07/28/2026	2FE
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		07/01/2019	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023	1
14313Y AF 5	CARMAX AUTO OWNER TRUST 2016-1 C 2.520		07/30/2019	RGA Transfer Program		3,000,330	3,000,000	2,999,920	2,999,867	0	(11)	0	(11)	0	2,999,856	0	474	474	47,250	10/15/2021	1FE
14855M AA 6	Castlelake Aircraft Securitiza 2019-1A A		09/15/2019	Paydown		78,365	78,365	78,365	0	0	0	0	0	0	78,365	0	0	0	967	04/15/2039	1FE
149123 BJ 9	CATERPILLAR INC DEBENTURES 7.300% 05/0		07/30/2019	RGA Transfer Program		6,996,200	5,000,000	6,658,500	6,016,090	0	(34,839)	0	(34,839)	0	5,981,251	0	1,014,949	1,014,949	272,736	05/01/2031	1FE
16159G AC 3	Chase Mortgage Finance Corpora 2019-ATR2		09/01/2019	Paydown		203,560	203,560	205,850	0	0	(14)	0	(14)	0	205,836	0	(2,276)	(2,276)	888	07/25/2049	1FE
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2		09/01/2019	Paydown		137,791	137,791	141,348	140,540	0	(2,749)	0	(2,749)	0	137,791	0	0	0	3,427	02/25/2044	1FE
166754 AP 6	CHEVRON PHILLIPS CHEM CO 144A 3.400% 1		07/30/2019	RGA Transfer Program		3,084,750	3,000,000	2,992,140	2,993,598	0	410	0	410	0	2,994,008	0	90,742	90,742	67,717	12/01/2026	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)
166764 BL 3	CHEVRON CORP 2.954% 05/16/26		07/30/2019	RGA Transfer Program		5,159,300	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	159,300	159,300	104,211	05/16/2026	1FE
17120C AE 2	CHRYSLER CAPITAL AUTO REC 2016-AA B 2		07/30/2019	RGA Transfer Program		6,472,898	6,471,345	6,470,204	6,470,916	0	412	0	412	0	6,471,328	0	1,570	1,570	116,484	02/15/2022	1FE
17120C AE 2	CHRYSLER CAPITAL AUTO REC 2016-AA B 2		07/15/2019	Paydown		2,528,655	2,528,655	2,528,210	2,528,488	0	168	0	168	0	2,528,655	0	0	0	42,481	02/15/2022	1FE
171798 AC 5	CIMAREX ENERGY CO 4.375% 06/01/24		07/30/2019	RGA Transfer Program		3,169,710	3,000,000	3,126,840	3,090,252	0	(9,214)	0	(9,214)	0	3,081,038	0	88,672	88,672	87,135	06/01/2024	2FE
172967 BL 4	CITIGROUP INC SUB NOTES 6.625% 06/15/3		07/30/2019	RGA Transfer Program		7,759,800	6,000,000	6,638,280	6,421,998	0	(12,169)	0	(12,169)	0	6,409,828	0	1,349,972	1,349,972	248,438	06/15/2032	2FE
172967 BU 4	CITIGROUP INC 5.875% 02/22/33		07/30/2019	RGA Transfer Program		10,926,630	9,000,000	10,021,410	9,672,162	0	(19,057)	0	(19,057)	0	9,653,105	0	1,273,525	1,273,525	496,438	02/22/2033	2FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		09/01/2019	Paydown		657	657	627	627	0	0	0	0	0	627	0	30	30	26	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		09/01/2019	Paydown		3,760	3,760	3,687	3,738	0	2	0	2	0	3,741	0	19	19	125	02/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		09/01/2019	Paydown		15,016	15,016	14,941	14,950	0	0	0	0	0	14,950	0	66	66	535	09/25/2037	1FM
17320Q AG 4	CITIGROUP COMMERICAL MORTGAGE 2013-375P		07/30/2019	RGA Transfer Program		10,295,600	10,000,000	10,272,656	10,149,602	0	(19,878)	0	(19,878)	0	10,129,724	0	165,876	165,876	235,482	05/10/2035	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		09/01/2019	Paydown		29,718	29,718	29,112	29,330	0	388	0	388	0	29,718	0	0	0	670	10/25/2043	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		09/01/2019	Paydown		122,709	122,709	124,360	122,806	0	(96)	0	(96)	0	122,709	0	0	0	2,817	06/25/2058	1FM
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1		09/01/2019	Paydown		40,570	40,570	40,548	0	0	22	0	22	0	40,570	0	0	0	92	07/25/2049	1FE
186108 CL 8	CLEVELAND ELECTRIC ILLUM 144A 4.550% 1		07/30/2019	RGA Transfer Program		2,208,400	2,000,000	1,998,500	1,998,523	0	85	0	85	0	1,998,608	0	209,792	209,792	67,744	11/15/2030	2FE
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216		07/25/2019	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	293	04/25/2047	2FE
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2 3		09/25/2019	Paydown		90,282	90,282	90,243	90,251	0	31	0	31	0	90,282	0	0	0	2,279	11/26/2046	2FE
19421U AB 0	COLLEGE AVE STUDENT LOANS 2019-A A2 3		09/25/2019	Paydown		36,735	36,735	36,722	0	0	13	0	13	0	36,735	0	0	0	246	12/28/2048	1FE
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2 4		09/25/2019	Paydown		146,041	146,041	145,976	145,980	0	61	0	61	0	146,041	0	0	0	3,866	12/26/2047	1FE
195869 AG 7	COLONIAL PIPELINE CO 144A SENIOR NOTES		07/30/2019	RGA Transfer Program		5,627,233	3,925,000	3,923,940	3,925,184	0	9	0	9	0	3,925,193	0	1,702,040	1,702,040	199,652	04/15/2032	1FE
20030N CJ 8	COMCAST CORP 3.900% 03/01/38		07/30/2019	RGA Transfer Program		2,128,220	2,000,000	1,990,300	1,990,645	0	190	0	190	0	1,990,835	0	137,385	137,385	71,283	03/01/2038	1FE
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1		09/25/2019	Paydown		148,678	148,678	148,672	148,673	0	5	0	5	0	148,678	0	0	0	3,225	05/25/2040	1FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		09/25/2019	Paydown		103,551	103,551	103,523	103,530	0	21	0	21	0	103,551	0	0	0	1,916	10/25/2040	1FE
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B		09/25/2019	Paydown		220,390	220,390	220,379	220,382	0	9	0	9	0	220,390	0	0	0	5,113	05/25/2041	1FE
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A		09/25/2019	Paydown		248,796	248,796	247,086	247,079	0	145	0	145	0	247,224	0	1,572	1,572	5,905	09/25/2045	1FE
205887 CB 6	CONAGRA BRANDS INC 4.600% 11/01/25		07/30/2019	RGA Transfer Program		4,347,480	4,000,000	3,993,772	3,993,924	0	487	0	487	0	3,994,411	0	353,069	353,069	142,089	11/01/2025	2FE
20826F AR 7	CONOCOPHILLIPS COMPANY 5.950% 03/15/46		07/30/2019	RGA Transfer Program		4,131,180	3,000,000	2,969,310	2,970,492	0	254	0	254	0	2,970,746	0	1,160,434	1,160,434	156,188	03/15/2046	1FE
209111 FS 7	CONSOLIDATED EDISON CO NY INC 4.000% 1		07/30/2019	RGA Transfer Program		3,306,960	3,000,000	2,997,780	2,997,796	0	109	0	109	0	2,997,905	0	309,055	309,055	80,000	12/01/2028	1FE
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.198		09/01/2019	Paydown		4,967	4,967	2,050	2,991	0	0	941	(941)	0	2,050	0	2,917	2,917	101	03/15/2027	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 6.893		09/01/2019	Paydown		7,834	7,834	5,674	5,674	0	0	0	0	0	5,674	0	2,160	2,160	385	03/15/2027	3FM
219350 AV 7	CORNING INC 5.750% 08/15/40		07/30/2019	RGA Transfer Program		3,582,090	3,000,000	3,252,210	3,227,013	0	(3,372)	0	(3,372)	0	3,223,641	0	358,449	358,449	165,313	08/15/2040	2FE
22534U AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2017-3A B		07/30/2019	RGA Transfer Program		2,820,804	2,800,000	2,799,250	2,799,467	0	112	0	112	0	2,799,579	0	21,225	21,225	56,175	08/17/2026	1FE
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		09/30/2019	Brean Capital		1,503,247	2,631,505	1,701,383	1,701,383	0	10,899	0	10,899	0	1,712,283	0	(209,035)	(209,035)	139,983	02/25/2032	1FM
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		09/01/2019	Paydown		20,838	195,983	126,712	126,712	0	1,945	0	1,945	0	128,657	0	(107,818)	(107,818)	8,316	02/25/2032	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		09/01/2019	Paydown		17,717	17,717	17,415	17,415	0	0	0	0	0	17,415	0	303	303	703	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5		08/01/2019	Paydown		816	816	834	814	0	(1)	0	(1)	0	813	0	2	2	25	10/25/2019	1FM
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT 4.070%		09/15/2019	Redemption 100.0000		14,159	14,159	14,159	14,159	0	0	0	0	0	14,159	0	0	0	384	05/15/2034	1FE
233046 AE 1	DB MASTER FINANCE LLC 2017-1A A2I 3.62		07/30/2019	RGA Transfer Program		4,987,154	4,925,000	4,925,000	4,925,000	0	0	0	0	0	4,925,000	0	62,154	62,154	124,117	11/20/2047	2FE
23305J AE 2	DBUBS MORTGAGE TRUST 2017-BRBK B 3.648		08/01/2019	Bank of America		0	0	0	0	0	(40)	0	(40)	0	(40)	0	40	40	106,606	10/10/2034	1FM
23317H AD 4	DDR CORP 3.625% 02/01/25		07/30/2019	RGA Transfer Program		3,053,100	3,000,000	2,977,800	2,985,583	0	1,235	0	1,235	0	2,986,819	0	66,281	66,281	108,448	02/01/2025	2FE
23331A BG 3	DR HORTON INC 4.750% 02/15/23		07/30/2019	RGA Transfer Program		1,063,050	1,000,000	976,250	986,818	0	1,686	0	1,686	0	988,505	0	74,546	74,546	45,521	02/15/2023	2FE

Statement as of September 30, 2019 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2	..	07/30/2019.	RGA Transfer Program		3,777,914	3,725,753	3,732,739	3,730,543	0	(499)	0	(499)	0	3,730,044	0	47,870	47,870	71,203	01/25/2040	1FE
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2	..	07/25/2019.	Paydown		150,282	150,282	150,564	150,475	0	(193)	0	(193)	0	150,282	0	0	0	2,805	01/25/2040	1FE
233835 AQ 0	DAIMLER FINANCE NA LLC 8.500% 01/18/31	..	07/30/2019.	RGA Transfer Program		7,425,800	5,000,000	5,618,750	5,413,966	0	(12,663)	0	(12,663)	0	5,401,302	0	2,024,498	2,024,498	439,167	01/18/2031	1FE
233851 DL 5	DAIMLER FINANCE NA LLC 144A 3.700% 05/	..	07/30/2019.	RGA Transfer Program		8,284,560	8,000,000	7,984,800	7,986,652	0	1,652	0	1,652	0	7,988,304	0	296,256	296,256	218,711	05/04/2023	1FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/	..	09/30/2019.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	641	03/30/2043	1
235851 AQ 5	DANAHER CORP 3.350% 09/15/25	..	07/30/2019.	RGA Transfer Program		1,575,840	1,500,000	1,497,855	1,498,485	0	117	0	117	0	1,498,602	0	77,238	77,238	43,969	09/15/2025	1FE
24736X AA 6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/	..	07/30/2019.	Redemption 100.0000		87,654	87,654	89,511	89,280	0	(88)	0	(88)	0	89,193	0	(1,539)	(1,539)	3,178	07/30/2027	1FE
24736Y AA 4	DELTA AIRLINES 2015-1 A 3.875% 07/30/2	..	07/30/2019.	Redemption 100.0000		175,328	175,328	177,720	177,538	0	(116)	0	(116)	0	177,422	0	(2,094)	(2,094)	6,794	07/30/2027	1FE
25087* AE 3	DETROIT INTL BRIDGE COMPANY SERIES B 5	..	09/02/2019.	Redemption 100.0000		250,049	250,049	250,049	250,049	0	0	0	0	0	250,049	0	0	0	8,654	07/02/2020	2PL
25179M AL 7	DEVON ENERGY CORPORATION 5.600% 07/15/	..	07/30/2019.	RGA Transfer Program		3,581,970	3,000,000	3,126,300	3,114,251	0	(1,620)	0	(1,620)	0	3,112,632	0	469,338	469,338	175,000	07/15/2041	2FE
252722 AB 9	DIAMOND RESORTS OWNER TRUST 2019-1A B	..	09/20/2019.	Paydown		7,590	7,590	7,588	0	0	1	0	1	0	7,590	0	0	0	22	02/20/2032	1FE
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C	..	09/20/2019.	Paydown		22,769	22,769	22,764	0	0	5	0	5	0	22,769	0	0	0	76	02/20/2032	2FE
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4	..	09/20/2019.	Paydown		498,520	498,520	498,488	498,488	0	32	0	32	0	498,520	0	0	0	13,629	01/21/2031	1FE
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A	..	09/20/2019.	Paydown		114,576	114,576	114,547	114,552	0	24	0	24	0	114,576	0	0	0	2,476	10/22/2029	1FE
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B	..	09/20/2019.	Paydown		85,932	85,932	85,918	85,920	0	12	0	12	0	85,932	0	0	0	2,334	10/22/2029	2FE
25389J AR 7	DIGITAL REALTY TRUST LP 3.700% 08/15/2	..	07/30/2019.	RGA Transfer Program		2,068,280	2,000,000	2,023,060	2,020,864	0	(1,272)	0	(1,272)	0	2,019,593	0	48,687	48,687	70,917	08/15/2027	2FE
25466A AN 1	DISCOVER BANK 4.682% 08/09/28	..	07/30/2019.	RGA Transfer Program		2,074,840	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	74,840	74,840	91,299	08/09/2028	2FE
254687 EQ 5	WALT DISNEY COMPANY (THE) 144A 6.150%	..	07/30/2019.	RGA Transfer Program		4,850,895	3,500,000	3,812,678	0	0	(2,519)	0	(2,519)	0	3,810,159	0	1,040,736	1,040,736	77,729	02/15/2041	1FE
25468P CR 5	WALT DISNEY COMPANY 4.125% 12/01/41	..	07/30/2019.	RGA Transfer Program		2,656,008	2,400,000	2,177,976	2,199,827	0	2,851	0	2,851	0	2,202,679	0	453,329	453,329	65,725	12/01/2041	1FE
25470D AR 0	DISCOVERY COMMUNICATIONS 3.950% 03/20/	..	07/30/2019.	RGA Transfer Program		2,067,100	2,000,000	1,992,860	1,993,580	0	335	0	335	0	1,993,916	0	73,184	73,184	68,028	03/20/2028	2FE
256746 AG 3	DOLLAR TREE INC 4.000% 05/15/25	..	07/30/2019.	RGA Transfer Program		10,435,600	10,000,000	9,996,600	9,997,101	0	151	0	151	0	9,997,252	0	438,348	438,348	283,333	05/15/2025	2FE
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II	..	07/30/2019.	RGA Transfer Program		5,142,752	4,937,500	4,937,500	4,937,500	0	0	0	0	0	4,937,500	0	205,252	205,252	163,239	07/25/2048	2FE
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II	..	07/25/2019.	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	812	07/25/2048	2FE
260543 CM 3	DOW CHEMICAL CO 144A 4.550% 11/30/25	..	07/30/2019.	RGA Transfer Program		3,259,860	3,000,000	2,996,970	2,997,003	0	216	0	216	0	2,997,219	0	262,641	262,641	91,000	11/30/2025	2FE
26078J AD 2	DUPONT DE NEMOURS INC 4.725% 11/15/28	..	07/30/2019.	RGA Transfer Program		1,683,300	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	183,300	183,300	47,644	11/15/2028	2FE
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C	..	07/30/2019.	RGA Transfer Program		1,507,687	1,506,196	1,506,019	1,506,140	0	13	0	13	0	1,506,154	0	1,534	1,534	28,053	01/18/2022	1FE
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C	..	07/15/2019.	Paydown		259,631	259,631	259,600	259,621	0	10	0	10	0	259,631	0	0	0	4,513	01/18/2022	1FE
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2 3.600	..	07/15/2019.	Paydown		429,804	429,804	429,732	429,763	0	41	0	41	0	429,804	0	0	0	11,605	04/15/2027	2FE
26441C AD 7	DUKE ENERGY CORP 5.050% 09/15/19	..	07/30/2019.	RGA Transfer Program		3,009,210	3,000,000	2,995,110	2,999,592	0	333	0	333	0	2,999,925	0	9,285	9,285	132,563	09/15/2019	2FE
26441C AD 7	DUKE ENERGY CORP 5.050% 09/15/19	..	09/15/2019.	Maturity		1,000,000	1,000,000	999,440	999,959	0	41	0	41	0	1,000,000	0	0	0	50,500	09/15/2019	2FE
26441Y AZ 0	DUKE REALTY LP 3.250% 06/30/26	..	07/30/2019.	RGA Transfer Program		2,552,950	2,500,000	2,476,750	2,481,910	0	1,238	0	1,238	0	2,483,147	0	69,803	69,803	47,396	06/30/2026	2FE
26441Y BB 2	DUKE REALTY LP 4.000% 09/15/28	..	07/30/2019.	RGA Transfer Program		2,141,100	2,000,000	1,978,520	1,979,065	0	1,028	0	1,028	0	1,980,092	0	161,008	161,008	70,889	09/15/2028	2FE
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25	..	09/20/2019.	Paydown		89,652	89,652	89,650	89,648	0	3	0	3	0	89,652	0	0	0	2,479	06/20/2025	1FE
26875P AP 6	EOG RESOURCES INC 4.150% 01/15/26	..	07/30/2019.	RGA Transfer Program		2,181,140	2,000,000	1,997,080	1,997,826	0	156	0	156	0	1,997,982	0	183,158	183,158	86,458	01/15/2026	1FE
26884T AL 6	ERAC USA FINANCE COMPANY 144A 3.850% 1	..	07/30/2019.	RGA Transfer Program		1,741,344	1,650,000	1,678,479	1,667,610	0	(1,641)	0	(1,641)	0	1,665,968	0	75,376	75,376	44,997	11/15/2024	2FE
269246 BP 8	E*TRADE FINANCIAL CORP 2.950% 08/24/22	..	07/30/2019.	RGA Transfer Program		2,014,060	2,000,000	1,997,960	1,998,483	0	229	0	229	0	1,998,713	0	15,347	15,347	55,067	08/24/2022	2FE
27034M AB 0	Earnest Student Loan Program L 2016-D A2	..	09/25/2019.	Paydown		165,252	165,252	165,200	165,217	0	35	0	35	0	165,252	0	0	0	3,048	01/25/2041	1FE
277432 AR 1	EASTMAN CHEMICAL CO 3.800% 03/15/25	..	07/30/2019.	RGA Transfer Program		4,166,880	4,000,000	3,980,240	3,987,100	0	1,069	0	1,069	0	3,988,170	0	178,710	178,710	133,000	03/15/2025	2FE
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2	..	09/25/2019.	Paydown		58,175	58,175	58,173	58,174	0	0	0	0	0	58,175	0	0	0	976	02/25/2027	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3	..	09/25/2019.	Paydown		58,175	58,175	58,166	58,172	0	3	0	3	0	58,175	0	0	0	1,165	02/25/2027	2FE
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2	..	09/25/2019.	Paydown		212,341	212,341	212,277	212,289	0	51	0	51	0	212,341	0	0	0	4,127	03/25/2030	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
291011 AQ 7	EMERSON ELECTRIC CO 6.000% 08/15/32	..	07/30/2019.	RGA Transfer Program		10,489,360	8,000,000	9,069,760	8,690,885	0	(20,664)	0	(20,664)	0	8,670,222	0	1,819,138	1,819,138	460,000	08/15/2032	1FE
29250R AD 8	ENBRIDGE ENERGY PARTNERS 5.950% 06/01/	..	07/30/2019.	RGA Transfer Program		3,368,100	3,000,000	3,144,270	3,137,731	0	(3,695)	0	(3,695)	0	3,134,036	0	234,064	234,064	118,504	06/01/2033	2FE
29364W AW 8	ENTERGY LOUISIANA LLC 3.250% 04/01/28	..	07/30/2019.	RGA Transfer Program		2,067,560	2,000,000	1,999,800	1,999,848	0	8	0	8	0	1,999,856	0	67,704	67,704	53,986	04/01/2028	1FE
29364W BA 5	ENTERGY LOUISIANA LLC 4.000% 03/15/33	..	07/30/2019.	RGA Transfer Program		3,291,720	3,000,000	2,997,240	2,997,408	0	79	0	79	0	2,997,487	0	294,233	294,233	105,000	03/15/2033	1FE
29379V BH 5	ENTERPRISE PRODUCTS OPERATING 3.700% 0	..	07/30/2019.	RGA Transfer Program		3,153,990	3,000,000	2,989,050	2,992,194	0	559	0	559	0	2,992,753	0	161,237	161,237	106,375	02/15/2026	2FE
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5 4.813% 0	..	07/01/2019.	Paydown		2,362,310	2,362,310	2,362,310	2,362,310	0	0	0	0	0	2,362,310	0	0	0	66,638	04/25/2034	1FM
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5 4.478% 0	..	09/01/2019.	Paydown		332,511	332,511	318,755	327,838	0	784	0	784	0	328,622	0	3,889	3,889	9,971	07/25/2034	1FM
29717P AP 2	ESSEX PORTFOLIO LP 3.500% 04/01/25	..	07/30/2019.	RGA Transfer Program		4,132,800	4,000,000	3,989,880	3,993,326	0	555	0	555	0	3,993,881	0	138,919	138,919	116,278	04/01/2025	2FE
29717P AQ 0	ESSEX PORTFOLIO LP 3.375% 04/15/26	..	07/30/2019.	RGA Transfer Program		3,071,610	3,000,000	2,981,580	2,985,997	0	984	0	984	0	2,986,980	0	84,630	84,630	80,156	04/15/2026	2FE
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5	..	09/01/2019.	Paydown		53,453	53,453	53,771	53,608	0	(154)	0	(154)	0	53,453	0	0	0	870	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00	..	09/01/2019.	Paydown		133,475	133,475	132,158	132,419	0	1,056	0	1,056	0	133,475	0	0	0	2,780	06/25/2043	1FM
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1	..	07/30/2019.	RGA Transfer Program		3,200,422	3,173,643	3,137,939	3,141,686	0	1,267	0	1,267	0	3,142,953	0	57,469	57,469	73,743	02/25/2048	1FM
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1	..	09/01/2019.	Paydown		125,332	125,332	123,922	124,070	0	1,262	0	1,262	0	125,332	0	0	0	2,903	02/25/2048	1FM
30166J AC 9	EXETER AUTOMOBILE RECEIVABLES 2017-1A B	..	07/30/2019.	RGA Transfer Program		1,525,832	1,524,460	1,524,119	1,524,346	0	36	0	36	0	1,524,382	0	1,450	1,450	28,584	12/15/2021	1FE
30166J AC 9	EXETER AUTOMOBILE RECEIVABLES 2017-1A B	..	07/15/2019.	Paydown		256,092	256,092	256,035	256,073	0	19	0	19	0	256,092	0	0	0	4,482	12/15/2021	1FE
30212P AP 0	EXPEDIA INC 3.800% 02/15/28	..	07/30/2019.	RGA Transfer Program		2,050,440	2,000,000	1,973,481	1,975,678	0	1,296	0	1,296	0	1,976,974	0	73,466	73,466	72,833	02/15/2028	2FE
302491 AR 6	FMC CORPORATION 3.950% 02/01/22	..	07/30/2019.	RGA Transfer Program		2,055,700	2,000,000	2,076,460	2,027,087	0	(4,861)	0	(4,861)	0	2,022,226	0	33,474	33,474	78,781	02/01/2022	2FE
30251B AB 4	FMR LLC 144A 6.450% 11/15/39	..	07/30/2019.	RGA Transfer Program		2,715,500	2,000,000	2,088,180	2,077,425	0	(1,088)	0	(1,088)	0	2,076,337	0	639,163	639,163	91,375	11/15/2039	1FE
30251B AC 2	FMR LLC 144A 6.500% 12/14/40	..	07/30/2019.	RGA Transfer Program		6,886,500	5,000,000	5,740,900	5,670,871	0	(9,378)	0	(9,378)	0	5,661,492	0	1,225,008	1,225,008	204,028	12/14/2040	1FE
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N	..	09/30/2019.	Redemption 100.0000		80,500	80,500	80,500	80,500	0	0	0	0	0	80,500	0	0	0	3,655	03/31/2038	2FE
