* 8 9 2 0 6 2 0 1 9 2 0 1 0 0 1 0 3 *

QUARTERLY STATEMENT

As of September 30, 2019

of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

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

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... June 26, 1979 Commenced Business..... August 22, 1979

Statutory Home Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 237 .. Cincinnati .. OH .. US .. 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	One Financial Way .. Cincinnati .. OH .. US .. 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100-6015 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts *(Name)*	513-794-6100-6015 *(Area Code) (Telephone Number) (Extension)*
	amber_roberts@ohionational.com *(E-Mail Address)*	513-794-4622 *(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
Michael Joseph DeWeirdt	Senior Vice President	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

Michael Joseph DeWeirdt #	Kristal Elaine Hambrick #	Gary Thomas Huffman	Barbara Ann Turner

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

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

(Signature)	(Signature)	(Signature)
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

Lucas A. Compton, Notary Public
December 2, 2023

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,911,680,827	0	1,911,680,827	2,951,010,564
2. Stocks:				
2.1 Preferred stocks	0	0	0	4,120,000
2.2 Common stocks	8,488,876	0	8,488,876	6,776,182
3. Mortgage loans on real estate:				
3.1 First liens	430,870,845	0	430,870,845	400,572,477
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(7,334,926)), cash equivalents ($.....0) and short-term investments ($.....0)	(7,334,926)	0	(7,334,926)	(7,536,388)
6. Contract loans (including $.....0 premium notes)	125,501,881	0	125,501,881	122,111,063
7. Derivatives	1,447,013	0	1,447,013	123,238
8. Other invested assets	0	0	0	0
9. Receivables for securities	1,238,791	0	1,238,791	1,254,570
10. Securities lending reinvested collateral assets	74,086,926	0	74,086,926	83,187,340
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,545,980,233	0	2,545,980,233	3,561,619,046
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	19,452,218	0	19,452,218	29,250,725
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	11,433,391	0	11,433,391	14,418,828
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	124,936,276	0	124,936,276	131,329,656
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	21,054,663	0	21,054,663	11,686,369
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	1,121,409	0	1,121,409	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	65,721,441	34,291,870	31,429,571	31,746,154
19. Guaranty funds receivable or on deposit	2,136,415	0	2,136,415	2,128,367
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	57,609,359	0	57,609,359	38,593,375
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	75,206	0	75,206	76,202
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,849,520,611	34,291,870	2,815,228,741	3,820,848,722
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	255,674,353	0	255,674,353	233,458,871
28. Total (Lines 26 and 27)	3,105,194,964	34,291,870	3,070,903,094	4,054,307,593

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Fund revenue receivable	69,506	0	69,506	71,202
2502. State taxes recoverable	5,700	0	5,700	5,000
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	75,206	0	75,206	76,202

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....2,095,820,822 less $.....0 included in Line 6.3 (including $.....0 Modco Reserve)	2,095,820,822	3,169,519,436
2. Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	85,731,226	84,320,596
3. Liability for deposit-type contracts (including $.....0 Modco Reserve)	106,857,958	104,271,417
4. Contract claims:		
4.1 Life	19,653,231	14,972,185
4.2 Accident and health	857,801	860,451
5. Policyholders' dividends/refunds to members $.....0 and coupons $.....0 due and unpaid	0	0
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....0 Modco)	0	0
6.2 Policyholder's dividends/refunds to members not yet apportioned (including $.....0 Modco)	0	0
6.3 Coupons and similar benefits (including $.....0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....182,285 accident and health premiums	792,415	489,013
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $.....7,448,929 assumed and $.....3,824,379 ceded	11,273,307	21,179,799
9.4 Interest Maintenance Reserve	2,667,123	4,826,951
10. Commissions to agents due or accrued - life and annuity contracts $.....3,539,914, accident and health $.....225,952 and deposit-type contract funds $.....0	3,765,866	4,832,712
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	1,719,616	1,574,650
13. Transfers to Separate Accounts due or accrued (net) (including $.....483,369 accrued for expense allowances recognized in reserves, net of reinsured allowances)	483,369	(72,232)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,722,962	3,465,489
15.1 Current federal and foreign income taxes, including $.....15,694,677 on realized capital gains (losses)	9,560,844	1,914,380
15.2 Net deferred tax liability	0	0
16. Unearned investment income	3,410,939	3,493,969
17. Amounts withheld or retained by reporting entity as agent or trustee	2,092,135	2,023,004
18. Amounts held for agents' account, including $.....0 agents' credit balances	0	0
19. Remittances and items not allocated	5,335,166	5,966,512
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $.....0 and interest thereon $.....0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	15,977,331	21,649,575
24.02 Reinsurance in unauthorized and certified ($.....0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	21,806,791	1,244,866
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	0
24.09 Payable for securities	4,999,912	0
24.10 Payable for securities lending	74,086,926	83,187,340
24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25. Aggregate write-ins for liabilities	505,794	701,949
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,470,121,534	3,530,422,062
27. From Separate Accounts statement	255,674,353	233,458,871
28. Total liabilities (Lines 26 and 27)	2,725,795,887	3,763,880,933
29. Common capital stock	9,600,005	9,600,005
30. Preferred capital stock	0	0
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	247,530,915	192,850,368
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $.....0)	0	0
36.2 .....0.000 shares preferred (value included in Line 30 $.....0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	335,507,201	280,826,654
38. Totals of Lines 29, 30 and 37	345,107,206	290,426,659
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,070,903,093	4,054,307,592

DETAILS OF WRITE-INS

2501. Unclaimed funds	505,794	701,949
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	505,794	701,949
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	105,101,952	123,706,454	152,081,842
2. Considerations for supplementary contracts with life contingencies	0	7,946	7,946
3. Net investment income	110,999,482	119,103,221	156,227,467
4. Amortization of Interest Maintenance Reserve (IMR)	809,097	1,151,847	1,574,583
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	47,220,786	19,881,094	30,383,279
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,042,429	1,143,515	1,504,645
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	16,114,667	14,459,756	19,758,143
9. Totals (Lines 1 to 8.3)	281,288,413	279,453,833	361,537,905
10. Death benefits	55,235,685	42,099,738	66,962,709
11. Matured endowments (excluding guaranteed annual pure endowments)	0	13,551	13,551
12. Annuity benefits	2,724,843	2,330,989	3,142,500
13. Disability benefits and benefits under accident and health contracts	9,211,927	8,514,117	11,230,250
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	72,497,077	68,662,273	93,565,462
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	2,728,227	2,304,513	3,074,436
18. Payments on supplementary contracts with life contingencies	59,246	77,928	100,372
19. Increase in aggregate reserves for life and accident and health contracts	3,675,300	49,403,993	35,579,788
20. Totals (Lines 10 to 19)	146,132,305	173,407,102	213,669,068
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	33,605,396	35,855,349	48,474,468
22. Commissions and expense allowances on reinsurance assumed	18,751	21,157	26,964
23. General insurance expenses and fraternal expenses	39,426,467	44,468,620	54,896,727
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,403,389	9,065,101	14,533,379
25. Increase in loading on deferred and uncollected premiums	14,789,311	5,772,234	(252,666)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(7,842,368)	(9,321,785)	(12,816,569)
27. Aggregate write-ins for deductions	2,231,436	1,761,087	2,824,631
28. Totals (Lines 20 to 27)	237,764,687	261,028,865	321,356,002
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	43,523,726	18,424,968	40,181,903
30. Dividends to policyholders and refunds to members	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	43,523,726	18,424,968	40,181,903
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,137,447)	3,144,081	4,142,810
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	44,661,173	15,280,887	36,039,093
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....607,033 (excluding taxes of $.....15,087,644 transferred to the IMR)	(1,488,107)	3,765	(182,572)
35. Net income (Line 33 plus Line 34)	43,173,066	15,284,652	35,856,521
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	290,426,660	283,913,228	283,913,228
37. Net income (Line 35)	43,173,066	15,284,652	35,856,521
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....133,884	503,658	89,995	(342,941)
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	3,234,228	9,741,366	(439,011)
41. Change in nonadmitted assets	(3,416,927)	(8,701,727)	2,364,392
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	5,672,244	(641,370)	1,595,300
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(6,000,000)	(6,000,000)	(27,000,000)
53. Aggregate write-ins for gains and losses in surplus	11,514,281	(5,387,454)	(5,520,829)
54. Net change in capital and surplus (Lines 37 through 53)	54,680,550	4,385,462	6,513,432
55. Capital and surplus as of statement date (Lines 36 + 54)	345,107,210	288,298,690	290,426,660

DETAILS OF WRITE-INS

08.301. COI Charges	8,358,029	8,424,007	11,257,859
08.302. Surrender Charges	6,461,664	6,373,566	8,370,376
08.303. Administrative Charges	158,685	(337,817)	129,908
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	1,136,289	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	16,114,667	14,459,756	19,758,143
2701. Health Surrender Benefits	2,063,112	1,761,087	2,312,859
2702. Miscellaneous Expense	168,324	0	511,772
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,231,436	1,761,087	2,824,631
5301. Deferred Coinsurance Gain	11,514,281	0	0
5302. Prior period adjustment	0	(5,387,454)	(5,520,829)
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	11,514,281	(5,387,454)	(5,520,829)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	98,764,975	122,043,557	146,897,251
2. Net investment income	111,039,606	118,658,695	157,464,589
3. Miscellaneous income	30,044,282	21,024,609	31,887,924
4. Total (Lines 1 through 3)	239,848,863	261,726,861	336,249,764
5. Benefit and loss related payments	140,679,201	123,553,931	150,928,470
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(8,397,969)	(11,317,262)	(15,351,227)
7. Commissions, expenses paid and aggregate write-ins for deductions	86,554,049	91,754,916	120,322,877
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $.....360,410 tax on capital gains (losses)	6,910,766	10,602,775	8,219,963
10. Total (Lines 5 through 9)	225,746,047	214,594,359	264,120,083
11. Net cash from operations (Line 4 minus Line 10)	14,102,816	47,132,502	72,129,681
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	229,025,389	232,713,551	350,752,160
12.2 Stocks	4,000,000	4,125,147	4,125,147
12.3 Mortgage loans	35,688,521	51,957,212	68,915,930
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	5,015,691	0	1,101,186
12.8 Total investment proceeds (Lines 12.1 to 12.7)	273,729,600	288,795,910	424,894,423
13. Cost of investments acquired (long-term only):			
13.1 Bonds	212,082,855	274,247,674	374,592,019
13.2 Stocks	1,713,000	25,600	25,600
13.3 Mortgage loans	66,489,183	51,970,000	63,470,000
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	691,959	816,338	123,238
13.7 Total investments acquired (Lines 13.1 to 13.6)	280,976,997	327,059,612	438,210,857
14. Net increase or (decrease) in contract loans and premium notes	3,390,818	4,946,469	7,002,216
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(10,638,215)	(43,210,171)	(20,318,650)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	970,102	(4,214,925)	(4,651,982)
16.5 Dividends to stockholders	6,000,000	6,000,000	27,000,000
16.6 Other cash provided (applied)	1,766,759	(4,148,072)	(22,083,162)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(3,263,139)	(14,362,997)	(53,735,144)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	201,462	(10,440,666)	(1,924,113)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(7,536,389)	(5,612,276)	(5,612,276)
19.2 End of period (Line 18 plus Line 19.1)	(7,334,927)	(16,052,943)	(7,536,389)

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

20.0001 Change in securities lending collateral	9,100,414	(85,152,408)	(74,039,515)
20.0002 RGA Coinsurance reinsurance agreement	(1,102,306,469)	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	300,576,341	298,950,174	398,132,093
3. Ordinary individual annuities	36,091	80,706	93,925
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	0	0	0
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	24,229,009	20,559,054	28,682,874
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	324,841,441	319,589,934	426,908,892
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	324,841,441	319,589,934	426,908,892
14. Deposit-type contracts	48,467,110	1,552,740	2,282,452
15. Total (Lines 13 and 14)	373,308,551	321,142,674	429,191,344

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

At September 30, 2019 and December 31, 2018 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	September 30, 2019	December 31, 2018
NET INCOME					
(1) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 43,173,066	$ 35,856,521
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 43,173,066	$ 35,856,521
SURPLUS					
(5) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 345,107,206	$ 290,426,659
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 345,107,206	$ 290,426,659

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

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

(2) OTTI Recognized 3rd Quarter - 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	$	41,208
	2. 12 Months or Longer	$	372,219
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	13,853,174
	2. 12 Months or Longer	$	22,502,905

(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	$	74,084,093

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

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

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

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

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

H. Total Premium Costs for Contracts - NONE

Note 9 – Income Taxes

No significant changes

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

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2019 are summarized below:

	2019
Dividends declared and unpaid (P3, L23,C1)	$ 0
Dividends paid in cash (P5, L16.5, C1)	6,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	0
Dividends to stockholders (P4, L52, C1)	$ 6,000,000

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLI shall maintain a cash pooling agreement. It is ONLI's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLI must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLI for the other parties (e.g. the Company). Settlement is made daily for each party's needs from or to the concentration account. It is ONLI's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLI will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for six months ended September 30, 2019 was $167,880 and $188,562 for the year ended December 31, 2018. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At September 30, 2019, the Company had $47,441,117 in the cash pooling agreement. This amount was included in total assets, Page 2, Line 23.

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $100,000,000 as of September 30, 2019 and December 31, 2018. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	6,486,892	6,486,892	0
(c) Activity Stock	2,000,208	2,000,208	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 8,487,100	$ 8,487,100	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,010,393	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	4,773,920	4,773,920	0
(c) Activity Stock	2,000,180	2,000,180	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 6,774,100	$ 6,774,100	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,008,980	XXX	XXX

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

	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	$ 6,486,892	$ 6,486,892	$ 0	$ 0	$ 0	$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total to Date General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 115,988,019	$ 112,596,496	$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	115,988,019	112,596,496	100,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 118,134,965	$ 120,741,734	$ 100,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 118,064,026	$ 120,319,776	$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	118,064,026	120,319,776	100,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 118,134,965	$ 120,741,734	$ 100,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	$ 99,999,997
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 100,000,000	$ 100,000,000	$ 0	$ 99,999,997

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	$ 100,000,004
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 100,000,000	$ 100,000,000	$ 0	$ 100,000,004

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

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	100,000,000	100,000,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	100,000,000	100,000,000	0

c. FHLB – Prepayment Obligations

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

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

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

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

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

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

C. Wash Sales - NONE

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Cash & Cash equivalents	$ (7,334,926)	$ 0	$ 0	$ 0	$ (7,334,926)
Securities lending collateral	$ 0	$ 74,086,926	$ 0	$ 0	$ 74,086,926
Bonds - Industrial and Misc	$ 0	$ 243,406	$ 0	$ 0	$ 243,406
Common stock - Industrial and Misc	$ 0	$ 8,488,876	$ 0	$ 0	$ 8,488,876
Equity call Options	$ 0	$ 1,447,013	$ 0	$ 0	$ 1,447,013
Separate account assets	$ 255,674,353	$ 0	$ 0	$ 0	$ 255,674,353
Total	$ 248,339,427	$ 84,266,221	$ 0	$ 0	$ 332,605,648
Liabilities at Fair Value					
	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0

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

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

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

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

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

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

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

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

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

(5) Fair Value Disclosures - NONE

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

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 2,032,353,560	$ 1,911,680,827	$ 4,547,818	$ 2,027,805,743	$ 0	$ 0	$ 0
Cash & Cash equivalents	$ (7,334,926)	$ (7,334,926)	$ (7,334,926)	$ 0	$ 0	$ 0	$ 0
Common stock non-affilate	$ 8,488,876	$ 8,488,876	$ 0	$ 8,488,876	$ 0	$ 0	$ 0
Mortgage Loan	$ 426,401,639	$ 430,870,845	$ 0	$ 0	$ 426,401,639	$ 0	$ 0
Securities lending collateral	$ 74,086,926	$ 74,086,926	$ 0	$ 74,086,926	$ 0	$ 0	$ 0
Derivatives- call options	$ 1,447,013	$ 1,447,013	$ 0	$ 1,447,013	$ 0	$ 0	$ 0
Separate account assets	$ 255,674,353	$ 255,674,353	$ 255,674,353	$ 0	$ 0	$ 0	$ 0
Separate account liabilities	$ (255,674,353)	$ (255,674,353)	$ (255,674,353)	$ 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	$ (1,019,941)
Cash, cash equivalents and short-term investments	(712)
Investment income due and accrued	(10,781)
Current federal and foreign income tax recoverable and interest thereon	(18,393)
Net deferred tax asset	(567)
Total Impact on Assets	$ (1,050,394)
Liabilities, Capital and Surplus	
Aggregate reserve for life contracts	$ (1,075,779)
Interest maintenance reserves	(1,557)
Unassigned funds (surplus)	26,942
Total Impact on Liabilities, Capital and Surplus	$ (1,050,394)
Summary of Operations	
Premiums and annuity considerations for life and accident and health contracts	$ (1,103,018)
Increase in aggregate reserves for life and accident and health contracts	(1,075,779)
Aggregate write-ins for deductions – (pre-tax gain on transaction)	(58,109)
Net gain on reinsurance transaction, pre-tax	30,870
Net realized capital gains (losses) less capital gains tax	(125)
Federal and foreign income taxes incurred	3,235
Net income impact before recognition of deferred gain	27,510
Deferral of Reinsurance Gain:	
Premiums and annuity considerations for life and accident and health contracts	1,103,018
Commissions and expense allowances on reinsurance ceded	6,482
Increase in aggregate reserves for life and accident and health contracts	1,075,779
Aggregate write-ins for deductions (IMR release)	58,109
Tax Impact of Transaction Recognized In Net Income	$ 3,122
Capital and Surplus Account	
Net income	3,122
Change in net deferred income tax	(4,932)
Change in non-admitted assets	4,365
Deferred reinsurance gain	24,387
Total Impact on Capital and Surplus	$ 26,942

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

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2018 were $65,599,909. As of September 30, 2019, $12,897,710 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 $59,321,351. 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

NOTES TO FINANCIAL STATEMENTS

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: $ 57,357,514

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 74,084,093

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 74,086,927

16.3 Total payable for securities lending reported on the liability page: $ 74,086,926

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	P.O. Box 2504, Schilitz Park, Suite 300, Milwaukee, WI 53201