303250 C@ 1	FAIR ISAAC CORPORATION 5.420% 07/14/19	..	07/14/2019.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	108,400	07/14/2019	2Z
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27	..	09/01/2019.	Paydown		12,637	12,637	13,285	12,988	0	(351)	0	(351)	0	12,637	0	0	0	257	05/01/2027	1
3140FX ED 0	FNMA BF0131 3.500% 08/01/56	..	09/01/2019.	Paydown		161,349	161,349	165,837	165,775	0	(4,425)	0	(4,425)	0	161,349	0	0	0	3,780	08/01/2056	1
3140J6 GP 6	FNMA P/T POOL BM2005 4.000% 12/01/47	..	09/01/2019.	Paydown		514,592	514,592	529,307	526,560	0	(11,967)	0	(11,967)	0	514,592	0	0	0	13,928	12/01/2047	1
3140Q8 WM 3	FANNIE MAE POOL CA1551 4.000% 04/01/48	..	09/01/2019.	Paydown		555,579	555,579	564,954	564,797	0	(9,218)	0	(9,218)	0	555,579	0	0	0	15,167	04/01/2048	1
31620M AM 8	FIDELITY NATIONAL INFORMATION 3.875% 0	..	07/30/2019.	RGA Transfer Program		4,915,655	4,650,000	4,655,487	4,653,364	0	(378)	0	(378)	0	4,652,986	0	262,668	262,668	117,622	06/05/2024	2FE
31620M AT 3	FIDELITY NATIONAL INFORMATION 3.000% 0	..	07/30/2019.	RGA Transfer Program		3,542,385	3,500,000	3,344,035	3,350,992	0	9,744	0	9,744	0	3,360,736	0	181,649	181,649	100,625	08/15/2026	2FE
316773 CV 0	FIFTH THIRD BANCORP 3.950% 03/14/28	..	07/30/2019.	RGA Transfer Program		8,633,680	8,000,000	7,985,600	7,986,558	0	704	0	704	0	7,987,262	0	646,418	646,418	277,378	03/14/2028	2FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50	..	09/01/2019.	Paydown		51,731	51,731	52,734	52,395	0	(26)	0	(26)	0	52,370	0	(638)	(638)	1,267	03/25/2045	1FM
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7 4.00	..	09/01/2019.	Paydown		627,588	627,588	630,824	630,594	0	(3,006)	0	(3,006)	0	627,588	0	0	0	17,201	09/25/2048	1FM
33850T AC 2	FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.50	..	09/01/2019.	Paydown		433,936	433,936	430,071	430,517	0	3,419	0	3,419	0	433,936	0	0	0	10,146	03/25/2048	1FM
33850T AE 8	FLAGSTAR MORTGAGE TRUST 2018-1 A5 3.50	..	09/01/2019.	Paydown		723,226	723,226	725,373	724,647	0	(1,422)	0	(1,422)	0	723,226	0	0	0	16,911	03/25/2048	1FM
33851F AA 5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4	..	09/01/2019.	Paydown		374,948	374,948	371,340	371,372	0	3,576	0	3,576	0	374,948	0	0	0	10,406	10/25/2048	1FM
33851L AD 6	FLAGSTAR MORTGAGE TRUST 2018-4 A4 4.00	..	09/01/2019.	Paydown		810,906	810,906	814,326	813,667	0	(2,761)	0	(2,761)	0	810,906	0	0	0	22,186	07/25/2048	1FM
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03	..	09/30/2019.	Redemption 100.0000		27,400	27,400	27,400	27,400	0	0	0	0	0	27,400	0	0	0	1,130	03/31/2038	2FE
340711 AW 0	FLORIDA GAS TRANSMISSION 144A 4.350% 0	..	07/30/2019.	RGA Transfer Program		5,333,600	5,000,000	4,862,010	4,898,326	0	7,691	0	7,691	0	4,906,017	0	427,583	427,583	226,563	07/15/2025	2FE
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I 3	..	07/30/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	217	04/30/2047	2FE
34528Q DY 7	FORD CREDIT FLOORPLAN MSTR TR 2015-2 B	..	07/30/2019.	RGA Transfer Program		5,490,375	5,500,000	5,427,813	5,479,524	0	11,374	0	11,374	0	5,490,898	0	(523)	(523)	74,938	01/15/2022	1FE
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3	..	09/15/2019.	Paydown		353,605	353,605	353,553	353,565	0	40	0	40	0	353,605	0	0	0	7,785	07/15/2033	1FE
35105M AE 1	FOURSIGHT CAPTIAL AUTOMOBILE R 2018-2 C	..	07/30/2019.	RGA Transfer Program		5,144,500	5,000,000	4,999,390	4,999,407	0	51	0	51	0	4,999,458	0	145,042	145,042	124,375	02/15/2024	1FE
35563P HF 9	Freddie Mac - SCRT 2018-4 MA 3.500% 11	..	09/01/2019.	Paydown		177,894	177,894	173,788	173,849	0	4,046	0	4,046	0	177,894	0	0	0	4,140	11/25/2057	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		09/01/2019	Paydown		36,861	36,861	37,137	36,938	0	(12)	0	(12)	0	36,927	0	(66)	(66)	1,620	04/25/2029	1FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		09/01/2019	Paydown		9,622	16,279	15,400	13,578	2,112	24	0	2,136	0	15,714	0	(6,092)	(6,092)	719	04/25/2029	6FM
36159J DM 0	GE CAPITAL CREDIT CARD MSTR 2012-7 B 2		07/30/2019	RGA Transfer Program		2,498,775	2,500,000	2,499,239	2,499,809	0	29	0	29	0	2,499,838	0	(1,063)	(1,063)	34,531	09/15/2022	1FE
36164Q 6M 5	GE CAPITAL INTL FUNDING 3.373% 11/15/2		07/30/2019	RGA Transfer Program		2,282,222	2,245,000	2,233,852	2,236,526	0	638	0	638	0	2,237,164	0	45,058	45,058	53,638	11/15/2025	2FE
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500		09/01/2019	Paydown		17,181	17,181	17,653	17,153	0	28	0	28	0	17,181	0	0	0	621	01/25/2020	4FM
36246M AU 3	GTP ACQUISITION PARTNERS 144A 3.482% 0		07/30/2019	RGA Transfer Program		2,066,180	2,000,000	2,027,000	2,018,156	0	(1,969)	0	(1,969)	0	2,016,187	0	49,993	49,993	43,525	06/16/2025	1FE
36254X AA 2	GS MORTGAGE SECURITIES TRUST 2017-FARM A		07/30/2019	RGA Transfer Program		7,175,718	6,793,000	7,008,867	6,992,152	0	(9,902)	0	(9,902)	0	6,982,250	0	193,468	193,468	161,010	01/10/2043	1FM
36256B AC 4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1		09/01/2019	Paydown		243,566	243,566	240,161	237,816	0	5,750	0	5,750	0	243,566	0	0	0	6,930	10/25/2057	1FE
375558 AW 3	GILEAD SCIENCES INC 3.700% 04/01/24		07/30/2019	RGA Transfer Program		5,252,000	5,000,000	5,184,800	5,107,819	0	(11,528)	0	(11,528)	0	5,096,290	0	155,710	155,710	153,653	04/01/2024	1FE
375558 AZ 6	GILEAD SCIENCES INC 3.500% 02/01/25		07/30/2019	RGA Transfer Program		6,271,380	6,000,000	5,994,360	5,996,732	0	282	0	282	0	5,997,014	0	274,366	274,366	209,417	02/01/2025	1FE
377372 AN 7	GLAXOSMITHKLINE CAPITAL INC 3.875% 05/		07/30/2019	RGA Transfer Program		2,732,725	2,500,000	2,510,100	2,509,570	0	(496)	0	(496)	0	2,509,074	0	223,651	223,651	68,620	05/15/2028	1FE
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A 3.850%		07/30/2019	RGA Transfer Program		2,803,559	2,752,635	2,751,649	2,751,807	0	50	0	50	0	2,751,857	0	51,702	51,702	65,646	04/15/2037	1FE
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A 3.850%		07/17/2019	Paydown		26,202	26,202	26,193	26,194	0	8	0	8	0	26,202	0	0	0	588	04/15/2037	1FE
37956A AB 9	GLOBAL SC FINANCE SRL 2018-1A A 4.290%		07/30/2019	RGA Transfer Program		3,590,699	3,491,200	3,490,523	3,490,542	0	23	0	23	0	3,490,565	0	100,134	100,134	92,776	05/17/2038	1FE
37956A AB 9	GLOBAL SC FINANCE SRL 2018-1A A 4.290%		07/17/2019	Paydown		33,200	33,200	33,194	33,194	0	6	0	6	0	33,200	0	0	0	831	05/17/2038	1FE
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17		09/15/2019	Paydown		194,472	194,472	194,431	194,449	0	22	0	22	0	194,472	0	0	0	4,188	03/17/2031	1FE
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		09/20/2019	Paydown		331,487	331,487	331,487	331,487	0	0	0	0	0	331,487	0	0	0	12,431	09/20/2047	1FE
38217K AA 2	Goodgreen Trust 2016-1A A 3.230% 10/15		09/15/2019	Paydown		160,481	160,481	160,401	160,414	0	(7)	0	(7)	0	160,407	0	74	74	2,660	10/15/2052	1FE
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/		07/01/2019	Redemption 100.0000		558,140	558,140	558,140	558,140	0	0	0	0	0	558,140	0	0	0	32,428	07/01/2021	1
39121J AE 0	GREAT RIVER ENERGY 144A 6.254% 07/01/3		07/01/2019	Redemption 100.0000		506,697	506,697	458,916	480,008	0	1,529	0	1,529	0	481,537	0	25,160	25,160	31,689	07/01/2038	1FE
401378 AB 0	GUARDIAN LIFE INSURANCE 144A 4.875% 06		07/30/2019	RGA Transfer Program		2,444,869	2,075,000	2,198,234	2,197,797	0	(478)	0	(478)	0	2,197,320	0	247,549	247,549	62,099	06/19/2064	1FE
40139L AE 3	GUARDIAN LIFE GLOB FUND 144A 3.400% 04		07/30/2019	RGA Transfer Program		5,172,050	5,000,000	4,994,050	4,994,810	0	650	0	650	0	4,995,459	0	176,591	176,591	129,861	04/25/2023	1FE
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE		08/15/2019	Various		615,000	615,000	615,000	615,000	0	0	0	0	0	615,000	0	0	0	53,505	02/15/2021	1FE
40414L AN 9	HCP INC 4.000% 06/01/25		07/30/2019	RGA Transfer Program		3,691,625	3,500,000	3,469,410	3,479,064	0	1,666	0	1,666	0	3,480,730	0	210,895	210,895	92,944	06/01/2025	2FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		09/01/2019	Paydown		5,911	5,911	5,379	5,809	0	7	0	7	0	5,816	0	95	95	217	09/25/2037	3FM
40573L AS 5	HALFMOON PARENT INC 144A 4.375% 10/15/		07/30/2019	RGA Transfer Program		9,742,230	9,000,000	8,973,530	8,974,209	0	1,524	0	1,524	0	8,975,733	0	766,497	766,497	342,344	10/15/2028	2FE
406216 BD 2	HALLIBURTON CO 3.500% 08/01/23		07/30/2019	Various		3,104,730	3,000,000	2,957,710	2,978,084	0	2,560	0	2,560	0	2,980,645	0	124,085	124,085	104,708	08/01/2023	2FE
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		09/20/2019	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	239	06/21/2048	2FE
411707 AD 4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII		07/30/2019	RGA Transfer Program		6,280,322	5,955,000	5,955,000	5,955,000	0	0	0	0	0	5,955,000	0	325,322	325,322	180,466	06/21/2048	2FE
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09		09/20/2019	Paydown		193,833	193,833	193,745	193,743	0	21	0	21	0	193,764	0	69	69	6,763	09/20/2040	1FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09		09/20/2019	Paydown		243,100	243,100	242,935	242,955	0	146	0	146	0	243,100	0	0	0	9,700	09/21/2040	1FE
42806D BG 3	HERTZ VEHICLE FINANCING LLC 2017-2A A		07/30/2019	RGA Transfer Program		2,536,625	2,500,000	2,498,916	2,499,172	0	119	0	119	0	2,499,291	0	37,334	37,334	49,122	10/25/2023	1FE
42824C AW 9	HEWLETT-PACKARD ENTERPRISE CO 4.900% 1		07/30/2019	RGA Transfer Program		2,749,625	2,500,000	2,491,439	2,492,965	0	510	0	510	0	2,493,475	0	256,150	256,150	96,979	10/15/2025	2FE
43284B AB 8	HILTON GRAND VACATIONS TRUST 2018-AA B		09/25/2019	Paydown		92,835	92,835	92,813	92,814	0	21	0	21	0	92,835	0	0	0	2,285	02/25/2032	1FE
43284B AC 6	HILTON GRAND VACATIONS TRUST 2018-AA C		09/25/2019	Paydown		92,835	92,835	92,826	92,826	0	9	0	9	0	92,835	0	0	0	2,470	02/25/2032	2FE
43289V AJ 2	HILTON USA TRUST 2016-SFP B 3.323% 11/		07/30/2019	RGA Transfer Program		7,011,760	7,000,000	7,000,000	6,999,572	0	(113)	0	(113)	0	6,999,459	0	12,301	12,301	154,418	11/05/2035	1FM
437076 BW 1	HOME DEPOT INC 3.900% 12/06/28		07/30/2019	RGA Transfer Program		3,313,170	3,000,000	2,979,390	2,979,511	0	983	0	983	0	2,980,494	0	332,676	332,676	76,050	12/06/2028	1FE
44040H AA 0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A		09/15/2019	Paydown		64,103	64,103	64,102	0	0	0	0	0	0	64,102	0	0	0	384	07/15/2039	1FE
446150 AM 6	HUNTINGTON BANCSHARES INC 4.000% 05/15		07/30/2019	RGA Transfer Program		3,830,940	3,600,000	3,588,696	3,589,590	0	837	0	837	0	3,590,427	0	240,513	240,513	102,000	05/15/2025	2FE
448579 AG 7	HYATT HOTELS CORP 4.375% 09/15/28		07/30/2019	RGA Transfer Program		3,198,510	3,000,000	2,996,160	2,996,341	0	235	0	235	0	2,996,576	0	201,934	201,934	125,417	09/15/2028	2FE
44891A AK 3	HYUNDAI CAPITAL SERVICES 144A 2.750% 0		07/30/2019	RGA Transfer Program		5,690,580	6,000,000	5,263,620	5,313,738	0	43,216	0	43,216	0	5,356,954	0	333,626	333,626	138,875	09/27/2026	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
44891A AW 7	HYUNDAI CAPITAL SERVICES 144A 4.125% 0	..	07/30/2019.	RGA Transfer Program		5,195,750	5,000,000	4,997,300	4,997,579	0	291	0	291	0	4,997,869	0	197,881	197,881	132,917	06/08/2023	2FE
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2	..	09/30/2019.	Redemption 100.0000		81,465	81,465	81,465	81,465	0	0	0	0	0	81,465	0	0	0	2,022	12/31/2031	1PL
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	..	09/01/2019.	Paydown		8,914	8,914	8,912	8,892	0	(1)	0	(1)	0	8,891	0	23	23	500	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 3.054% 07/2	..	09/25/2019.	Paydown		19,391	19,391	16,676	18,749	0	97	0	97	0	18,846	0	545	545	447	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5	..	09/01/2019.	Paydown		281,480	281,480	259,806	259,806	0	0	0	0	0	259,806	0	21,674	21,674	8,073	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	..	09/01/2019.	Paydown		4,308	4,308	4,235	4,259	0	4	0	4	0	4,264	0	44	44	123	08/25/2034	1FM
45326T AA 6	INCITEC PIVOT FIN LLC 144A 6.000% 12/1	..	07/30/2019.	RGA Transfer Program		3,032,130	3,000,000	2,979,990	2,997,571	0	1,476	0	1,476	0	2,999,047	0	33,083	33,083	115,000	12/10/2019	2FE
458140 AK 6	INTEL CORP 4.800% 10/01/41	..	07/30/2019.	Various		7,175,580	6,000,000	5,933,680	5,940,822	0	828	0	828	0	5,941,650	0	1,233,930	1,233,930	239,200	10/01/2041	1FE
45866F AF 1	INTERCONTINENTALEXCHANGE GROUP 3.100%	..	07/30/2019.	RGA Transfer Program		3,094,800	3,000,000	2,993,760	2,994,558	0	315	0	315	0	2,994,874	0	99,926	99,926	81,375	09/15/2027	1FE
45866F AJ 3	INTERCONTINENTALEXCHANGE GROUP 3.750%	..	07/30/2019.	RGA Transfer Program		2,146,032	2,000,000	1,984,780	1,985,285	0	788	0	788	0	1,986,073	0	159,959	159,959	72,292	09/21/2028	1FE
459200 HP 9	IBM CORP 3.375% 08/01/23	..	07/30/2019.	RGA Transfer Program		5,191,000	5,000,000	4,997,450	4,998,726	0	150	0	150	0	4,998,877	0	192,123	192,123	168,281	08/01/2023	1FE
46132F AB 6	INVESCO FINANCE PLC 4.000% 01/30/24	..	07/30/2019.	RGA Transfer Program		2,642,250	2,500,000	2,484,040	2,491,414	0	891	0	891	0	2,492,305	0	149,945	149,945	100,000	01/30/2024	1FE
46591D AC 3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3	..	09/01/2019.	Paydown		136,826	136,826	139,635	0	0	(805)	0	(805)	0	138,830	0	(2,004)	(2,004)	1,413	10/25/2049	1FE
465964 AC 8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3	..	09/01/2019.	Paydown		795,715	795,715	802,554	802,446	0	(350)	0	(350)	0	802,096	0	(6,381)	(6,381)	23,882	04/25/2049	1FE
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3	..	09/15/2019.	Paydown		22,054	22,054	22,049	22,051	0	2	0	2	0	22,054	0	0	0	576	12/15/2048	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3	..	09/15/2019.	Paydown		41,466	41,466	41,440	41,442	0	24	0	24	0	41,466	0	0	0	903	09/15/2072	1FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%	..	09/01/2019.	Paydown		22,009	22,009	22,512	22,213	0	(10)	0	(10)	0	22,203	0	(193)	(193)	412	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5	..	09/01/2019.	Paydown		32,585	32,585	32,015	32,219	0	3	0	3	0	32,222	0	363	363	757	05/25/2043	1FM
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4	..	08/01/2019.	Paydown		72,158	72,158	73,375	72,752	0	(82)	0	(82)	0	72,670	0	(512)	(512)	2,427	11/15/2045	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4	..	09/01/2019.	Paydown		40,938	40,938	41,552	41,235	0	(7)	0	(7)	0	41,228	0	(290)	(290)	1,080	08/26/2036	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4	..	09/01/2019.	Paydown		30,968	30,968	32,284	31,621	0	(653)	0	(653)	0	30,968	0	0	0	819	11/27/2038	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3	..	09/01/2019.	Paydown		115,336	115,336	119,769	117,253	0	(110)	0	(110)	0	117,144	0	(1,807)	(1,807)	2,778	06/25/2029	1FM
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3	..	09/01/2019.	Paydown		117,124	117,124	119,567	119,042	0	(111)	0	(111)	0	118,931	0	(1,807)	(1,807)	2,854	08/25/2047	1FM
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5	..	07/30/2019.	RGA Transfer Program		3,718,930	3,669,618	3,693,700	3,688,924	0	(308)	0	(308)	0	3,688,616	0	30,315	30,315	85,268	01/25/2047	1FE
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5	..	07/01/2019.	Paydown		48,735	48,735	49,055	48,991	0	(256)	0	(256)	0	48,735	0	0	0	995	01/25/2047	1FE
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3	..	09/01/2019.	Paydown		180,170	180,170	181,479	181,223	0	(1,053)	0	(1,053)	0	180,170	0	0	0	4,217	05/25/2047	1FM
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.5	..	09/01/2019.	Paydown		96,534	96,534	96,851	96,780	0	(246)	0	(246)	0	96,534	0	0	0	2,322	06/25/2048	1FM
46649Y AC 9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.0	..	09/01/2019.	Paydown		210,777	210,777	209,196	209,221	0	43	0	43	0	209,264	0	1,513	1,513	5,641	02/25/2049	1FM
46649Y AE 5	JP MORGAN MORTGAGE TRUST 2018-9 A5 4.0	..	09/01/2019.	Paydown		360,569	360,569	361,865	361,763	0	(169)	0	(169)	0	361,595	0	(1,026)	(1,026)	9,651	02/25/2049	1FM
46650M AC 1	JP MORGAN MORTGAGE TRUST 2018-8 A3 4.0	..	07/30/2019.	RGA Transfer Program		5,505,959	5,371,463	5,373,141	5,372,271	0	(1,153)	0	(1,153)	0	5,371,118	0	134,841	134,841	142,629	01/25/2049	1FM
46650M AC 1	JP MORGAN MORTGAGE TRUST 2018-8 A3 4.0	..	07/01/2019.	Paydown		122,485	122,485	122,524	122,504	0	(23)	0	(23)	0	122,481	0	5	5	2,858	01/25/2049	1FM
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3	..	09/01/2019.	Paydown		154,931	154,931	155,488	0	0	(70)	0	(70)	0	155,418	0	(487)	(487)	3,185	06/25/2049	1FE
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.5	..	09/01/2019.	Paydown		42,938	42,938	43,609	0	0	(671)	0	(671)	0	42,938	0	0	0	125	12/25/2049	1FE
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44	..	09/15/2019.	Paydown		118,507	118,507	118,507	0	0	0	0	0	0	118,507	0	0	0	1,032	04/15/2044	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4	..	09/05/2019.	Redemption 100.0000		322,341	322,341	322,341	322,341	0	0	0	0	0	322,341	0	0	0	14,247	03/05/2023	1FE
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I 3	..	07/30/2019.	RGA Transfer Program		2,962,403	2,940,000	2,940,000	2,940,000	0	0	0	0	0	2,940,000	0	22,403	22,403	79,600	07/30/2047	2FE
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I 3	..	07/30/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	203	07/30/2047	2FE
482480 AD 2	KLA-TENCOR CORP 4.125% 11/01/21	..	07/30/2019.	RGA Transfer Program		3,619,945	3,500,000	3,499,405	3,499,730	0	53	0	53	0	3,499,782	0	120,163	120,163	107,880	11/01/2021	2FE
482480 AE 0	KLA-TENCOR CORP 4.650% 11/01/24	..	07/30/2019.	RGA Transfer Program		3,817,170	3,500,000	3,491,180	3,494,348	0	493	0	493	0	3,494,841	0	322,329	322,329	121,610	11/01/2024	2FE
48252A AA 9	KKR GRP FIN CO VI LLC 144A 3.750% 07/0	..	07/30/2019.	Various		9,230,410	9,000,000	8,980,170	0	0	121	0	121	0	8,980,291	0	250,119	250,119	25,729	07/01/2029	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)
485134 BM 1	KANSAS CITY POWER & LIGHT CO 5.300% 10	..	07/30/2019.	RGA Transfer Program		2,407,140	2,000,000	2,001,300	2,001,300	0	0	0	0	0	2,001,300	0	405,840	405,840	88,039	10/01/2041	1FE
485170 BB 9	KANSAS CITY SOUTHERN 4.700% 05/01/48	..	07/30/2019.	RGA Transfer Program		7,836,780	7,000,000	6,992,160	6,992,221	0	73	0	73	0	6,992,293	0	844,487	844,487	245,836	05/01/2048	2FE
487836 BD 9	KELLOGG CO 4.000% 12/15/20	..	08/09/2019.	Redemption 102.7600		861,129	838,000	835,570	837,424	0	174	0	174	0	837,597	0	23,532	23,532	21,788	12/15/2020	2FE
49326E ED 1	KEYCORP 5.100% 03/24/21	..	07/30/2019.	RGA Transfer Program		3,132,990	3,000,000	3,278,730	3,093,680	0	(23,458)	0	(23,458)	0	3,070,222	0	62,768	62,768	130,050	03/24/2021	2FE
49427R AL 6	KILROY REALTY LP 4.375% 10/01/25	..	07/30/2019.	RGA Transfer Program		2,135,260	2,000,000	1,988,880	1,992,035	0	591	0	591	0	1,992,625	0	142,635	142,635	72,674	10/01/2025	2FE
494550 BS 4	KINDER MORGAN ENERGY PARTNERS 4.150% 0	..	07/30/2019.	Various		4,220,080	4,000,000	3,929,060	3,960,386	0	4,064	0	4,064	0	3,964,450	0	255,630	255,630	165,539	02/01/2024	2FE
49456B AF 8	KINDER MORGAN INC 4.300% 06/01/25	..	07/30/2019.	RGA Transfer Program		2,144,700	2,000,000	1,991,960	1,994,680	0	420	0	420	0	1,995,101	0	149,600	149,600	57,094	06/01/2025	2FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	..	09/30/2019.	Redemption 100.0000		283,449	283,449	284,236	283,556	0	(38)	0	(38)	0	283,518	0	(69)	(69)	12,196	03/30/2021	2FE