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

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

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

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

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$ 0
1.12	Residential mortgages	$ 966,545
1.13	Commercial mortgages	$ 429,904,300
1.14	Total mortgages in good standing	$ 430,870,845
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)	$ 430,870,845
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	60.5
2.2	A&H cost containment percent	1.3
2.3	A&H expense percent excluding cost containment expenses	101.3
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
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	4,116,118	180	425,032	0	4,541,330	0
2. Alaska AK	L	273,497	0	25,126	0	298,623	0
3. Arizona AZ	L	4,632,378	60	445,615	0	5,078,053	0
4. Arkansas AR	L	2,253,551	0	147,311	0	2,400,862	0
5. California CA	L	30,971,372	0	745,032	0	31,716,404	0
6. Colorado CO	L	7,887,536	85	1,050,054	0	8,937,675	17,073
7. Connecticut CT	L	6,675,780	0	248,081	0	6,923,861	0
8. Delaware DE	L	614,393	0	55,238	0	669,631	0
9. District of Columbia DC	L	532,345	0	64,069	0	596,414	0
10. Florida FL	L	24,039,559	0	2,951,012	0	26,990,571	0
11. Georgia GA	L	8,815,263	0	538,165	0	9,353,428	0
12. Hawaii HI	L	111,296	0	14,644	0	125,940	0
13. Idaho ID	L	2,687,883	200	208,135	0	2,896,218	0
14. Illinois IL	L	9,448,694	0	862,248	0	10,310,942	0
15. Indiana IN	L	4,816,697	0	329,178	0	5,145,875	0
16. Iowa IA	L	3,402,618	0	139,386	0	3,542,004	0
17. Kansas KS	L	4,809,704	2,000	342,787	0	5,154,491	0
18. Kentucky KY	L	3,278,762	0	290,798	0	3,569,560	0
19. Louisiana LA	L	3,442,788	0	400,936	0	3,843,724	0
20. Maine ME	L	822,484	0	27,571	0	850,055	0
21. Maryland MD	L	6,542,493	340	598,856	0	7,141,689	0
22. Massachusetts MA	L	6,532,738	0	450,128	0	6,982,866	48,963
23. Michigan MI	L	9,445,943	0	917,827	0	10,363,770	0
24. Minnesota MN	L	4,960,529	0	370,726	0	5,331,255	17,073
25. Mississippi MS	L	1,776,372	0	141,456	0	1,917,828	0
26. Missouri MO	L	4,905,624	0	383,369	0	5,288,993	0
27. Montana MT	L	1,993,847	0	86,891	0	2,080,738	0
28. Nebraska NE	L	3,205,027	0	109,822	0	3,314,849	950,000
29. Nevada NV	L	1,251,024	0	92,395	0	1,343,419	0
30. New Hampshire NH	L	1,797,190	0	124,349	0	1,921,539	0
31. New Jersey NJ	L	8,340,706	0	787,431	0	9,128,137	0
32. New Mexico NM	L	878,611	0	52,670	0	931,281	0
33. New York NY	N	574,110	0	61,008	0	635,118	0
34. North Carolina NC	L	8,363,744	7,695	856,693	0	9,228,132	0
35. North Dakota ND	L	857,010	0	58,899	0	915,909	0
36. Ohio OH	L	20,815,881	0	1,540,168	0	22,356,049	47,309,027
37. Oklahoma OK	L	3,699,812	0	406,561	0	4,106,373	0
38. Oregon OR	L	4,323,322	0	310,143	0	4,633,465	0
39. Pennsylvania PA	L	11,032,210	25,531	1,228,067	0	12,285,808	0
40. Rhode Island RI	L	1,360,227	0	87,919	0	1,448,146	0
41. South Carolina SC	L	3,291,238	0	283,711	0	3,574,949	0
42. South Dakota SD	L	340,406	0	79,869	0	420,275	0
43. Tennessee TN	L	11,508,743	0	853,239	0	12,361,982	0
44. Texas TX	L	24,610,945	0	1,952,681	0	26,563,626	0
45. Utah UT	L	5,425,716	0	406,394	0	5,832,110	0
46. Vermont VT	L	418,093	0	18,513	0	436,606	0
47. Virginia VA	L	7,603,474	0	411,380	0	8,014,854	124,973
48. Washington WA	L	5,914,187	0	492,711	0	6,406,898	0
49. West Virginia WV	L	1,112,364	0	163,865	0	1,276,229	0
50. Wisconsin WI	L	4,483,245	0	480,041	0	4,963,286	0
51. Wyoming WY	L	659,218	0	36,631	0	695,849	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	55,494	0	0	0	55,494	0
54. Puerto Rico PR	L	2,741,493	0	827,126	0	3,568,619	0
55. US Virgin Islands VI	N	8,186	0	0	0	8,186	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	5,574	0	180	0	5,754	0
58. Aggregate Other Alien OT	XXX	16,683	0	4,003	0	20,686	0
59. Subtotal	XXX	294,484,197	36,091	23,986,140	0	318,506,428	48,467,109
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	509,791	0	720,094	0	1,229,885	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	294,993,988	36,091	24,706,234	0	319,736,313	48,467,109
96. Plus Reinsurance Assumed	XXX	0	0	252,424	0	252,424	0
97. Totals (All Business)	XXX	294,993,988	36,091	24,958,658	0	319,988,737	48,467,109
98. Less Reinsurance Ceded	XXX	209,549,925	0	10,441,988	0	219,991,913	0
99. Totals (All Business) less Reinsurance Ceded	XXX	85,444,063	36,091	14,516,670	0	99,996,824	48,467,109

DETAILS OF WRITE-INS

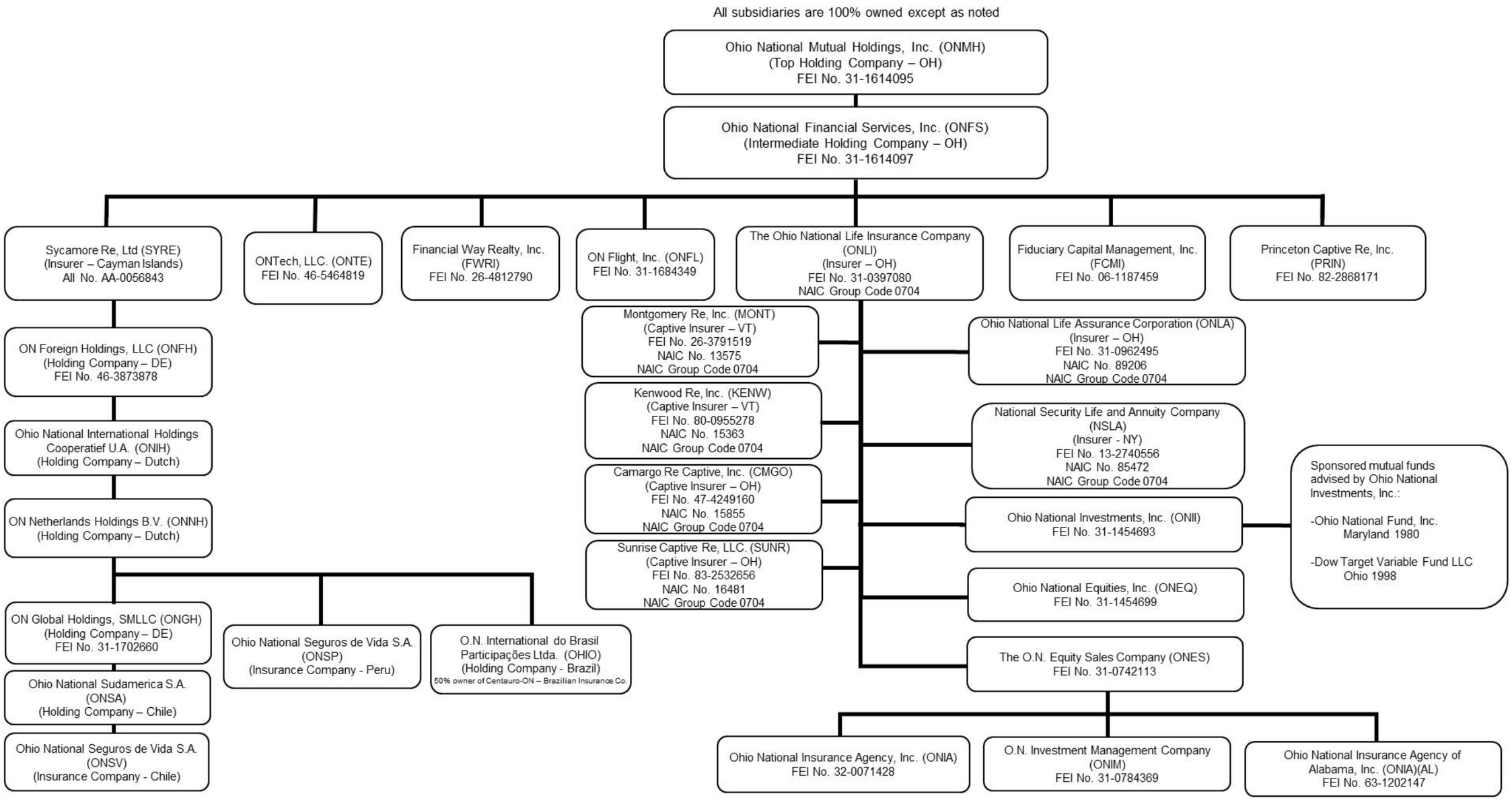
58001. ZZZ Other Alien	XXX	16,683	0	4,003	0	20,686	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	16,683	0	4,003	0	20,686	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0704	Ohio National Mutual Holdings, Inc.	0	31-1684349	0	0		ON Flight, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	26-4812790	0	0		Financial Way Realty, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	46-5464819	0	0		ON Tech, LLC.	DE	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

8920620194900003

8920620194470003

8920620193650003

8920620194480003

8920620194450003

8920620194490003

8920620194460003

Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous gains/(losses)	1,136,289	0	0
08.397. Summary of remaining write-ins for Line 8.3	1,136,289	0	0

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	400,572,479	406,561,002
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	65,962,295	63,470,000
2.2 Additional investment made after acquisition	526,888	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	36,190,817	69,458,523
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	430,870,845	400,572,479
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	430,870,845	400,572,479
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	430,870,845	400,572,479

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,961,906,740	2,943,296,865
2. Cost of bonds and stocks acquired	213,795,855	374,617,619
3. Accrual of discount	895,614	1,095,163
4. Unrealized valuation increase (decrease)	5,726	(5,502)
5. Total gain (loss) on disposals	71,813,954	537,830
6. Deduct consideration for bonds and stocks disposed of	1,327,279,109	357,419,785
7. Deduct amortization of premium	2,001,367	2,564,482
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	780,473	193,446
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,812,763	2,542,478
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,920,169,704	2,961,906,740
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,920,169,704	2,961,906,740

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	1,764,074,134	21,304,888	675,751,456	(14,229,871)	1,781,520,193	1,764,074,134	1,095,397,695	1,776,966,386
2.	NAIC 2 (a)	1,119,418,573	24,852,329	400,797,236	13,731,496	1,105,989,918	1,119,418,573	757,205,162	1,090,824,948
3.	NAIC 3 (a)	60,219,211	0	12,366,070	(7,109,980)	59,602,989	60,219,211	40,743,161	63,575,243
4.	NAIC 4 (a)	10,018,862	1,955,995	2,133,026	7,114,126	11,396,382	10,018,862	16,955,957	18,225,436
5.	NAIC 5 (a)	1,037,953	0	0	(1,349)	1,304,440	1,037,953	1,036,604	1,319,717
6.	NAIC 6 (a)	362,170	0	21,188	1,265	98,840	362,170	342,247	98,840
7.	Total Bonds	2,955,130,903	48,113,212	1,091,068,976	(494,313)	2,959,912,762	2,955,130,903	1,911,680,826	2,951,010,570
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	1,000,000	0	1,000,000	0	1,000,000	1,000,000	0	4,120,000
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,000,000	0	1,000,000	0	1,000,000	1,000,000	0	4,120,000
15.	Total Bonds and Preferred Stock	2,956,130,903	48,113,212	1,092,068,976	(494,313)	2,960,912,762	2,956,130,903	1,911,680,826	2,955,130,570

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	123,238
2.	Cost paid/(consideration received) on additions	1,036,189
3.	Unrealized valuation increase/(decrease)	631,816
4.	Total gain (loss) on termination recognized	(68,645)
5.	Considerations received/(paid) on terminations	275,585
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	1,447,013
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	1,447,013

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

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

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,447,013	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		1,447,013
4.	Part D, Section 1, Column 5	1,447,013	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,447,013	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		1,447,013
10.	Part D, Section 1, Column 8	1,447,013	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	0	4,991,694
3. Accrual of discount	0	8,306
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	5,000,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0426092	FAYETTEVILLE	AR		07/31/2019	4.277	1,675,000	0	4,000,000
0426098	RUSSELLVILLE	AR		07/31/2019	4.277	2,200,000	0	6,100,000
0426099	ROGERS	AR		07/31/2019	4.277	1,450,000	0	3,500,000
0426100	SPRINGDALE	AR		07/31/2019	4.277	2,530,000	0	6,000,000
1126103	BRUNSWICK	GA		09/06/2019	4.250	3,000,000	0	5,175,000
1526109	FISHERS	IN		09/30/2019	4.161	1,680,000	0	2,375,000
3326089	FARMINGDALE	NY		07/30/2019	4.750	600,000	0	1,200,000
3426104	CHARLOTTE	NC		09/13/2019	4.075	3,050,000	0	6,100,000
4426087	NEW BRAUNFELS	TX		07/15/2019	5.028	1,300,000	0	2,200,000
4426106	HOUSTON	TX		09/19/2019	4.140	1,900,000	0	4,800,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	19,385,000	0	41,450,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	19,385,000	0	41,450,000
3399999. Total Mortgages				XXX	XXX	19,385,000	0	41,450,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
2325679	WARREN	MI		03/13/2014	09/20/2019	803,349	0	0	0	0	0	0	758,026	758,026	0	0	0
2425080	MINNETONKA	MN		06/18/2004	07/01/2019	4,575,336	0	0	0	0	0	0	4,385,884	4,385,884	0	0	0
2825496	PAPILLION	NE		04/15/2011	09/05/2019	634,469	0	0	0	0	0	0	610,650	610,650	0	0	0
3625656	MEDINA	OH		10/30/2013	07/11/2019	344,954	0	0	0	0	0	0	313,239	313,239	0	0	0
0199999. Total - Mortgages Closed by Repayment						6,358,108	0	0	0	0	0	0	6,067,799	6,067,799	0	0	0
Mortgages With Partial Repayments																	
0024881	ELKTON	MD		02/15/2000		1,135,106	0	0	0	0	0	0	0	80,388	0	0	0
0024884	LOUISA	KY		04/28/2000		301,476	0	0	0	0	0	0	0	52,832	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001		556,287	0	0	0	0	0	0	0	44,634	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002		2,247,317	0	0	0	0	0	0	0	206,297	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011		230,052	0	0	0	0	0	0	0	43,039	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		808,644	0	0	0	0	0	0	0	38,555	0	0	0
0125745	HOOVER	AL		03/26/2015		1,532,511	0	0	0	0	0	0	0	27,235	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,548,349	0	0	0	0	0	0	0	34,285	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,587,571	0	0	0	0	0	0	0	24,494	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,173,129	0	0	0	0	0	0	0	11,750	0	0	0
0325771	PHOENIX	AZ		06/30/2015		1,110,203	0	0	0	0	0	0	0	15,369	0	0	0
0325823	TEMPE	AZ		04/21/2016		3,156,201	0	0	0	0	0	0	0	21,769	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325824	PHOENIX	AZ		04/26/2016		730,644	0	0	0	0	0	0	0	7,277	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,575,247	0	0	0	0	0	0	0	24,372	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,902,789	0	0	0	0	0	0	0	33,221	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,321,533	0	0	0	0	0	0	0	9,047	0	0	0
0325904	TUCSON	AZ		05/01/2017		554,327	0	0	0	0	0	0	0	7,694	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,348,238	0	0	0	0	0	0	0	11,709	0	0	0
0325941	PHOENIX	AZ		09/12/2017		1,112,294	0	0	0	0	0	0	0	9,661	0	0	0
0325942	PHOENIX	AZ		09/12/2017		621,153	0	0	0	0	0	0	0	5,395	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,482,999	0	0	0	0	0	0	0	17,642	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		4,112,349	0	0	0	0	0	0	0	53,739	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,573,766	0	0	0	0	0	0	0	27,245	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,931,395	0	0	0	0	0	0	0	35,801	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		0	0	0	0	0	0	0	0	5,599	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		0	0	0	0	0	0	0	0	7,354	0	0	0
0426099	ROGERS	AR		07/31/2019		0	0	0	0	0	0	0	0	4,847	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		0	0	0	0	0	0	0	0	8,457	0	0	0
0525522	DANA POINT	CA		08/19/2011		802,725	0	0	0	0	0	0	0	21,509	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		477,066	0	0	0	0	0	0	0	38,116	0	0	0
0525805	HAYWARD	CA		12/14/2015		5,010,085	0	0	0	0	0	0	0	60,755	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,184,402	0	0	0	0	0	0	0	20,016	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,512,285	0	0	0	0	0	0	0	24,149	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		3,297,918	0	0	0	0	0	0	0	24,787	0	0	0
0625722	GREENWOOD	CO		12/15/2014		655,049	0	0	0	0	0	0	0	24,386	0	0	0
0625761	GOLDEN	CO		05/22/2015		3,077,420	0	0	0	0	0	0	0	33,292	0	0	0
0625901	BROOMFIELD	CO		04/18/2017		1,472,934	0	0	0	0	0	0	0	12,997	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		1,024,191	0	0	0	0	0	0	0	8,227	0	0	0
0626026	FALCON	CO		09/11/2018		3,557,516	0	0	0	0	0	0	0	42,797	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		2,233,142	0	0	0	0	0	0	0	26,198	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		1,770,776	0	0	0	0	0	0	0	22,644	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		979,944	0	0	0	0	0	0	0	34,125	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		397,290	0	0	0	0	0	0	0	5,263	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,642,264	0	0	0	0	0	0	0	30,987	0	0	0
1025489	ORLANDO	FL		03/24/2011		597,850	0	0	0	0	0	0	0	16,912	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		673,284	0	0	0	0	0	0	0	34,752	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		935,711	0	0	0	0	0	0	0	25,983	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		739,455	0	0	0	0	0	0	0	19,920	0	0	0
1025519	DESTIN	FL		07/27/2011		2,255,562	0	0	0	0	0	0	0	31,902	0	0	0
1025528	ORLANDO	FL		09/29/2011		622,855	0	0	0	0	0	0	0	16,468	0	0	0
1025565	TAMPA	FL		07/03/2012		2,186,098	0	0	0	0	0	0	0	29,027	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		436,394	0	0	0	0	0	0	0	17,953	0	0	0
1025581	MARIANNA	FL		10/26/2012		1,087,166	0	0	0	0	0	0	0	25,100	0	0	0
1025622	BRADENTON	FL		05/13/2013		888,150	0	0	0	0	0	0	0	19,169	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
1025647	OCOEE	FL		08/29/2013		1,011,669	0	0	0	0	0	0	0	21,315	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		956,414	0	0	0	0	0	0	0	43,176	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		520,237	0	0	0	0	0	0	0	27,056	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,129,615	0	0	0	0	0	0	0	11,262	0	0	0
1025695	NICEVILLE	FL		08/08/2014		868,480	0	0	0	0	0	0	0	7,184	0	0	0
1025698	OCALA	FL		09/03/2014		1,381,132	0	0	0	0	0	0	0	25,123	0	0	0
1025703	NAPLES	FL		09/19/2014		1,226,351	0	0	0	0	0	0	0	22,131	0	0	0
1025736	LIVE OAK	FL		01/20/2015		2,248,193	0	0	0	0	0	0	0	25,370	0	0	0
1025740	DORAL	FL		02/26/2015		1,737,574	0	0	0	0	0	0	0	19,349	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,223,378	0	0	0	0	0	0	0	23,391	0	0	0
1025817	NAPLES	FL		02/19/2016		4,782,941	0	0	0	0	0	0	0	41,249	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		414,317	0	0	0	0	0	0	0	12,317	0	0	0
1025878	ORLANDO	FL		01/05/2017		4,120,848	0	0	0	0	0	0	0	55,058	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,571,148	0	0	0	0	0	0	0	33,334	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		2,012,801	0	0	0	0	0	0	0	27,284	0	0	0
1025963	BRADENTON	FL		12/15/2017		256,193	0	0	0	0	0	0	0	5,418	0	0	0
1125112	TIFTON	GA		11/29/2004		59,842	0	0	0	0	0	0	0	15,083	0	0	0
1125483	SAVANNAH	GA		12/22/2010		867,892	0	0	0	0	0	0	0	25,742	0	0	0
1125597	MACON	GA		01/22/2013		383,406	0	0	0	0	0	0	0	56,903	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		1,038,577	0	0	0	0	0	0	0	9,029	0	0	0
1125969	GRIFFIN	GA		12/21/2017		830,624	0	0	0	0	0	0	0	19,829	0	0	0
1125999	ATLANTA	GA		05/17/2018		791,640	0	0	0	0	0	0	0	4,360	0	0	0
1126028	SAVANNAH	GA		09/27/2018		1,988,462	0	0	0	0	0	0	0	17,923	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,741,603	0	0	0	0	0	0	0	26,196	0	0	0
1126042	MACON	GA		12/14/2018		2,550,000	0	0	0	0	0	0	0	18,882	0	0	0
1126082	SAVANNAH	GA		06/20/2019		0	0	0	0	0	0	0	0	14,866	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		2,111,757	0	0	0	0	0	0	0	18,642	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,218,750	0	0	0	0	0	0	0	15,297	0	0	0
1425458	CHICAGO	IL		07/16/2010		543,741	0	0	0	0	0	0	0	12,856	0	0	0
1425459	GURNEE	IL		07/22/2010		557,444	0	0	0	0	0	0	0	17,602	0	0	0
1425596	CHICAGO	IL		12/26/2012		798,623	0	0	0	0	0	0	0	10,121	0	0	0
1425618	NORTHFIELD	IL		05/03/2013		785,967	0	0	0	0	0	0	0	32,397	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		896,826	0	0	0	0	0	0	0	19,039	0	0	0
1425632	CHICAGO	IL		06/20/2013		896,826	0	0	0	0	0	0	0	19,039	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		882,183	0	0	0	0	0	0	0	17,971	0	0	0
1425673	CHICAGO	IL		01/24/2014		1,040,688	0	0	0	0	0	0	0	11,495	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		1,036,102	0	0	0	0	0	0	0	11,199	0	0	0
1425704	CICERO	IL		09/25/2014		1,928,847	0	0	0	0	0	0	0	21,673	0	0	0
1425750	NORTHFIELD	IL		04/30/2015		666,082	0	0	0	0	0	0	0	4,930	0	0	0
1425860	DEERFIELD	IL		09/29/2016		927,925	0	0	0	0	0	0	0	8,938	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		2,047,105	0	0	0	0	0	0	0	13,626	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
1425946	BARRINGTON	IL		09/27/2017		818,815	0	0	0	0	0	0	0	7,060	0	0	0
1425953	HINSDALE	IL		10/30/2017		2,125,037	0	0	0	0	0	0	0	18,239	0	0	0
1425989	CHICAGO	IL		04/24/2018		1,848,211	0	0	0	0	0	0	0	23,161	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,531,416	0	0	0	0	0	0	0	19,300	0	0	0
1525499	CARMEL	IN		04/28/2011		840,374	0	0	0	0	0	0	0	17,347	0	0	0
1525573	GRIFFITH	IN		09/11/2012		1,352,989	0	0	0	0	0	0	0	31,438	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,534,071	0	0	0	0	0	0	0	32,938	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		682,591	0	0	0	0	0	0	0	50,288	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		625,815	0	0	0	0	0	0	0	11,600	0	0	0
1525707	FISHERS	IN		10/10/2014		2,638,970	0	0	0	0	0	0	0	28,532	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		672,992	0	0	0	0	0	0	0	25,446	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,624,611	0	0	0	0	0	0	0	27,535	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		745,645	0	0	0	0	0	0	0	12,111	0	0	0
1526001	FISHERS	IN		06/15/2018		1,653,279	0	0	0	0	0	0	0	16,697	0	0	0
1526076	FISHERS	IN		05/28/2019		0	0	0	0	0	0	0	0	21,345	0	0	0
1625278	ELLSWORTH	IA		11/28/2006		467,982	0	0	0	0	0	0	0	16,617	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		1,217,159	0	0	0	0	0	0	0	36,874	0	0	0
1825646	LEXINGTON	KY		08/22/2013		1,167,687	0	0	0	0	0	0	0	32,481	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		1,058,584	0	0	0	0	0	0	0	29,489	0	0	0
1825708	LEXINGTON	KY		10/10/2014		2,334,853	0	0	0	0	0	0	0	91,135	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,596,171	0	0	0	0	0	0	0	16,850	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,747,158	0	0	0	0	0	0	0	37,071	0	0	0
1826049	RICHMOND	KY		02/14/2019		0	0	0	0	0	0	0	0	32,044	0	0	0
2125621	ABERDEEN	MD		05/10/2013		550,660	0	0	0	0	0	0	0	13,683	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,619,945	0	0	0	0	0	0	0	17,714	0	0	0
2126003	ELKTON	MD		06/22/2018		2,167,623	0	0	0	0	0	0	0	20,219	0	0	0
2126046	CROFTON	MD		12/21/2018		1,500,000	0	0	0	0	0	0	0	10,930	0	0	0
2126053	SILVER SPRING	MD		02/21/2019		0	0	0	0	0	0	0	0	30,938	0	0	0
2225506	BURLINGTON	MA		06/09/2011		913,615	0	0	0	0	0	0	0	25,026	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,541,834	0	0	0	0	0	0	0	25,646	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		989,887	0	0	0	0	0	0	0	7,873	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		726,963	0	0	0	0	0	0	0	52,417	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013		787,825	0	0	0	0	0	0	0	15,509	0	0	0
2325674	CLARKSTON	MI		01/28/2014		830,608	0	0	0	0	0	0	0	16,179	0	0	0
2325679	WARREN	MI		03/13/2014		803,349	0	0	0	0	0	0	0	15,298	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		790,053	0	0	0	0	0	0	0	20,362	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,222,793	0	0	0	0	0	0	0	19,771	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,655,682	0	0	0	0	0	0	0	16,926	0	0	0
2325848	WARREN	MI		08/30/2016		886,071	0	0	0	0	0	0	0	13,591	0	0	0
2325870	YPSILANTE	MI		12/12/2016		1,002,917	0	0	0	0	0	0	0	13,507	0	0	0
2325887	ROCHESTER HILLS	MI		02/09/2017		1,624,871	0	0	0	0	0	0	0	11,337	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
2325888	NOVI	MI		02/10/2017		1,532,528	0	0	0	0	0	0	0	40,459	0	0	0
2325902	ROMULUS	MI		04/19/2017		496,388	0	0	0	0	0	0	0	17,340	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,683,097	0	0	0	0	0	0	0	23,268	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		0	0	0	0	0	0	0	0	50,916	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,218,706	0	0	0	0	0	0	0	31,895	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		940,104	0	0	0	0	0	0	0	13,261	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		1,138,487	0	0	0	0	0	0	0	15,003	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		557,535	0	0	0	0	0	0	0	14,897	0	0	0
2425812	BUFFALO	MN		01/14/2016		2,084,462	0	0	0	0	0	0	0	20,810	0	0	0
2425962	ST. PAUL	MN		12/15/2017		1,155,545	0	0	0	0	0	0	0	26,930	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		979,983	0	0	0	0	0	0	0	5,737	0	0	0
2525738	RIDGELAND	MS		02/05/2015		738,954	0	0	0	0	0	0	0	19,280	0	0	0
2525867	MADISON	MS		11/21/2016		931,989	0	0	0	0	0	0	0	9,069	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		225,331	0	0	0	0	0	0	0	31,724	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,791,256	0	0	0	0	0	0	0	27,978	0	0	0
2725206	BOZEMAN	MT		02/08/2006		743,295	0	0	0	0	0	0	0	83,419	0	0	0
2825151	OMAHA	NE		06/29/2005		151,183	0	0	0	0	0	0	0	23,671	0	0	0
2825293	OMAHA	NE		12/28/2006		794,538	0	0	0	0	0	0	0	60,723	0	0	0
2825496	PAPILLION	NE		04/15/2011		634,469	0	0	0	0	0	0	0	6,040	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		800,596	0	0	0	0	0	0	0	10,119	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		640,177	0	0	0	0	0	0	0	78,295	0	0	0
3225235	ROSWELL	NM		05/04/2006		890,979	0	0	0	0	0	0	0	84,845	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		1,063,728	0	0	0	0	0	0	0	19,299	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,985,391	0	0	0	0	0	0	0	24,265	0	0	0
3226008	PORTALES	NM		07/11/2018		1,275,325	0	0	0	0	0	0	0	10,261	0	0	0
3226077	SANTA FE	NM		05/31/2019		0	0	0	0	0	0	0	0	17,637	0	0	0
3325115	MORAVIA	NY		12/22/2004		482,028	0	0	0	0	0	0	0	16,627	0	0	0
3325129	AUBURN	NY		03/22/2005		444,319	0	0	0	0	0	0	0	14,909	0	0	0
3325194	MINEOLA	NY		11/18/2005		900,438	0	0	0	0	0	0	0	58,522	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,297,274	0	0	0	0	0	0	0	12,702	0	0	0
3325859	CENTERPORT	NY		09/28/2016		788,433	0	0	0	0	0	0	0	7,629	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		2,591,372	0	0	0	0	0	0	0	34,084	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		1,683,589	0	0	0	0	0	0	0	12,817	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		700,000	0	0	0	0	0	0	0	8,042	0	0	0
3326089	FARMINGDALE	NY		07/30/2019		0	0	0	0	0	0	0	0	2,292	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		899,163	0	0	0	0	0	0	0	28,183	0	0	0
3425582	MONROE	NC		10/26/2012		1,368,015	0	0	0	0	0	0	0	32,074	0	0	0
3425753	GARNER	NC		05/01/2015		1,290,905	0	0	0	0	0	0	0	27,673	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,928,676	0	0	0	0	0	0	0	24,482	0	0	0
3425806	DURHAM	NC		12/18/2015		1,235,270	0	0	0	0	0	0	0	20,094	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,859,314	0	0	0	0	0	0	0	28,669	0	0	0
3425862	MADISON	NC		09/29/2016		564,979	0	0	0	0	0	0	0	4,342	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
3425881	HUNTERSVILLE	NC		01/19/2017		1,027,619	0	0	0	0	0	0	0	10,522	0	0	0
3425911	WAXHAW	NC		06/07/2017		2,082,831	0	0	0	0	0	0	0	12,599	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		2,200,000	0	0	0	0	0	0	0	25,079	0	0	0
3625166	COLUMBUS	OH		08/30/2005		155,989	0	0	0	0	0	0	0	21,989	0	0	0
3625274	GROVE CITY	OH		10/31/2006		559,649	0	0	0	0	0	0	0	16,176	0	0	0
3625283	BROOK PARK	OH		12/05/2006		372,755	0	0	0	0	0	0	0	28,606	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		573,478	0	0	0	0	0	0	0	43,804	0	0	0
3625361	CINCINNATI	OH		12/11/2007		526,308	0	0	0	0	0	0	0	61,503	0	0	0