501044 DJ 7	KROGER CO 3.700% 08/01/27	..	07/30/2019.	RGA Transfer Program		5,167,550	5,000,000	4,932,650	4,939,483	0	3,481	0	3,481	0	4,942,964	0	224,586	224,586	184,486	08/01/2027	2FE
50540R AL 6	LABORATORY CORP OF AMERICA HLD 3.750%	..	07/30/2019.	RGA Transfer Program		2,579,375	2,500,000	2,524,780	2,509,658	0	(1,551)	0	(1,551)	0	2,508,107	0	71,269	71,269	87,760	08/23/2022	2FE
50540R AQ 5	LABORATORY CORP OF AMERICA HLD 3.600%	..	07/30/2019.	RGA Transfer Program		4,136,360	4,000,000	3,994,000	3,996,101	0	335	0	335	0	3,996,436	0	139,924	139,924	143,600	02/01/2025	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1	..	09/15/2019.	Paydown		46,875	46,875	45,966	46,121	0	754	0	754	0	46,875	0	0	0	1,344	01/15/2042	1FE
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/	..	09/15/2019.	Redemption 100.0000		8,158	8,158	8,158	8,158	0	0	0	0	0	8,158	0	0	0	404	06/15/2033	3FE
521865 AY 1	LEAR CORP 3.800% 09/15/27	..	07/30/2019.	RGA Transfer Program		1,486,920	1,500,000	1,456,830	0	0	1,198	0	1,198	0	1,458,028	0	28,892	28,892	21,375	09/15/2027	2FE
521865 BA 2	LEAR CORP 4.250% 05/15/29	..	07/30/2019.	RGA Transfer Program		2,014,740	2,000,000	1,993,820	0	0	126	0	126	0	1,993,946	0	20,794	20,794	21,014	05/15/2029	2FE
52465# AZ 8	FLUOR CORPORATION CTL - LEGGMASON MTG CE	..	09/08/2019.	Redemption 100.0000		91,839	91,839	91,839	91,839	0	0	0	0	0	91,839	0	0	0	4,356	06/08/2021	2
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/	..	08/01/2019.	Paydown		827,526	864,856	796,512	796,512	0	0	0	0	0	796,512	0	31,014	31,014	31,497	11/25/2035	2FM
52603F AE 8	LENDMARK FUNDING TRUST 2017-1A B 3.770	..	07/20/2019.	Call 101.0000		2,222,000	2,200,000	2,199,910	2,199,826	0	(27)	0	(27)	0	2,199,799	0	201	201	70,382	01/22/2024	1FE
53117C AN 2	LIBERTY PROPERTY LP 4.125% 06/15/22	..	07/30/2019.	RGA Transfer Program		3,118,950	3,000,000	3,008,930	3,003,498	0	(551)	0	(551)	0	3,002,947	0	116,003	116,003	77,344	06/15/2022	2FE
534187 BH 1	LINCOLN NATIONAL CORP 3.800% 03/01/28	..	07/30/2019.	RGA Transfer Program		3,147,150	3,000,000	3,002,160	3,001,878	0	(103)	0	(103)	0	3,001,775	0	145,375	145,375	75,683	03/01/2028	2FE
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A	..	07/29/2019.	Redemption 100.0000		86,065	86,065	86,065	86,065	0	0	0	0	0	86,065	0	0	0	2,624	04/29/2022	1FE
542690 3N 0	LONG ISLAND NY POWER AUTHORITY 3.983%	..	07/30/2019.	RGA Transfer Program		2,628,300	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	128,300	128,300	91,000	09/01/2025	1FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2	..	09/15/2019.	Paydown		107,155	107,155	107,149	76,991	0	5	0	5	0	107,155	0	0	0	1,606	01/15/2045	1FE
55279H AQ 3	MANUF & TRADERS TRUST CO 3.400% 08/17/	..	07/30/2019.	RGA Transfer Program		3,160,290	3,000,000	3,035,940	3,032,477	0	(1,903)	0	(1,903)	0	3,030,574	0	129,716	129,716	97,183	08/17/2027	1FE
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B 4.774% 0	..	08/15/2019.	Paydown		175,131	175,131	175,131	175,131	0	0	0	0	0	175,131	0	0	0	6,979	08/15/2028	2FE
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/	..	09/20/2019.	Paydown		67,277	67,277	67,258	67,277	0	0	0	0	0	67,277	0	0	0	1,011	09/20/2031	1FE
553894 AA 4	MVW OWNER TRUST 2016-1A A 2.250% 12/2	..	09/20/2019.	Paydown		94,248	94,248	94,238	94,239	0	9	0	9	0	94,248	0	0	0	1,405	12/20/2033	1FE
553896 AB 7	MVW OWNER TRUST 2017-1A B 2.750% 12/20	..	09/20/2019.	Paydown		122,744	122,744	122,739	122,739	0	5	0	5	0	122,744	0	0	0	2,251	12/20/2034	1FE
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20	..	09/20/2019.	Paydown		245,488	245,488	245,424	245,435	0	53	0	53	0	245,488	0	0	0	4,896	12/20/2034	2FE
559080 AL 0	MAGELLAN MIDSTREAM PARTNERS 4.250% 09/	..	07/30/2019.	RGA Transfer Program		2,053,440	2,000,000	1,975,240	1,976,228	0	260	0	260	0	1,976,488	0	76,952	76,952	74,375	09/15/2046	2FE
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO	..	07/05/2019.	Redemption 100.0000		188,510	188,510	188,510	188,510	0	0	0	0	0	188,510	0	0	0	6,614	07/05/2025	2PL
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	..	09/20/2019.	Paydown		271,673	271,673	271,635	271,664	0	9	0	9	0	271,673	0	0	0	5,028	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B	..	09/20/2019.	Paydown		181,115	181,115	181,102	181,112	0	3	0	3	0	181,115	0	0	0	4,674	05/20/2030	2FE
57563N AB 4	MASSACHUSETTS EDUCATIONAL FIN 2018-A A	..	07/30/2019.	RGA Transfer Program		4,202,436	3,949,695	3,912,320	3,913,263	0	1,627	0	1,627	0	3,914,890	0	287,546	287,546	40,128	05/25/2033	1FE
57563N AB 4	MASSACHUSETTS EDUCATIONAL FIN 2018-A A	..	07/25/2019.	Paydown		58,751	58,751	58,195	58,209	0	542	0	542	0	58,751	0	0	0	565	05/25/2033	1FE
579780 AJ 6	MCCORMICK & CO 3.500% 09/01/23	..	07/30/2019.	RGA Transfer Program		2,061,320	2,000,000	1,982,760	1,991,231	0	1,001	0	1,001	0	1,992,232	0	69,088	69,088	63,972	09/01/2023	2FE
580135 BY 6	MCDONALDS CORPORATION DEBENTURES 6.375	..	07/30/2019.	RGA Transfer Program		12,611,800	10,000,000	11,699,000	10,876,805	0	(45,051)	0	(45,051)	0	10,831,754	0	1,780,046	1,780,046	676,458	01/08/2028	2FE
58013M EY 6	MCDONALDS CORPORATION 3.700% 01/30/26	..	07/30/2019.	RGA Transfer Program		2,131,940	2,000,000	1,993,520	1,995,318	0	338	0	338	0	1,995,656	0	136,284	136,284	74,000	01/30/2026	2FE
585055 AV 8	MEDTRONIC INC 4.125% 03/15/21	..	07/12/2019.	Redemption 103.4260		1,034,260	1,000,000	997,400	999,335	0	153	0	153	0	999,488	0	34,772	34,772	34,031	03/15/2021	1FE
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1	..	07/01/2019.	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	10,762	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2	..	07/01/2019.	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	9,417	01/01/2021	1

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3	..	07/01/2019.	Redemption 100.0000		103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	8,616	01/01/2021	1
585499 AB 2	MELLO MORTGAGE CAPITAL ACCEPT 2018-MTG2	..	07/30/2019.	RGA Transfer Program		3,937,603	3,802,758	3,754,036	3,754,914	0	995	0	995	0	3,755,909	0	181,694	181,694	100,841	10/25/2048	1FM
585499 AB 2	MELLO MORTGAGE CAPITAL ACCEPT 2018-MTG2	..	07/01/2019.	Paydown		93,510	93,510	92,312	92,333	0	21	0	21	0	92,355	0	1,155	1,155	2,178	10/25/2048	1FM
59022C AB 9	BANK OF AMERICA CORP 6.220% 09/15/26	..	07/30/2019.	RGA Transfer Program		2,815,835	2,430,000	2,703,934	0	0	(12,151)	0	(12,151)	0	2,691,783	0	124,052	124,052	132,253	09/15/2026	2FE
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29	..	07/15/2019.	Redemption 100.0000		120,905	120,905	120,905	120,905	0	0	0	0	0	120,905	0	0	0	5,743	01/15/2028	1PL
59156R AE 8	METLIFE INC SENIOR NOTES 6.500% 12/15/	..	07/30/2019.	RGA Transfer Program		20,557,800	15,000,000	18,011,700	16,971,695	0	(56,757)	0	(56,757)	0	16,914,939	0	3,642,861	3,642,861	609,375	12/15/2032	1FE
59523U AN 7	MID-AMERICA APARTMENTS 3.600% 06/01/27	..	07/30/2019.	RGA Transfer Program		3,119,610	3,000,000	2,852,790	2,861,412	0	8,007	0	8,007	0	2,869,420	0	250,190	250,190	71,700	06/01/2027	2FE
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07	..	09/15/2019.	Paydown		134,681	134,681	131,144	133,566	0	1,115	0	1,115	0	134,681	0	0	0	4,348	07/15/2038	2FE
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/	..	09/01/2019.	Paydown		32,507	32,507	33,264	32,899	0	(392)	0	(392)	0	32,507	0	0	0	1,310	08/15/2037	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/	..	09/01/2019.	Paydown		136,628	136,628	136,534	136,514	0	114	0	114	0	136,628	0	0	0	4,740	12/15/2045	1FM
59748T AB 5	MIDLAND COGEN VENTURE LP 144A 5.250% 0	..	09/15/2019.	Redemption 100.0000		113,301	113,301	113,301	113,301	0	0	0	0	0	113,301	0	0	0	5,948	03/15/2025	3FE
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.2	..	09/01/2019.	Paydown		5,455	5,455	5,322	5,299	0	156	0	156	0	5,455	0	0	0	157	02/25/2058	1FM
615369 AB 1	MOODYS CORPORATION 4.500% 09/01/22	..	07/30/2019.	RGA Transfer Program		3,163,800	3,000,000	3,025,240	3,010,511	0	(1,538)	0	(1,538)	0	3,008,973	0	154,827	154,827	123,375	09/01/2022	2FE
617446 HD 4	MORGAN STANLEY 7.250% 04/01/32	..	07/30/2019.	RGA Transfer Program		16,637,528	11,800,000	12,334,304	12,166,216	0	(10,011)	0	(10,011)	0	12,156,204	0	4,481,324	4,481,324	710,540	04/01/2032	1FE
61761J ZN 2	MORGAN STANLEY 3.950% 04/23/27	..	07/30/2019.	RGA Transfer Program		2,093,660	2,000,000	1,992,800	1,994,665	0	316	0	316	0	1,994,981	0	98,679	98,679	60,786	04/23/2027	2FE
61764B AG 8	MORGAN STANLEY CAPITAL I TRUST 2014-150E	..	07/30/2019.	RGA Transfer Program		8,477,840	8,000,000	8,460,000	8,307,081	0	(29,345)	0	(29,345)	0	8,277,736	0	200,104	200,104	213,082	09/09/2032	1FM
61945C AG 8	MOSAIC CO 4.050% 11/15/27	..	07/30/2019.	RGA Transfer Program		3,352,928	3,250,000	3,243,630	3,244,238	0	315	0	315	0	3,244,553	0	108,374	108,374	93,234	11/15/2027	2FE
62848B AB 7	MVW OWNER TRUST 2018-1A B 3.600% 01/21	..	09/20/2019.	Paydown		224,243	224,243	224,208	224,211	0	32	0	32	0	224,243	0	0	0	5,406	01/21/2036	1FE
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/	..	09/20/2019.	Paydown		102,933	102,933	102,933	102,933	0	0	0	0	0	102,933	0	0	0	2,858	04/20/2046	1FE
62946U AL 4	NEW RESIDENTIAL ADVANCE REC 2017-T1 AT1	..	07/30/2019.	RGA Transfer Program		4,036,640	4,000,000	3,999,980	3,999,827	0	(51)	0	(51)	0	3,999,776	0	36,864	36,864	80,357	02/15/2051	1FE
62952E AA 5	NYU HOSPITALS CENTER 4.428% 07/01/42	..	07/30/2019.	RGA Transfer Program		3,503,738	3,140,000	3,176,110	3,174,864	0	(503)	0	(503)	0	3,174,361	0	329,377	329,377	150,240	07/01/2042	1FE
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)	..	09/24/2019.	Redemption 100.0000		33,026	33,026	33,026	33,026	0	0	0	0	0	33,026	0	0	0	1,352	12/01/2026	4
631103 AG 3	NASDAQ INC 3.850% 06/30/26	..	07/30/2019.	RGA Transfer Program		4,255,000	4,000,000	3,996,240	3,997,148	0	192	0	192	0	3,997,340	0	257,660	257,660	89,833	06/30/2026	2FE
637432 CT 0	NATIONAL RURAL UTILITIES COOP 8.000% 0	..	07/30/2019.	RGA Transfer Program		7,340,600	5,000,000	4,994,450	4,995,962	0	103	0	103	0	4,996,065	0	2,344,535	2,344,535	365,556	03/01/2032	1FE
637432 NP 6	NATIONAL RURAL UTILITIES COOP 3.400% 0	..	07/30/2019.	RGA Transfer Program		3,162,570	3,000,000	2,991,180	2,991,857	0	446	0	446	0	2,992,302	0	170,268	170,268	100,017	02/07/2028	1FE
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A	..	09/15/2019.	Paydown		78,523	78,523	78,486	78,500	0	23	0	23	0	78,523	0	0	0	2,055	12/15/2045	1FE
63940K AC 0	NAVITAS EQUIPMENT RECEIVABLES 2016-1 B	..	07/30/2019.	RGA Transfer Program		4,987,200	4,989,794	4,989,024	4,989,406	0	102	0	102	0	4,989,507	0	(2,308)	(2,308)	99,527	10/15/2021	1FE
63940K AC 0	NAVITAS EQUIPMENT RECEIVABLES 2016-1 B	..	07/15/2019.	Paydown		510,206	510,206	510,127	510,166	0	10	0	10	0	510,176	0	30	30	9,492	10/15/2021	1FE
63940U AB 0	NAVIENT STUDENT LOAN TRUST 2018-DA A2A	..	07/30/2019.	RGA Transfer Program		7,301,560	7,000,000	6,975,415	6,976,141	0	2,203	0	2,203	0	6,978,344	0	323,216	323,216	175,000	12/15/2059	1FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6	..	09/01/2019.	Paydown		165,465	165,465	155,349	165,777	0	(3,492)	0	(3,492)	0	162,286	0	3,179	3,179	5,483	11/25/2033	1FM
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3	..	07/30/2019.	RGA Transfer Program		4,525,551	4,350,738	4,524,397	4,479,212	0	(2,818)	0	(2,818)	0	4,476,394	0	49,157	49,157	115,536	03/25/2057	1FM
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3	..	07/01/2019.	Paydown		78,554	78,554	81,689	80,873	0	(2,320)	0	(2,320)	0	78,554	0	0	0	1,833	03/25/2057	1FM
651229 AM 8	NEWELL RUBBERMAID INC 4.000% 06/15/22	..	07/30/2019.	RGA Transfer Program		2,852,052	2,800,000	2,789,948	2,796,069	0	619	0	619	0	2,796,688	0	55,364	55,364	70,000	06/15/2022	3FE
65364U AA 4	NIAGARA MOHAWK POWER 144A 4.881% 08/15	..	08/15/2019.	Maturity		4,000,000	4,000,000	3,962,840	3,997,125	0	2,875	0	2,875	0	4,000,000	0	0	0	195,240	08/15/2019	1FE
65364U AL 0	NIAGARA MOHAWK POWER 144A 4.278% 12/15	..	07/30/2019.	RGA Transfer Program		3,318,030	3,000,000	2,999,970	2,999,974	0	39	0	39	0	3,000,013	0	318,017	318,017	84,134	12/15/2028	1FE
654740 BL 2	NISSAN MOTOR ACCEPTANCE 144A 3.875% 09	..	07/30/2019.	RGA Transfer Program		3,122,790	3,000,000	3,003,420	3,003,243	0	(364)	0	(364)	0	3,002,879	0	119,911	119,911	99,781	09/21/2023	1FE
670346 AL 9	NUCOR CORP 4.125% 09/15/22	..	07/30/2019.	RGA Transfer Program		4,201,920	4,000,000	4,005,430	4,001,956	0	(284)	0	(284)	0	4,001,671	0	200,249	200,249	144,375	09/15/2022	1FE
670346 AP 0	NUCOR CORP 3.950% 05/01/28	..	07/30/2019.	RGA Transfer Program		5,425,850	5,000,000	4,994,560	4,994,893	0	264	0	264	0	4,995,157	0	430,693	430,693	147,576	05/01/2028	1FE
67080L AA 3	NUVEEN LLC 144A 4.000% 11/01/28	..	07/30/2019.	RGA Transfer Program		6,567,420	6,000,000	5,964,180	5,964,729	0	1,780	0	1,780	0	5,966,509	0	600,911	600,911	185,333	11/01/2028	1FE
67103H AF 4	O'REILLY AUTOMOTIVE INC 3.600% 09/01/2	..	07/30/2019.	RGA Transfer Program		3,104,010	3,000,000	2,995,200	2,995,796	0	240	0	240	0	2,996,036	0	107,974	107,974	98,700	09/01/2027	2FE
67103H AG 2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2	..	07/30/2019.	RGA Transfer Program		3,260,490	3,000,000	2,991,960	2,992,420	0	381	0	381	0	2,992,801	0	267,689	267,689	86,638	06/01/2028	2FE

Statement as of September 30, 2019 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1	..	09/01/2019.	Paydown		115,318	115,318	115,840	115,646	0	(23)	0	(23)	0	115,623	0	(305)	(305)	2,727	10/25/2045	1FM
677052 AA 0	OGLETHORPE POWER CORP 5.375% 11/01/40	..	07/30/2019.	RGA Transfer Program		3,578,580	3,000,000	3,077,520	3,070,065	0	(1,018)	0	(1,018)	0	3,069,047	0	509,533	509,533	120,490	11/01/2040	2FE
680223 AJ 3	OLD REPUBLIC INTL CORP 4.875% 10/01/24	..	07/30/2019.	RGA Transfer Program		1,631,685	1,500,000	1,534,620	1,521,831	0	(1,985)	0	(1,985)	0	1,519,846	0	111,839	111,839	60,734	10/01/2024	2FE
680223 AK 0	OLD REPUBLIC INTL CORP 3.875% 08/26/26	..	07/30/2019.	RGA Transfer Program		8,238,800	8,000,000	8,016,570	8,015,610	0	(1,075)	0	(1,075)	0	8,014,535	0	224,265	224,265	287,611	08/26/2026	2FE
682680 AS 2	ONEOK INC 4.000% 07/13/27	..	07/30/2019.	RGA Transfer Program		5,186,550	5,000,000	5,047,840	5,043,101	0	(2,586)	0	(2,586)	0	5,040,515	0	146,035	146,035	209,444	07/13/2027	2FE
68268N AP 8	ONEOK PARTNERS LP 4.900% 03/15/25	..	07/30/2019.	RGA Transfer Program		2,172,360	2,000,000	1,995,800	1,997,147	0	229	0	229	0	1,997,376	0	174,984	174,984	85,750	03/15/2025	2FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%	..	09/15/2019.	Redemption 100.0000		151,200	151,200	151,200	151,200	0	0	0	0	0	151,200	0	0	0	9,270	03/15/2022	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A	..	09/09/2019.	Paydown		113,224	113,224	113,204	113,213	0	2	0	2	0	113,214	0	10	10	1,735	07/09/2029	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B	..	09/09/2019.	Paydown		87,164	87,164	87,145	87,153	0	2	0	2	0	87,154	0	10	10	1,767	07/09/2029	2FE
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A	..	09/08/2019.	Paydown		121,437	121,437	121,417	121,424	0	1	0	1	0	121,425	0	12	12	2,334	09/08/2027	1FE
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3	..	09/09/2019.	Paydown		147,355	147,355	147,335	0	0	20	0	20	0	147,355	0	0	0	1,026	04/09/2038	1FE
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3	..	09/08/2019.	Paydown		286,794	286,794	286,790	286,789	0	5	0	5	0	286,794	0	0	0	6,528	07/08/2030	1FE
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3	..	09/08/2019.	Paydown		245,820	245,820	245,786	245,789	0	31	0	31	0	245,820	0	0	0	6,247	07/08/2030	2FE
68784L AE 2	OSCAR US FUNDING TRUST 2015-1A A4 2.44	..	09/15/2019.	Paydown		375,900	375,900	373,316	374,454	0	1,446	0	1,446	0	375,900	0	0	0	6,099	06/15/2022	1FE
693475 AQ 8	PNC FINANCIAL SERVICES GROUP 5.000% Pe	..	07/30/2019.	RGA Transfer Program		2,040,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	40,000	40,000	74,722	01/01/9999	2FE
69351U AN 3	PPL ELECTRIC UTILITIES 5.200% 07/15/41	..	07/30/2019.	RGA Transfer Program		1,822,065	1,500,000	1,592,325	1,582,858	0	(1,252)	0	(1,252)	0	1,581,606	0	240,459	240,459	81,250	07/15/2041	1FE
69353R FG 8	PNC BANK NA 3.100% 10/25/27	..	07/30/2019.	RGA Transfer Program		2,057,260	2,000,000	1,984,700	1,986,264	0	785	0	785	0	1,987,049	0	70,211	70,211	47,361	10/25/2027	1FE
69363P AC 4	PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3	..	07/30/2019.	RGA Transfer Program		8,667,026	8,000,000	7,999,793	8,000,257	0	355	0	355	0	8,000,611	0	666,414	666,414	374,620	02/01/2035	1FE
69371V AA 5	PSMC TRUST 2018-1A A1 3.500% 02/25/48	..	09/01/2019.	Paydown		257,156	257,156	253,901	254,286	0	2,870	0	2,870	0	257,156	0	0	0	6,066	02/25/2048	1FM
69374J AA 9	PSMC TRUST 2018-3 A1 4.000% 08/25/48	..	09/01/2019.	Paydown		308,863	308,863	308,139	308,135	0	728	0	728	0	308,863	0	0	0	8,317	08/25/2048	1FM
69374K AA 6	PSMC TRUST 2018-4 A1 4.000% 11/25/48	..	09/01/2019.	Paydown		487,262	487,262	481,552	481,621	0	5,641	0	5,641	0	487,262	0	0	0	13,268	11/25/2048	1FM
703481 A* 2	PATTERSON-UTI ENERGY INC 4.970% 10/05/	..	09/25/2019.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	150,382	10/05/2020	2
713448 EG 9	PEPSICO INC 7.000% 03/01/29	..	07/30/2019.	RGA Transfer Program		13,302,378	9,925,000	11,073,050	0	0	(48,672)	0	(48,672)	0	11,024,378	0	2,278,000	2,278,000	634,924	03/01/2029	1FE
718172 AH 2	PHILIP MORRIS INTERNATIONAL 4.500% 03/	..	07/30/2019.	RGA Transfer Program		2,027,200	2,000,000	2,162,660	2,034,613	0	(15,986)	0	(15,986)	0	2,018,627	0	8,573	8,573	76,000	03/26/2020	1FE
718172 CE 7	PHILIP MORRIS INTERNATIONAL 3.125% 03/	..	07/30/2019.	RGA Transfer Program		3,050,610	3,000,000	2,987,490	2,988,635	0	619	0	619	0	2,989,254	0	61,356	61,356	85,417	03/02/2028	1FE
718172 CJ 6	PHILIP MORRIS INTERNATIONAL 3.375% 08/	..	07/30/2019.	RGA Transfer Program		5,168,600	5,000,000	4,933,350	0	0	1,179	0	1,179	0	4,934,529	0	234,071	234,071	41,719	08/15/2029	1FE
718549 AF 5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/2	..	07/30/2019.	RGA Transfer Program		1,535,805	1,500,000	1,501,965	1,501,734	0	(90)	0	(90)	0	1,501,643	0	34,162	34,162	51,406	03/01/2028	2FE
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I	..	07/30/2019.	RGA Transfer Program		4,076,475	3,970,000	3,970,000	3,970,000	0	0	0	0	0	3,970,000	0	106,475	106,475	110,451	09/05/2048	2FE
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I	..	09/05/2019.	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	479	09/05/2048	2FE
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A	..	09/01/2019.	Paydown		5,025	5,025	4,736	4,952	0	20	0	20	0	4,972	0	53	53	133	01/25/2036	1FM
74005P BN 3	PRAXAIR INC 2.650% 02/05/25	..	07/30/2019.	RGA Transfer Program		3,042,150	3,000,000	2,988,510	2,992,635	0	648	0	648	0	2,993,284	0	48,866	48,866	78,396	02/05/2025	1FE
741503 AZ 9	BOOKING HOLDINGS INC 3.600% 06/01/26	..	07/30/2019.	RGA Transfer Program		5,243,600	5,000,000	4,990,350	4,992,566	0	510	0	510	0	4,993,075	0	250,525	250,525	119,500	06/01/2026	1FE
743315 AL 7	PROGRESSIVE CORP SENIOR NOTES 6.250% 1	..	07/30/2019.	RGA Transfer Program		6,659,950	5,000,000	5,874,050	5,569,573	0	(16,532)	0	(16,532)	0	5,553,041	0	1,106,909	1,106,909	207,465	12/01/2032	1FE
74432Q CC 7	PRUDENTIAL FINANCIAL INC 3.878% 03/27/	..	07/30/2019.	RGA Transfer Program		8,177,775	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	677,775	677,775	244,799	03/27/2028	1FE
745332 CE 4	PUGET SOUND ENERGY INC 4.434% 11/15/41	..	07/30/2019.	RGA Transfer Program		2,177,120	2,000,000	1,904,340	1,913,814	0	1,230	0	1,230	0	1,915,044	0	262,076	262,076	62,815	11/15/2041	1FE
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1	..	09/01/2019.	Paydown		314,515	314,515	297,764	310,600	0	3,915	0	3,915	0	314,515	0	0	0	12,145	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2	..	09/01/2019.	Paydown		5,828	6,013	5,716	5,955	0	5	0	5	0	5,960	0	(132)	(132)	220	10/25/2021	3FM
754730 AE 9	RAYMOND JAMES FINANCIAL 3.625% 09/15/2	..	07/30/2019.	RGA Transfer Program		5,180,800	5,000,000	4,991,550	4,993,354	0	434	0	434	0	4,993,788	0	187,012	187,012	158,594	09/15/2026	2FE
755111 BY 6	RAYTHEON CO 3.150% 12/15/24	..	07/30/2019.	RGA Transfer Program		5,182,500	5,000,000	4,968,850	4,980,362	0	1,743	0	1,743	0	4,982,105	0	200,395	200,395	98,438	12/15/2024	1FE
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5	..	09/01/2019.	Paydown		104,944	104,944	94,047	96,672	0	213	0	213	0	96,885	0	8,059	8,059	2,946	07/25/2034	1FM
760759 AN 0	REPUBLIC SERVICES INC 5.700% 05/15/41	..	07/30/2019.	RGA Transfer Program		3,803,940	3,000,000	3,210,660	3,190,836	0	(2,660)	0	(2,660)	0	3,188,176	0	615,764	615,764	121,125	05/15/2041	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
760761 AB 2	REPUBLIC SERVICES INC 5.500% 09/15/19		07/30/2019	RGA Transfer Program		2,507,875	2,500,000	2,510,499	2,501,016	0	(830)	0	(830)	0	2,500,186	0	7,689	7,689	120,313	09/15/2019	2FE
760761 AB 2	REPUBLIC SERVICES INC 5.500% 09/15/19		09/15/2019	Maturity		500,000	500,000	496,680	499,685	0	315	0	315	0	500,000	0	0	0	27,500	09/15/2019	2FE
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2		09/01/2019	Paydown		305,233	314,300	266,796	278,250	0	454	0	454	0	278,703	0	26,530	26,530	11,234	02/25/2035	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		07/15/2019	Redemption 100.0000		192,080	192,080	223,049	196,898	0	(1,060)	0	(1,060)	0	195,838	0	(3,758)	(3,758)	12,937	07/15/2021	2FE
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A 5.130%		07/31/2019	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,300	07/31/2022	2PL
774341 AK 7	ROCKWELL COLLINS INC 3.500% 03/15/27		07/30/2019	RGA Transfer Program		3,780,684	3,600,000	3,470,580	3,475,221	0	7,473	0	7,473	0	3,482,694	0	297,990	297,990	110,250	03/15/2027	2FE
783549 AZ 1	RYDER SYSTEM INC 6.950% 12/01/25		07/30/2019	RGA Transfer Program		10,873,890	9,000,000	9,957,600	9,458,889	0	(31,477)	0	(31,477)	0	9,427,412	0	1,446,478	1,446,478	415,263	12/01/2025	2FE
78403D AH 3	SBA TOWER TRUST 2014-2C 3.869% 10/15/4		07/30/2019	RGA Transfer Program		3,096,690	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	96,690	96,690	71,899	10/15/2049	1FE
78409V AD 6	S&P GLOBAL INC 4.000% 06/15/25		07/30/2019	RGA Transfer Program		5,396,850	5,000,000	4,934,184	4,955,792	0	3,280	0	3,280	0	4,959,072	0	437,778	437,778	125,000	06/15/2025	1FE
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B 4.54		09/15/2019	Paydown		57,470	57,470	61,733	61,183	0	(3,713)	0	(3,713)	0	57,470	0	0	0	1,746	10/17/2044	1FE
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A		09/15/2019	Paydown		112,232	112,232	111,715	112,006	0	226	0	226	0	112,232	0	0	0	2,236	07/15/2027	1FE
784710 AA 3	SSM HEALTH CARE 3.823% 06/01/27		07/30/2019	RGA Transfer Program		7,476,420	7,000,000	6,944,210	6,947,798	0	3,057	0	3,057	0	6,950,855	0	525,565	525,565	177,663	06/01/2027	1FE
80285E AF 4	SANTANDER DRIVE AUTO REC 2016-1 C 3.09		09/15/2019	Paydown		396,772	396,772	396,699	396,753	0	19	0	19	0	396,772	0	0	0	8,171	04/15/2022	1FE
808513 AU 9	CHARLES SCHWAB CORP 3.200% 01/25/28		07/30/2019	RGA Transfer Program		2,059,120	2,000,000	1,997,000	1,997,350	0	147	0	147	0	1,997,497	0	61,623	61,623	64,889	01/25/2028	1FE
808513 AZ 8	CHARLES SCHWAB CORP 4.000% 02/01/29		07/30/2019	RGA Transfer Program		3,292,770	3,000,000	2,987,910	2,987,974	0	519	0	519	0	2,988,493	0	304,277	304,277	90,000	02/01/2029	1FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		09/01/2019	Paydown		133,244	133,244	135,560	135,306	0	(2,062)	0	(2,062)	0	133,244	0	0	0	2,670	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		09/01/2019	Paydown		33,478	33,478	33,698	33,580	0	(2)	0	(2)	0	33,577	0	(99)	(99)	680	06/25/2043	1FM
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6 4.00		07/30/2019	RGA Transfer Program		1,957,840	1,906,518	1,978,608	1,952,813	0	(1,136)	0	(1,136)	0	1,951,677	0	6,163	6,163	50,629	04/25/2044	1FM
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6 4.00		07/01/2019	Paydown		4,477	4,477	4,646	4,586	0	(109)	0	(109)	0	4,477	0	0	0	104	04/25/2044	1FM
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500		09/01/2019	Paydown		90,829	90,829	92,887	92,558	0	(1,729)	0	(1,729)	0	90,829	0	0	0	2,132	07/25/2047	1FM
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.5		09/01/2019	Paydown		262,081	262,081	265,876	264,996	0	(2,915)	0	(2,915)	0	262,081	0	0	0	6,199	10/25/2047	1FE
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500		09/01/2019	Paydown		253,299	253,299	255,080	254,869	0	(1,570)	0	(1,570)	0	253,299	0	0	0	5,958	02/25/2048	1FM
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.50		09/01/2019	Paydown		117,770	117,770	120,180	119,503	0	(15)	0	(15)	0	119,488	0	(1,719)	(1,719)	2,763	08/25/2046	1FM
81746Y AA 2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000		09/01/2019	Paydown		522,960	522,960	532,929	0	0	(5,385)	0	(5,385)	0	527,544	0	(4,584)	(4,584)	5,893	05/25/2049	1FE
81747C AA 9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.5		09/01/2019	Paydown		318,784	318,784	328,027	0	0	(4,008)	0	(4,008)	0	324,019	0	(5,235)	(5,235)	1,911	08/25/2049	1FE
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.0		09/01/2019	Paydown		432,934	432,934	439,968	436,997	0	(4,063)	0	(4,063)	0	432,934	0	0	0	11,774	02/25/2048	1FE
81747E AC 1	SEQUOIA MORTGAGE TRUST 2018-CH2 A3 4.0		07/30/2019	RGA Transfer Program		3,525,473	3,444,783	3,465,973	3,457,879	0	(4,730)	0	(4,730)	0	3,453,149	0	72,324	72,324	91,478	06/25/2048	1FE
81747E AC 1	SEQUOIA MORTGAGE TRUST 2018-CH2 A3 4.0		07/01/2019	Paydown		83,089	83,089	83,600	83,405	0	(316)	0	(316)	0	83,089	0	0	0	1,939	06/25/2048	1FE
81747L AB 7	SEQUOIA MORTGAGE TRUST 2018-CH4 A2 4.0		07/30/2019	RGA Transfer Program		2,580,897	2,499,464	2,502,605	2,502,185	0	(702)	0	(702)	0	2,501,483	0	79,414	79,414	66,375	10/25/2048	1FE
81747L AB 7	SEQUOIA MORTGAGE TRUST 2018-CH4 A2 4.0		07/01/2019	Paydown		121,661	121,661	121,814	121,793	0	(132)	0	(132)	0	121,661	0	0	0	2,839	10/25/2048	1FE
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.5		09/01/2019	Paydown		319,312	319,312	325,371	0	0	(6,059)	0	(6,059)	0	319,312	0	0	0	7,089	03/25/2049	1FE
81747W AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4 4.000		09/01/2019	Paydown		485,772	485,772	488,201	488,048	0	(2,276)	0	(2,276)	0	485,772	0	0	0	13,143	09/25/2048	1FM
81748B AB 8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500		09/01/2019	Paydown		119,985	119,985	122,103	0	0	(2,118)	0	(2,118)	0	119,985	0	0	0	350	09/25/2049	1FE
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3		07/25/2019	Paydown		58,422	58,422	58,422	58,422	0	0	0	0	0	58,422	0	0	0	1,744	01/25/2044	1FE
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/30/2019	RGA Transfer Program		2,440,171	2,418,302	2,417,546	2,416,839	0	(36)	0	(36)	0	2,416,803	0	23,368	23,368	56,192	04/25/2044	1FM
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/01/2019	Paydown		21,753	21,753	21,746	21,740	0	13	0	13	0	21,753	0	0	0	444	04/25/2044	1FM
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/30/2019	RGA Transfer Program		2,417,439	2,418,302	2,388,829	2,393,206	0	982	0	982	0	2,394,188	0	23,251	23,251	56,192	04/25/2044	1FM
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/01/2019	Paydown		21,753	21,753	21,488	21,527	0	226	0	226	0	21,753	0	0	0	444	04/25/2044	1FM
824348 BD 7	SHERWIN-WILLIAMS CO 3.300% 02/01/25		07/30/2019	RGA Transfer Program		3,043,470	3,000,000	2,959,403	2,966,209	0	2,913	0	2,913	0	2,969,122	0	74,348	74,348	98,725	02/01/2025	2FE
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2		08/20/2019	Paydown		523,742	523,742	523,731	523,726	0	16	0	16	0	523,742	0	0	0	9,734	10/20/2031	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
82652M AC 4	SIERRA RECEIVABLES FUNDING CO 2019-2A C		09/20/2019.	Paydown		122,407	122,407	122,397	0	0	10	0	10	0	122,407	0	0	0	442	05/20/2036	2FE
82653D AB 5	SIERRA RECEIVABLES FUNDING CO 2018-2A B		09/20/2019.	Paydown		134,718	134,718	134,702	134,703	0	16	0	16	0	134,718	0	0	0	3,276	06/20/2035	1FE
82653D AC 3	SIERRA RECEIVABLES FUNDING CO 2018-2A C		09/20/2019.	Paydown		134,718	134,718	134,681	134,683	0	35	0	35	0	134,718	0	0	0	3,536	06/20/2035	2FE
82653G AB 8	SIERRA RECEIVABLES FUNDING CO 2018-3A B		09/20/2019.	Paydown		141,889	141,889	141,866	141,866	0	23	0	23	0	141,889	0	0	0	3,644	09/20/2035	1FE
82653G AC 6	SIERRA RECEIVABLES FUNDING CO 2018-3A C		09/20/2019.	Paydown		184,272	184,272	184,269	184,268	0	4	0	4	0	184,272	0	0	0	5,099	09/20/2035	2FE
828807 CL 9	SIMON PROPERTY GROUP INC 4.750% 03/15/		07/30/2019.	RGA Transfer Program		4,698,120	4,000,000	3,870,040	3,882,398	0	1,583	0	1,583	0	3,883,980	0	814,140	814,140	166,250	03/15/2042	1FE
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A		09/25/2019.	Paydown		252,923	252,923	252,901	252,908	0	15	0	15	0	252,923	0	0	0	5,516	01/26/2026	1FE
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05		07/30/2019.	RGA Transfer Program		3,752,395	3,727,199	3,727,199	3,727,199	0	0	0	0	0	3,727,199	0	25,196	25,196	101,860	05/20/2046	2FE
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05		07/20/2019.	Paydown		3,333	3,333	3,333	3,333	0	0	0	0	0	3,333	0	0	0	87	05/20/2046	2FE
83546D AF 5	SONIC CAPITAL LLC 2018-1A A2 4.026% 02		09/20/2019.	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	168	02/20/2048	2FE
837004 CF 5	SOUTH CAROLINA ELEC & GAS 4.350% 02/01		07/30/2019.	RGA Transfer Program		6,598,140	6,000,000	5,572,800	5,613,907	0	5,385	0	5,385	0	5,619,292	0	978,848	978,848	260,275	02/01/2042	1FE
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE 4.500% 08/		07/30/2019.	RGA Transfer Program		4,431,320	4,000,000	3,849,920	3,865,052	0	1,961	0	1,961	0	3,867,013	0	564,307	564,307	172,500	08/15/2041	1FE
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		08/01/2019.	Paydown		150,882	150,882	150,882	150,882	0	0	0	0	0	150,882	0	0	0	4,526	08/01/2031	1FE
84858W AA 4	SPIRIT AIRLINES 2017-1AA 3.375% 02/15/		08/15/2019.	Redemption 100.0000		142,115	142,115	142,328	142,310	0	(7)	0	(7)	0	142,303	0	(188)	(188)	4,796	02/15/2030	1FE
854502 AH 4	STANLEY BLACK & DECKER 4.250% 11/15/28		07/30/2019.	RGA Transfer Program		7,784,350	7,000,000	6,994,820	6,994,897	0	308	0	308	0	6,995,205	0	789,145	789,145	218,167	11/15/2028	1FE
859245 AA 0	STERLING BANK TRUST FSB 2004-1 2.310%		09/26/2019.	Paydown		0	0	11,195	1,469	0	(1,469)	0	(1,469)	0	0	0	0	0	3,778	04/26/2026	1
86212V AE 4	STORE MASTER FUNDING LLC 2018-1A A2 4		07/30/2019.	RGA Transfer Program		2,655,306	2,461,260	2,460,334	2,460,336	0	29	0	29	0	2,460,365	0	194,941	194,941	64,526	10/20/2048	1FE
86212V AE 4	STORE MASTER FUNDING LLC 2018-1A A2 4		07/20/2019.	Paydown		4,304	4,304	4,303	4,303	0	2	0	2	0	4,304	0	0	0	108	10/20/2048	1FE
86212V AF 1	STORE MASTER FUNDING LLC 2018-1A A3 4		09/20/2019.	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	73	10/20/2048	1FE
86212V AG 9	STORE MASTER FUNDING LLC 2018-1A A4 4		07/30/2019.	RGA Transfer Program		2,698,069	2,490,625	2,490,463	2,490,454	0	7	0	7	0	2,490,461	0	207,608	207,608	72,145	10/20/2048	1FE
86212V AG 9	STORE MASTER FUNDING LLC 2018-1A A4 4		07/20/2019.	Paydown		1,042	1,042	1,042	1,042	0	0	0	0	0	1,042	0	0	0	29	10/20/2048	1FE
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6		09/01/2019.	Paydown		41,759	41,759	41,739	41,623	0	0	0	0	0	41,623	0	136	136	1,806	03/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		09/01/2019.	Paydown		25,260	25,260	17,172	17,172	0	0	0	0	0	17,172	0	8,088	8,088	938	08/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		09/01/2019.	Paydown		1,727	1,727	1,637	1,714	0	4	0	4	0	1,717	0	10	10	67	02/25/2020	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		09/01/2019.	Paydown		2,007	2,027	1,983	2,012	0	1	0	1	0	2,013	0	(6)	(6)	71	12/25/2034	2FM
86787E AY 3	SUNTRUST BANK 3.689% 08/02/24		07/30/2019.	RGA Transfer Program		5,210,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	210,050	210,050	186,499	08/02/2024	1FE
86787G AJ 1	SUNTRUST BANK 3.300% 05/15/26		07/30/2019.	RGA Transfer Program		3,791,390	3,700,000	3,681,278	3,685,610	0	1,003	0	1,003	0	3,686,613	0	104,777	104,777	86,488	05/15/2026	2FE
867914 BN 2	SUNTRUST BANKS 5.050% Perpet		07/30/2019.	RGA Transfer Program		3,015,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	15,000	15,000	94,688	01/01/9999	3FE
86944B AD 5	SUTTER HEALTH 3.695% 08/15/28		07/30/2019.	RGA Transfer Program		5,328,250	5,000,000	4,978,850	4,979,952	0	1,012	0	1,012	0	4,980,964	0	347,286	347,286	177,052	08/15/2028	1FE
87165L AF 8	SYNCHRONY CREDIT CARD 2015-1 A 2.370%		07/30/2019.	RGA Transfer Program		5,000,500	5,000,000	5,051,563	5,015,893	0	(7,744)	0	(7,744)	0	5,008,148	0	(7,648)	(7,648)	74,063	03/15/2023	1FE
87236Y AA 6	TD AMERITRADE HOLDING CO 5.600% 12/01/		09/18/2019.	Call 100.6545		3,019,636	3,000,000	3,027,135	3,003,208	0	(2,490)	0	(2,490)	0	3,000,718	0	(718)	(718)	153,569	12/01/2019	1FE
87236Y AD 0	TD AMERITRADE HOLDING CO 3.625% 04/01/		07/30/2019.	RGA Transfer Program		1,685,456	1,600,000	1,676,176	1,654,551	0	(4,816)	0	(4,816)	0	1,649,735	0	35,721	35,721	48,172	04/01/2025	1FE
87236Y AF 5	TD AMERITRADE HOLDING CO 3.300% 04/01/		07/30/2019.	RGA Transfer Program		4,666,050	4,500,000	4,494,580	4,495,319	0	286	0	286	0	4,495,606	0	170,445	170,445	123,338	04/01/2027	1FE
87305Q CH 2	TTX CO 144A 3.600% 01/15/25		07/30/2019.	RGA Transfer Program		5,803,325	5,500,000	5,499,175	5,499,694	0	27	0	27	0	5,499,721	0	303,604	303,604	206,250	01/15/2025	1FE
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I 4.31		08/25/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	240	11/25/2048	2FE
87342R AE 4	TACO BELL FUNDING, LLC 2018-1 A2II 4.9		07/30/2019.	RGA Transfer Program		6,281,515	5,970,000	5,970,000	5,970,000	0	0	0	0	0	5,970,000	0	311,515	311,515	198,250	11/25/2048	2FE
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/		09/20/2019.	Paydown		62,500	62,500	62,473	62,477	0	23	0	23	0	62,500	0	0	0	1,479	11/20/2038	1FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/		07/30/2019.	RGA Transfer Program		3,045,725	3,050,667	3,050,667	3,050,667	0	0	0	0	0	3,050,667	0	(4,942)	(4,942)	60,963	11/21/2039	1FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/		07/20/2019.	Paydown		47,667	47,667	47,667	47,667	0	0	0	0	0	47,667	0	0	0	909	11/21/2039	1FE
878091 BF 3	TEACHERS INSUR & ANNUITY 144A 4.270% 0		07/30/2019.	RGA Transfer Program		6,504,300	6,000,000	5,988,360	5,988,747	0	120	0	120	0	5,988,867	0	515,433	515,433	181,475	05/15/2047	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2019.	Redemption 100.0000		118,764	118,764	125,988	122,260	0	(145)	0	(145)	0	122,115	0	(3,351)	(3,351)	11,283	02/01/2030	2FE

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
88160Q AN 3	ANDEAVOR LOGIS LP/CORP 5.250% 01/15/25		07/30/2019	RGA Transfer Program		4,230,920	4,000,000	4,251,250	4,201,132	0	(26,993)	0	(26,993)	0	4,174,139	0	56,781	56,781	218,750	01/15/2025	2FE
88160Q AN 3	ANDEAVOR LOGIS LP/CORP 5.250% 01/15/25		09/23/2019	Tax Free Exchange		1,042,581	1,000,000	1,062,500	1,050,051	0	(8,470)	0	(8,470)	0	1,041,581	0	1,000	1,000	52,500	01/15/2025	2FE
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A		07/30/2019	RGA Transfer Program		5,619,133	5,576,583	5,576,340	5,576,321	0	15	0	15	0	5,576,336	0	42,797	42,797	126,774	05/20/2042	1FE
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A		07/20/2019	Paydown		51,400	51,400	51,398	51,398	0	2	0	2	0	51,400	0	0	0	1,115	05/20/2042	1FE
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A		09/20/2019	Paydown		117,216	117,216	117,195	117,197	0	19	0	19	0	117,216	0	0	0	2,757	06/20/2042	1FE
88315L AA 6	TEXTAINER MARINE CONTAINERS 2018-1A A		09/20/2019	Paydown		90,000	90,000	88,936	88,971	0	1,029	0	1,029	0	90,000	0	0	0	2,466	08/20/2043	1FE
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A		09/20/2019	Paydown		40,000	40,000	39,987	0	0	13	0	13	0	40,000	0	0	0	510	04/20/2044	1FE
883203 CA 7	TEXTRON INC 3.900% 09/17/29		07/30/2019	RGA Transfer Program		2,087,600	2,000,000	1,998,220	0	0	0	0	0	0	1,998,220	0	89,380	89,380	17,983	09/17/2029	2FE
883556 AX 0	THERMO FISHER SCIENTIFIC INC 4.500% 03		07/30/2019	RGA Transfer Program		4,132,240	4,000,000	4,142,680	4,036,817	0	(9,449)	0	(9,449)	0	4,027,368	0	104,872	104,872	164,500	03/01/2021	2FE
88632A AA 6	TIAA BANK MORTGAGE LOAN TRUST 2018-3 A1		07/30/2019	RGA Transfer Program		3,767,867	3,666,994	3,629,751	3,630,056	0	663	0	663	0	3,630,718	0	137,148	137,148	97,379	11/25/2048	1FM
88632A AA 6	TIAA BANK MORTGAGE LOAN TRUST 2018-3 A1		07/01/2019	Paydown		89,892	89,892	88,979	88,986	0	905	0	905	0	89,892	0	0	0	2,097	11/25/2048	1FM
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		09/01/2019	Paydown		239,488	239,488	243,380	242,382	0	(2,894)	0	(2,894)	0	239,488	0	0	0	6,342	04/25/2074	1FE
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250		09/25/2019	Paydown		244,250	244,250	251,130	245,025	0	(585)	0	(585)	0	244,440	0	(190)	(190)	5,318	10/25/2053	1FM
89171D AB 3	TOWD POINT MRTGE TRUST 2015-1 A2 3.250		07/30/2019	RGA Transfer Program		2,619,708	2,600,000	2,622,750	2,607,142	0	(3,738)	0	(3,738)	0	2,603,404	0	16,304	16,304	56,099	10/25/2053	1FM
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		09/16/2019	Paydown		18,433	18,433	18,433	18,433	0	0	0	0	0	18,433	0	0	0	639	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2		09/15/2019	Paydown		48,707	48,707	48,707	48,707	0	0	0	0	0	48,707	0	0	0	752	01/15/2043	1FE
89657A AA 4	TRINITY RAIL LEASING L.P. 2018-1A A1 3		09/17/2019	Paydown		149,970	149,970	149,915	149,917	0	53	0	53	0	149,970	0	0	0	3,819	06/17/2048	1FE
89657B AA 2	TRINITY RAIL LEASING L.P. 2019-1A A 3		09/17/2019	Paydown		19,410	19,410	19,400	0	0	10	0	10	0	19,410	0	0	0	262	04/17/2049	1FE
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A		07/30/2019	RGA Transfer Program		3,078,833	3,033,333	3,032,758	3,032,782	0	30	0	30	0	3,032,812	0	46,021	46,021	73,221	03/20/2043	1FE
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A		09/20/2019	Paydown		116,667	116,667	116,645	116,645	0	21	0	21	0	116,667	0	0	0	2,976	03/20/2043	1FE