3625388	CARROLLTON	OH		03/24/2008		761,266	0	0	0	0	0	0	0	40,565	0	0	0
3625534	FOREST PARK	OH		10/27/2011		799,822	0	0	0	0	0	0	0	15,800	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		487,445	0	0	0	0	0	0	0	26,412	0	0	0
3625615	CLEVELAND	OH		04/30/2013		817,481	0	0	0	0	0	0	0	17,740	0	0	0
3625616	CINCINNATI	OH		05/01/2013		171,318	0	0	0	0	0	0	0	30,130	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,419,155	0	0	0	0	0	0	0	30,813	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,579,799	0	0	0	0	0	0	0	33,528	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		673,982	0	0	0	0	0	0	0	7,596	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		1,924,831	0	0	0	0	0	0	0	21,610	0	0	0
3625726	CINCINNATI	OH		12/18/2014		2,777,102	0	0	0	0	0	0	0	30,276	0	0	0
3625763	WASHINGTON TWP	OH		06/04/2015		1,363,009	0	0	0	0	0	0	0	23,231	0	0	0
3625785	DAYTON	OH		08/26/2015		837,342	0	0	0	0	0	0	0	13,853	0	0	0
3625827	LORAIN	OH		04/29/2016		1,131,311	0	0	0	0	0	0	0	17,716	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,915,912	0	0	0	0	0	0	0	16,723	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		1,288,719	0	0	0	0	0	0	0	23,623	0	0	0
3625970	FAIRBORN	OH		12/21/2017		1,051,415	0	0	0	0	0	0	0	13,890	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		1,729,244	0	0	0	0	0	0	0	22,269	0	0	0
3625982	OTTAWA	OH		03/14/2018		897,702	0	0	0	0	0	0	0	12,644	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		956,446	0	0	0	0	0	0	0	11,595	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,643,745	0	0	0	0	0	0	0	19,379	0	0	0
3626057	CINCINNATI	OH		03/11/2019		0	0	0	0	0	0	0	0	9,686	0	0	0
3626065	MASON	OH		04/15/2019		0	0	0	0	0	0	0	0	38,275	0	0	0
3626072	BROOK PARK	OH		04/30/2019		0	0	0	0	0	0	0	0	24,179	0	0	0
3626074	STREETSBORO	OH		05/02/2019		0	0	0	0	0	0	0	0	18,960	0	0	0
3725532	TULSA	OK		10/20/2011		887,232	0	0	0	0	0	0	0	19,959	0	0	0
3725944	TULSA	OK		09/15/2017		1,353,897	0	0	0	0	0	0	0	32,833	0	0	0
3825553	PORTLAND	OR		05/07/2012		743,392	0	0	0	0	0	0	0	12,088	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		2,037,972	0	0	0	0	0	0	0	22,310	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		340,292	0	0	0	0	0	0	0	9,089	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		318,520	0	0	0	0	0	0	0	24,331	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		501,033	0	0	0	0	0	0	0	20,900	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		344,506	0	0	0	0	0	0	0	14,367	0	0	0
3925682	PHILADELPHIA	PA		04/17/2014		646,017	0	0	0	0	0	0	0	34,144	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
4125449	GREENVILLE	SC		06/03/2010		316,186	0	0	0	0	0	0	0	28,438	0	0	0
4125536	FORT MILL	SC		10/31/2011		816,518	0	0	0	0	0	0	0	21,313	0	0	0
4125742	GAFFNEY	SC		03/17/2015		3,172,830	0	0	0	0	0	0	0	24,512	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,587,329	0	0	0	0	0	0	0	18,101	0	0	0
4125918	CONWAY	SC		06/28/2017		2,387,138	0	0	0	0	0	0	0	21,143	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,868,110	0	0	0	0	0	0	0	17,672	0	0	0
4325727	LAKELAND	TN		12/19/2014		1,235,010	0	0	0	0	0	0	0	22,409	0	0	0
4325756	FRANKLIN	TN		05/11/2015		889,940	0	0	0	0	0	0	0	15,117	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017		1,510,753	0	0	0	0	0	0	0	12,949	0	0	0
4326034	CHATTANOOGA	TN		11/27/2018		1,150,000	0	0	0	0	0	0	0	8,604	0	0	0
4326055	CHATTANOOGA	TN		02/27/2019		0	0	0	0	0	0	0	0	12,841	0	0	0
4326063	CORDOVA	TN		03/29/2019		0	0	0	0	0	0	0	0	18,372	0	0	0
4425058	ABILENE	TX		02/27/2004		2,752,827	0	0	0	0	0	0	0	66,397	0	0	0
4425107	DALLAS	TX		11/16/2004		168,230	0	0	0	0	0	0	0	42,381	0	0	0
4425222	CONROE	TX		03/28/2006		1,158,135	0	0	0	0	0	0	0	16,299	0	0	0
4425228	TEMPLE	TX		04/06/2006		879,159	0	0	0	0	0	0	0	24,319	0	0	0
4425299	CONROE	TX		01/19/2007		466,904	0	0	0	0	0	0	0	5,805	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		879,197	0	0	0	0	0	0	0	22,177	0	0	0
4425393	TEMPLE	TX		05/12/2008		729,818	0	0	0	0	0	0	0	14,423	0	0	0
4425462	HOUSTON	TX		09/15/2010		702,377	0	0	0	0	0	0	0	21,763	0	0	0
4425493	DALLAS	TX		04/07/2011		834,831	0	0	0	0	0	0	0	27,949	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,140,426	0	0	0	0	0	0	0	28,062	0	0	0
4425571	EL PASO	TX		08/28/2012		1,019,413	0	0	0	0	0	0	0	18,364	0	0	0
4425592	LYTLE	TX		12/20/2012		532,532	0	0	0	0	0	0	0	30,556	0	0	0
4425602	CARROLLTON	TX		02/11/2013		568,276	0	0	0	0	0	0	0	12,472	0	0	0
4425604	HOUSTON	TX		03/01/2013		568,900	0	0	0	0	0	0	0	31,486	0	0	0
4425641	HOUSTON	TX		08/02/2013		1,663,892	0	0	0	0	0	0	0	46,715	0	0	0
4425665	LAREDO	TX		11/26/2013		852,192	0	0	0	0	0	0	0	31,653	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		1,152,643	0	0	0	0	0	0	0	21,982	0	0	0
4425715	EL PASO	TX		10/30/2014		989,196	0	0	0	0	0	0	0	14,528	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		1,045,148	0	0	0	0	0	0	0	25,165	0	0	0
4425735	SAN ANTONIO	TX		01/09/2015		665,239	0	0	0	0	0	0	0	24,261	0	0	0
4425737	ADDISON	TX		01/20/2015		895,826	0	0	0	0	0	0	0	15,463	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,928,093	0	0	0	0	0	0	0	20,655	0	0	0
4425755	HOUSTON	TX		05/07/2015		900,387	0	0	0	0	0	0	0	46,916	0	0	0
4425767	SAN ANTONIO	TX		06/15/2015		3,008,502	0	0	0	0	0	0	0	31,704	0	0	0
4425774	RED OAK	TX		07/10/2015		1,241,369	0	0	0	0	0	0	0	8,972	0	0	0
4425852	DALLAS	TX		09/13/2016		2,731,914	0	0	0	0	0	0	0	26,932	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,971,662	0	0	0	0	0	0	0	18,653	0	0	0
4425891	EL PASO	TX		03/06/2017		688,212	0	0	0	0	0	0	0	9,858	0	0	0
4425894	ROCKWALL	TX		03/21/2017		1,954,644	0	0	0	0	0	0	0	10,822	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,649,565	0	0	0	0	0	0	0	16,976	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
4425907	SAN ANTONIO	TX		05/12/2017		900,205	0	0	0	0	0	0	0	12,388	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		2,075,520	0	0	0	0	0	0	0	23,365	0	0	0
4425928	EL PASO	TX		07/18/2017		5,382,890	0	0	0	0	0	0	0	73,000	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,889,451	0	0	0	0	0	0	0	25,016	0	0	0
4425981	EL PASO	TX		03/09/2018		3,965,551	0	0	0	0	0	0	0	33,065	0	0	0
4425984	HOUSTON	TX		03/28/2018		978,974	0	0	0	0	0	0	0	8,227	0	0	0
4426060	MCALLEN	TX		03/26/2019		0	0	0	0	0	0	0	0	27,143	0	0	0
4426061	SWEETWATER	TX		03/27/2019		0	0	0	0	0	0	0	0	21,259	0	0	0
4426087	NEW BRAUNFELS	TX		07/15/2019		0	0	0	0	0	0	0	0	4,853	0	0	0
4525163	SANDY	UT		08/15/2005		590,140	0	0	0	0	0	0	0	18,519	0	0	0
4525380	PROVO	UT		01/31/2008		1,035,344	0	0	0	0	0	0	0	56,959	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		896,826	0	0	0	0	0	0	0	19,039	0	0	0
4525711	ROY	UT		10/21/2014		724,356	0	0	0	0	0	0	0	19,245	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015		1,459,405	0	0	0	0	0	0	0	25,749	0	0	0
4525937	NORTH SALT LAKE	UT		08/24/2017		920,643	0	0	0	0	0	0	0	11,472	0	0	0
4525977	OGDEN	UT		02/07/2018		2,253,694	0	0	0	0	0	0	0	16,156	0	0	0
4526025	SALT LAKE CITY	UT		09/04/2018		2,239,189	0	0	0	0	0	0	0	16,815	0	0	0
4625461	BARRE	VT		08/26/2010		2,461,786	0	0	0	0	0	0	0	37,266	0	0	0
4720658	GLEN ALLEN	VA		03/13/2019		0	0	0	0	0	0	0	0	16,517	0	0	0
4725131	STERLING	VA		03/30/2005		571,579	0	0	0	0	0	0	0	71,432	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005		166,454	0	0	0	0	0	0	0	29,262	0	0	0
4725237	MECHANICSVILLE	VA		05/15/2006		401,936	0	0	0	0	0	0	0	43,795	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010		281,035	0	0	0	0	0	0	0	43,921	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010		761,112	0	0	0	0	0	0	0	22,879	0	0	0
4725546	ROANOKE	VA		02/27/2012		1,288,351	0	0	0	0	0	0	0	21,274	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		764,274	0	0	0	0	0	0	0	38,872	0	0	0
4725706	WOODBRIDGE	VA		09/30/2014		1,489,848	0	0	0	0	0	0	0	59,362	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		912,862	0	0	0	0	0	0	0	9,849	0	0	0
4725721	YORKTOWN	VA		12/10/2014		976,054	0	0	0	0	0	0	0	17,710	0	0	0
4725960	NORFOLK	VA		11/22/2017		2,904,269	0	0	0	0	0	0	0	25,143	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		2,080,988	0	0	0	0	0	0	0	26,968	0	0	0
4726029	FARMVILLE	VA		09/27/2018		6,219,523	0	0	0	0	0	0	0	47,350	0	0	0
4825719	TUKWILA	WA		11/21/2014		1,425,733	0	0	0	0	0	0	0	26,116	0	0	0
4825759	RICHLAND	WA		05/21/2015		3,718,801	0	0	0	0	0	0	0	39,954	0	0	0
4825775	SILVERDALE	WA		07/13/2015		2,660,540	0	0	0	0	0	0	0	28,067	0	0	0
4825838	AUBURN	WA		06/29/2016		1,505,792	0	0	0	0	0	0	0	10,488	0	0	0
4825861	TACOMA	WA		10/04/2016		827,151	0	0	0	0	0	0	0	12,546	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		2,960,815	0	0	0	0	0	0	0	26,091	0	0	0
4826050	BURIEN	WA		02/15/2019		0	0	0	0	0	0	0	0	22,672	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		1,072,301	0	0	0	0	0	0	0	57,294	0	0	0
5025890	BURLINGTON	WI		03/03/2017		713,544	0	0	0	0	0	0	0	13,868	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
5026067	ARCADIA	WI		04/17/2019		0	0	0	0	0	0	0	0	10,100	0	0	0
5026068	CASHTON	WI		04/17/2019		0	0	0	0	0	0	0	0	9,453	0	0	0
0299999. Total - Mortgages With Partial Repayments						387,659,037	0	0	0	0	0	0	0	7,530,092	0	0	0
0599999. Total Mortgages						394,017,145	0	0	0	0	0	0	6,067,799	13,597,891	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
36005F DU 6	FULTON CNTY GA DEV AUTH REVENU HIGHER ED		08/16/2019	J P Morgan & Co.		2,000,000	2,000,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,000,000	2,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
00914A AE 2	AIR LEASE CORP 3.250% 10/01/29		09/09/2019	J P Morgan & Co.		988,830	1,000,000	0	2FE
02380# AA 0	AMERICAN AIRLINES 2012-1B(R) EETC 3.53		09/26/2019	Credit Suisse		2,500,000	2,500,000	0	2FE
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
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
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1		08/23/2019	Citi Global Markets Inc.		1,998,912	2,000,000	4,080	1FE
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C		08/13/2019	Deutsche Bank Securities		999,767	1,000,000	0	2FE
32055R B# 3	FIRST INDUSTRIAL LP SERIES E GTED SENIOR		07/23/2019	Bank of America		2,000,000	2,000,000	0	2FE
431282 AS 1	HIGHWOODS REALTY LP 3.050% 02/15/30		09/04/2019	Wells Fargo Securities		2,992,350	3,000,000	0	2FE
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.		2,031,250	2,000,000	5,444	1FE
654740 G* 4	NISSAN MOTOR ACCEPTANCE SENIOR NOTE SERI		09/16/2019	Citi		2,000,000	2,000,000	0	1Z
674599 DE 2	OCCIDENTAL PETROLEUM CORP 7.875% 09/15		09/19/2019	Tax Free Exchange		3,373,572	3,000,000	2,625	2FE
718549 AH 1	PHILLIPS 66 PARTNERS LP 3.150% 12/15/2		09/03/2019	RBC Capital Markets		997,810	1,000,000	0	2FE
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2		09/17/2019	Barclays		3,000,000	3,000,000	0	2FE
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A		07/17/2019	Barclays		1,999,812	2,000,000	3,652	1FE
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44		09/30/2019	Goldman Sachs & Co.		1,999,912	2,000,000	0	1FE
38172H AJ 3	GOLUB CAPITAL PARTNERS CLO LTD 2019-45A	D	08/22/2019	Morgan Stanley Dean Witter		2,000,000	2,000,000	0	1FE
91889D AD 8	VALARIS PLC 5.200% 03/15/25	D	07/31/2019	Tax Free Exchange		1,955,995	2,000,000	39,289	4FE
Q3629# AP 8	ETSA UTILITIES FINANCE PTY LTD SERIES 20	D	08/01/2019	Mizuho Securities		1,000,000	1,000,000	0	1Z
Q5664# AH 7	LONSDALE FINANCE PTY LIMITED SENIOR SECU	D	07/09/2019	nab Capital Securities LLC		4,000,000	4,000,000	0	2FE
Q7450@ AJ 9	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV	D	09/04/2019	SCOTIABANK		4,000,000	4,000,000	0	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					46,113,213	45,750,000	61,653	XXX
8399997.	Total - Bonds - Part 3					48,113,213	47,750,000	61,653	XXX
8399999.	Total - Bonds					48,113,213	47,750,000	61,653	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					48,113,213	XXX	61,653	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																					
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		09/01/2019.	Paydown		45,677	45,677	47,047	46,148	0	(471)	0	(471)	0	45,677	0	0	0	914	03/25/2036.	1
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		09/15/2019.	Paydown		28,224	28,224	28,745	28,650	0	(425)	0	(425)	0	28,224	0	0	0	568	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
36202B U9 4	GNMA II SF POOL# 001508 10.000% 11/20/2		09/01/2019.	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	11/20/2020.	1
36202B UP 8	GNMA II SF POOL# 001490 10.000% 10/20/2		09/01/2019.	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	10/20/2020.	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L.		09/15/2019.	Redemption 100.0000		76,079	76,079	76,079	76,079	0	0	0	0	0	76,079	0	0	0	2,400	06/15/2030.	1
38373M 2F 6	GNMA 2008-80 IO 1.532% 04/16/50		09/01/2019.	Paydown		0	0	714	682	0	(682)	0	(682)	0	0	0	0	0	105	04/16/2050.	1
38373V PY 0	GNMA 2002-64 ZH 6.000% 09/16/32		09/01/2019.	Paydown		133,282	133,282	132,169	132,710	0	572	0	572	0	133,282	0	0	0	5,414	09/16/2032.	1
38376G 2H 2	GNMA 2011-92 C 3.841% 04/16/52		09/01/2019.	Paydown		56,239	56,239	55,167	55,612	0	627	0	627	0	56,239	0	0	0	1,449	04/16/2052.	1
38376G U2 4	GNMA 2011-77 D 4.178% 10/16/45		09/01/2019.	Paydown		499,168	499,168	493,455	497,711	0	1,456	0	1,456	0	499,168	0	0	0	15,238	10/16/2045.	1
38377D KR 6	GNMA 2010-101 GB 4.000% 04/20/39		09/01/2019.	Paydown		205,700	205,700	212,642	207,139	0	(1,439)	0	(1,439)	0	205,700	0	0	0	5,553	04/20/2039.	1
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40		09/01/2019.	Paydown		187,464	187,464	198,009	191,189	0	(3,724)	0	(3,724)	0	187,464	0	0	0	4,984	07/20/2040.	1
38377G T9 0	GNMA 2010-89 BE 4.000% 05/20/39		09/01/2019.	Paydown		154,782	154,782	160,489	156,120	0	(1,338)	0	(1,338)	0	154,782	0	0	0	4,159	05/20/2039.	1
38377T GE 5	GNMA 2011-2 HG 4.000% 01/20/41		09/01/2019.	Paydown		151,997	151,997	169,762	159,467	0	(7,469)	0	(7,469)	0	151,997	0	0	0	4,067	01/20/2041.	1
38377T SC 6	GNMA 2011-30 BL 4.000% 06/20/40		09/01/2019.	Paydown		258,141	258,141	275,565	263,902	0	(5,761)	0	(5,761)	0	258,141	0	0	0	7,112	06/20/2040.	1
38378X VL 2	GNMA 2014-155 VA 3.000% 03/16/37		09/01/2019.	Paydown		50,181	50,181	51,341	50,975	0	(794)	0	(794)	0	50,181	0	0	0	1,004	03/16/2037.	1
0599999.	Total - Bonds - U.S. Government					1,891,104	1,891,104	1,946,926	1,911,844	0	(20,738)	0	(20,738)	0	1,891,104	0	0	0	54,129	XXX	XXX
Bonds - All Other Government																					
91086Q BG 2	UNITED MEXICAN STATES 4.125% 01/21/26	D	07/30/2019.	RGA Transfer Program		2,099,000	2,000,000	1,993,520	1,995,160	0	346	0	346	0	1,995,506	0	103,494	103,494	84,563	01/21/2026.	2FE
91087B AC 4	UNITED MEXICAN STATES 4.150% 03/28/27	D	07/30/2019.	RGA Transfer Program		1,039,310	1,000,000	996,760	997,238	0	164	0	164	0	997,402	0	41,908	41,908	34,814	03/28/2027.	2FE
1099999.	Total - Bonds - All Other Government					3,138,310	3,000,000	2,990,280	2,992,398	0	510	0	510	0	2,992,908	0	145,402	145,402	119,377	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
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	6,755	12/01/2037.	1FE
052414 NR 6	AUSTIN TX ELEC UTILITY SYS REV 3.156%		07/30/2019.	RGA Transfer Program		3,070,290	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	70,290	70,290	67,065	11/15/2027.	1FE
052451 AP 6	CITY OF AUSTIN CONRAC 2013 5.460% 11/1		07/30/2019.	RGA Transfer Program		4,294,080	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	294,080	294,080	154,700	11/15/2032.	1FE
072031 AR 8	BAY AREA WATER TAXABLE 3.994% 10/01/34		07/30/2019.	RGA Transfer Program		5,126,784	4,800,000	4,886,688	4,874,480	0	(2,004)	0	(2,004)	0	4,872,476	0	254,308	254,308	159,227	10/01/2034.	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
199098 BS 2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &...		07/30/2019.	RGA Transfer Program		3,031,350	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	31,350	31,350	143,233	02/15/2027.	1FE
19954K AQ 4	COLUMBUS OH REGL ARPT AUTH CUS AIRPORT		07/30/2019.	RGA Transfer Program		2,081,400	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	81,400	81,400	19,844	12/15/2039.	1FE
20282E AS 5	CMWLTH FING AUTH PA 4.000% 06/01/39		07/30/2019.	RGA Transfer Program		3,284,370	3,000,000	2,992,500	2,992,556	0	138	0	138	0	2,992,694	0	291,676	291,676	79,667	06/01/2039.	1FE
207758 KL 6	CONNECTICUT ST SPL TAX OBLIG 4.576% 11		07/30/2019.	RGA Transfer Program		7,427,490	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	427,490	427,490	239,350	11/01/2022.	1FE
235036 D8 0	DALLAS-FORT WORTH AIRPORT 5.000% 11/01		07/30/2019.	RGA Transfer Program		2,686,450	2,500,000	2,719,825	2,594,063	0	(18,387)	0	(18,387)	0	2,575,676	0	110,774	110,774	93,403	11/01/2030.	1FE