90117P AC 9	1211 AVENUE OF THE AMERICAS TR 2015-1211		07/30/2019	RGA Transfer Program		5,378,650	5,000,000	5,149,970	5,104,005	0	(8,546)	0	(8,546)	0	5,095,459	0	283,191	283,191	129,475	08/10/2035	1FM
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1		09/25/2019	Paydown		0	0	7,630	7,491	0	(113)	0	(113)	0	7,378	0	(7,378)	(7,378)	5,757	11/08/2027	1FE
904764 AH 0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC		07/30/2019	RGA Transfer Program		18,418,656	13,830,000	15,594,623	14,976,170	0	(33,543)	0	(33,543)	0	14,942,627	0	3,476,029	3,476,029	577,979	11/15/2032	1FE
907818 ED 6	UNION PACIFIC CORP 3.250% 08/15/25		07/30/2019	RGA Transfer Program		5,727,920	5,500,000	5,460,810	5,473,091	0	2,120	0	2,120	0	5,475,212	0	252,708	252,708	171,302	08/15/2025	1FE
90931L AA 6	UNITED AIR 2016-1 AA PTT 3.100% 07/07/		07/07/2019	Redemption 100.0000		26,382	26,382	26,355	0	0	1	0	1	0	26,356	0	26	26	409	07/07/2028	1FE
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2		09/03/2019	Redemption 100.0000		83,524	83,524	83,664	83,618	0	(4)	0	(4)	0	83,614	0	(89)	(89)	3,132	09/03/2026	1FE
911312 BM 7	UNITED PARCEL SERVICE 3.050% 11/15/27		07/30/2019	RGA Transfer Program		3,631,005	3,500,000	3,484,740	3,486,245	0	785	0	785	0	3,487,030	0	143,975	143,975	75,615	11/15/2027	1FE
91159H HA 1	US BANCORP 4.125% 05/24/21		07/30/2019	RGA Transfer Program		2,063,120	2,000,000	2,125,500	2,042,878	0	(10,425)	0	(10,425)	0	2,032,454	0	30,666	30,666	56,375	05/24/2021	1FE
91159H HM 5	US BANCORP 3.100% 04/27/26		07/30/2019	RGA Transfer Program		6,125,700	6,000,000	5,995,380	5,996,487	0	249	0	249	0	5,996,735	0	128,965	128,965	141,050	04/27/2026	1FE
913017 CY 3	UNITED TECHNOLOGIES CORP 4.125% 11/16/		07/30/2019	RGA Transfer Program		5,524,050	5,000,000	4,998,200	4,998,200	0	0	0	0	0	4,998,200	0	525,850	525,850	145,521	11/16/2028	2FE
913017 DD 8	UNITED TECHNOLOGIES CORP 3.950% 08/16/		07/30/2019	RGA Transfer Program		2,156,740	2,000,000	1,996,600	1,996,760	0	250	0	250	0	1,997,010	0	159,730	159,730	75,489	08/16/2025	2FE
913903 AR 1	UNIVERSAL HEALTH SVCS 144A 4.750% 08/0		07/30/2019	RGA Transfer Program		1,719,125	1,700,000	1,740,375	1,716,128	0	(5,767)	0	(5,767)	0	1,710,361	0	8,764	8,764	80,526	08/01/2022	2FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%		09/01/2019	Paydown		110,160	110,160	110,149	110,094	0	67	0	67	0	110,160	0	0	0	1,857	07/20/2033	1FE
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2		07/30/2019	RGA Transfer Program		4,036,120	3,943,333	3,943,333	3,943,333	0	0	0	0	0	3,943,333	0	92,787	92,787	100,358	02/16/2043	1FE
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2		09/15/2019	Paydown		13,333	13,333	13,333	13,333	0	0	0	0	0	13,333	0	0	0	351	02/16/2043	1FE
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A		09/01/2019	Paydown		166,102	166,102	166,046	165,981	0	121	0	121	0	166,102	0	0	0	3,979	04/25/2048	1FE
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		09/01/2019	Paydown		110,672	110,672	110,642	110,545	0	127	0	127	0	110,672	0	0	0	2,115	05/25/2047	1FE
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A		09/01/2019	Paydown		23,016	23,016	23,013	0	0	2	0	2	0	23,016	0	0	0	94	07/25/2049	1FE
92277G AG 2	VENTAS REALTY LP 4.125% 01/15/26		07/30/2019	RGA Transfer Program		2,125,980	2,000,000	1,984,360	1,988,777	0	804	0	804	0	1,989,581	0	136,399	136,399	85,938	01/15/2026	2FE
92343V DU 5	VERIZON COMMUNICATIONS 5.250% 03/16/37		07/30/2019	RGA Transfer Program		4,808,920	4,000,000	3,969,200	3,970,842	0	557	0	557	0	3,971,399	0	837,521	837,521	183,167	03/16/2037	2FE
92345Y AD 8	VERISK ANALYTICS INC 4.000% 06/15/25		07/30/2019	RGA Transfer Program		4,275,480	4,000,000	3,978,520	3,985,377	0	1,158	0	1,158	0	3,986,535	0	288,945	288,945	100,000	06/15/2025	2FE

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2		09/01/2019.	Paydown		156,735	156,735	156,732	156,631	0	104	0	104	0	156,735	0	0	0	3,287	01/25/2047	1FE
92553P AD 4	VIACOM INC 5.625% 09/15/19		09/15/2019.	Maturity		4,000,000	4,000,000	3,975,240	3,997,802	0	2,198	0	2,198	0	4,000,000	0	0	0	225,000	09/15/2019	2FE
928668 AT 9	VOLKSWAGEN GROUP AMERICA 144A 4.625% 1		07/30/2019.	RGA Transfer Program		5,476,350	5,000,000	4,987,900	4,988,101	0	862	0	862	0	4,988,962	0	487,388	487,388	165,123	11/13/2025	2FE
929160 AT 6	VULCAN MATERIALS CO 3.900% 04/01/27		07/30/2019.	RGA Transfer Program		2,582,825	2,500,000	2,490,075	2,491,621	0	501	0	501	0	2,492,122	0	90,703	90,703	80,979	04/01/2027	2FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 4.174%		09/01/2019.	Paydown		24,193	24,193	17,483	20,463	0	66	0	66	0	20,529	0	3,664	3,664	688	10/25/2033	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 4.613%		09/01/2019.	Paydown		16,340	16,340	11,051	12,576	0	28	0	28	0	12,604	0	3,736	3,736	504	02/25/2034	1FM
931142 BF 9	WAL-MART STORES 7.550% 02/15/30		07/30/2019.	RGA Transfer Program		15,763,220	11,000,000	13,835,920	12,683,479	0	(64,034)	0	(64,034)	0	12,619,445	0	3,143,775	3,143,775	795,896	02/15/2030	1FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		09/15/2019.	Paydown		69,888	69,888	69,878	69,883	0	4	0	4	0	69,888	0	0	0	1,447	03/15/2029	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1		09/15/2019.	Paydown		89,724	89,724	89,717	89,718	0	6	0	6	0	89,724	0	0	0	1,665	06/16/2031	1FE
94945P AA 3	WELK RESORTS LLC 2017-AA A 2.820% 06/1		09/15/2019.	Paydown		114,738	114,738	114,727	114,729	0	9	0	9	0	114,738	0	0	0	2,132	06/15/2033	1FE
94945P AB 1	WELK RESORTS LLC 2017-AA B 3.410% 06/1		09/15/2019.	Paydown		114,754	114,754	114,735	114,739	0	15	0	15	0	114,754	0	0	0	2,578	06/15/2033	2FE
94978# AH 0	CVS HEALTH CORP CTL - PASS THROUGH CERT		09/10/2019.	Various		67,075	67,075	67,075	67,074	0	1	0	1	0	67,075	0	0	0	4,736	01/10/2024	2
94978# AJ 6	HY-VEE INC CTL 7.420% 10/05/21		09/05/2019.	Redemption 100.0000		9,561	9,561	9,561	9,561	0	0	0	0	0	9,561	0	0	0	857	10/05/2021	2
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		09/15/2019.	Redemption 100.0000		62,313	62,313	62,313	62,313	0	0	0	0	0	62,313	0	0	0	1,504	09/15/2024	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1		09/11/2019.	Redemption 100.0000		62,563	62,563	62,563	62,563	0	0	0	0	0	62,563	0	0	0	1,510	10/11/2024	2FE
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		09/25/2019.	Paydown		1,149	1,149	1,092	1,138	0	1	0	1	0	1,139	0	10	10	45	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		09/01/2019.	Paydown		539,824	593,747	521,013	569,775	0	135	0	135	0	569,910	0	(30,086)	(30,086)	26,498	07/25/2036	1FM
94989U AS 0	WELLS FARGO MORTGAGE BACKED 2018-1 A17		09/01/2019.	Paydown		203,833	203,833	194,501	194,614	0	9,218	0	9,218	0	203,833	0	0	0	4,902	07/25/2047	1FM
95001G AE 3	WELLS FARGO COMMERCIAL MORTGAG 2017-C42		07/30/2019.	RGA Transfer Program		5,317,650	5,000,000	5,149,935	5,136,006	0	(8,075)	0	(8,075)	0	5,127,931	0	189,719	189,719	119,135	12/15/2050	1FM
95001L AU 6	WELLS FARGO COMMERCIAL MORTGAG 2018-C43		07/30/2019.	RGA Transfer Program		2,593,562	2,366,000	2,436,978	2,432,091	0	(3,821)	0	(3,821)	0	2,428,269	0	165,293	165,293	63,019	03/15/2051	1FM
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1		09/01/2019.	Paydown		744,057	744,057	757,311	0	0	(13,254)	0	(13,254)	0	744,057	0	0	0	7,235	04/25/2049	1FE
95040Q AC 8	WELLTOWER INC 4.250% 04/01/26		07/30/2019.	RGA Transfer Program		2,345,420	2,200,000	2,299,000	2,278,883	0	(5,749)	0	(5,749)	0	2,273,134	0	72,286	72,286	77,657	04/01/2026	2FE
95040Q AD 6	WELLTOWER INC 4.250% 04/15/28		07/30/2019.	RGA Transfer Program		2,154,020	2,000,000	1,978,960	1,979,737	0	1,033	0	1,033	0	1,980,770	0	173,250	173,250	67,292	04/15/2028	2FE
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I 3.573%		07/30/2019.	RGA Transfer Program		4,956,766	4,925,000	4,845,354	4,849,107	0	3,479	0	3,479	0	4,852,586	0	104,181	104,181	109,981	03/15/2048	2FE
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I 3.573%		09/15/2019.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	335	03/15/2048	2FE
95058X AE 8	WENDYS FUNDING LLC 2018-1A A2II 3.884%		07/30/2019.	RGA Transfer Program		5,938,782	5,910,000	5,910,000	5,910,000	0	0	0	0	0	5,910,000	0	28,782	28,782	143,465	03/15/2048	2FE
95058X AH 1	WENDYS FUNDING LLC 2019-1A A2II 4.080%		09/15/2019.	Paydown		11,250	11,250	11,250	0	0	0	0	0	0	11,250	0	0	0	101	06/15/2049	2FE
956708 AA 9	WEST VA HEALTH SYS OBL 4.924% 06/01/48		07/30/2019.	RGA Transfer Program		5,892,200	5,000,000	4,996,900	4,996,933	0	27	0	27	0	4,996,961	0	895,239	895,239	163,449	06/01/2048	1FE
95709T AH 3	WESTAR ENERGY INC 4.125% 03/01/42		07/30/2019.	RGA Transfer Program		3,221,940	3,000,000	2,734,260	2,760,180	0	3,349	0	3,349	0	2,763,529	0	458,411	458,411	113,094	03/01/2042	1FE
96033C AA 0	WESTGATE RESORTS 2016-1A A 3.500% 12/2		09/20/2019.	Paydown		260,329	260,329	259,393	259,842	0	487	0	487	0	260,329	0	0	0	6,114	12/20/2028	1FE
96033D AA 8	WESTGATE RESORTS 2017-1A A 3.050% 12/2		09/01/2019.	Paydown		91,248	91,248	91,138	91,120	0	128	0	128	0	91,248	0	0	0	1,855	12/20/2030	1FE
96033D AB 6	WESTGATE RESORTS 2017-1A B 4.050% 12/2		09/01/2019.	Paydown		45,624	45,624	45,556	45,542	0	82	0	82	0	45,624	0	0	0	1,231	12/20/2030	2FE
96033L AA 0	WESTGATE RESORTS 2015-2A A 3.200% 07/2		09/20/2019.	Paydown		117,687	117,687	117,531	117,471	0	216	0	216	0	117,687	0	0	0	2,516	07/20/2028	1FE
96033L AB 8	WESTGATE RESORTS 2015-2A B 4.000% 07/2		09/20/2019.	Paydown		117,687	117,687	117,503	117,417	0	270	0	270	0	117,687	0	0	0	3,145	07/20/2028	1FE
96033W AB 4	WESTGATE RESORTS 2018-1A B 3.580% 12/2		09/01/2019.	Paydown		218,953	218,953	217,858	217,973	0	980	0	980	0	218,953	0	0	0	5,234	12/20/2031	1FE
96033W AC 2	WESTGATE RESORTS 2018-1A C 4.100% 12/2		09/01/2019.	Paydown		250,232	250,232	249,753	249,737	0	494	0	494	0	250,232	0	0	0	6,850	12/20/2031	2FE
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A		07/30/2019.	RGA Transfer Program		4,222,146	4,061,865	4,058,407	4,058,701	0	108	0	108	0	4,058,810	0	163,337	163,337	119,063	08/15/2042	1FE
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A		07/15/2019.	Paydown		16,875	16,875	16,861	16,862	0	0	0	0	0	16,862	0	13	13	462	08/15/2042	1FE
970648 AG 6	WILLIS NORTH AMERICA INC 4.500% 09/15/		07/30/2019.	RGA Transfer Program		5,399,550	5,000,000	4,998,350	4,998,411	0	90	0	90	0	4,998,501	0	401,049	401,049	200,000	09/15/2028	2FE
97064E AA 6	WILLIS ENGINE SECURITIZATION T 2018-A A		09/15/2019.	Paydown		37,637	37,637	37,635	37,635	0	2	0	2	0	37,637	0	0	0	1,177	09/15/2043	1FE
974153 AA 6	WINGSTOP FUNDING LLC 2018-1 A2 4.970%		09/05/2019.	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	100	12/05/2048	2FE

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1	..	09/01/2019.	Paydown		18,606	18,606	19,234	18,982	0	(6)	0	(6)	0	18,976	0	(370)	(370)	494	06/27/2044	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4	..	09/01/2019.	Paydown		142,080	142,080	145,210	143,510	0	(1,429)	0	(1,429)	0	142,080	0	0	0	3,403	01/20/2045	1FM
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39	..	09/15/2019.	Redemption 100.0000		101,300	101,300	101,300	101,300	0	0	0	0	0	101,300	0	0	0	3,306	01/15/2031	1FE
00908P AB 3	AIR CANADA 2017-1A 3.550% 01/15/30	A	07/15/2019.	Redemption 100.0000		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	2,272	01/15/2030	1FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2019.	Redemption 100.0000		144,747	144,747	146,436	146,184	0	(107)	0	(107)	0	146,077	0	(1,330)	(1,330)	5,211	03/15/2027	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2019.	Redemption 100.0000		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	1,489	03/15/2023	1FE
013716 AQ 8	RIO TINTO ALCAN INC DEBENTURES 7.250%	..	07/30/2019.	RGA Transfer Program		13,777,000	10,000,000	13,031,050	11,857,337	0	(63,841)	0	(63,841)	0	11,793,496	0	1,983,504	1,983,504	634,375	03/15/2031	1FE
559222 AQ 7	MAGNA INTERNATIONAL INC 3.625% 06/15/2	A	07/30/2019.	RGA Transfer Program		8,341,120	8,000,000	8,149,300	8,090,626	0	(9,296)	0	(9,296)	0	8,081,330	0	259,790	259,790	181,250	06/15/2024	1FE
884903 BV 6	THOMSON REUTERS CORP 3.350% 05/15/26	A	07/30/2019.	RGA Transfer Program		2,018,060	2,000,000	1,991,400	1,993,391	0	460	0	460	0	1,993,852	0	24,208	24,208	47,458	05/15/2026	2FE
89352H AW 9	TRANS-CANADA PIPELINES 4.250% 05/15/28	A	07/30/2019.	RGA Transfer Program		7,560,700	7,000,000	6,897,310	6,899,502	0	5,067	0	5,067	0	6,904,569	0	656,131	656,131	210,729	05/15/2028	2FE
98462Y AB 6	YAMANA GOLD INC 4.950% 07/15/24	A	08/12/2019.	Redemption 109.1970		6,005,835	5,500,000	5,548,173	5,530,069	0	(3,096)	0	(3,096)	0	5,526,973	0	478,862	478,862	292,669	07/15/2024	2FE
00774M AA 3	AERCAP IRELAND CAP/GLOBA 3.500% 05/26/	D	07/30/2019.	RGA Transfer Program		3,052,380	3,000,000	2,990,280	2,993,527	0	1,045	0	1,045	0	2,994,572	0	57,808	57,808	71,167	05/26/2022	2FE
00802# AA 4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22	C	09/22/2019.	Redemption 100.0000		26,211	26,211	26,211	26,211	0	0	0	0	0	26,211	0	0	0	1,507	03/22/2035	3FE
034863 AR 1	ANGLO AMERICAN CAPITAL 144A 4.750% 04/	D	07/30/2019.	RGA Transfer Program		4,241,160	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	241,160	241,160	153,056	04/10/2027	2FE
034863 AT 7	ANGLO AMERICAN CAPITAL 144A 4.000% 09/	D	07/30/2019.	RGA Transfer Program		2,020,860	2,000,000	1,999,180	1,999,270	0	41	0	41	0	1,999,311	0	21,549	21,549	70,889	09/11/2027	2FE
046353 AN 8	ASTRAZENECA PLC 3.125% 06/12/27	D	07/30/2019.	RGA Transfer Program		2,040,920	2,000,000	1,989,800	1,991,183	0	530	0	530	0	1,991,713	0	49,207	49,207	39,583	06/12/2027	2FE
052113 AB 3	AUSGRID FINANCE PTY LTD 144A 4.350% 08	D	07/30/2019.	RGA Transfer Program		3,202,350	3,000,000	2,997,210	2,997,211	0	119	0	119	0	2,997,330	0	205,020	205,020	130,138	08/01/2028	2FE
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	09/30/2019.	Redemption 100.0000		31,500	31,500	31,500	31,500	0	0	0	0	0	31,500	0	0	0	1,595	06/30/2035	2FE
05530H A@ 9	BBA AVIATION PLC SERIES B 5.810% 05/18	D	09/18/2019.	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	528,468	05/18/2021	3
05530H B@ 8	BBA AVIATION PLC SR UNSEC NOTES SERIES B	D	09/18/2019.	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	606,524	12/17/2024	3
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A 3.2	D	07/30/2019.	RGA Transfer Program		3,052,200	3,000,000	2,971,920	2,989,295	0	1,714	0	1,714	0	2,991,010	0	61,190	61,190	63,104	06/07/2022	2FE
055451 AR 9	BHP FINANCE USA BHP BILLITON FIN USA LTD	D	07/30/2019.	RGA Transfer Program		3,871,805	3,500,000	3,110,065	3,148,553	0	3,535	0	3,535	0	3,152,088	0	719,717	719,717	62,563	02/24/2042	1FE
06849U AC 9	BARRICK AUSTRALIA FINANCE 4.950% 01/15	D	07/15/2019.	Call 101.2599		3,037,796	3,000,000	2,978,692	2,997,270	0	1,397	0	1,397	0	2,998,667	0	1,333	1,333	186,296	01/15/2020	2FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	D	09/25/2019.	Paydown		75,000	75,000	74,984	74,993	0	7	0	7	0	75,000	0	0	0	1,735	10/25/2027	1FE
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A 4.500% 0	D	07/30/2019.	RGA Transfer Program		5,151,150	5,000,000	4,885,850	4,968,516	0	7,492	0	7,492	0	4,976,008	0	175,142	175,142	170,000	04/28/2021	1FE
12626P AM 5	CRH AMERICA INC 144A 3.875% 05/18/25	C	07/30/2019.	RGA Transfer Program		3,659,285	3,500,000	3,495,695	3,497,067	0	237	0	237	0	3,497,304	0	161,981	161,981	94,938	05/18/2025	2FE
12805P AJ 5	CAL FUNDING LTD 2018-2A A 4.340% 09/25	D	09/25/2019.	Paydown		87,500	87,500	87,490	87,490	0	10	0	10	0	87,500	0	0	0	2,532	09/25/2043	1FE
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625% 02/15/20	D	07/30/2019.	RGA Transfer Program		4,043,160	4,000,000	4,133,680	4,020,259	0	(10,318)	0	(10,318)	0	4,009,941	0	33,219	33,219	177,292	02/15/2020	1FE
191241 AE 8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	D	07/30/2019.	RGA Transfer Program		4,192,400	4,000,000	4,251,000	4,169,697	0	(18,760)	0	(18,760)	0	4,150,937	0	41,463	41,463	105,056	11/26/2023	1FE
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2019.	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	19,755	09/29/2036	2FE
21987B AW 8	CODELCO INC 144A 3.625% 08/01/27	D	07/30/2019.	RGA Transfer Program		3,110,130	3,000,000	3,008,610	3,007,730	0	(498)	0	(498)	0	3,007,232	0	102,898	102,898	108,448	08/01/2027	1FE
225401 AF 5	CREDIT SUISSE GROUP-SPON ADR 144A 3.86	D	07/30/2019.	RGA Transfer Program		2,065,760	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	65,760	65,760	81,249	01/12/2029	2FE
25156P AR 4	DEUTSCHE TELEKOM INTL FINANCE 144A 4.8	D	07/30/2019.	RGA Transfer Program		5,584,100	5,000,000	4,729,300	4,759,978	0	3,120	0	3,120	0	4,763,099	0	821,001	821,001	219,375	03/06/2042	2FE
268317 AD 6	ELECTRICITE DE FRANCE 144A 4.600% 01/2	D	07/30/2019.	RGA Transfer Program		5,054,150	5,000,000	5,142,690	5,019,002	0	(10,163)	0	(10,163)	0	5,008,839	0	45,311	45,311	231,917	01/27/2020	1FE
26835P AC 4	EDP FINANCE BV 144A 4.900% 10/01/19	D	07/30/2019.	RGA Transfer Program		6,523,010	6,500,000	6,260,550	6,476,686	0	17,897	0	17,897	0	6,494,582	0	28,428	28,428	264,532	10/01/2019	2FE
35177P AL 1	FRANCE TELECOM 9.000% 03/01/31	D	07/30/2019.	RGA Transfer Program		7,657,850	5,000,000	5,426,950	5,234,265	0	(6,580)	0	(6,580)	0	5,227,685	0	2,430,165	2,430,165	411,250	03/01/2031	2FE
377373 AD 7	GLAXOSMITHKLINE CAPITAL 2.850% 05/08/2	D	07/30/2019.	RGA Transfer Program		4,062,040	4,000,000	3,984,230	3,994,202	0	958	0	958	0	3,995,161	0	66,879	66,879	82,967	05/08/2022	1FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	09/17/2019.	Paydown		62,500	62,500	62,487	62,492	0	1	0	1	0	62,492	0	8	8	1,329	07/17/2029	1FE
45074G AB 6	IBERDROLA FIN IRELAND 144A 5.000% 09/1	D	09/11/2019.	Various		4,500,000	4,500,000	4,556,705	4,508,328	0	(8,328)	0	(8,328)	0	4,500,000	0	0	0	225,000	09/11/2019	2FE
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5	D	07/15/2019.	Redemption 100.0000		149,000	149,000	149,000	149,000	0	0	0	0	0	149,000	0	0	0	69,338	04/15/2026	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A	D	09/20/2019.	Paydown		605,201	605,201	603,924	604,450	0	751	0	751	0	605,201	0	0	0	14,214	12/21/2026	2FE
49245P AA 4	KERRY GROUP FIN SERVICES 144A 3.200% 0	D	07/30/2019.	RGA Transfer Program		3,031,380	3,000,000	2,776,800	2,890,475	0	13,667	0	13,667	0	2,904,142	0	127,238	127,238	77,600	04/09/2023	2FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	07/30/2019.	RGA Transfer Program		2,459,975	2,435,137	2,428,602	2,429,599	0	298	0	298	0	2,429,897	0	30,078	30,078	72,445	11/15/2027	2FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	08/15/2019.	Redemption 100.0000		31,028	31,028	28,088	28,531	0	143	0	143	0	28,675	0	2,353	2,353	977	11/15/2027	2FE
59284M AC 8	MEXICO CITY ARPT TRUST 144A 3.875% 04/	D	07/30/2019.	RGA Transfer Program		6,754,300	7,000,000	6,969,790	6,973,157	0	1,389	0	1,389	0	6,974,547	0	(220,247)	(220,247)	203,438	04/30/2028	2FE
65557C AN 3	NORDEA BANK AB 144A 6.125% Perpet	D	07/30/2019.	RGA Transfer Program		1,032,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	32,500	32,500	52,233	01/01/9999	2FE
68620Y AA 0	ORIGIN ENERGY FINANCE 144A 5.450% 10/1	D	07/30/2019.	RGA Transfer Program		4,213,360	4,000,000	3,987,800	3,995,920	0	794	0	794	0	3,996,715	0	216,645	216,645	173,189	10/14/2021	2FE
705011 AA 2	PEARSON FUNDING FOUR PLC 144A 3.750% 0	D	07/30/2019.	RGA Transfer Program		3,050,610	3,000,000	2,994,060	2,997,758	0	366	0	366	0	2,998,124	0	52,486	52,486	81,875	05/08/2022	2FE
71654Q AW 2	PETROLEOS MEXICANOS 6.000% 03/05/20	D	07/30/2019.	RGA Transfer Program		3,045,000	3,000,000	2,965,636	2,994,610	0	2,587	0	2,587	0	2,997,197	0	47,803	47,803	162,500	03/05/2020	2FE
71654Q AX 0	PETROLEOS MEXICANOS 5.500% 01/21/21	D	07/30/2019.	RGA Transfer Program		3,067,200	3,000,000	3,060,000	3,047,971	0	(13,055)	0	(13,055)	0	3,034,916	0	32,284	32,284	169,125	01/21/2021	2FE
71654Q CB 6	PETROLEOS MEXICANOS 6.875% 08/04/26	D	07/30/2019.	RGA Transfer Program		4,555,035	4,500,000	4,713,750	0	0	(6,501)	0	(6,501)	0	4,707,249	0	(152,214)	(152,214)	151,250	08/04/2026	2FE
731011 AR 3	REPUBLIC OF POLAND 6.375% 07/15/19	D	07/15/2019.	Maturity		5,500,000	5,500,000	5,632,500	5,509,328	0	(9,328)	0	(9,328)	0	5,500,000	0	0	0	350,625	07/15/2019	1FE
78413H AA 7	SES SA 144A 3.600% 04/04/23	D	07/30/2019.	RGA Transfer Program		1,008,970	1,000,000	995,180	997,735	0	286	0	286	0	998,021	0	10,949	10,949	29,600	04/04/2023	2FE
784309 AA 4	S-JETS Limited 2017-1 A 3.967% 08/15/4	D	09/15/2019.	Paydown		414,168	414,168	414,167	414,164	0	5	0	5	0	414,168	0	0	0	11,865	08/15/2042	1FE
78440P AC 2	SK TELECOM 144A 6.625% 07/20/27	D	07/30/2019.	RGA Transfer Program		6,263,100	5,000,000	4,940,050	4,964,687	0	1,810	0	1,810	0	4,966,497	0	1,296,603	1,296,603	340,451	07/20/2027	1FE
80413T AB 5	SAUDI INTERNATIONAL BOND 3.250% 10/26/	D	07/30/2019.	RGA Transfer Program		10,293,000	10,000,000	9,867,900	9,893,081	0	6,948	0	6,948	0	9,900,029	0	392,971	392,971	247,361	10/26/2026	1FE
806854 AB 1	SCHLUMBERGER INVESTMENT 144A 3.300% 09	D	07/30/2019.	RGA Transfer Program		3,048,330	3,000,000	3,056,880	3,016,805	0	(3,806)	0	(3,806)	0	3,013,000	0	35,330	35,330	86,900	09/14/2021	1FE
80687P AA 4	SCHNIEIDER ELECTRIC SA 144A 2.950% 09/	D	07/30/2019.	RGA Transfer Program		3,560,515	3,500,000	3,503,551	3,501,523	0	(224)	0	(224)	0	3,501,299	0	59,216	59,216	86,902	09/27/2022	1FE
81180W AV 3	SEAGATE HDD CAYMAN 4.250% 03/01/22	D	07/30/2019.	RGA Transfer Program		5,114,950	5,000,000	4,975,930	4,980,132	0	3,400	0	3,400	0	4,983,532	0	131,418	131,418	194,201	03/01/2022	2FE
82481L AD 1	SHIRE ACQ INV IRELAND DA 3.200% 09/23/	D	07/30/2019.	RGA Transfer Program		3,042,330	3,000,000	2,996,430	2,997,146	0	189	0	189	0	2,997,335	0	44,995	44,995	81,867	09/23/2026	2FE
857004 AC 9	STATE GRID OVERSEAS INVESTMENT 144A 4	C	07/30/2019.	RGA Transfer Program		7,964,625	7,500,000	7,430,450	7,459,210	0	3,971	0	3,971	0	7,463,181	0	501,444	501,444	226,016	05/07/2024	1FE
865622 AZ 7	SUMITOMO MITSUI BANKING 3.000% 01/18/2	D	07/30/2019.	RGA Transfer Program		3,047,730	3,000,000	2,993,500	2,997,131	0	389	0	389	0	2,997,520	0	50,210	50,210	93,000	01/18/2023	1FE
87124V AE 9	SYDNEY AIRPORT FINANCE 144A 3.375% 04/	D	07/30/2019.	RGA Transfer Program		2,032,660	2,000,000	1,981,560	1,987,608	0	1,019	0	1,019	0	1,988,627	0	44,033	44,033	50,625	04/30/2025	2FE
87124V AF 6	SYDNEY AIRPORT FINANCE 144A 3.625% 04/	D	07/30/2019.	RGA Transfer Program		2,052,900	2,000,000	1,999,000	1,999,234	0	53	0	53	0	1,999,287	0	53,613	53,613	54,778	04/28/2026	2FE
89382P AA 3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/0	D	08/01/2019.	Redemption 100.0000		55,000	55,000	55,206	55,194	0	(17)	0	(17)	0	55,177	0	(177)	(177)	3,472	08/01/2025	4FE
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A 5.125	C	09/15/2019.	Paydown		71,424	71,424	70,263	70,637	0	787	0	787	0	71,424	0	0	0	2,428	12/13/2048	1FE
90261X GD 8	UBS AG STAMFORD CT 4.875% 08/04/20	D	07/30/2019.	RGA Transfer Program		1,539,555	1,500,000	1,669,215	1,543,942	0	(15,720)	0	(15,720)	0	1,528,222	0	11,333	11,333	72,313	08/04/2020	1FE
92857W AB 6	VODAFONE GROUP PLC 6.250% 11/30/32	C	07/30/2019.	RGA Transfer Program		6,185,000	5,000,000	5,557,600	5,370,368	0	(10,480)	0	(10,480)	0	5,359,888	0	825,112	825,112	208,333	11/30/2032	2FE
928670 AB 4	VOLKSWAGEN INTL FIN NV 144A 4.000% 08/	D	07/30/2019.	RGA Transfer Program		3,047,700	3,000,000	2,979,330	2,995,779	0	1,480	0	1,480	0	2,997,259	0	50,441	50,441	116,000	08/12/2020	2FE
G7333# AD 4	RPC GROUP PLC 4.810% 12/15/21	D	08/02/2019.	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	263,037	12/15/2021	2
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	09/30/2019.	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	3,675	11/30/2033	2PL
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A 4.320% 0	D	07/12/2019.	Redemption 100.0000		26,140	26,140	26,140	0	0	0	0	0	0	26,140	0	0	0	555	01/12/2034	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,610,489,240	1,478,543,079	1,509,518,172	1,431,150,392	2,112	(902,978)	941	(901,807)	0	1,496,448,421	0	113,826,520	113,826,520	52,958,605	XXX	XXX
8399997.	Total - Bonds - Part 4					1,823,008,110	1,678,893,375	1,709,298,687	1,630,780,249	2,112	(1,011,241)	941	(1,010,070)	0	1,695,972,983	0	126,820,827	126,820,827	59,912,478	XXX	XXX
8399999.	Total - Bonds					1,823,008,110	1,678,893,375	1,709,298,687	1,630,780,249	2,112	(1,011,241)	941	(1,010,070)	0	1,695,972,983	0	126,820,827	126,820,827	59,912,478	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
060505 EG 5	BANK OF AMERICA CORP SERIES V PREFERRED		07/08/2019.	Goldman Sachs & Co.	3,000,000.000	3,003,750	0.00	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	3,750	3,750	87,986	XXX	P2FEL
060505 EG 5	BANK OF AMERICA CORP SERIES V PREFERRED		08/02/2019.	Redemption 100.0000	2,448,000.000	2,448,000	0.00	2,460,240	0	0	0	0	0	0	2,460,240	0	(12,240)	(12,240)	18,134	XXX	P2FEL
55261F 70 8	M&T BANK CORPORATION PFD SER C 5%		08/30/2019.	Redemption 1000.0000	4,000.000	4,000,000	0.00	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	201,875	XXX	P2FEL
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					9,451,750	XXX	9,460,240	7,000,000	0	0	0	0	0	9,460,240	0	(8,490)	(8,490)	307,995	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					9,451,750	XXX	9,460,240	7,000,000	0	0	0	0	0	9,460,240	0	(8,490)	(8,490)	307,995	XXX	XXX

Statement as of September 30, 2019 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
8999999.	Total - Preferred Stocks					9,451,750	XXX	9,460,240	7,000,000	0	0	0	0	0	9,460,240	0	(8,490)	(8,490)	307,995	XXX	XXX
9899999.	Total - Preferred and Common Stocks					9,451,750	XXX	9,460,240	7,000,000	0	0	0	0	0	9,460,240	0	(8,490)	(8,490)	307,995	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,832,459,860	XXX	1,718,758,927	1,637,780,249	2,112	(1,011,241)	941	(1,010,070)	0	1,705,433,223	0	126,812,337	126,812,337	60,220,473	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
BARCLAYS CUSTOM 01/14/2020 Strike @ 160.382 BXIIG$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2017	01/14/2020	6,329	1,015,053	160.382	48,722	0	0	167,514		167,514	121,268	0	0	0	0		0/0
BARCLAYS CUSTOM 02/14/2020 Strike @ 160.0548 BXIIG$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/15/2017	02/14/2020	1,796	287,394	160.0548	13,766	0	0	48,023		48,023	34,347	0	0	0	0		
BARCLAYS CUSTOM 1/14/2020 Strike @ 167.5568 BXIIG$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2019	01/14/2020	5,221	874,861	167.5568	0	23,130	0	101,243		101,243	78,112	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/12/2018	01/14/2021	24,543	4,318,237	175.9437	203,781	0	0	307,392		307,392	252,387	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/05/2018	01/14/2021	6,271	1,103,280	175.9437	52,046	0	0	78,537		78,537	64,483	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2022 Strike @ 167.5568 BXIIG$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2019	01/14/2022	543	90,973	167.5568	0	4,257	0	11,213		11,213	6,957	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2019 Strike @ 160.88 BXIIG$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2016	10/11/2019	201	32,347	160.88	1,575	0	0	5,248		5,248	3,919	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2019 Strike @ 168.2026 BXIIG$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/15/2018	10/11/2019	8,826	1,484,531	168.2026	39,187	0	0	166,117		166,117	141,234	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2020 Strike @ 173.3773 BXIIG$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2017	10/14/2020	4,657	807,371	173.3773	38,188	0	0	66,683		66,683	54,544	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2021 Strike @ 168.2026 BXIIG$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/15/2018	10/14/2021	4,288	721,229	168.2026	33,402	0	0	85,495		85,495	58,583	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 176.2006 BXIIG$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2017	11/13/2020	6,497	1,144,856	176.2006	54,402	0	0	78,960		78,960	65,868	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2019 Strike @ 157.6832 BXIIG$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2016	11/14/2019	5,154	812,739	157.6832	39,230	0	0	150,719		150,719	104,453	0	0	0	0		0/0
BARCLAYS CUSTOM 12/13/2019 Strike @ 158.2445 BXIIG$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/14/2016	12/13/2019	2,091	330,934	158.2445	16,070	0	0	59,887		59,887	41,784	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2020 Strike @ 176.7431 BXIIG$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/15/2017	12/14/2020	12,689	2,242,718	176.7431	106,043	0	0	150,159		150,159	124,977	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2021 Strike @ 168.0285 BXIIG$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2018	02/12/2021	176,309	29,624,977	168.0285	1,401,840	0	0	3,472,358		3,472,358	2,449,670	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2020 Strike @ 170.5576 BXIIG$035	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2019	02/14/2020	7,891	1,345,885	170.5576	0	35,826	0	130,758		130,758	94,932	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2021 Strike @ 169.6624 BXIIG$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/14/2018	03/12/2021	179,596	30,470,666	169.6624	1,426,613	0	0	3,302,086		3,302,086	2,358,065	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2020 Strike @ 160.0319 BXIIG$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/14/2017	03/13/2020	2,517	402,848	160.0319	19,529	0	0	67,299		67,299	47,869	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2020 Strike @ 163.3022 BXIIG$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2017	04/14/2020	7,309	1,193,582	163.3022	57,173	0	0	171,634		171,634	128,482	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2021 Strike @ 169.8689 BXIIG$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2018	04/14/2021	75,659	12,852,142	169.8689	601,552	0	0	1,385,146		1,385,146	984,055	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2020 Strike @ 166.4841 BXIIG$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2017	05/14/2020	3,330	554,357	166.4841	26,498	0	0	67,842		67,842	52,966	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2021 Strike @ 170.7436 BXIIG$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2018	05/14/2021	18,395	3,140,799	170.7436	153,229	0	0	325,428		325,428	231,724	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2020 Strike @ 168.9675 BXIIG$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2017	06/12/2020	8,003	1,352,255	168.9675	64,232	0	0	144,974		144,974	113,429	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2020 Strike @ 178.9959 BXIIG$036	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2019	06/12/2020	15,148	2,711,357	178.9959	0	72,103	0	142,728		142,728	70,626	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2021 Strike @ 172.2793 BXIIG$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/15/2018	06/14/2021	4,930	849,292	172.2793	41,260	0	0	81,777		81,777	58,770	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2020 Strike @ 167.017 BXIIG$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2017	07/14/2020	3,843	641,846	167.017	30,560	0	0	76,358		76,358	59,228	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2020 Strike @ 180.8736 BXIIG$037	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/16/2019	07/14/2020	15,395	2,784,536	180.8736	0	74,050	0	126,394		126,394	52,344	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2021 Strike @ 174.1576 BXIIG$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2018	07/14/2021	10,547	1,836,783	174.1576	85,383	0	0	161,265		161,265	117,187	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2018	08/13/2021	1,905	329,456	172.9247	15,366	0	0	30,641		30,641	22,297	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2018	08/13/2021	5,825	1,007,292	172.9247	46,979	0	0	93,683		93,683	68,172	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2020 Strike @ 166.3356 BXIIG$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2017	08/14/2020	2,470	410,886	166.3356	19,681	0	0	50,690		50,690	38,682	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2020 Strike @ 181.3586 BXIIG$038	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2019	08/14/2020	15,229	2,761,903	181.3586	0	74,013	0	122,569		122,569	48,556	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2020 Strike @ 168.6971 BXIIG$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2017	09/14/2020	10,925	1,843,018	168.6971	87,728	0	0	200,628		200,628	156,822	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2020 Strike @ 184.7776 BXIIG$039	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/16/2019	09/14/2020	17,705	3,271,474	184.7776	0	87,285	0	108,094		108,094	20,809	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2021 Strike @ 173.2475 BXIIG$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/18/2018	09/14/2021	11,593	2,008,498	173.2475	93,581	0	0	184,915		184,915	134,177	0	0	0	0		0/0
RUSSELL 2000 1/14/2020 Strike @ 1432.814 4642L$100	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	3,800	5,444,564	1433	0	284,500	0	400,336		400,336	115,836	0	0	0	0		0/0
RUSSELL 2000 1/14/2020 Strike @ 1432.814 4642L$099	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	5,302	7,597,396	1433	0	396,827	0	558,633		558,633	161,806	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1546.679 4642L$095	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	830	1,284,424	1547	66,692	0	0	0		0	(3,084)	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1546.679 4642L$096	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	4,122	6,374,668	1547	330,995	0	0	0		0	(15,309)	0	0	0	0		0/0
RUSSELL 2000 11/14/2019 Strike @ 1502.505 4642L$097	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	11/14/2018	11/14/2019	5,421	8,144,959	1503	433,679	0	0	104,111		104,111	44,367	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 12/13/2019 Strike @ 1410.813 4642L$098	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	12/14/2018	12/13/2019	4,896	6,907,213	1411........	394,633	0	0	584,636	..	584,636	373,738	0	0	0	0	....	0/0...........
RUSSELL 2000 2/14/2020 Strike @ 1545.097 4642L$101	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	02/14/2019	02/14/2020	..19,615	...30,306,614	1545........	0	1,319,155	0	259,318	..	259,318	..(1,059,839)	0	0	0	0	....	0/0...........
RUSSELL 2000 2/14/2020 Strike @ 1545.097 4642L$102	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	02/14/2019	02/14/2020	4,146	6,406,173	1545........	0	278,849	0	54,814	..	54,814	.....(224,034)	0	0	0	0	....	0/0...........
RUSSELL 2000 3/13/2020 Strike @ 1549.635 4642L$103	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	03/14/2019	03/13/2020	..14,279	...22,127,502	1550........	0	962,227	0	222,932	..	222,932	.....(739,295)	0	0	0	0	....	0/0...........
RUSSELL 2000 3/13/2020 Strike @ 1549.635 4642L$104	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	03/14/2019	03/13/2020	4,177	6,472,268	1550........	0	281,450	0	65,207	..	65,207	.....(216,243)	0	0	0	0	....	0/0...........
RUSSELL 2000 4/14/2020 Strike @ 1584.8025 4642L$106	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Morgan Stanley............ 4PQUHN3JPFGFNF3BB653....	04/12/2019	04/14/2020	8,247	...13,069,835	1585........	0	522,858	0	121,656	..	121,656	.....(401,202)	0	0	0	0	....	0/0...........
RUSSELL 2000 4/14/2020 Strike @ 1584.8025 4642L$105	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Morgan Stanley............ 4PQUHN3JPFGFNF3BB653....	04/12/2019	04/14/2020	5,716	9,059,048	1585........	0	362,407	0	85,139	..	85,139	.....(277,268)	0	0	0	0	....	0/0...........
RUSSELL 2000 5/14/2020 Strike @ 1543.059 4642L$107	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	05/14/2019	05/14/2020	3,548	5,474,326	1543........	0	260,100	0	100,515	..	100,515	.....(159,585)	0	0	0	0	....	0/0...........
RUSSELL 2000 5/14/2020 Strike @ 1543.059 4642L$108	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	05/14/2019	05/14/2020	1,239	1,911,187	1543........	0	90,824	0	35,092	..	35,092	.......(55,732)	0	0	0	0	....	0/0...........
RUSSELL 2000 6/12/2020 Strike @ 1522.499 4642L$109	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	06/14/2019	06/12/2020	6,028	9,177,274	1522........	0	419,900	0	283,517	..	283,517	.....(136,383)	0	0	0	0	....	0/0...........
RUSSELL 2000 7/14/2020 Strike @ 1569.999 4642L$110	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	07/12/2019	07/14/2020	5,176	8,126,519	1570........	0	467,935	0	147,038	..	147,038	.....(320,898)	0	0	0	0	....	0/0...........
RUSSELL 2000 8/14/2020 Strike @ 1467.5221 4642L$111	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Morgan Stanley............ 4PQUHN3JPFGFNF3BB653....	08/14/2019	08/14/2020	4,943	7,253,536	1468........	0	345,297	0	585,826	..	585,826	240,528	0	0	0	0	....	0/0...........
RUSSELL 2000 9/14/2020 Strike @ 1578.138 4642L$112	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	09/13/2019	09/14/2020	6,285	9,918,471	1578........	0	462,100	0	253,998	..	253,998	.....(208,102)	0	0	0	0	....	0/0...........
S&P 500 1/14/2020 Strike @ 2582.61 7846L$121	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	01/14/2019	01/14/2020	..10,863	...28,054,763	2583........	0	2,063,937	0	4,521,556	..	4,521,556	...2,457,619	0	0	0	0	....	0/0...........
S&P 500 1/14/2020 Strike @ 2582.61 7846L$122	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	01/14/2019	01/14/2020	4,762	...12,298,389	2583........	0	905,194	0	1,982,118	..	1,982,118	...1,076,925	0	0	0	0	....	0/0...........
S&P 500 10/11/2019 Strike @ 2767.13 7846L$115	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	10/12/2018	10/11/2019	2,014	5,574,190	2767........	409,119	0	0	425,489	..	425,489	300,472	0	0	0	0	....	0/0...........
S&P 500 10/11/2019 Strike @ 2767.13 7846L$113	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	10/12/2018	10/11/2019	6,397	...17,700,390	2767........	..1,299,123	0	0	1,351,104	..	1,351,104	954,123	0	0	0	0	....	0/0...........
S&P 500 10/11/2019 Strike @ 2767.13 7846L$114	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	10/12/2018	10/11/2019	464	1,284,668	2767........	94,288	0	0	98,061	..	98,061	69,249	0	0	0	0	....	0/0...........