235036 XY 1	DALLAS-FORT WORTH AIRPORT 5.000% 11/01		07/30/2019.	RGA Transfer Program		1,821,838	1,750,000	1,847,528	1,780,283	0	(9,296)	0	(9,296)	0	1,770,986	0	50,851	50,851	65,382	11/01/2035.	1FE
246395 YC 5	DELAWARE ST HSG AUTH REV 2013-1 2.750%		09/01/2019.	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	962	12/01/2041.	1FE
246412 ED 8	DELAWARE ST SOLID WASTE AUTH 5.270% 06		07/30/2019.	RGA Transfer Program		2,045,860	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	45,860	45,860	69,974	06/01/2021.	1FE
249174 SQ 7	DENVER SCHOOL DIST NO 1 2012C 3.773% 1		07/30/2019.	RGA Transfer Program		2,199,160	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	199,160	199,160	50,097	12/01/2035.	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		09/01/2019.	Redemption 100.0000		8,954	8,954	8,954	8,954	0	0	0	0	0	8,954	0	0	0	203	06/15/2045.	1FE
373384 J6 4	STATE OF GEORGIA Series E 4.280% 02/01		07/30/2019.	RGA Transfer Program		2,649,950	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	149,950	149,950	106,703	02/01/2030.	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 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)
373384 RV 0	STATE OF GEORGIA 3.720% 10/01/23		07/30/2019.	RGA Transfer Program		4,247,640	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	247,640	247,640	123,587	10/01/2023.	1FE
432275 AP 0	HILLBOROUGH CNTY FL AVIATION 5.170% 10		07/30/2019.	RGA Transfer Program		2,244,800	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	244,800	244,800	85,879	10/01/2035.	1FE
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2		09/01/2019.	Redemption 100.0000		109,283	109,283	109,283	109,283	0	0	0	0	0	109,283	0	0	0	2,021	12/01/2042.	1FE
45506D VD 4	INDIANA FINANCE AUTHORITY SERIES C 4.8		07/30/2019.	RGA Transfer Program		3,608,130	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	608,130	608,130	150,219	07/15/2035.	1FE
47770V AZ 3	JOBS OHIO BEVERAGE SYSTEM 4.532% 01/01		07/30/2019.	RGA Transfer Program		5,832,950	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	832,950	832,950	244,854	01/01/2035.	1FE
485429 Z5 6	KANSAS ST DEV FIN AUTH REV 4.391% 04/1		07/30/2019.	RGA Transfer Program		5,623,350	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	623,350	623,350	173,810	04/15/2030.	1FE
491034 AQ 7	KENTON CNTY KY ARPT BRD SENIOR AIRPORT		07/30/2019.	RGA Transfer Program		2,688,450	2,500,000	2,500,000	0	0	0	0	0	0	2,500,000	0	188,450	188,450	42,331	01/01/2049.	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		09/01/2019.	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	963	11/01/2041.	1FE
514136 AY 6	LANCASTER COUNTY SCHOOL DISTR SERIES A		07/30/2019.	RGA Transfer Program		1,504,729	1,505,000	1,505,000	1,505,000	0	0	0	0	0	1,505,000	0	(271)	(271)	24,609	12/01/2020.	1FE
544587 C5 5	LA CA MUNI IMPROVEMENT CORP 2015-A 3.5		07/30/2019.	RGA Transfer Program		3,131,820	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	131,820	131,820	80,521	11/01/2022.	1FE
54627R AH 3	LOUISIANA LOC GOVT ENVRNMNTL 2014-EGSL A		07/30/2019.	RGA Transfer Program		1,704,324	1,693,907	1,693,483	1,693,781	0	18	0	18	0	1,693,799	0	10,525	10,525	24,088	08/01/2028.	1FE
57420P GS 9	MARYLAND ST ECON DEV CORP LEASE REVENUE		07/30/2019.	RGA Transfer Program		3,048,810	3,000,000	2,985,930	2,991,596	0	585	0	585	0	2,992,181	0	56,629	56,629	62,738	06/01/2026.	1FE
574218 4K 6	MARYLAND ST HLTH & HGR EDUCTNL 4.165%		07/30/2019.	RGA Transfer Program		5,357,600	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	357,600	357,600	225,026	07/01/2048.	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2019.	Redemption 100.0000		100,000	100,000	100,250	100,076	0	(14)	0	(14)	0	100,062	0	(62)	(62)	5,500	07/01/2026.	1FE
57563R KE 8	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2019.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,680	07/01/2027.	1FE
57563R MX 4	MASSACHUSETTS EDL ING AUTH 2015 Series B		07/30/2019.	RGA Transfer Program		4,695,679	4,305,000	4,218,814	4,236,588	0	3,508	0	3,508	0	4,240,096	0	455,583	455,583	218,634	01/01/2030.	1FE
57563R MX 4	MASSACHUSETTS EDL ING AUTH 2015 Series B		07/01/2019.	Redemption 100.0000		220,000	220,000	215,596	216,504	0	161	0	161	0	216,665	0	3,335	3,335	10,340	01/01/2030.	1FE
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON 4.053% 0		07/30/2019.	RGA Transfer Program		4,007,100	3,700,000	3,882,074	3,844,342	0	(10,264)	0	(10,264)	0	3,834,078	0	173,022	173,022	162,041	07/01/2026.	1FE
592647 AM 3	METRO WASH AIRPORTS AUTH 4.963% 10/01/		07/30/2019.	RGA Transfer Program		5,710,200	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	710,200	710,200	206,102	10/01/2035.	1FE
59334D HN 7	MIAMI DADE CNTY FL WTR & SWR REV 2013 SE		07/30/2019.	RGA Transfer Program		5,719,700	5,000,000	5,289,650	5,150,669	0	(16,679)	0	(16,679)	0	5,133,989	0	585,711	585,711	207,639	10/01/2028.	1FE
594612 BK 8	MICHIGAN ST ULT GO 3.800% 05/15/33		07/30/2019.	RGA Transfer Program		4,085,120	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	85,120	85,120	107,667	05/15/2033.	1FE
597502 BF 9	MIDLAND CNTY TEX HOSP DIST 5.605% 05/1		07/30/2019.	RGA Transfer Program		1,538,985	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	38,985	38,985	59,553	05/15/2020.	1FE
602245 ZA 3	MILWAUKEE COUNTY G.O. 3.862% 12/01/30		07/30/2019.	RGA Transfer Program		2,060,520	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	60,520	60,520	51,279	12/01/2030.	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
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		08/01/2019.	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	353	11/01/2040.	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		09/01/2019.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	442	11/01/2041.	1FE
641494 DU 0	NEVADA HIGHER EDUCATION 2016B 4.721% 0		07/30/2019.	RGA Transfer Program		5,268,100	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	268,100	268,100	255,065	07/01/2046.	1FE
64469D WP 2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30		08/01/2019.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,044	07/01/2030.	1FE
646080 MV 0	NEW JERSEY ST HIGHER ED ASSIST 2011-1		07/10/2019.	Redemption 100.0000		45,000	45,000	44,637	44,805	0	15	0	15	0	44,820	0	180	180	1,471	12/01/2024.	1FE
646080 SS 1	NEW JERSEY ST HIGHER ED ASSIST 4.000%		07/30/2019.	RGA Transfer Program		3,278,250	3,000,000	3,047,460	3,040,669	0	(2,570)	0	(2,570)	0	3,038,099	0	240,151	240,151	79,667	12/01/2030.	1FE
646136 XS 5	NEW JERSEY ST TRANSPRTN TRUST 5.754% 1		07/30/2019.	RGA Transfer Program		3,446,970	3,000,000	3,150,000	3,113,581	0	(7,035)	0	(7,035)	0	3,106,546	0	340,424	340,424	107,888	12/15/2028.	2FE
64763F QD 4	NEW ORLEANS, LOUISIANA 4.242% 09/01/25		07/30/2019.	RGA Transfer Program		3,165,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	165,000	165,000	116,302	09/01/2025.	1FE
65819W AK 9	NORTH CAROLINA ST ESTRN PWR 4.058% 07/		07/30/2019.	RGA Transfer Program		2,171,160	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	171,160	171,160	87,698	07/01/2025.	1FE
678505 FX 1	OKLAHOMA ST AGRIC & MECH 3.926% 08/01/		07/30/2019.	RGA Transfer Program		4,862,292	4,600,000	4,616,800	4,613,311	0	(885)	0	(885)	0	4,612,426	0	249,866	249,866	180,094	08/01/2036.	1FE
678553 AT 5	OKLAHOMA CITY ECONOMIC DEV 2013A 4.297		07/30/2019.	RGA Transfer Program		2,080,760	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	80,760	80,760	78,540	03/01/2032.	1FE
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF) 4.750%		07/30/2019.	RGA Transfer Program		1,537,410	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	37,410	37,410	74,219	07/15/2022.	1FE
70917S QV 8	PENNSYLVANIA ST HGR ED FACS AU 3.677%		07/30/2019.	RGA Transfer Program		8,141,744	8,020,000	8,020,000	8,020,000	0	0	0	0	0	8,020,000	0	121,744	121,744	244,927	10/01/2035.	1FE
717883 QY 1	PHILADELPHIA SCH DIST TXBL 2015 SERIES E		07/30/2019.	RGA Transfer Program		2,205,982	2,145,000	2,145,000	2,145,000	0	0	0	0	0	2,145,000	0	60,982	60,982	76,216	09/01/2024.	1FE
73358W TZ 7	PORT AUTH OF NY & NJ 4.426% 10/15/34		07/30/2019.	RGA Transfer Program		3,255,420	3,000,000	3,030,000	3,019,169	0	(1,702)	0	(1,702)	0	3,017,466	0	237,954	237,954	105,118	10/15/2034.	1FE
736740 MS 7	PORTLAND OREGON TAX REVENUE 2012 SER A J		07/30/2019.	RGA Transfer Program		2,078,780	2,000,000	2,010,580	2,005,762	0	(471)	0	(471)	0	2,005,291	0	73,489	73,489	43,153	06/01/2025.	1FE
762315 QK 8	RHODE ISLAND ST STUDENT LOAN 3.800% 12		09/17/2019.	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,962	12/01/2031.	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)
792905 DW 8	HEALTH PARTNERS 4.189% 07/01/27		07/30/2019.	RGA Transfer Program		3,268,860	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	268,860	268,860	135,793	07/01/2027.	1FE
796246 AK 2	SAN ANTONIO CFC 2105 TAXABLE 5.053% 07		07/30/2019.	RGA Transfer Program		2,136,220	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	136,220	136,220	109,201	07/01/2029.	1FE
796246 AM 8	SAN ANTONIO CFC 2015 TAXABLE 5.671% 07		07/30/2019.	RGA Transfer Program		4,369,960	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	369,960	369,960	245,113	07/01/2035.	1FE
79742G AF 8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SE		07/30/2019.	RGA Transfer Program		2,233,920	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	233,920	233,920	120,893	07/01/2043.	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		09/01/2019.	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,069	01/01/2041.	1FE
88271H FL 8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.7		09/01/2019.	Redemption 100.2250		40,090	40,000	40,000	40,000	0	0	0	0	0	40,000	0	90	90	900	09/01/2041.	1FE
91412G XW 0	UNIVERSITY OF CALIFORNIA 4.059% 05/15/		07/30/2019.	RGA Transfer Program		2,225,900	2,000,000	1,993,220	1,994,012	0	218	0	218	0	1,994,230	0	231,670	231,670	57,503	05/15/2031.	1FE
914301 7L 4	UNIV OF HOUSTON TX 2016-B 3.310% 02/15		07/30/2019.	RGA Transfer Program		5,183,750	5,000,000	4,995,000	4,997,002	0	146	0	146	0	4,997,148	0	186,602	186,602	158,604	02/15/2029.	1FE
91523N MY 9	UNIVERSITY OF WASHINGTON 3.404% 12/01/		07/30/2019.	RGA Transfer Program		5,804,518	5,655,000	5,577,866	5,588,824	0	1,814	0	1,814	0	5,590,638	0	213,880	213,880	127,796	12/01/2034.	1FE
928077 KC 9	VIRGINIA PORT AUTHORITY 4.228% 07/01/3		07/30/2019.	RGA Transfer Program		1,799,646	1,735,000	1,735,000	1,735,000	0	0	0	0	0	1,735,000	0	64,646	64,646	79,265	07/01/2036.	1FE
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5		09/01/2019.	Paydown		104,562	104,562	104,562	104,562	0	0	0	0	0	104,562	0	0	0	2,422	10/25/2037.	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		09/25/2019.	Redemption 100.0000		58,401	58,401	58,401	58,401	0	0	0	0	0	58,401	0	0	0	1,238	11/25/2039.	1FE
935187 HJ 6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012		07/30/2019.	RGA Transfer Program		2,113,180	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	113,180	113,180	59,288	11/15/2033.	1FE
956704 YL 8	WEST VIRGINIA ST UNIV REVENUES TXBL-REF&		07/30/2019.	RGA Transfer Program		2,228,820	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	228,820	228,820	72,059	10/01/2042.	1FE
977100 CU 8	WISCONSIN STATE 3.939% 05/01/30		07/30/2019.	RGA Transfer Program		1,681,728	1,635,000	1,635,000	1,635,000	0	0	0	0	0	1,635,000	0	46,728	46,728	48,123	05/01/2030.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					190,691,910	177,812,653	178,730,452	173,829,231	0	(62,224)	0	(62,224)	0	178,267,005	0	12,424,904	12,424,904	6,398,580	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
004284 B6 1	ACALANES CA UNION HIGH SCH DIS 2.931%		07/30/2019.	RGA Transfer Program		2,431,326	2,355,000	2,355,000	2,355,000	0	0	0	0	0	2,355,000	0	76,326	76,326	68,833	08/01/2024.	1FE
890125 WX 1	TOMS RIVER NJ BOARD OF EDU 3.122% 07/1		07/30/2019.	RGA Transfer Program		2,412,344	2,380,000	2,380,000	2,380,000	0	0	0	0	0	2,380,000	0	32,344	32,344	77,400	07/15/2024.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					4,843,670	4,735,000	4,735,000	4,735,000	0	0	0	0	0	4,735,000	0	108,670	108,670	146,233	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		3,204,540	3,000,000	3,087,036	3,065,036	0	(4,058)	0	(4,058)	0	3,060,978	0	143,562	143,562	76,062	07/14/2037.	1FM
05914F JL 5	BALTIMORE COUNTY MARYLAND 3.810% 11/01		07/30/2019.	RGA Transfer Program		4,234,880	4,000,000	3,998,720	3,999,436	0	62	0	62	0	3,999,498	0	235,382	235,382	113,877	11/01/2023.	1FE
31358P HV 2	FNMA REMIC G92-35 EB 7.500% 07/25/22		09/01/2019.	Paydown		994	994	996	990	0	4	0	4	0	994	0	0	0	50	07/25/2022.	1
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22		09/01/2019.	Paydown		3,989	3,989	3,866	3,960	0	29	0	29	0	3,989	0	0	0	182	09/25/2022.	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		09/01/2019.	Paydown		181,902	181,902	187,075	183,219	0	(1,316)	0	(1,316)	0	181,902	0	0	0	4,719	09/25/2040.	1
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29		09/01/2019.	Paydown		29,946	29,946	32,342	30,786	0	(839)	0	(839)	0	29,946	0	0	0	799	03/25/2029.	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
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		26,900	26,900	26,731	26,796	0	104	0	104	0	26,900	0	0	0	628	07/25/2033.	1
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
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		09/01/2019.	Paydown		32,469	32,469	32,332	32,394	0	75	0	75	0	32,469	0	0	0	758	04/15/2033.	1
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		09/02/2019.	Paydown		8,106	8,106	7,592	7,856	0	31	0	31	0	7,887	0	218	218	172	09/01/2025.	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		09/25/2019.	Paydown		7,641	7,641	7,527	7,579	0	4	0	4	0	7,583	0	58	58	196	08/01/2025.	1
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32		09/01/2019.	Paydown		45,004	45,004	43,261	44,366	0	639	0	639	0	45,004	0	0	0	1,781	09/25/2032.	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2019.	Paydown		22,498	22,498	20,300	21,737	0	762	0	762	0	22,498	0	0	0	847	08/15/2032.	1
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33		09/01/2019.	Paydown		19,398	19,398	19,050	19,236	0	163	0	163	0	19,398	0	0	0	710	05/25/2033.	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		09/01/2019.	Paydown		55,057	55,057	54,627	54,861	0	196	0	196	0	55,057	0	0	0	2,022	03/15/2033.	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		08/01/2019.	Paydown		593	593	596	592	0	1	0	1	0	593	0	0	0	18	01/01/2020.	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		09/05/2019.	Redemption 100.0000		79,801	79,801	81,472	80,795	0	(49)	0	(49)	0	80,746	0	(945)	(945)	1,951	08/05/2030.	1FE
36230T B2 7	GN 758157 4.550% 05/15/38		09/01/2019.	Paydown		44,037	44,037	48,991	48,220	0	(4,183)	0	(4,183)	0	44,037	0	0	0	1,336	05/15/2038.	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)
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH 3.600% 12		07/30/2019.	RGA Transfer Program		2,058,060	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	58,060	58,060	47,800	12/01/2032.	1FE
59333A LC 3	MIAMI-DADE CNTY EDU FACS AUTH 2.958% 0		07/30/2019.	RGA Transfer Program		1,504,545	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	4,545	4,545	36,852	04/01/2021.	1FE
658203 V7 6	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB.		07/30/2019.	RGA Transfer Program		1,132,434	1,090,000	1,090,000	1,090,000	0	0	0	0	0	1,090,000	0	42,434	42,434	44,073	01/01/2029.	1FE
677521 HN 9	STATE OF OHIO ULT GO 4.461% 08/01/22		07/30/2019.	RGA Transfer Program		5,313,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	313,500	313,500	222,430	08/01/2022.	1FE
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC 3.846% 08		07/30/2019.	RGA Transfer Program		2,270,727	2,145,474	2,145,474	2,145,474	0	0	0	0	0	2,145,474	0	125,253	125,253	79,077	08/15/2033.	1
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC 3.846% 08		08/15/2019.	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2033.	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					23,057,095	21,999,683	22,105,909	22,073,711	0	(11,310)	0	(11,310)	0	22,062,396	0	994,697	994,697	694,791	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
001055 AL 6	AFLAC INC 3.625% 06/15/23		07/30/2019.	RGA Transfer Program		3,141,750	3,000,000	3,098,460	3,053,405	0	(6,499)	0	(6,499)	0	3,046,906	0	94,844	94,844	67,969	06/15/2023.	1FE