S&P 500 11/14/2019 Strike @ 2701.58 7846L$117	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	11/14/2018	11/14/2019	8,945	...24,164,579	2702........	..1,810,548	0	0	2,564,292	..	2,564,292	...1,742,389	0	0	0	0	....	0/0...........
S&P 500 12/13/2019 Strike @ 2599.95 7846L$119	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	12/14/2018	12/13/2019	8,989	...23,370,093	2600........	..1,869,010	0	0	3,498,714	..	3,498,714	...2,219,143	0	0	0	0	....	0/0...........
S&P 500 2/14/2020 Strike @ 2745.73 7846L$124	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	02/14/2019	02/14/2020	..31,379	...86,156,916	2746........	0	5,629,623	0	9,013,006	..	9,013,006	...3,383,383	0	0	0	0	....	0/0...........
S&P 500 2/14/2020 Strike @ 2745.73 7846L$125	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	02/14/2019	02/14/2020	7,730	...21,223,422	2746........	0	1,386,770	0	2,220,215	..	2,220,215	833,445	0	0	0	0	....	0/0...........
S&P 500 3/13/2020 Strike @ 2808.48 7846L$128	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	03/14/2019	03/13/2020	..10,703	...30,058,235	2808........	0	1,875,903	0	2,654,868	..	2,654,868	778,965	0	0	0	0	....	0/0...........
S&P 500 3/13/2020 Strike @ 2808.48 7846L$127	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	03/14/2019	03/13/2020	..38,687	.108,651,132	2808........	0	6,780,803	0	9,596,519	..	9,596,519	...2,815,716	0	0	0	0	....	0/0...........
S&P 500 4/14/2020 Strike @ 2907.41 7846L$130	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Morgan Stanley............ 4PQUHN3JPFGFNF3BB653....	04/12/2019	04/14/2020	..13,672	...39,750,604	2907........	0	2,351,613	0	3,451,016	..	3,451,016	...1,099,403	0	0	0	0	....	0/0...........
S&P 500 4/14/2020 Strike @ 2907.41 7846L$131	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Morgan Stanley............ 4PQUHN3JPFGFNF3BB653....	04/12/2019	04/14/2020	..25,201	...73,269,494	2907........	0	4,334,564	0	6,012,662	..	6,012,662	...1,678,098	0	0	0	0	....	0/0...........
S&P 500 5/14/2020 Strike @ 2834.41 7846L$133	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	05/14/2019	05/14/2020	..10,567	...29,952,316	2834........	0	1,946,900	0	2,656,791	..	2,656,791	709,891	0	0	0	0	....	0/0...........
S&P 500 5/14/2020 Strike @ 2834.41 7846L$134	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	05/14/2019	05/14/2020	4,371	...12,389,546	2834........	0	805,305	0	1,098,961	..	1,098,961	293,656	0	0	0	0	....	0/0...........
S&P 500 6/12/2020 Strike @ 2886.98 7846L$136	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	06/14/2019	06/12/2020	..12,109	...34,957,055	2887........	0	2,163,200	0	2,695,748	..	2,695,748	532,548	0	0	0	0	....	0/0...........
S&P 500 7/14/2020 Strike @ 3013.77 7846L$138	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	07/12/2019	07/14/2020	..10,003	...30,145,747	3014........	0	1,795,700	0	1,513,688	..	1,513,688	.....(282,012)	0	0	0	0	....	0/0...........
S&P 500 9/14/2020 Strike @ 3007.39 7846L$143	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	09/13/2019	09/14/2020	3,419	...10,282,597	3007........	0	660,578	0	594,664	..	594,664	.......(65,914)	0	0	0	0	....	0/0...........
S&P 500 9/14/2020 Strike @ 3007.39 7846L$142	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	09/13/2019	09/14/2020	..12,898	...38,789,797	3007........	0	2,491,946	0	2,243,294	..	2,243,294	.....(248,652)	0	0	0	0	....	0/0...........
S&P 500 8/14/2020 Strike @ 2840.6 7846L$141	Fixed Index Annuities...	Exhibit 5.	Equity/Index	Morgan Stanley............ 4PQUHN3JPFGFNF3BB653....	08/14/2019	08/14/2020	..13,044	...37,051,991	2841........	0	2,529,438	0	3,385,370	..	3,385,370	855,931	0	0	0	0	....	0/0...........
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$034 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.......	Exhibit 5.	Interest Rate	Goldman Sachs............ W22LROWP2IHZNBB6K528....	12/06/2018	12/06/2023	0	.261,000,000	2.75.........	..9,450,000	0	0	28,421,068	..	28,421,068	.17,070,555	0	0	0	0	....	0/0...........
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$030 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.......	Exhibit 5.	Interest Rate	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	12/06/2018	12/06/2023	0	.245,000,000	2.75.........	..9,300,000	0	0	26,591,626	..	26,591,626	.15,946,866	0	0	0	0	....	0/0...........
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$032 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.......	Exhibit 5.	Interest Rate	BNP Paribas................. KVQR4N79VEW8JPSK1K14....	12/06/2018	12/06/2023	0	.275,000,000	2.75.........	10,615,000	0	0	29,866,336	..	29,866,336	.17,897,909	0	0	0	0	....	0/0...........
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$026 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.......	Exhibit 5.	Interest Rate	Morgan Stanley............ 4PQUHN3JPFGFNF3BB653....	12/06/2018	12/06/2023	0	.273,000,000	2.75.........	10,504,305	0	0	29,574,233	..	29,574,233	.17,733,616	0	0	0	0	....	0/0...........

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$028 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge......	Exhibit 5.	Interest Rate	Credit Suisse................ ANGGYXNX0JLX3X63JN86.....	12/06/2018	12/06/2023	0	.246,000,000	2.75.........	..9,450,000	0	0	26,704,859	..	26,704,859	.15,930,786	0	0	0	0	....	0/0...........
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants..........										60,845,008	...44,546,567	0	..218,523,483	XX	..218,523,483	111,365,189	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
EURO STOXX 50 01/17/2020 Strike @ 3369.37 78463Q$$4 Periodic 01/17/2020......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	01/22/2020	2,437	8,212,705	3369........	0	0	0	........(215,170)	^	.......(215,170)	.....(215,170)	0	0	0	0	....	0/0...........
EURO STOXX 50 02/19/2020 Strike @ 3369.37 78463Q$$5 Periodic 02/19/2020......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	02/21/2020	2,437	8,212,705	3369........	0	0	0	........(209,017)	^	.......(209,017)	.....(209,017)	0	0	0	0	....	0/0...........
EURO STOXX 50 03/19/2020 Strike @ 3369.37 78463Q$$6 Periodic 03/19/2020......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	03/22/2020	2,437	8,212,705	3369........	0	0	0	........(202,043)	^	.......(202,043)	.....(202,043)	0	0	0	0	....	0/0...........
EURO STOXX 50 04/17/2020 Strike @ 3369.37 78463Q$$7 Periodic 04/17/2020......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	04/21/2020	2,437	8,212,705	3369........	0	0	0	........(203,927)	^	.......(203,927)	.....(203,927)	0	0	0	0	....	0/0...........
EURO STOXX 50 05/19/2020 Strike @ 3369.37 78463Q$$8 Periodic 05/19/2020......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	05/21/2020	2,437	8,212,705	3369........	0	0	0	........(222,388)	^	.......(222,388)	.....(222,388)	0	0	0	0	....	0/0...........
EURO STOXX 50 06/19/2020 Strike @ 3369.37 78463Q$$9 Periodic 06/19/2020......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	06/23/2020	2,437	8,212,705	3369........	0	0	0	........(221,379)	^	.......(221,379)	.....(221,379)	0	0	0	0	....	0/0...........
EURO STOXX 50 07/17/2020 Strike @ 3369.37 78463Q$00 Periodic 07/17/2020......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	07/21/2020	2,437	8,212,705	3369........	0	0	0	........(219,500)	^	.......(219,500)	.....(219,500)	0	0	0	0	....	0/0...........
EURO STOXX 50 08/19/2020 Strike @ 3369.37 78463Q$01 Periodic 08/19/2020......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	08/21/2020	2,437	8,212,705	3369........	0	0	0	........(217,458)	^	.......(217,458)	.....(217,458)	0	0	0	0	....	0/0...........
EURO STOXX 50 09/18/2020 Strike @ 3552.65 78463Q$02 Periodic 09/18/2020......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	09/19/2019	09/22/2020	3,497	...12,424,967	3553........	0	0	0	..........(48,447)	^	.........(48,447)	.......(48,447)	0	0	0	0	....	0/0...........
EURO STOXX 50 10/18/2019 Strike @ 3369.37 78463Q$$1 Periodic......................................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	10/22/2019	2,437	8,212,705	3369........	0	0	0	........(209,165)	^	.......(209,165)	.....(209,165)	0	0	0	0	....	0/0...........
EURO STOXX 50 11/19/2019 Strike @ 3369.37 78463Q$$2 Periodic 11/19/2019......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	11/21/2019	2,437	8,212,705	3369........	0	0	0	........(222,690)	^	.......(222,690)	.....(222,690)	0	0	0	0	....	0/0...........
EURO STOXX 50 12/19/2019 Strike @ 3369.37 78463Q$$3 Periodic 12/19/2019......................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	12/23/2019	2,437	8,212,705	3369........	0	0	0	........(221,157)	^	.......(221,157)	.....(221,157)	0	0	0	0	....	0/0...........
FTSE 100 01/17/2020 Strike @ 7189.65 50424Q$$4 Periodic 01/17/2020.................................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	01/22/2020	1,298	9,328,715	7190........	0	0	0	........(176,199)	^	.......(176,199)	.....(176,199)	0	0	0	0	....	0/0...........
FTSE 100 02/19/2020 Strike @ 7189.65 50424Q$$5 Periodic 02/19/2020.................................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	02/21/2020	1,298	9,328,715	7190........	0	0	0	........(166,202)	^	.......(166,202)	.....(166,202)	0	0	0	0	....	0/0...........
FTSE 100 03/19/2020 Strike @ 7189.65 50424Q$$6 Periodic 03/19/2020.................................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	03/22/2020	1,298	9,328,715	7190........	0	0	0	........(162,733)	^	.......(162,733)	.....(162,733)	0	0	0	0	....	0/0...........
FTSE 100 04/17/2020 Strike @ 7189.65 50424Q$$7 Periodic 04/17/2020.................................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	04/21/2020	1,298	9,328,715	7190........	0	0	0	........(161,866)	^	.......(161,866)	.....(161,866)	0	0	0	0	....	0/0...........
FTSE 100 05/19/2020 Strike @ 7189.65 50424Q$$8 Periodic 05/19/2020.................................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	05/21/2020	1,298	9,328,715	7190........	0	0	0	........(161,567)	^	.......(161,567)	.....(161,567)	0	0	0	0	....	0/0...........
FTSE 100 06/19/2020 Strike @ 7189.65 50424Q$$9 Periodic 06/19/2020.................................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	06/23/2020	1,298	9,328,715	7190........	0	0	0	........(159,184)	^	.......(159,184)	.....(159,184)	0	0	0	0	....	0/0...........
FTSE 100 07/17/2020 Strike @ 7189.65 50424Q$00 Periodic 07/17/2020.................................	Variable Annuities........	Exhibit 5.	Product equity risk	Bank of America Mer..... EYKN6V0ZCB8VD9IULB80......	08/19/2019	07/21/2020	1,298	9,328,715	7190........	0	0	0	........(155,871)	^	.......(155,871)	.....(155,871)	0	0	0	0	....	0/0...........

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FTSE 100 08/19/2020 Strike @ 7189.65 50424Q$01 Periodic 08/19/2020	Variable Annuities	Exhibit 5.	Product equity risk	Bank of America Mer EYKN6V0ZCB8VD9IULB80	08/19/2019	08/21/2020	1,298	9,328,715	7190	0	0	0	(160,474)	^	(160,474)	(160,474)	0	0	0	0		0/0
FTSE 100 09/18/2020 Strike @ 7356.42 50424Q$02 Periodic 09/18/2020	Variable Annuities	Exhibit 5.	Product equity risk	Bank of America Mer EYKN6V0ZCB8VD9IULB80	09/19/2019	09/22/2020	1,919	14,113,365	7356	0	0	0	(76,991)	^	(76,991)	(76,991)	0	0	0	0		0/0
FTSE 100 10/18/2019 Strike @ 7189.65 50424Q$$1 Periodic	Variable Annuities	Exhibit 5.	Product equity risk	Bank of America Mer EYKN6V0ZCB8VD9IULB80	08/19/2019	10/22/2019	1,298	9,328,715	7190	0	0	0	(197,088)	^	(197,088)	(197,088)	0	0	0	0		0/0
FTSE 100 11/19/2019 Strike @ 7189.65 50424Q$$2 Periodic 11/19/2019	Variable Annuities	Exhibit 5.	Product equity risk	Bank of America Mer EYKN6V0ZCB8VD9IULB80	08/19/2019	11/21/2019	1,298	9,328,715	7190	0	0	0	(200,575)	^	(200,575)	(200,575)	0	0	0	0		0/0
FTSE 100 12/19/2019 Strike @ 7189.65 50424Q$$3 Periodic 12/19/2019	Variable Annuities	Exhibit 5.	Product equity risk	Bank of America Mer EYKN6V0ZCB8VD9IULB80	08/19/2019	12/23/2019	1,298	9,328,715	7190	0	0	0	(185,970)	^	(185,970)	(185,970)	0	0	0	0		0/0
NASDAQ 100 01/13/2020 Strike @ 7728.15 73935$072 Periodic 01/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	01/15/2020	1,281	9,898,678	7728	0	0	0	(96,837)	^	(96,837)	(96,837)	0	0	0	0		0/0
NASDAQ 100 02/13/2020 Strike @ 7728.15 73935$073 Periodic 02/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	02/17/2020	1,281	9,898,678	7728	0	0	0	(83,643)	^	(83,643)	(83,643)	0	0	0	0		0/0
NASDAQ 100 03/13/2020 Strike @ 7728.15 73935$074 Periodic 03/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	03/17/2020	1,281	9,898,678	7728	0	0	0	(74,309)	^	(74,309)	(74,309)	0	0	0	0		0/0
NASDAQ 100 04/13/2020 Strike @ 7728.15 73935$075 Periodic 04/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	04/15/2020	1,281	9,898,678	7728	0	0	0	(60,683)	^	(60,683)	(60,683)	0	0	0	0		0/0
NASDAQ 100 05/13/2020 Strike @ 7728.15 73935$076 Periodic 05/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	05/15/2020	1,281	9,898,678	7728	0	0	0	(54,385)	^	(54,385)	(54,385)	0	0	0	0		0/0
NASDAQ 100 06/12/2020 Strike @ 7728.15 73935$077 Periodic 06/12/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	06/16/2020	1,281	9,898,678	7728	0	0	0	(49,023)	^	(49,023)	(49,023)	0	0	0	0		0/0
NASDAQ 100 07/13/2020 Strike @ 7728.15 73935$078 Periodic 07/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	07/15/2020	1,281	9,898,678	7728	0	0	0	(41,060)	^	(41,060)	(41,060)	0	0	0	0		0/0
NASDAQ 100 08/13/2020 Strike @ 7728.15 73935$079 Periodic 08/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	08/17/2020	1,281	9,898,678	7728	0	0	0	(39,202)	^	(39,202)	(39,202)	0	0	0	0		0/0
NASDAQ 100 09/11/2020 Strike @ 7892.96 73935$080 Periodic 09/11/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	09/13/2019	09/15/2020	2,083	16,439,615	7893	0	0	0	125,544	^	125,544	125,544	0	0	0	0		0/0
NASDAQ 100 10/11/2019 Strike @ 7728.15 73935$069 Periodic	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	10/15/2019	1,281	9,898,678	7728	0	0	0	(201,298)	^	(201,298)	(201,298)	0	0	0	0		0/0
NASDAQ 100 11/13/2019 Strike @ 7728.15 73935$070 Periodic 11/13/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	11/15/2019	1,281	9,898,678	7728	0	0	0	(141,598)	^	(141,598)	(141,598)	0	0	0	0		0/0
NASDAQ 100 12/13/2019 Strike @ 7728.15 73935$071 Periodic 12/13/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	12/17/2019	1,281	9,898,678	7728	0	0	0	(118,222)	^	(118,222)	(118,222)	0	0	0	0		0/0
RUSSELL 2000 01/13/2020 Strike @ 1510.58 46428$080 Periodic 01/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	01/15/2020	10,629	16,055,275	1511	0	0	0	(172,777)	^	(172,777)	(172,777)	0	0	0	0		0/0
RUSSELL 2000 02/13/2020 Strike @ 1510.58 46428$081 Periodic 02/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	02/17/2020	10,629	16,055,275	1511	0	0	0	(156,915)	^	(156,915)	(156,915)	0	0	0	0		0/0
RUSSELL 2000 03/13/2020 Strike @ 1510.58 46428$082 Periodic 03/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	03/17/2020	10,629	16,055,275	1511	0	0	0	(140,680)	^	(140,680)	(140,680)	0	0	0	0		0/0
RUSSELL 2000 04/13/2020 Strike @ 1510.58 46428$083 Periodic 04/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	04/15/2020	10,629	16,055,275	1511	0	0	0	(125,102)	^	(125,102)	(125,102)	0	0	0	0		0/0

Statement as of September 30, 2019 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 05/13/2020 Strike @ 1510.58 46428$084 Periodic 05/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	05/15/2020	10,629	16,055,275	1511	0	0	0	(116,981)	^	(116,981)	(116,981)	0	0	0	0		0/0
RUSSELL 2000 06/12/2020 Strike @ 1510.58 46428$085 Periodic 06/12/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	06/16/2020	10,629	16,055,275	1511	0	0	0	(108,046)	^	(108,046)	(108,046)	0	0	0	0		0/0
RUSSELL 2000 07/13/2020 Strike @ 1510.58 46428$086 Periodic 07/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	07/15/2020	10,629	16,055,275	1511	0	0	0	(105,958)	^	(105,958)	(105,958)	0	0	0	0		0/0
RUSSELL 2000 08/13/2020 Strike @ 1510.58 46428$087 Periodic 08/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	08/17/2020	10,629	16,055,275	1511	0	0	0	(95,841)	^	(95,841)	(95,841)	0	0	0	0		0/0
RUSSELL 2000 09/11/2020 Strike @ 1578.14 46428$088 Periodic 09/11/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	09/13/2019	09/15/2020	16,896	26,664,285	1578	0	0	0	355,479	^	355,479	355,479	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1510.58 46428$077 Periodic	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	10/15/2019	10,629	16,055,275	1511	0	0	0	(343,737)	^	(343,737)	(343,737)	0	0	0	0		0/0
RUSSELL 2000 11/13/2019 Strike @ 1510.58 46428$078 Periodic 11/13/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	11/15/2019	10,629	16,055,275	1511	0	0	0	(249,594)	^	(249,594)	(249,594)	0	0	0	0		0/0
RUSSELL 2000 12/13/2019 Strike @ 1510.58 46428$079 Periodic 12/13/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	12/17/2019	10,629	16,055,275	1511	0	0	0	(209,244)	^	(209,244)	(209,244)	0	0	0	0		0/0
S&P 500 01/13/2020 Strike @ 2926.32 78462$097 Periodic 01/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	01/15/2020	24,812	72,607,881	2926	0	0	0	(924,039)	^	(924,039)	(924,039)	0	0	0	0		0/0
S&P 500 02/13/2020 Strike @ 2926.32 78462$098 Periodic 02/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	02/17/2020	24,812	72,607,881	2926	0	0	0	(860,922)	^	(860,922)	(860,922)	0	0	0	0		0/0
S&P 500 03/13/2020 Strike @ 2926.32 78462$099 Periodic 03/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	03/17/2020	24,812	72,607,881	2926	0	0	0	(789,670)	^	(789,670)	(789,670)	0	0	0	0		0/0
S&P 500 04/13/2020 Strike @ 2926.32 78462$100 Periodic 04/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	04/15/2020	24,812	72,607,881	2926	0	0	0	(701,267)	^	(701,267)	(701,267)	0	0	0	0		0/0
S&P 500 05/13/2020 Strike @ 2926.32 78462$101 Periodic 05/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	05/15/2020	24,812	72,607,881	2926	0	0	0	(652,876)	^	(652,876)	(652,876)	0	0	0	0		0/0
S&P 500 06/12/2020 Strike @ 2926.32 78462$102 Periodic 06/12/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	06/16/2020	24,812	72,607,881	2926	0	0	0	(593,553)	^	(593,553)	(593,553)	0	0	0	0		0/0
S&P 500 07/13/2020 Strike @ 2926.32 78462$103 Periodic 07/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	07/15/2020	24,812	72,607,881	2926	0	0	0	(553,181)	^	(553,181)	(553,181)	0	0	0	0		0/0
S&P 500 08/13/2020 Strike @ 2926.32 78462$104 Periodic 08/13/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	08/17/2020	24,812	72,607,881	2926	0	0	0	(427,523)	^	(427,523)	(427,523)	0	0	0	0		0/0
S&P 500 09/11/2020 Strike @ 3007.39 78462$105 Periodic 09/11/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	09/13/2019	09/15/2020	40,097	120,586,054	3007	0	0	0	683,691	^	683,691	683,691	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2926.32 78462$094 Periodic	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	10/15/2019	24,812	72,607,881	2926	0	0	0	(1,506,929)	^	(1,506,929)	(1,506,942)	0	0	0	0		0/0
S&P 500 11/13/2019 Strike @ 2926.32 78462$095 Periodic 11/13/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	11/15/2019	24,812	72,607,881	2926	0	0	0	(1,236,725)	^	(1,236,725)	(1,236,725)	0	0	0	0		0/0
S&P 500 12/13/2019 Strike @ 2926.32 78462$096 Periodic 12/13/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	08/13/2019	12/17/2019	24,812	72,607,881	2926	0	0	0	(1,075,670)	^	(1,075,670)	(1,075,670)	0	0	0	0		0/0
S&P 500 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,459	1286	21,324	0	0	158		158	(994)	0	0	0	0		0/0
S&P 500 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1380	37,835	0	0	12		12	(962)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,086	1327	28,446	0	0	289		289	(1,465)	0	0	0	0		0/0
S&P 500 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1380	21,385	0	0	16		16	(593)	0	0	0	0		0/0
S&P 500 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,504	1326	46,387	0	0	551		551	(2,488)	0	0	0	0		0/0
S&P 500 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,633	1364	37,620	0	0	582		582	(2,197)	0	0	0	0		0/0
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company.	8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,237	1258	145,214	0	0	1,959		1,959	(4,697)	0	0	0	0		0/0
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company.	8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	780,970	1258	230,056	0	0	3,319		3,319	(7,772)	0	0	0	0		0/0
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company.	8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,293	1258	75,313	0	0	1,180		1,180	(2,610)	0	0	0	0		0/0
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company.	8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,445	1258	83,041	0	0	1,421		1,421	(2,969)	0	0	0	0		0/0
S&P 500 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,824	1141	4,658	0	0	4		4	(141)	0	0	0	0		0/0
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company.	8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,366	1258	42,517	0	0	785		785	(1,555)	0	0	0	0		0/0
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company.	8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,354	1258	78,819	0	0	1,563		1,563	(2,947)	0	0	0	0		0/0
S&P 500 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,582	1183	6,185	0	0	12		12	(214)	0	0	0	0		0/0
S&P 500 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1370	103,102	0	0	0		0	(1,431)	0	0	0	0		0/0
S&P 500 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1370	50,664	0	0	0		0	(827)	0	0	0	0		0/0
S&P 500 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,125	1181	11,122	0	0	31		31	(396)	0	0	0	0		0/0
S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company.	8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,536	1258	88,085	0	0	1,884		1,884	(3,375)	0	0	0	0		0/0
S&P 500 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010	12/31/2019	190	262,200	1380	62,700	0	0	5		5	(1,424)	0	0	0	0		0/0
S&P 500 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,747	1258	17,796	0	0	97		97	(760)	0	0	0	0		0/0
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company.	8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,179	1258	194,165	0	0	4,502		4,502	(7,550)	0	0	0	0		0/0
S&P 500 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	315	343,164	1089	93,410	0	0	23		23	(926)	0	0	0	0		0/0
S&P 500 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,353	1089	74,010	0	0	30		30	(808)	0	0	0	0		0/0
S&P 500 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1049	41,303	0	0	19		19	(393)	0	0	0	0		0/0