00115A AH 2	AEP TRANSMISSION CO LLC 3.750% 12/01/4		07/30/2019.	RGA Transfer Program		2,578,375	2,500,000	2,353,251	2,355,016	0	1,538	0	1,538	0	2,356,555	0	221,820	221,820	62,240	12/01/2047.	1FE
001192 AG 8	AGL CAPITAL CORP 5.250% 08/15/19		08/15/2019.	Maturity		3,000,000	3,000,000	3,034,460	3,002,693	0	(2,693)	0	(2,693)	0	3,000,000	0	0	0	157,500	08/15/2019.	2FE
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/3		09/30/2019.	Redemption 100.0000		19,571	19,571	19,571	19,571	0	0	0	0	0	19,571	0	0	0	457	10/31/2038.	1
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3		09/30/2019.	Redemption 100.0000		19,739	19,739	19,739	19,739	0	0	0	0	0	19,739	0	0	0	441	03/31/2039.	1
00206R FW 7	AT&T INC 4.900% 08/15/37		07/30/2019.	RGA Transfer Program		4,363,640	4,000,000	3,961,421	3,961,421	0	550	0	550	0	3,961,971	0	401,669	401,669	188,378	08/15/2037.	2FE
00206R HT 2	AT&T INC 3.875% 01/15/26		07/30/2019.	RGA Transfer Program		3,151,770	3,000,000	2,953,923	0	0	1,028	0	1,028	0	2,954,950	0	196,820	196,820	62,969	01/15/2026.	2FE
00213R AB 9	ARL FIRST LLC 2012-1A A2 3.810% 12/15/		07/30/2019.	RGA Transfer Program		3,078,750	3,000,000	3,023,079	3,017,762	0	(708)	0	(708)	0	3,017,055	0	61,695	61,695	71,438	12/15/2042.	1FE
00214M AA 1	ARL SECOND LLC 2014-1A A1 2.920% 06/15		09/15/2019.	Paydown		168,307	168,307	163,106	164,840	0	3,466	0	3,466	0	168,307	0	0	0	3,264	06/15/2044.	1FE
00225# AA 3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEA		09/16/2019.	Redemption 100.0000		45,765	45,765	45,765	45,765	0	0	0	0	0	45,765	0	0	0	5,256	09/30/2039.	1
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		09/15/2019.	Redemption 100.0000		87,199	87,199	91,559	88,205	0	(207)	0	(207)	0	87,998	0	(799)	(799)	4,338	08/15/2021.	1
00287Y AQ 2	ABBVIE INC 3.600% 05/14/25		07/30/2019.	RGA Transfer Program		2,064,840	2,000,000	1,996,500	1,997,629	0	193	0	193	0	1,997,822	0	67,018	67,018	51,200	05/14/2025.	2FE
00287Y BF 5	ABBVIE INC 4.250% 11/14/28		07/30/2019.	RGA Transfer Program		2,135,020	2,000,000	1,982,900	1,983,262	0	992	0	992	0	1,984,254	0	150,766	150,766	73,667	11/14/2028.	2FE
00751Y AC 0	ADVANCE AUTO PARTS INC 4.500% 12/01/23		07/30/2019.	RGA Transfer Program		1,065,830	1,000,000	1,021,150	1,011,411	0	(1,286)	0	(1,286)	0	1,010,125	0	55,705	55,705	29,875	12/01/2023.	2FE
008252 AM 0	AFFILIATED MANAGERS GROUP INC 4.250% 0		07/30/2019.	RGA Transfer Program		2,126,920	2,000,000	2,003,720	2,002,104	0	(215)	0	(215)	0	2,001,889	0	125,031	125,031	81,458	02/15/2024.	1FE
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		09/01/2019.	Paydown		33,821	33,821	32,352	32,832	0	17	0	17	0	32,849	0	972	972	812	07/25/2043.	1FM
00912X AT 1	AIR LEASE CORPORATION 3.000% 09/15/23		07/30/2019.	RGA Transfer Program		2,012,700	2,000,000	1,973,160	1,981,552	0	2,106	0	2,106	0	1,983,659	0	29,041	29,041	52,500	09/15/2023.	2FE
015271 AG 4	ALEXANDRIA REAL ESTATE EQUITIE 4.500%		07/30/2019.	RGA Transfer Program		2,215,320	2,000,000	1,998,240	1,998,672	0	58	0	58	0	1,998,730	0	216,590	216,590	90,000	07/30/2029.	2FE
02209S BD 4	ALTRIA GROUP INC 4.800% 02/14/29		07/30/2019.	RGA Transfer Program		5,951,770	5,500,000	5,517,405	0	0	(588)	0	(588)	0	5,516,817	0	434,953	434,953	121,733	02/14/2029.	2FE
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/		09/22/2019.	Redemption 100.0000		49,743	49,743	50,068	50,005	0	(18)	0	(18)	0	49,987	0	(244)	(244)	1,791	09/22/2027.	1FE
0258M0 EL 9	AMERICAN EXPRESS 3.300% 05/03/27		07/30/2019.	RGA Transfer Program		2,097,940	2,000,000	1,975,480	1,979,002	0	1,267	0	1,267	0	1,980,269	0	117,671	117,671	48,950	05/03/2027.	1FE
025932 AK 0	AMERICAN FINANCIAL GROUP 3.500% 08/15/		07/30/2019.	RGA Transfer Program		2,013,780	2,000,000	1,993,960	1,994,706	0	354	0	354	0	1,995,059	0	18,721	18,721	67,083	08/15/2026.	2FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		09/01/2019.	Paydown		14,770	14,770	12,242	12,242	0	2,529	0	2,529	0	14,770	0	0	0	515	10/25/2034.	1FM
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		07/30/2019.	RGA Transfer Program		3,364,194	3,218,955	3,218,793	3,216,560	0	(328)	0	(328)	0	3,216,232	0	147,962	147,962	80,908	10/17/2036.	1FE
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		07/01/2019.	Paydown		4,769	4,769	4,768	4,765	0	4	0	4	0	4,769	0	0	0	105	10/17/2036.	1FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		07/30/2019.	RGA Transfer Program		2,851,916	2,767,775	2,767,663	2,766,705	0	(145)	0	(145)	0	2,766,559	0	85,356	85,356	63,706	04/17/2045.	1FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		07/01/2019.	Paydown		4,487	4,487	4,487	4,486	0	2	0	2	0	4,487	0	0	0	91	04/17/2045.	1FE
026874 DN 4	AMERICAN INTERNATIONAL GROUP 4.250% 03		07/30/2019.	RGA Transfer Program		5,382,150	5,000,000	4,985,900	0	0	426	0	426	0	4,986,326	0	395,824	395,824	79,688	03/15/2029.	2FE
03027W AJ 1	AMERICAN TOWER TRUST I 144A 3.070% 03/		07/30/2019.	RGA Transfer Program		1,718,122	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	18,122	18,122	32,619	03/15/2023.	1FE
03027X AR 1	AMERICAN TOWER CORP 3.600% 01/15/28		07/30/2019.	RGA Transfer Program		2,053,500	2,000,000	1,989,520	1,990,525	0	518	0	518	0	1,991,043	0	62,457	62,457	75,000	01/15/2028.	2FE
03040W AL 9	AMERICAN WATER CAP CORP 3.400% 03/01/2		07/30/2019.	RGA Transfer Program		2,066,440	2,000,000	1,993,340	1,995,477	0	382	0	382	0	1,995,858	0	70,582	70,582	62,144	03/01/2025.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
03040W AS 4	AMERICAN WATER CAP CORP 3.750% 09/01/2		07/30/2019.	RGA Transfer Program		2,143,940	2,000,000	1,999,620	1,999,662	0	32	0	32	0	1,999,694	0	144,246	144,246	73,125	09/01/2028.	2FE
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		09/01/2019.	Paydown		163,034	163,034	156,451	161,667	0	482	0	482	0	162,149	0	885	885	4,711	11/25/2035.	1FM
03073E AJ 4	AMERISOURCEBERGEN CORPORATION 3.500% 1		07/30/2019.	RGA Transfer Program		2,040,040	2,000,000	2,068,340	2,020,825	0	(4,430)	0	(4,430)	0	2,016,395	0	23,645	23,645	49,583	11/15/2021.	1FE
031162 BG 4	AMGEN INC 4.100% 06/15/21		07/30/2019.	RGA Transfer Program		2,052,000	2,000,000	2,002,140	2,000,602	0	(136)	0	(136)	0	2,000,465	0	51,535	51,535	51,250	06/15/2021.	2FE
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		09/01/2019.	Paydown		31,755	31,755	31,755	31,700	0	55	0	55	0	31,755	0	0	0	623	01/25/2047.	1FE
03522A AG 5	ANHEUSER-BUSCH CO/INBEV 3.650% 02/01/2		07/30/2019.	RGA Transfer Program		4,224,040	4,000,000	3,914,416	0	0	2,466	0	2,466	0	3,916,883	0	307,157	307,157	72,594	02/01/2026.	2FE
037833 BW 9	APPLE INC INC 4.500% 02/23/36		07/30/2019.	RGA Transfer Program		2,346,480	2,000,000	1,990,600	1,991,485	0	193	0	193	0	1,991,678	0	354,802	354,802	84,250	02/23/2036.	1FE
037833 CR 9	APPLE INC 3.200% 05/11/27		07/30/2019.	RGA Transfer Program		1,561,875	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	61,875	61,875	34,533	05/11/2027.	1FE
037833 DK 3	APPLE INC 3.000% 11/13/27		07/30/2019.	RGA Transfer Program		4,635,855	4,500,000	4,486,905	4,488,202	0	676	0	676	0	4,488,878	0	146,977	146,977	96,375	11/13/2027.	1FE
038222 AJ 4	APPLIED MATERIALS INC 3.900% 10/01/25		07/30/2019.	RGA Transfer Program		2,148,200	2,000,000	1,992,760	1,994,832	0	389	0	389	0	1,995,222	0	152,978	152,978	64,783	10/01/2025.	1FE
039483 AT 9	ARCHER-DANIELS-MIDLAND 5.935% 10/01/32		07/30/2019.	RGA Transfer Program		6,390,089	4,925,000	5,034,974	5,001,597	0	(2,148)	0	(2,148)	0	4,999,449	0	1,390,640	1,390,640	242,770	10/01/2032.	1FE
040555 CM 4	ARIZONA PUBLIC SERV CO 5.050% 09/01/41		07/30/2019.	RGA Transfer Program		2,337,540	2,000,000	2,009,160	2,007,965	0	(115)	0	(115)	0	2,007,850	0	329,690	329,690	92,303	09/01/2041.	1FE
042735 BE 9	ARROW ELECTRONICS 4.000% 04/01/25		07/30/2019.	RGA Transfer Program		2,048,020	2,000,000	2,046,180	2,037,680	0	(3,264)	0	(3,264)	0	2,034,416	0	13,604	13,604	66,444	04/01/2025.	2FE
04364T AD 0	ASCENTIUM EQUIPMENT RECEIVABLE 2016-1A B		08/10/2019.	Paydown		1,672,049	1,672,049	1,671,941	1,671,988	0	61	0	61	0	1,672,049	0	0	0	30,302	07/10/2020.	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		09/01/2019.	Paydown		49,095	49,095	48,451	48,825	0	25	0	25	0	48,850	0	245	245	1,589	06/25/2035.	1FM
05377R BP 8	AESOP FUNDING II LLC 2014-1A B 2.960%		07/20/2019.	Paydown		833,333	833,333	829,948	833,066	0	268	0	268	0	833,333	0	0	0	14,389	07/20/2020.	2FE
05377R BV 5	AESOP FUNDING II LLC 2014-1A A 2.500%		07/30/2019.	RGA Transfer Program		1,999,840	2,000,000	1,999,510	1,999,909	0	56	0	56	0	1,999,965	0	(125)	(125)	30,556	02/20/2020.	1FE
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A 3.800% 1		07/30/2019.	RGA Transfer Program		4,162,000	4,000,000	3,996,940	3,998,261	0	157	0	157	0	3,998,418	0	163,582	163,582	123,711	10/07/2024.	2FE
05565E AT 2	BMW US CAPITAL LLC 144A 3.300% 04/06/2		07/30/2019.	RGA Transfer Program		1,536,555	1,500,000	1,491,900	1,493,123	0	420	0	420	0	1,493,542	0	43,013	43,013	40,425	04/06/2027.	1FE
05565E AY 1	BMW US CAPITAL LLC 144A 3.750% 04/12/2		07/30/2019.	RGA Transfer Program		2,109,860	2,000,000	1,998,340	1,998,440	0	82	0	82	0	1,998,522	0	111,338	111,338	60,000	04/12/2028.	1FE
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5		09/15/2019.	Redemption 100.0000		20,879	20,879	20,879	20,879	0	0	0	0	0	20,879	0	0	0	493	11/15/2032.	1
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		09/02/2019.	Paydown		14,450	14,450	14,450	14,450	0	0	0	0	0	14,450	0	0	0	257	12/02/2027.	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
056083 AG 3	BXP TRUST 2017-GM B 3.539% 06/13/39		07/30/2019.	RGA Transfer Program		4,152,000	4,000,000	4,073,628	4,063,351	0	(4,102)	0	(4,102)	0	4,059,249	0	92,751	92,751	91,709	06/13/2039.	1FM
057224 AZ 0	BAKER HUGHES A GE CO LLC 5.125% 09/15/		07/30/2019.	RGA Transfer Program		1,104,510	1,000,000	1,071,080	1,060,947	0	(949)	0	(949)	0	1,059,998	0	44,512	44,512	44,844	09/15/2040.	1FE
06051G GR 4	BANK OF AMERICA 3.593% 07/21/28		07/30/2019.	RGA Transfer Program		2,081,220	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	81,220	81,220	73,657	07/21/2028.	1FE
064058 AD 2	BANK OF NEW YORK MELLON 4.950% Perpet		07/30/2019.	RGA Transfer Program		2,020,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	20,000	20,000	60,500	01/01/9999.	2FE
06406H CX 5	BANK OF NEW YORK MELLON 3.250% 09/11/2		07/30/2019.	RGA Transfer Program		3,624,985	3,500,000	3,487,855	3,492,608	0	684	0	684	0	3,493,293	0	131,692	131,692	100,795	09/11/2024.	1FE
06406Y AA 0	BANK OF NY MELLON CORP 3.300% 08/23/29		07/30/2019.	RGA Transfer Program		2,067,020	2,000,000	1,988,080	1,989,152	0	495	0	495	0	1,989,647	0	77,373	77,373	61,783	08/23/2029.	1FE
07274N AL 7	BAYER US FINANCE II LLC 144A 4.375% 12		07/30/2019.	RGA Transfer Program		2,105,820	2,000,000	1,985,420	1,985,972	0	656	0	656	0	1,986,627	0	119,193	119,193	54,688	12/15/2028.	2FE
07274N AW 3	BAYER US FINANCE II LLC 144A 3.375% 07		07/30/2019.	RGA Transfer Program		2,530,300	2,500,000	2,457,577	2,460,579	0	3,757	0	3,757	0	2,464,336	0	65,964	65,964	87,891	07/15/2024.	2FE
07330M AA 5	BRANCH BANKING & TRUST CO 3.800% 10/30		07/30/2019.	RGA Transfer Program		2,114,900	2,000,000	2,097,560	2,086,226	0	(5,712)	0	(5,712)	0	2,080,514	0	34,386	34,386	57,000	10/30/2026.	1FE
07332B AA 7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1		09/28/2019.	Paydown		126,855	126,855	127,715	127,397	0	(59)	0	(59)	0	127,338	0	(482)	(482)	2,674	03/28/2057.	1FM
092113 AQ 2	BLACK HILLS CORP 4.350% 05/01/33		07/30/2019.	RGA Transfer Program		3,306,780	3,000,000	2,951,640	2,952,241	0	1,390	0	1,390	0	2,953,631	0	353,149	353,149	97,513	05/01/2033.	2FE
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		09/15/2019.	Paydown		23,438	23,438	23,437	23,437	0	0	0	0	0	23,438	0	0	0	658	12/16/2041.	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5		09/15/2019.	Paydown		11,719	11,719	11,718	11,718	0	0	0	0	0	11,719	0	0	0	444	12/16/2041.	2FE
097023 CJ 2	BOEING CO 3.600% 05/01/34		07/30/2019.	RGA Transfer Program		2,101,040	2,000,000	1,993,800	0	0	75	0	75	0	1,993,875	0	107,165	107,165	17,600	05/01/2034.	1FE
097023 CK 9	BOEING CO 3.900% 05/01/49		07/30/2019.	RGA Transfer Program		2,064,120	2,000,000	1,965,920	0	0	144	0	144	0	1,966,064	0	98,056	98,056	19,067	05/01/2049.	1FE
10112R AX 2	BOSTON PROPERTIES LP 3.650% 02/01/26		07/30/2019.	RGA Transfer Program		2,090,560	2,000,000	1,994,160	1,995,676	0	313	0	313	0	1,995,988	0	94,572	94,572	72,797	02/01/2026.	2FE
10510K AA 5	BRAMBLES USA INC 144A 5.350% 04/01/20		07/05/2019.	Call 102.2479		3,067,438	3,000,000	3,010,150	3,001,571	0	(627)	0	(627)	0	3,000,944	0	(944)	(944)	189,596	04/01/2020.	2FE
110122 AA 6	BRISTOL-MYERS SQUIBB DEBENTURES 7.150%		07/30/2019.	RGA Transfer Program		17,387,834	14,875,000	16,445,949	15,400,088	0	(60,235)	0	(60,235)	0	15,339,853	0	2,047,981	2,047,981	664,727	06/15/2023.	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)
12189L AT 8	BURLINGTON NORTHERN SANTA FE 3.400% 09	..	07/30/2019.	RGA Transfer Program		3,147,330	3,000,000	2,993,130	2,995,859	0	384	0	384	0	2,996,243	0	151,087	151,087	93,217	09/01/2024.	1FE
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8	..	07/30/2019.	RGA Transfer Program		1,930,214	1,899,892	1,899,341	1,899,426	0	27	0	27	0	1,899,453	0	30,762	30,762	45,545	04/15/2047.	1FE
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8	..	07/15/2019.	Paydown		56,775	56,775	56,758	56,761	0	1	0	1	0	56,762	0	13	13	1,270	04/15/2047.	1FE
124857 AM 5	CBS CORP 3.700% 08/15/24	..	07/30/2019.	RGA Transfer Program		5,190,250	5,000,000	4,988,000	4,992,697	0	682	0	682	0	4,993,379	0	196,871	196,871	177,292	08/15/2024.	2FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C	..	09/10/2019.	Paydown		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	2,262	07/11/2022.	1FE
12503M AA 6	CBOE HOLDINGS INC 3.650% 01/12/27	..	07/30/2019.	RGA Transfer Program		4,751,775	4,500,000	4,400,925	2,939,566	0	5,899	0	5,899	0	4,409,180	0	342,595	342,595	172,463	01/12/2027.	1FE
12527G AH 6	CF INDUSTRIES INC 144A 4.500% 12/01/26	..	07/30/2019.	RGA Transfer Program		3,688,405	3,500,000	3,487,590	3,489,855	0	623	0	623	0	3,490,477	0	197,928	197,928	104,563	12/01/2026.	2FE
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
12572Q AE 5	CME GROUP INC 3.000% 09/15/22	..	07/30/2019.	RGA Transfer Program		3,075,150	3,000,000	2,990,730	2,996,249	0	555	0	555	0	2,996,803	0	78,347	78,347	78,750	09/15/2022.	1FE
12591Q AQ 5	COMM MORTGAGE TRUST 2014-UBS4 3.420% 0	..	07/30/2019.	RGA Transfer Program		3,142,950	3,000,000	3,029,783	3,014,159	0	(2,266)	0	(2,266)	0	3,011,893	0	131,057	131,057	68,115	08/10/2047.	1FM
12592T AA 3	COMM MORTGAGE TRUST 2015-3BP A 3.178%	..	07/30/2019.	RGA Transfer Program		5,190,800	5,000,000	5,032,227	5,019,536	0	(2,050)	0	(2,050)	0	5,017,486	0	173,314	173,314	105,492	02/10/2035.	1FM
126408 GX 5	CSX CORP 4.400% 03/01/43	..	07/30/2019.	RGA Transfer Program		1,473,886	1,365,000	1,392,218	1,391,676	0	(381)	0	(381)	0	1,391,296	0	82,590	82,590	54,888	03/01/2043.	2FE
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	..	09/01/2019.	Paydown		40,044	40,044	40,709	40,431	0	(387)	0	(387)	0	40,044	0	0	0	793	04/25/2043.	1FM
12649A AC 3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2	..	07/30/2019.	RGA Transfer Program		5,294,200	5,000,000	5,335,938	5,223,488	0	(18,124)	0	(18,124)	0	5,205,364	0	88,836	88,836	131,218	09/15/2037.	1FM
126650 CX 6	CVS CORP CTL 4.300% 03/25/28	..	07/30/2019.	RGA Transfer Program		1,747,862	1,650,000	1,626,801	1,628,361	0	1,104	0	1,104	0	1,629,465	0	118,396	118,396	60,110	03/25/2028.	2FE
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2	..	09/01/2019.	Paydown		65,120	77,557	64,383	71,423	0	52	0	52	0	71,474	0	(6,355)	(6,355)	2,764	02/25/2035.	1FM
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C	..	09/01/2019.	Paydown		79,456	79,456	71,163	77,291	0	2,165	0	2,165	0	79,456	0	0	0	3,607	10/25/2034.	1FM
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A	..	09/01/2019.	Paydown		26,767	27,302	24,649	24,649	0	0	0	0	0	24,649	0	2,118	2,118	1,000	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		60,367	67,680	55,438	55,438	0	308	0	308	0	55,746	0	4,621	4,621	2,516	11/25/2035.	1FM
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		14,963	14,995	11,584	14,074	0	61	2,502	(2,441)	0	11,633	0	3,329	3,329	585	06/25/2035.	1FM
134429 BG 3	CAMPBELL SOUP COMPANY 4.150% 03/15/28	..	07/30/2019.	RGA Transfer Program		3,155,400	3,000,000	2,996,610	2,996,829	0	165	0	165	0	2,996,993	0	158,407	158,407	108,938	03/15/2028.	2FE