S&P 500 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1049	35,208	0	0	27		27	(386)	0	0	0	0		0/0
S&P 500 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,180	1049	30,864	0	0	34		34	(373)	0	0	0	0		0/0
S&P 500 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,920	1049	35,348	0	0	54		54	(469)	0	0	0	0		0/0
0099999999. Total-Purchased Options-Hedging Other-Put Options											1,696,577	0	0	(15,301,280)	XX	(15,301,280)	(15,370,572)	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other											62,541,585	44,546,567	0	203,222,203	XX	203,222,203	95,994,617	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants											60,845,008	44,546,567	0	218,523,483	XX	218,523,483	111,365,189	0	0	0	0	XXX	XXX
0379999999. Total-Purchased Options-Put Options											1,696,577	0	0	(15,301,280)	XX	(15,301,280)	(15,370,572)	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options											62,541,585	44,546,567	0	203,222,203	XX	203,222,203	95,994,617	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
RUSSELL 2000 1/14/2020 Strike @ 1513.481 4642S$100	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	3,800	5,751,092	1513	0	(138,041)	0	(114,111)		(114,111)	23,931	0	0	0	0		0/0
RUSSELL 2000 1/14/2020 Strike @ 1517.923 4642S$099	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	5,302	8,048,680	1518	0	(184,100)	0	(140,649)		(140,649)	43,451	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1637.00505 4642S$096	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	4,122	6,746,949	1637	144,855	0	0	0		0	2,324	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1642.41843 4642S$095	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	830	1,363,930	1642	27,517	0	0	0		0	420	0	0	0	0		0/0
RUSSELL 2000 11/14/2019 Strike @ 1591.507 4642S$097	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	11/14/2018	11/14/2019	5,421	8,627,432	1592	197,923	0	0	0		0	12,793	0	0	0	0		0/0
RUSSELL 2000 12/13/2019 Strike @ 1492.499 4642S$098	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	4,896	7,307,141	1492	197,860	0	0	(190,709)		(190,709)	(106,580)	0	0	0	0		0/0
RUSSELL 2000 2/14/2020 Strike @ 1633.322 4642S$101	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	19,615	32,037,121	1633	0	(516,030)	0	(1,342)		(1,342)	514,688	0	0	0	0		0/0
RUSSELL 2000 2/14/2020 Strike @ 1636.876 4642S$102	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	4,146	6,786,701	1637	0	(103,960)	0	(238)		(238)	103,722	0	0	0	0		0/0
RUSSELL 2000 3/13/2020 Strike @ 1635.175 4642S$103	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	14,279	23,348,942	1635	0	(378,061)	0	(4,275)		(4,275)	373,786	0	0	0	0		0/0
RUSSELL 2000 3/13/2020 Strike @ 1639.049 4642S$104	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	4,177	6,845,718	1639	0	(104,757)	0	(1,031)		(1,031)	103,726	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)
RUSSELL 2000 4/14/2020 Strike @ 1672.76 4642S$106	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2019	04/14/2020	8,247	13,795,218	1673	0	(162,131)	0	(66,358)		(66,358)	95,773	0	0	0	0		0/0
RUSSELL 2000 4/14/2020 Strike @ 1683.22 4642S$105	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2019	04/14/2020	5,716	9,621,622	1683	0	(92,447)	0	(46,440)		(46,440)	46,008	0	0	0	0		0/0
RUSSELL 2000 5/14/2020 Strike @ 1600.769407 4642S$108	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	1,239	1,982,665	1601	0	(52,600)	0	(9,181)		(9,181)	43,419	0	0	0	0		0/0
RUSSELL 2000 5/14/2020 Strike @ 1615.891385 4642S$107	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	3,548	5,732,714	1616	0	(128,169)	0	(16,673)		(16,673)	111,495	0	0	0	0		0/0
RUSSELL 2000 6/12/2020 Strike @ 1613.392 4642S$109	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	06/14/2019	06/12/2020	6,028	9,725,156	1613	0	(164,772)	0	(56,100)		(56,100)	108,671	0	0	0	0		0/0
RUSSELL 2000 7/14/2020 Strike @ 1660.902 4642S$110	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	5,176	8,597,045	1661	0	(279,400)	0	(25,676)		(25,676)	253,724	0	0	0	0		0/0
RUSSELL 2000 8/14/2020 Strike @ 1554.105904 4642S$111	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2019	08/14/2020	4,943	7,681,495	1554	0	(133,494)	0	(319,541)		(319,541)	(186,047)	0	0	0	0		0/0
RUSSELL 2000 9/14/2020 Strike @ 1672.353 4642S$112	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	6,285	10,510,605	1672	0	(179,424)	0	(71,813)		(71,813)	107,611	0	0	0	0		0/0
S&P 500 1/14/2020 Strike @ 2722.329 7846S$122	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	4,762	12,963,731	2722	0	(551,000)	0	(1,399,745)		(1,399,745)	(848,745)	0	0	0	0		0/0
S&P 500 1/14/2020 Strike @ 2726.978 7846S$121	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	01/14/2019	01/14/2020	10,863	29,623,026	2727	0	(1,233,516)	0	(3,150,431)		(3,150,431)	(1,916,915)	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2914.34132 7846S$113	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	6,397	18,642,051	2914	761,031	0	0	(478,896)		(478,896)	(293,773)	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2940.90576 7846S$114	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	464	1,365,345	2941	49,325	0	0	(24,826)		(24,826)	(13,224)	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2942.28933 7846S$115	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	2,014	5,927,036	2942	212,350	0	0	(105,581)		(105,581)	(55,623)	0	0	0	0		0/0
S&P 500 11/14/2019 Strike @ 2849.35643 7846S$117	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	11/14/2018	11/14/2019	8,945	25,486,382	2849	1,074,761	0	0	(1,397,085)		(1,397,085)	(978,402)	0	0	0	0		0/0
S&P 500 12/13/2019 Strike @ 2741.647 7846S$119	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	8,989	24,643,760	2742	1,200,999	0	0	(2,358,788)		(2,358,788)	(1,612,543)	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2895.647 7846S$124	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	31,379	90,861,088	2896	0	(3,096,610)	0	(5,381,505)		(5,381,505)	(2,284,896)	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2897.843 7846S$125	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	7,730	22,399,196	2898	0	(756,434)	0	(1,313,416)		(1,313,416)	(556,982)	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2962.9464 7846S$127	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	38,687	114,626,944	2963	0	(3,510,404)	0	(5,312,925)		(5,312,925)	(1,802,522)	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2965.19318 7846S$128	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	10,703	31,735,484	2965	0	(959,126)	0	(1,454,090)		(1,454,090)	(494,964)	0	0	0	0		0/0
S&P 500 4/14/2020 Strike @ 3067.9 7846S$131	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2019	04/14/2020	25,201	77,313,995	3068	0	(2,092,517)	0	(3,507,385)		(3,507,385)	(1,414,868)	0	0	0	0		0/0
S&P 500 4/14/2020 Strike @ 3078.95 7846S$130	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2019	04/14/2020	13,672	42,095,928	3079	0	(1,067,668)	0	(2,013,092)		(2,013,092)	(945,423)	0	0	0	0		0/0
S&P 500 5/14/2020 Strike @ 2953.17178 7846S$133	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	10,567	31,207,318	2953	0	(1,228,045)	0	(1,782,586)		(1,782,586)	(554,541)	0	0	0	0		0/0
S&P 500 5/14/2020 Strike @ 2955.43931 7846S$134	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	4,371	12,918,580	2955	0	(503,000)	0	(730,865)		(730,865)	(227,865)	0	0	0	0		0/0
S&P 500 6/12/2020 Strike @ 3050.672 7846S$136	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	06/14/2019	06/12/2020	12,109	36,939,123	3051	0	(1,097,010)	0	(1,437,216)		(1,437,216)	(340,206)	0	0	0	0		0/0
S&P 500 7/14/2020 Strike @ 3180.431 7846S$138	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	10,003	31,812,802	3180	0	(879,269)	0	(669,931)		(669,931)	209,338	0	0	0	0		0/0
S&P 500 9/14/2020 Strike @ 3182.119 7846S$142	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	12,898	41,043,480	3182	0	(1,246,794)	0	(1,075,593)		(1,075,593)	171,201	0	0	0	0		0/0
S&P 500 9/14/2020 Strike @ 3182.119 7846S$143	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	3,419	10,880,015	3182	0	(330,506)	0	(285,124)		(285,124)	45,383	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 3005.63886 7846S$141	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2019	08/14/2020	13,044	39,204,712	3006	0	(1,347,480)	0	(1,974,800)		(1,974,800)	(627,320)	0	0	0	0		0/0
0509999999. Total-Written Options-Hedging Other-Call Options and Warrants										3,866,621	(22,516,765)	0	(36,918,017)	XXX	(36,918,017)	(12,889,975)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$029 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse ANGGYXNX0JLX3X63JN86	12/06/2018	12/06/2023	0	246,000,000	1.750000.	3,900,000	0	0	(12,427,704)		(12,427,704)	(7,788,669)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$035 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528	12/06/2018	12/06/2023	0	261,000,000	1.750000.	4,000,000	0	0	(13,084,928)		(13,084,928)	(8,179,543)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$031 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Mer EYKN6V0ZCB8VD9IULB80	12/06/2018	12/06/2023	0	245,000,000	1.750000.	3,750,000	0	0	(12,320,451)		(12,320,451)	(7,758,108)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$033 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14	12/06/2018	12/06/2023	0	275,000,000	1.750000.	4,380,000	0	0	(13,856,195)		(13,856,195)	(8,790,737)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$027 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/06/2018	12/06/2023	0	273,000,000	1.750000.	4,328,801	0	0	(13,594,220)		(13,594,220)	(8,625,520)	0	0	0	0		0/0
0519999999. Total-Written Options-Hedging Other-Put Options										20,358,801	0	0	(65,283,498)	XXX	(65,283,498)	(41,142,577)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate 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)
0569999999. Total-Written Options-Hedging Other										24,225,422	(22,516,765)	0	(102,201,515)	XX	(102,201,515)	(54,032,552)	0	0	0	0	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants										3,866,621	(22,516,765)	0	(36,918,017)	XX	(36,918,017)	(12,889,975)	0	0	0	0	XXX	XXX
0799999999. Total-Written Options-Put Options										20,358,801	0	0	(65,283,498)	XX	(65,283,498)	(41,142,577)	0	0	0	0	XXX	XXX
0849999999. Total-Written Options										24,225,422	(22,516,765)	0	(102,201,515)	XX	(102,201,515)	(54,032,552)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap-R BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB US EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.78/(1.93)	0	0	255,537	1,416,800		1,416,800	0	396,900	0	0	102,723		100/100
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	255,537	1,416,800	XX	1,416,800	0	396,900	0	0	102,723	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	0	255,537	1,416,800	XX	1,416,800	0	396,900	0	0	102,723	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange										0	0	255,537	1,416,800	XX	1,416,800	0	396,900	0	0	102,723	XXX	XXX
1209999999. Total-Swaps										0	0	255,537	1,416,800	XX	1,416,800	0	396,900	0	0	102,723	XXX	XXX
1399999999. Total-Hedging Effective										0	0	255,537	1,416,800	XX	1,416,800	0	396,900	0	0	102,723	XXX	XXX
1409999999. Total-Hedging Other										86,767,007	22,029,802	0	101,020,688	XX	101,020,688	41,962,065	0	0	0	0	XXX	XXX
1449999999. TOTAL										86,767,007	22,029,802	255,537	102,437,488	XX	102,437,488	41,962,065	396,900	0	0	102,723	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPZ9......	1,546	119,157,950	EURO FX CURR FUT.........	Variable Annuities..................	Exhibit 5.	Product Equity Risk	12/18/2019	CME....... SNZ2OJLFK8MNNCLQOF39.............	09/10/2019	.....123.9700	.....123.3200	642,213	642,213	0	0	0	642,213	642,213	3,710,400	................0/0	625
ECZ9.....	616	..84,411,250	EURO FX CURR FUT.........	Variable Annuities..................	Exhibit 5.	Product Equity Risk	12/18/2019	CME....... SNZ2OJLFK8MNNCLQOF39.............	09/10/2019	........1.1124	........1.0963	1,243,640	1,243,640	0	0	0	1,243,640	1,243,640	1,232,000	................0/0	125,000
JYZ9......	465	..54,044,625	JPN YEN CURR FUT.........	Variable Annuities..................	Exhibit 5.	Product Equity Risk	12/18/2019	CME....... SNZ2OJLFK8MNNCLQOF39.............	09/10/2019	......93.7308	......92.9800	436,384	436,384	0	0	0	436,384	436,384	999,750	................0/0	1,250
NKZ9.....	244	..49,125,063	NIKKEI 225 (OSE)..............	Variable Annuities..................	Exhibit 5.	Product Equity Risk	12/13/2019	OSE....... SNZ2OJLFK8MNNCLQOF39.............	09/11/2019	21,152.0000	21,760.0000	....(1,372,871)	........(1,372,871)	0	0	0	....(1,372,871)	......(1,372,871)	1,557,734	................0/0	1,000
1342999999. Total-Short Futures-Hedging Other.......................												949,365	949,365	0	0	0	949,365	949,365	7,499,884	XXX	XXX
1389999999. Total-Short Futures..												949,365	949,365	0	0	0	949,365	949,365	7,499,884	XXX	XXX
1409999999. Total-Hedging Other..												949,365	949,365	0	0	0	949,365	949,365	7,499,884	XXX	XXX
1449999999. TOTAL..												949,365	949,365	0	0	0	949,365	949,365	7,499,884	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO	4,039,749	......(3,090,384)	949,365
Total Net Cash Deposits..	4,039,749	......(3,090,384)	949,365

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	2,322,237	(1,372,871)	2,322,237	2,322,237	(1,372,871)	2,322,237	7,499,884	2,322,237
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	4,990,000	11,924,679	(10,942,772)	0	11,924,679	(10,942,772)	0	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	16,612	0	16,612	16,612	0	16,612	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	15,500,000	16,010,141	0	510,141	16,010,141	0	510,141	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	15,650,000	15,695,679	0	45,679	15,695,679	0	45,679	102,723	102,723
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	0	15,336,140	0	15,336,140	15,336,140	0	15,336,140	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	32,440,000	37,080,005	(4,377,061)	262,944	37,080,005	(4,377,061)	262,944	0	0
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	21,220,000	21,694,065	0	474,065	21,694,065	0	474,065	0	0
0299999999. Total NAIC 1 Designation			89,800,000	117,757,321	(15,319,833)	16,645,581	117,757,321	(15,319,833)	16,645,581	102,723	102,723
0999999999. Gross Totals			89,800,000	120,079,558	(16,692,704)	18,967,818	120,079,558	(16,692,704)	18,967,818	7,602,607	2,424,960
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				120,079,558	(16,692,704)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3			4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification			Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity											
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	15,650,000	15,650,000	15,650,000	N/A	IV
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	4,990,000	4,990,000	4,990,000	N/A	IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	21,220,000	21,220,000	21,220,000	N/A	IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	15,500,000	15,500,000	15,500,000	N/A	IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	32,440,000	32,440,000	32,440,000	N/A	IV
0199999999. Totals							89,800,000	89,800,000	89,800,000	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 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	2,499,498	2,500,000	03/02/2020
21684L 4V 1	COOPERAT RABOBANK UA/NY	C	1	1,699,150	1,700,000	09/09/2020
78012U NS 0	ROYAL BANK OF CANADA NY	C	1	2,200,117	2,200,000	04/24/2020
86958J 7L 7	SVENSKA HANDELSBANKEN NY	C	1	2,498,285	2,500,000	06/10/2020
89114M N7 8	TORONTO DOMINION BANK NY	C	1	2,400,197	2,400,000	06/08/2020
CR4451 31 4	BNP PARIBAS SA REOENT EVERGREEN	C	1	3,000,000	3,000,000	12/29/2019
CR5325 38 4	MERRILL LYNCH PIERCE FENNER & SMITH INC	C	1	3,700,000	3,700,000	11/04/2019
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			17,997,247	18,000,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			17,997,247	18,000,000	XXX
Totals						
6499999.	Total - Issuer Obligations			17,997,247	18,000,000	XXX
7099999.	Subtotal - Bonds			17,997,247	18,000,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		2,200,079	2,200,000	11/14/2019
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		2,999,784	3,000,000	01/10/2020
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		2,299,998	2,300,000	07/07/2020
000000 00 0	ASB FINANCE LTD LONDON	C		2,400,228	2,400,092	01/31/2020
000000 00 0	BNZ INTERNATIONAL FNDNG	C		1,725,083	1,725,100	10/15/2019
000000 00 0	BANCO ESTADO CHILE/NY	C		2,500,153	2,500,000	12/09/2019
000000 00 0	BANCO ESTADO CHILE/NY	C		1,800,086	1,800,000	03/05/2020
000000 00 0	BANK OF AMERICA NA	C		2,500,405	2,500,000	01/10/2020
000000 00 0	BANK OF NOVA SCOTIA HOUS	C		2,199,828	2,200,000	01/27/2020
000000 00 0	BANK OF NOVA SCOTIA	C		2,550,059	2,550,000	10/04/2019
000000 00 0	CANADIAN IMP BK COMM NY	C		2,501,595	2,500,000	12/13/2019
000000 00 0	CA IMPERIAL BK OF COMM	C		2,499,610	2,500,000	02/27/2020
000000 00 0	COMMONWEALTH BK AUSTRALI	C		1,699,915	1,699,705	03/12/2020
000000 00 0	COOPERAT RABOBANK UA/NY	C		2,600,000	2,600,000	12/05/2019
000000 00 0	CREDIT AGRICOLE CIB NY	C		2,199,888	2,200,000	11/07/2019
000000 00 0	CREDIT SUISSE NEW YORK	C		2,500,008	2,500,000	10/02/2019
000000 00 0	HSBC USA INC	C		2,199,688	2,200,000	02/03/2020
000000 00 0	HSBC BANK USA NA	C		2,200,121	2,200,000	11/08/2019
000000 00 0	HSBC BANK USA NA	C		2,200,020	2,200,000	10/28/2019
000000 00 0	JP MORGAN SECURITIES LLC	C		2,199,844	2,200,000	01/24/2020
000000 00 0	LLOYDS BANK CORP MKTS/NY	C		2,500,020	2,500,000	10/10/2019
000000 00 0	LLOYDS BANK CORP MKTS/NY	C		2,899,899	2,900,000	01/08/2020
000000 00 0	MACQUARIE BANK LIMITED	C		1,800,058	1,800,000	12/12/2019
000000 00 0	MIZUHO BANK LTD/NY	C		2,199,978	2,200,000	11/25/2019
000000 00 0	MIZUHO BANK LTD/NY	C		1,699,782	1,700,000	02/21/2020
000000 00 0	NATIONAL AUSTRALI BANK L	C		2,499,293	2,500,000	04/02/2020
000000 00 0	NORDEA BANK ABP NEW YORK	C		1,749,858	1,750,000	03/24/2020
000000 00 0	OLD LINE FUNDING LLC	C		2,200,000	2,200,000	11/08/2019
000000 00 0	SKANDINAV ENSKILDA BK NY	C		2,799,927	2,800,058	11/04/2019
000000 00 0	SKANDINAV ENSKILDA BK NY	C		999,850	1,000,000	03/13/2020
000000 00 0	STATE STREET BANK & TR	C		3,749,977	3,750,000	10/07/2019
000000 00 0	STATE STREET BANK & TR	C		3,199,795	3,200,079	11/15/2019
000000 00 0	SUMITOMO MITSUI BANK NY	C		2,199,998	2,200,000	10/24/2019
000000 00 0	THUNDER BAY FUNDING LLC	C		2,499,998	2,500,000	12/12/2019
000000 00 0	TORONTO DOMINION BANK	C		2,600,068	2,600,000	12/12/2019
000000 00 0	TOYOTA CREDIT CANADA INC	C		2,500,083	2,500,000	11/29/2019
000000 00 0	TOYOTA MOTOR CREDIT CORP	C		500,020	500,000	03/02/2020
000000 00 0	TOYOTA MOTOR FIN NETH BV	C		2,399,141	2,400,000	02/25/2020
000000 00 0	UBS AG LONDON	C		3,000,012	3,000,000	01/10/2020
000000 00 0	WELLS FARGO BANK NA	C		2,200,057	2,200,000	11/08/2019
000000 00 0	WELLS FARGO BANK NA	C		2,498,178	2,500,000	06/05/2020
000000 00 0	WELLS FARGO BANK NA	C		1,000,023	1,000,000	02/21/2020
000000 00 0	WESTPAC BANKING CORP NY	C		1,700,413	1,700,029	02/28/2020
000000 00 0	JP MORGAN SECURITIES LLC REOENT 2.577%	C		4,100,000	4,100,000	11/04/2019
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			101,472,820	101,475,063	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	US DOLLARS	C		(12)	(12)	
9099999.	Total - Cash (Schedule E Part 1 Type)			(12)	(12)	XXX
Cash Equivalents (Schedule E Part 2 Type)						
03209M XA 7	AMPHENOL CORP	C		1,798,848	1,799,019	10/10/2019
05333U X1 3	AUTOZONE INC	C		3,699,752	3,700,000	10/01/2019
46642T X3 2	JM SMUCKER CO	C		3,699,260	3,699,558	10/03/2019
48803T MD 3	KELLS FUNDING LLC	C		3,696,489	3,696,547	10/17/2019
54316U X3 8	LONGSHIP FUNDING LLC	C		1,999,612	1,999,772	10/03/2019
60920W XJ 4	MONDELEZ INTERNATIONAL	C		898,985	899,040	10/18/2019
83050P AN 9	SKANDINAV ENSKILDA BK NY	C		3,450,107	3,450,047	10/02/2019
8AMMF0 8Q 7	GOLDMAN SACHS FINANCIAL SQUARE FUNDS -	C		1,360,861	1,360,861	
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST	C		8,552,509	8,552,509	
CR0263 50 7	BNP Paribas SA REPONT 2.05% 10/1/2019	C		4,500,000	4,500,000	10/01/2019
CR1422 26 8	HSBC Securities (USA) Inc REPONT 2.02%	C		1,000,000	1,000,000	10/01/2019
CR2176 20 2	ING Financial Markets LLC REPONT 1.92%	C		3,500,000	3,500,000	10/01/2019
CR4349 24 5	BNP Paribas SA REPO 2.32% 10/1/2019	C		10,000,000	10,000,000	10/01/2019

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
CR5213 41 6	HSBC Securities (USA) Inc REPO 2.37% 10	C		5,000,000	5,000,000	10/01/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 Type)				53,156,423	53,157,353	XXX
9999999. Totals				172,626,478	172,632,404	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....172,626,478 Book/Adjusted Carrying Value $.....172,632,404
2. Average balance for the year: Fair Value $.....234,686,904 Book/Adjusted Carrying Value $.....234,681,923
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....162,534,787 NAIC 2: $.....10,097,617 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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories								
U.S. Bank Cincinnati, OH		0.000	0	0	106,394,690	220,590,738	276,234,392	XXX
Wells Fargo Securities, LLC Charlotte, NC		0.000	0	0	44,339,998	14,171,608	20,638,195	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	314,963	314,963	314,963	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	151,049,651	235,077,309	297,187,550	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	151,049,651	235,077,309	297,187,550	XXX
0599999. Total Cash	XXX	XXX	0	0	151,049,651	235,077,309	297,187,550	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
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	DIGNITY HEALTH		08/30/2019	2.637	11/01/2019	2,000,000	0	(17,434)
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,000,000	0	(17,434)
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						2,000,000	0	(17,434)
Total Bonds								
7799999. Subtotals - Issuer Obligations						2,000,000	0	(17,434)
8399999. Subtotals - Bonds						2,000,000	0	(17,434)
All Other Money Market Mutual Funds								
31846V 56 7	FIRST AMERICAN GOVT OBLIG FUND CL Z		09/30/2019	2.290		100,319,970	0	932,508
69351J 21 5	PNC Treasury MMF		09/04/2019	1.770		23,530,024	0	85,948
8699999. Total - All Other Money Market Mutual Funds						123,849,994	0	1,018,456
8899999. Total - Cash Equivalents						125,849,994	0	1,001,022