14040H BF 1	CAPITAL ONE FINANCIAL CORP 3.750% 04/2	..	07/30/2019.	RGA Transfer Program		3,550,076	3,400,000	3,377,594	3,384,778	0	1,505	0	1,505	0	3,386,283	0	163,793	163,793	97,750	04/24/2024.	2FE
161175 AY 0	CHARTER COMM OPT LLC 4.908% 07/23/25	..	07/30/2019.	RGA Transfer Program		2,698,100	2,500,000	2,415,172	2,432,251	0	5,068	0	5,068	0	2,437,318	0	260,782	260,782	125,086	07/23/2025.	2FE
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		71,651	71,651	73,501	73,081	0	(1,430)	0	(1,430)	0	71,651	0	0	0	1,782	02/25/2044.	1FE
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2	..	09/01/2019.	Paydown		51,490	51,490	43,251	46,628	0	127	0	127	0	46,755	0	4,735	4,735	1,971	02/25/2035.	1FM
166754 AP 6	CHEVRON PHILLIPS CHEM CO 144A 3.400% 1	..	07/30/2019.	RGA Transfer Program		2,056,500	2,000,000	1,994,760	1,995,732	0	274	0	274	0	1,996,006	0	60,494	60,494	45,144	12/01/2026.	1FE
17120C AF 9	CHRYSLER CAPITAL AUTO REC 2016-AA C 3	..	07/30/2019.	RGA Transfer Program		8,053,641	8,035,000	8,032,885	8,034,319	0	325	0	325	0	8,034,644	0	18,998	18,998	163,211	06/15/2022.	1FE
171798 AC 5	CIMAREX ENERGY CO 4.375% 06/01/24	..	07/30/2019.	RGA Transfer Program		2,113,140	2,000,000	2,084,560	2,060,168	0	(6,143)	0	(6,143)	0	2,054,025	0	59,115	59,115	58,090	06/01/2024.	2FE
172967 HV 6	CITIGROUP INC SUB NOTES 4.000% 08/05/2	..	07/30/2019.	RGA Transfer Program		1,588,065	1,500,000	1,496,820	1,498,067	0	180	0	180	0	1,498,247	0	89,818	89,818	59,167	08/05/2024.	2FE
172967 ME 8	CITIGROUP INC 3.980% 03/20/30	..	07/30/2019.	RGA Transfer Program		3,202,050	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	202,050	202,050	43,117	03/20/2030.	1FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	..	09/01/2019.	Paydown		32,201	32,201	30,743	30,743	0	0	0	0	0	30,743	0	1,457	1,457	1,298	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
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
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1	..	09/01/2019.	Paydown		55,923	55,923	56,151	56,063	0	(140)	0	(140)	0	55,923	0	0	0	1,255	06/25/2044.	1FM
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A	..	09/01/2019.	Paydown		61,433	61,433	62,811	61,798	0	(54)	0	(54)	0	61,745	0	(312)	(312)	1,785	01/25/2053.	1FM
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1	..	09/01/2019.	Paydown		81,140	81,140	81,096	0	0	44	0	44	0	81,140	0	0	0	184	07/25/2049.	1FE
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216	..	07/25/2019.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	196	04/25/2047.	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)
20030N BL 4	COMCAST CORP 3.375% 02/15/25		07/30/2019.	RGA Transfer Program		3,132,540	3,000,000	2,997,360	2,998,355	0	141	0	141	0	2,998,496	0	134,044	134,044	97,031	02/15/2025.	1FE
20030N BN 0	COMCAST CORP 3.375% 08/15/25		07/30/2019.	RGA Transfer Program		2,090,340	2,000,000	1,997,500	1,998,236	0	139	0	139	0	1,998,375	0	91,965	91,965	64,688	08/15/2025.	1FE
200340 AQ 0	COMERICA INC 3.800% 07/22/26		07/30/2019.	RGA Transfer Program		2,092,840	2,000,000	1,998,280	1,998,828	0	78	0	78	0	1,998,907	0	93,933	93,933	77,689	07/22/2026.	1FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		09/25/2019.	Paydown		38,653	38,653	38,642	38,645	0	8	0	8	0	38,653	0	0	0	715	10/25/2040.	1FE
212015 AS 0	CONTINENTAL RESOURCES 4.375% 01/15/28		07/30/2019.	RGA Transfer Program		2,071,060	2,000,000	1,990,740	0	0	452	0	452	0	1,991,192	0	79,868	79,868	47,396	01/15/2028.	2FE
224044 CA 3	COX COMMUNICATIONS INC 144A 2.950% 06/		07/30/2019.	RGA Transfer Program		1,664,933	1,650,000	1,647,773	1,648,969	0	125	0	125	0	1,649,094	0	15,838	15,838	28,394	06/30/2023.	2FE
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		09/01/2019.	Paydown		67,059	67,059	66,173	66,653	0	2	0	2	0	66,655	0	404	404	2,704	10/25/2033.	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		815	815	833	813	0	(1)	0	(1)	0	812	0	2	2	25	10/25/2019.	1FM
22822V AC 5	CROWN CASTLE INTL CORP 3.700% 06/15/26		07/30/2019.	RGA Transfer Program		2,086,900	2,000,000	1,993,900	1,995,357	0	315	0	315	0	1,995,672	0	91,228	91,228	46,250	06/15/2026.	2FE
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT 4.070%		09/15/2019.	Redemption 100.0000		33,038	33,038	33,038	33,038	0	0	0	0	0	33,038	0	0	0	897	05/15/2034.	1FE
23317H AD 4	DDR CORP 3.625% 02/01/25		07/30/2019.	RGA Transfer Program		2,035,400	2,000,000	1,985,200	1,990,389	0	824	0	824	0	1,991,213	0	44,187	44,187	72,299	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
23338V AC 0	DTE ELECTRIC CO 3.375% 03/01/25		07/30/2019.	RGA Transfer Program		2,100,360	2,000,000	1,997,220	1,998,349	0	140	0	140	0	1,998,488	0	101,872	101,872	61,688	03/01/2025.	1FE
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2		09/25/2019.	Paydown		155,332	155,332	155,234	155,264	0	68	0	68	0	155,332	0	0	0	3,390	07/25/2031.	1FE
24715@ AD 6	DELOITTE LLP SERIES B 6.290% 09/17/19		09/17/2019.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	314,500	09/17/2019.	1
24736X AA 6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/		07/30/2019.	Redemption 100.0000		21,913	21,913	21,913	21,913	0	0	0	0	0	21,913	0	0	0	794	07/30/2027.	1FE
24736Y AA 4	DELTA AIRLINES 2015-1 A 3.875% 07/30/2		07/30/2019.	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	849	07/30/2027.	1FE
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C		09/20/2019.	Paydown		15,179	15,179	15,176	0	0	4	0	4	0	15,179	0	0	0	51	02/20/2032.	2FE
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4		09/20/2019.	Paydown		170,494	170,494	170,483	170,483	0	11	0	11	0	170,494	0	0	0	4,661	01/21/2031.	1FE
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		09/20/2019.	Paydown		171,864	171,864	171,820	171,828	0	36	0	36	0	171,864	0	0	0	3,714	10/22/2029.	1FE
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		09/20/2019.	Paydown		57,288	57,288	57,279	57,280	0	8	0	8	0	57,288	0	0	0	1,556	10/22/2029.	2FE
25389J AL 0	DIGITAL REALTY TRUST LP 3.950% 07/01/2		07/30/2019.	RGA Transfer Program		1,560,180	1,500,000	1,488,540	1,493,890	0	953	0	953	0	1,494,843	0	65,337	65,337	64,023	07/01/2022.	2FE
25389J AR 7	DIGITAL REALTY TRUST LP 3.700% 08/15/2		07/30/2019.	RGA Transfer Program		2,585,350	2,500,000	2,498,100	2,498,343	0	95	0	95	0	2,498,438	0	86,912	86,912	88,646	08/15/2027.	2FE
254709 AM 0	DISCOVER FINANCIAL SVS 4.100% 02/09/27		07/30/2019.	RGA Transfer Program		3,156,300	3,000,000	2,997,330	2,997,756	0	137	0	137	0	2,997,893	0	158,407	158,407	119,925	02/09/2027.	2FE
25470D AE 9	DISCOVERY COMMUNICATIONS 4.375% 06/15/		07/30/2019.	RGA Transfer Program		2,064,940	2,000,000	1,993,920	1,998,249	0	395	0	395	0	1,998,644	0	66,296	66,296	54,688	06/15/2021.	2FE
257375 AH 8	DOMINION GAS HLDGS LLC 3.600% 12/15/24		07/30/2019.	RGA Transfer Program		2,089,180	2,000,000	1,994,480	1,996,492	0	308	0	308	0	1,996,800	0	92,380	92,380	45,000	12/15/2024.	1FE
25746U CE 7	DOMINION RESOURCES INC 3.900% 10/01/25		07/30/2019.	RGA Transfer Program		1,060,950	1,000,000	1,015,080	1,011,038	0	(872)	0	(872)	0	1,010,166	0	50,784	50,784	32,392	10/01/2025.	2FE
25755T AE 0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II		07/30/2019.	RGA Transfer Program		5,043,287	4,837,500	4,837,500	4,837,500	0	0	0	0	0	4,837,500	0	205,787	205,787	165,328	10/25/2045.	2FE
25755T AE 0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II		07/25/2019.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	419	10/25/2045.	2FE
25755T AH 3	DOMINOS PIZZA MASTER ISSUER 2017-1A A23		07/30/2019.	RGA Transfer Program		2,284,226	2,205,000	2,205,000	2,205,000	0	0	0	0	0	2,205,000	0	79,226	79,226	69,363	07/25/2047.	2FE
25755T AH 3	DOMINOS PIZZA MASTER ISSUER 2017-1A A23		07/25/2019.	Paydown		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	174	07/25/2047.	2FE
26078J AD 2	DUPONT DE NEMOURS INC 4.725% 11/15/28		07/30/2019.	RGA Transfer Program		3,366,600	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	366,600	366,600	95,288	11/15/2028.	2FE
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C		09/15/2019.	Paydown		297,825	297,825	297,790	297,814	0	11	0	11	0	297,825	0	0	0	5,920	01/18/2022.	1FE
26224H AH 0	DRUG ROYALTY III LP 1 2018-1A A2 4.270		07/15/2019.	Paydown		130,787	130,787	130,765	130,764	0	22	0	22	0	130,787	0	0	0	3,382	10/15/2031.	2FE
26441C AD 7	DUKE ENERGY CORP 5.050% 09/15/19		09/15/2019.	Maturity		2,000,000	2,000,000	1,995,670	1,999,633	0	367	0	367	0	2,000,000	0	0	0	101,000	09/15/2019.	2FE
26444H AF 8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/4		07/30/2019.	RGA Transfer Program		4,440,560	4,000,000	3,994,440	3,994,608	0	65	0	65	0	3,994,672	0	445,888	445,888	186,200	07/15/2048.	1FE
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25		09/20/2019.	Paydown		17,930	17,930	17,930	17,930	0	1	0	1	0	17,930	0	0	0	496	06/20/2025.	1FE
26884T AL 6	ERAC USA FINANCE COMPANY 144A 3.850% 1		07/30/2019.	RGA Transfer Program		1,055,360	1,000,000	1,006,600	1,004,004	0	(369)	0	(369)	0	1,003,635	0	51,725	51,725	27,271	11/15/2024.	2FE
27034J AB 7	EARNEST STUDENT LOAN PROGRAM 2016-B A2		09/25/2019.	Paydown		258,324	258,324	258,274	258,286	0	38	0	38	0	258,324	0	0	0	5,294	05/25/2034.	1FE
277432 AN 0	EASTMAN CHEMICAL CO 3.600% 08/15/22		07/30/2019.	RGA Transfer Program		2,049,120	2,000,000	1,989,736	1,995,980	0	606	0	606	0	1,996,586	0	52,534	52,534	69,000	08/15/2022.	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)
277432 AR 1	EASTMAN CHEMICAL CO 3.800% 03/15/25		07/30/2019.	RGA Transfer Program		1,041,720	1,000,000	995,060	996,775	0	267	0	267	0	997,042	0	44,678	44,678	33,250	03/15/2025.	2FE
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2		09/25/2019.	Paydown		106,170	106,170	106,139	106,145	0	26	0	26	0	106,170	0	0	0	2,063	03/25/2030.	1FE
29273R BK 4	ENERGY TRANSFER PARTNERS 4.200% 04/15/		07/30/2019.	RGA Transfer Program		2,082,820	2,000,000	1,995,720	1,996,666	0	196	0	196	0	1,996,862	0	85,958	85,958	66,500	04/15/2027.	2FE
29364D AU 4	ENTERGY ARKANSAS INC 3.500% 04/01/26		07/30/2019.	RGA Transfer Program		2,090,580	2,000,000	1,993,420	1,995,046	0	349	0	349	0	1,995,395	0	95,185	95,185	58,139	04/01/2026.	1FE
29379V BE 2	ENTERPRISE PRODUCTS OPERATING 3.750% 0		07/30/2019.	RGA Transfer Program		1,056,720	1,000,000	1,007,590	1,004,748	0	(420)	0	(420)	0	1,004,328	0	52,392	52,392	35,938	02/15/2025.	2FE
29379V BH 5	ENTERPRISE PRODUCTS OPERATING 3.700% 0		07/30/2019.	RGA Transfer Program		2,102,660	2,000,000	1,992,700	1,994,796	0	373	0	373	0	1,995,169	0	107,491	107,491	70,917	02/15/2026.	2FE
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		09/01/2019.	Paydown		35,636	35,636	35,847	35,738	0	(103)	0	(103)	0	35,636	0	0	0	580	03/25/2043.	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		07/30/2019.	RGA Transfer Program		1,523,365	1,522,913	1,510,517	1,513,697	0	109	0	109	0	1,513,806	0	9,559	9,559	30,331	06/25/2043.	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		09/01/2019.	Paydown		78,075	78,075	77,092	77,300	0	775	0	775	0	78,075	0	0	0	1,535	06/25/2043.	1FM
30212P AJ 4	EXPEDIA INC 4.500% 08/15/24		07/30/2019.	RGA Transfer Program		5,341,700	5,000,000	4,972,200	4,982,824	0	1,570	0	1,570	0	4,984,394	0	357,306	357,306	215,625	08/15/2024.	2FE
30219G AM 0	EXPRESS SCRIPTS HOLDING CO 4.500% 02/2		07/30/2019.	RGA Transfer Program		1,618,620	1,500,000	1,492,005	1,493,930	0	421	0	421	0	1,494,351	0	124,269	124,269	62,813	02/25/2026.	2FE
30231G AT 9	EXXON MOBIL CORP 3.043% 03/01/26		07/30/2019.	RGA Transfer Program		6,221,400	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	221,400	221,400	166,858	03/01/2026.	1FE
302491 AR 6	FMC CORPORATION 3.950% 02/01/22		07/30/2019.	RGA Transfer Program		1,027,850	1,000,000	1,038,230	1,013,543	0	(2,431)	0	(2,431)	0	1,011,113	0	16,737	16,737	39,390	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 AD 0	FMR LLC 144A 4.950% 02/01/33		07/30/2019.	RGA Transfer Program		3,224,710	2,710,000	2,731,774	2,727,344	0	(506)	0	(506)	0	2,726,838	0	497,872	497,872	133,772	02/01/2033.	1FE
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N		09/30/2019.	Redemption 100.0000		16,100	16,100	16,100	16,100	0	0	0	0	0	16,100	0	0	0	731	03/31/2038.	2FE
303250 C@ 1	FAIR ISAAC CORPORATION 5.420% 07/14/19		07/14/2019.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	54,200	07/14/2019.	2Z
313747 AU 1	FEDERAL REALTY INVS TRST 3.950% 01/15/		07/30/2019.	RGA Transfer Program		1,846,110	1,750,000	1,732,815	1,740,602	0	985	0	985	0	1,741,588	0	104,522	104,522	72,005	01/15/2024.	1FE
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		09/01/2019.	Paydown		86,880	86,880	89,297	89,263	0	(2,383)	0	(2,383)	0	86,880	0	0	0	2,036	08/01/2056.	1
31620M AM 8	FIDELITY NATIONAL INFORMATION 3.875% 0		07/30/2019.	RGA Transfer Program		3,171,390	3,000,000	2,990,300	2,994,282	0	552	0	552	0	2,994,834	0	176,556	176,556	75,885	06/05/2024.	2FE
31620M AT 3	FIDELITY NATIONAL INFORMATION 3.000% 0		07/30/2019.	RGA Transfer Program		2,024,220	2,000,000	1,977,820	1,982,484	0	1,187	0	1,187	0	1,983,671	0	40,549	40,549	57,500	08/15/2026.	2FE
316773 CP 3	FIFTH THIRD BANCORP 4.300% 01/16/24		07/30/2019.	RGA Transfer Program		1,756,343	1,650,000	1,662,870	1,657,281	0	(769)	0	(769)	0	1,656,512	0	99,830	99,830	73,709	01/16/2024.	2FE
316773 CV 0	FIFTH THIRD BANCORP 3.950% 03/14/28		07/30/2019.	RGA Transfer Program		2,158,420	2,000,000	1,996,400	1,996,640	0	176	0	176	0	1,996,815	0	161,605	161,605	69,344	03/14/2028.	2FE
31677Q BM 0	FIFTH THIRD BANK 3.950% 07/28/25		07/30/2019.	RGA Transfer Program		2,156,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	156,500	156,500	79,878	07/28/2025.	1FE
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
337738 AP 3	FISERV INC 3.850% 06/01/25		07/30/2019.	RGA Transfer Program		2,121,860	2,000,000	1,998,660	1,999,098	0	72	0	72	0	1,999,170	0	122,690	122,690	51,119	06/01/2025.	2FE
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7 4.00		09/01/2019.	Paydown		383,526	383,526	385,503	385,363	0	(1,837)	0	(1,837)	0	383,526	0	0	0	10,512	09/25/2048.	1FM
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03		09/30/2019.	Redemption 100.0000		68,500	68,500	68,500	68,500	0	0	0	0	0	68,500	0	0	0	2,826	03/31/2038.	2FE
340711 AW 0	FLORIDA GAS TRANSMISSION 144A 4.350% 0		07/30/2019.	RGA Transfer Program		2,133,440	2,000,000	1,995,500	1,996,843	0	245	0	245	0	1,997,088	0	136,352	136,352	90,625	07/15/2025.	2FE
345397 XU 2	FORD MOTOR CREDIT 4.389% 01/08/26		07/30/2019.	RGA Transfer Program		2,003,440	2,000,000	1,906,740	0	0	3,251	0	3,251	0	1,909,991	0	93,449	93,449	49,254	01/08/2026.	2FE
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3		09/15/2019.	Paydown		52,386	52,386	52,378	52,380	0	6	0	6	0	52,386	0	0	0	1,153	07/15/2033.	1FE
35104V AB 8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2 2		09/15/2019.	Paydown		565,005	565,005	563,620	564,761	0	244	0	244	0	565,005	0	0	0	10,849	10/15/2021.	1FE
361448 BD 4	GATX CAPITAL CORPORATION 4.350% 02/15/		07/30/2019.	RGA Transfer Program		2,117,880	2,000,000	1,998,720	1,998,720	0	65	0	65	0	1,998,785	0	119,095	119,095	64,042	02/15/2024.	2FE
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		09/01/2019.	Paydown		13,673	23,132	19,690	19,294	1,810	84	0	1,894	0	21,188	0	(7,515)	(7,515)	1,021	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
36192P AJ 5	GS MORTGAGE SECURITIES TRUST 2012-GCJ9 A		07/30/2019.	RGA Transfer Program		1,828,433	1,804,452	1,757,649	1,781,389	0	3,266	0	3,266	0	1,784,655	0	43,778	43,778	33,533	11/10/2045.	1FM
36198E AD 7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A		07/30/2019.	RGA Transfer Program		2,628,025	2,500,000	2,524,917	2,510,814	0	(1,719)	0	(1,719)	0	2,509,095	0	118,930	118,930	64,248	07/10/2046.	1FM
36246M AU 3	GTP ACQUISITION PARTNERS 144A 3.482% 0		07/30/2019.	RGA Transfer Program		3,099,270	3,000,000	3,040,500	3,027,235	0	(2,954)	0	(2,954)	0	3,024,281	0	74,989	74,989	65,288	06/16/2025.	1FE
370334 CG 7	GENERAL MILLS INC 4.200% 04/17/28		07/30/2019.	RGA Transfer Program		1,079,820	1,000,000	986,380	987,135	0	656	0	656	0	987,790	0	92,030	92,030	33,017	04/17/2028.	2FE
37045V AH 3	GENERAL MOTORS CO 5.000% 04/01/35		07/30/2019.	RGA Transfer Program		1,491,030	1,500,000	1,390,890	1,400,557	0	2,203	0	2,203	0	1,402,760	0	88,270	88,270	62,292	04/01/2035.	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)
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
38141E C2 3	GOLDMAN SACHS 3.850% 07/08/24		07/30/2019.	RGA Transfer Program		2,883,458	2,750,000	2,805,330	2,786,657	0	(3,691)	0	(3,691)	0	2,782,966	0	100,491	100,491	112,345	07/08/2024.	1FE
38141G CU 6	GOLDMAN SACHS GROUP INC 6.125% 02/15/3		07/30/2019.	RGA Transfer Program		12,800,370	9,875,000	9,882,999	9,880,516	0	(146)	0	(146)	0	9,880,371	0	2,919,999	2,919,999	579,642	02/15/2033.	1FE
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/		07/01/2019.	Redemption 100.0000		418,605	418,605	418,605	418,605	0	0	0	0	0	418,605	0	0	0	24,321	07/01/2021.	1
39121J AE 0	GREAT RIVER ENERGY 144A 6.254% 07/01/3		07/01/2019.	Redemption 100.0000		72,385	72,385	65,559	68,573	0	218	0	218	0	68,791	0	3,594	3,594	4,527	07/01/2038.	1FE
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
406216 BD 2	HALLIBURTON CO 3.500% 08/01/23		07/30/2019.	RGA Transfer Program		1,034,910	1,000,000	994,170	997,066	0	344	0	344	0	997,410	0	37,500	37,500	34,903	08/01/2023.	2FE
406216 BG 5	HALLIBURTON CO 3.800% 11/15/25		07/30/2019.	RGA Transfer Program		2,102,480	2,000,000	1,994,380	1,995,921	0	303	0	303	0	1,996,224	0	106,256	106,256	53,833	11/15/2025.	2FE
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		09/20/2019.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	159	06/21/2048.	2FE
411707 AD 4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII		07/30/2019.	RGA Transfer Program		3,140,161	2,977,500	2,977,500	2,977,500	0	0	0	0	0	2,977,500	0	162,661	162,661	90,233	06/21/2048.	2FE
416515 BD 5	HARTFORD FINL SVCS GRP 4.400% 03/15/48		07/30/2019.	RGA Transfer Program		2,187,360	2,000,000	1,986,120	1,986,324	0	134	0	134	0	1,986,458	0	200,902	200,902	77,000	03/15/2048.	2FE
418056 AV 9	HASBRO INC 3.500% 09/15/27		07/30/2019.	RGA Transfer Program		1,683,066	1,650,000	1,647,921	1,648,155	0	105	0	105	0	1,648,261	0	34,806	34,806	50,531	09/15/2027.	2FE
42217K BF 2	HEALTH CARE REIT INC 4.000% 06/01/25		07/30/2019.	RGA Transfer Program		1,588,935	1,500,000	1,497,135	1,498,042	0	156	0	156	0	1,498,198	0	90,737	90,737	39,833	06/01/2025.	2FE
42225U AF 1	HEALTHCARE TRUST OF AMER 3.750% 07/01/		07/30/2019.	RGA Transfer Program		2,065,740	2,000,000	1,989,840	1,991,220	0	513	0	513	0	1,991,734	0	74,006	74,006	81,042	07/01/2027.	2FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09		09/20/2019.	Paydown		121,550	121,550	121,467	121,477	0	73	0	73	0	121,550	0	0	0	4,850	09/21/2040.	1FE
42771T AA 3	HERO FUNDING TRUST 2015-3A A 4.280% 09		09/20/2019.	Paydown		266,319	266,319	266,301	266,301	0	1	0	1	0	266,302	0	17	17	10,262	09/20/2041.	1FE
428236 BM 4	HEWLETT-PACKARD CO 4.300% 06/01/21		07/30/2019.	RGA Transfer Program		3,095,610	3,000,000	3,044,220	3,012,430	0	(2,858)	0	(2,858)	0	3,009,572	0	86,038	86,038	85,642	06/01/2021.	2FE
431282 AP 7	HIGHWOODS REALTY LP 3.875% 03/01/27		07/30/2019.	RGA Transfer Program		2,055,860	2,000,000	1,973,340	1,977,532	0	1,349	0	1,349	0	1,978,881	0	76,979	76,979	70,826	03/01/2027.	2FE
437076 BC 5	HOME DEPOT INC 3.750% 02/15/24		07/30/2019.	RGA Transfer Program		2,128,720	2,000,000	1,989,620	1,994,371	0	582	0	582	0	1,994,953	0	133,767	133,767	71,875	02/15/2024.	1FE
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
45138L AZ 6	IDAHO POWER CORP 2.950% 04/01/22		07/30/2019.	RGA Transfer Program		1,003,450	1,000,000	998,290	999,385	0	105	0	105	0	999,489	0	3,961	3,961	24,501	04/01/2022.	1FE
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		09/01/2019.	Paydown		6,138	6,138	6,035	6,070	0	6	0	6	0	6,076	0	62	62	175	08/25/2034.	1FM
45326T AA 6	INCITEC PIVOT FIN LLC 144A 6.000% 12/1		07/30/2019.	RGA Transfer Program		2,021,420	2,000,000	1,986,660	1,998,381	0	984	0	984	0	1,999,365	0	22,055	22,055	76,667	12/10/2019.	2FE
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		09/01/2019.	Paydown		58,526	58,526	57,740	58,075	0	7	0	7	0	58,081	0	445	445	2,205	06/25/2033.	1FM
458140 AS 9	INTEL CORP 3.700% 07/29/25		07/30/2019.	RGA Transfer Program		2,140,040	2,000,000	1,997,020	1,997,920	0	163	0	163	0	1,998,083	0	141,957	141,957	74,206	07/29/2025.	1FE
45866F AD 6	INTERCONTINENTALEXCHANGE GROUP 3.750%		07/30/2019.	RGA Transfer Program		2,138,400	2,000,000	1,999,660	1,999,762	0	18	0	18	0	1,999,780	0	138,620	138,620	49,792	12/01/2025.	1FE
459200 HP 9	IBM CORP 3.375% 08/01/23		07/30/2019.	RGA Transfer Program		4,152,800	4,000,000	3,997,960	3,998,981	0	120	0	120	0	3,999,101	0	153,699	153,699	134,625	08/01/2023.	1FE
461070 AC 8	INTERSTATE POWER AND LIGHT 6.450% 10/1		07/30/2019.	RGA Transfer Program		5,136,545	3,875,000	3,865,855	3,868,415	0	157	0	157	0	3,868,572	0	1,267,973	1,267,973	197,867	10/15/2033.	2FE
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		09/15/2019.	Paydown		16,540	16,540	16,437	16,486	0	54	0	54	0	16,540	0	0	0	432	12/15/2048.	1FE
46625H JY 7	JP MORGAN CHASE & CO 3.875% 09/10/24		07/30/2019.	RGA Transfer Program		4,202,840	4,000,000	3,979,000	3,987,065	0	1,178	0	1,178	0	3,988,243	0	214,597	214,597	137,778	09/10/2024.	1FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		09/01/2019.	Paydown		14,673	14,673	15,008	14,808	0	(7)	0	(7)	0	14,802	0	(129)	(129)	275	03/01/2043.	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		07/30/2019.	RGA Transfer Program		1,515,318	1,492,427	1,511,315	1,501,993	0	(149)	0	(149)	0	1,501,844	0	13,473	13,473	34,678	05/25/2043.	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		07/01/2019.	Paydown		23,717	23,717	24,017	23,869	0	(2)	0	(2)	0	23,867	0	(150)	(150)	484	05/25/2043.	1FM
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3		09/01/2019.	Paydown		38,769	38,769	39,745	39,425	0	(12)	0	(12)	0	39,414	0	(644)	(644)	957	01/25/2044.	1FM
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5		07/30/2019.	RGA Transfer Program		2,066,072	2,038,677	2,052,056	2,049,402	0	(171)	0	(171)	0	2,049,231	0	16,841	16,841	47,371	01/25/2047.	1FE
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5		07/01/2019.	Paydown		27,075	27,075	27,253	27,217	0	(142)	0	(142)	0	27,075	0	0	0	553	01/25/2047.	1FE
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		09/01/2019.	Paydown		77,466	77,466	77,744	0	0	(35)	0	(35)	0	77,709	0	(244)	(244)	1,593	06/25/2049.	1FE
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.5		09/01/2019.	Paydown		34,351	34,351	34,887	0	0	(537)	0	(537)	0	34,351	0	0	0	100	12/25/2049.	1FE
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44		09/15/2019.	Paydown		47,403	47,403	47,403	0	0	0	0	0	0	47,403	0	0	0	413	04/15/2044.	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4		09/05/2019.	Redemption 100.0000		161,171	161,171	161,171	161,171	0	0	0	0	0	161,171	0	0	0	7,124	03/05/2023.	1FE
482480 AD 2	KLA-TENCOR CORP 4.125% 11/01/21		07/30/2019.	RGA Transfer Program		1,551,405	1,500,000	1,499,745	1,499,884	0	23	0	23	0	1,499,907	0	51,498	51,498	46,234	11/01/2021.	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)
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
489170 AC 4	KENNAMETAL INC 3.875% 02/15/22	..	07/30/2019.	RGA Transfer Program		2,821,940	2,750,000	2,678,885	2,721,254	0	5,039	0	5,039	0	2,726,293	0	95,647	95,647	102,122	02/15/2022.	2FE
492386 AT 4	KERR-MCGEE CORP 7.875% 09/15/31	..	09/19/2019.	Tax Free Exchange		3,379,197	3,000,000	3,593,700	3,390,839	0	(14,641)	0	(14,641)	0	3,376,197	0	3,000	3,000	236,250	09/15/2031.	2FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	..	09/30/2019.	Various		53,990	53,990	54,305	54,033	0	(15)	0	(15)	0	54,018	0	(27)	(27)	2,323	03/30/2021.	2FE
500255 AT 1	KOHLS CORPORATION 4.750% 12/15/23	..	07/30/2019.	RGA Transfer Program		1,060,840	1,000,000	997,500	998,604	0	146	0	146	0	998,751	0	62,089	62,089	29,688	12/15/2023.	2FE
501044 DC 2	KROGER CO 3.500% 02/01/26	..	07/30/2019.	RGA Transfer Program		2,047,940	2,000,000	1,983,780	1,986,114	0	1,006	0	1,006	0	1,987,120	0	60,820	60,820	69,806	02/01/2026.	2FE
501044 DL 2	KROGER CO 4.500% 01/15/29	..	07/30/2019.	RGA Transfer Program		3,274,560	3,000,000	2,982,090	0	0	784	0	784	0	2,982,874	0	291,686	291,686	73,500	01/15/2029.	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1	..	09/15/2019.	Paydown		15,625	15,625	15,322	15,374	0	251	0	251	0	15,625	0	0	0	448	01/15/2042.	1FE
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# AD 7	LEGG MASON CAPITAL CORP CTL - HUNTINGTON	..	09/05/2019.	Redemption 100.0000		75,627	75,627	75,627	75,627	0	0	0	0	0	75,627	0	0	0	3,652	12/05/2020.	1
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/	..	08/01/2019.	Paydown		551,684	576,571	531,008	531,008	0	0	0	0	0	531,008	0	20,676	20,676	20,998	11/25/2035.	2FM
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/	..	08/01/2019.	Paydown		1,046,367	1,093,569	996,860	996,860	0	0	0	0	0	996,860	0	49,507	49,507	39,826	09/25/2035.	1FM
53079E BE 3	LIBERTY MUTUAL GROUP 144A 4.250% 06/15	..	07/30/2019.	RGA Transfer Program		2,107,420	2,000,000	2,058,740	2,031,229	0	(3,751)	0	(3,751)	0	2,027,478	0	79,942	79,942	53,125	06/15/2023.	2FE
53117C AN 2	LIBERTY PROPERTY LP 4.125% 06/15/22	..	07/30/2019.	RGA Transfer Program		1,039,650	1,000,000	1,005,440	1,002,131	0	(336)	0	(336)	0	1,001,795	0	37,855	37,855	25,781	06/15/2022.	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
539830 BE 8	LOCKHEED MARTIN CORP 2.900% 03/01/25	..	07/30/2019.	RGA Transfer Program		2,057,040	2,000,000	1,994,280	1,996,299	0	317	0	317	0	1,996,616	0	60,424	60,424	53,006	03/01/2025.	2FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2	..	09/15/2019.	Paydown		128,325	128,325	125,086	126,036	0	2,289	0	2,289	0	128,325	0	0	0	2,552	01/15/2045.	1FE
548661 CT 2	LOWES COMPANIES INC 3.750% 04/15/21	..	07/30/2019.	RGA Transfer Program		1,020,780	1,000,000	1,000,280	1,000,087	0	(21)	0	(21)	0	1,000,066	0	20,714	20,714	29,688	04/15/2021.	2FE
55279H AQ 3	MANUF & TRADERS TRUST CO 3.400% 08/17/	..	07/30/2019.	RGA Transfer Program		2,106,860	2,000,000	2,023,960	2,021,651	0	(1,269)	0	(1,269)	0	2,020,383	0	86,477	86,477	64,789	08/17/2027.	1FE
55336V AR 1	MPLX LP 4.000% 03/15/28	..	07/30/2019.	RGA Transfer Program		1,291,925	1,250,000	1,246,238	1,246,572	0	179	0	179	0	1,246,751	0	45,174	45,174	43,750	03/15/2028.	2FE
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20	..	09/20/2019.	Paydown		61,372	61,372	61,356	61,359	0	13	0	13	0	61,372	0	0	0	1,224	12/20/2034.	2FE
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO	..	07/05/2019.	Redemption 100.0000		37,702	37,702	37,702	37,702	0	0	0	0	0	37,702	0	0	0	1,323	07/05/2025.	2PL
565849 AB 2	MARATHON OIL 6.800% 03/15/32	..	07/30/2019.	RGA Transfer Program		12,465,900	10,000,000	10,211,700	10,144,508	0	(4,033)	0	(4,033)	0	10,140,475	0	2,325,425	2,325,425	595,000	03/15/2032.	2FE
565849 AL 0	MARATHON OIL 3.850% 06/01/25	..	07/30/2019.	RGA Transfer Program		2,070,400	2,000,000	1,995,420	1,996,846	0	253	0	253	0	1,997,099	0	73,301	73,301	51,119	06/01/2025.	2FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	..	09/20/2019.	Paydown		181,115	181,115	181,090	181,109	0	6	0	6	0	181,115	0	0	0	3,352	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
571748 BG 6	MARSH & MCLENNAN COS INC 4.375% 03/15/	..	07/30/2019.	RGA Transfer Program		2,779,775	2,500,000	2,499,125	0	0	216	0	216	0	2,499,341	0	280,434	280,434	59,245	03/15/2029.	1FE
575767 AJ 7	MASS MUTUAL LIFE 144A 5.375% 12/01/41	..	07/30/2019.	RGA Transfer Program		7,276,020	6,000,000	6,104,080	6,091,450	0	(1,229)	0	(1,229)	0	6,090,221	0	1,185,799	1,185,799	214,104	12/01/2041.	1FE
58155Q AD 5	MCKESSON CORP 4.750% 03/01/21	..	07/30/2019.	RGA Transfer Program		2,055,120	2,000,000	2,020,995	2,004,929	0	(1,418)	0	(1,418)	0	2,003,511	0	51,609	51,609	86,819	03/01/2021.	2FE
582839 AH 9	MEAD JOHNSON NUTRITION CO 4.125% 11/15	..	07/30/2019.	RGA Transfer Program		3,259,410	3,000,000	2,998,740	2,999,115	0	65	0	65	0	2,999,180	0	260,230	260,230	87,656	11/15/2025.	1FE
585055 AV 8	MEDTRONIC INC 4.125% 03/15/21	..	07/12/2019.	Redemption 103.4260		4,137,040	4,000,000	3,989,600	3,997,338	0	613	0	613	0	3,997,952	0	139,088	139,088	136,125	03/15/2021.	1FE
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29	..	07/15/2019.	Redemption 100.0000		90,678	90,678	90,678	90,678	0	0	0	0	0	90,678	0	0	0	4,307	01/15/2028.	1PL
594918 AT 1	MICROSOFT CORP 2.375% 05/01/23	..	07/30/2019.	RGA Transfer Program		2,021,520	2,000,000	1,993,280	1,996,890	0	395	0	395	0	1,997,285	0	24,235	24,235	35,493	05/01/2023.	1FE
59523U AN 7	MID-AMERICA APARTMENTS 3.600% 06/01/27	..	07/30/2019.	RGA Transfer Program		2,079,740	2,000,000	1,991,600	1,992,812	0	426	0	426	0	1,993,238	0	86,502	86,502	47,800	06/01/2027.	2FE
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07	..	09/15/2019.	Paydown		34,267	34,267	32,468	33,700	0	567	0	567	0	34,267	0	0	0	1,106	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		68,314	68,314	68,219	68,200	0	114	0	114	0	68,314	0	0	0	2,370	12/15/2045.	1FM
615369 AB 1	MOODYS CORPORATION 4.500% 09/01/22	..	07/30/2019.	RGA Transfer Program		2,109,200	2,000,000	2,013,580	2,005,653	0	(828)	0	(828)	0	2,004,825	0	104,375	104,375	82,250	09/01/2022.	2FE
61690G AE 1	MORGAN STANLEY BAML TRUST 2014-C14 A4	..	07/30/2019.	RGA Transfer Program		3,757,788	3,600,000	3,635,821	3,617,172	0	(2,451)	0	(2,451)	0	3,614,721	0	143,067	143,067	90,509	01/15/2047.	1FM
61763B AT 1	MORGAN STANLEY BAML TRUST 2013-C13 A3	..	07/30/2019.	RGA Transfer Program		5,264,300	5,000,000	5,210,156	5,112,873	0	(13,866)	0	(13,866)	0	5,099,007	0	165,293	165,293	125,010	11/15/2046.	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)
61945C AG 8	MOSAIC CO 4.050% 11/15/27	..	07/30/2019.	RGA Transfer Program		3,095,010	3,000,000	2,994,120	2,994,681	0	291	0	291	0	2,994,972	0	100,038	100,038	86,063	11/15/2027.	2FE
62946U AL 4	NEW RESIDENTIAL ADVANCE REC 2017-T1 AT1	..	07/30/2019.	RGA Transfer Program		2,018,320	2,000,000	1,999,990	1,999,913	0	(25)	0	(25)	0	1,999,888	0	18,432	18,432	40,179	02/15/2051.	1FE
62963# AJ 0	NRP (OPERATING) LLC SERIES I (No RI-16)	..	09/24/2019.	Redemption 100.0000		82,564	82,564	82,564	82,564	0	0	0	0	0	82,564	0	0	0	3,380	12/01/2026.	4
631005 BH 7	NARRAGANSETT ELECTRIC 144A 3.919% 08/0	..	07/30/2019.	RGA Transfer Program		2,147,640	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	147,640	147,640	79,033	08/01/2028.	1FE
637432 MV 4	NATIONAL RURAL UTILITIES COOP 3.400% 1	..	07/30/2019.	RGA Transfer Program		3,117,210	3,000,000	2,997,690	2,998,794	0	133	0	133	0	2,998,926	0	118,284	118,284	72,250	11/15/2023.	1FE
64829X AA 0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1	..	09/01/2019.	Paydown		165,540	165,540	168,125	168,035	0	(2,496)	0	(2,496)	0	165,540	0	0	0	5,209	12/25/2057.	1FE
649322 AC 8	NY & PRESBYTERIAN HOSPITAL 3.563% 08/0	..	07/30/2019.	RGA Transfer Program		5,057,272	5,050,000	4,737,860	4,757,359	0	6,717	0	6,717	0	4,764,076	0	293,196	293,196	179,432	08/01/2036.	1FE
649840 CQ 6	NY STATE ELECTRIC & GAS 144A 3.250% 12	..	07/30/2019.	RGA Transfer Program		2,059,700	2,000,000	1,985,640	1,988,264	0	755	0	755	0	1,989,019	0	70,681	70,681	43,153	12/01/2026.	1FE
651639 AN 6	NEWMONT MINING CORP 3.500% 03/15/22	..	07/30/2019.	RGA Transfer Program		1,531,455	1,500,000	1,477,635	1,491,892	0	1,385	0	1,385	0	1,493,277	0	38,178	38,178	45,938	03/15/2022.	2FE
65364U AA 4	NIAGARA MOHAWK POWER 144A 4.881% 08/15	..	08/15/2019.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	48,810	08/15/2019.	1FE
665501 AJ 1	NORTHERN NATURAL GAS CO 144A 4.250% 06	..	07/30/2019.	RGA Transfer Program		2,055,020	2,000,000	2,056,440	2,014,650	0	(3,757)	0	(3,757)	0	2,010,894	0	44,126	44,126	56,431	06/01/2021.	1FE
66775V AB 1	NORTHWEST PIPELINE LLC 4.000% 04/01/27	..	07/30/2019.	RGA Transfer Program		2,092,320	2,000,000	1,954,709	1,958,246	0	2,460	0	2,460	0	1,960,706	0	131,614	131,614	66,444	04/01/2027.	2FE
67021C AM 9	NSTAR ELECTRIC CO 3.200% 05/15/27	..	07/30/2019.	RGA Transfer Program		2,066,420	2,000,000	2,023,460	2,020,759	0	(1,310)	0	(1,310)	0	2,019,450	0	46,970	46,970	45,333	05/15/2027.	1FE
67059T AC 9	NUSTAR LOGISTICS LP 4.750% 02/01/22	..	07/30/2019.	RGA Transfer Program		2,849,000	2,800,000	2,793,392	2,797,619	0	420	0	420	0	2,798,039	0	50,961	50,961	132,631	02/01/2022.	3FE
67103H AE 7	O'REILLY AUTOMOTIVE INC 3.550% 03/15/2	..	07/30/2019.	RGA Transfer Program		2,581,975	2,500,000	2,495,800	2,496,847	0	223	0	223	0	2,497,070	0	84,905	84,905	77,656	03/15/2026.	2FE
67103H AF 4	O'REILLY AUTOMOTIVE INC 3.600% 09/01/2	..	07/30/2019.	RGA Transfer Program		2,069,340	2,000,000	1,996,800	1,997,197	0	160	0	160	0	1,997,357	0	71,983	71,983	65,800	09/01/2027.	2FE
67103H AG 2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2	..	07/30/2019.	RGA Transfer Program		2,173,660	2,000,000	1,994,640	1,994,947	0	254	0	254	0	1,995,200	0	178,460	178,460	57,758	06/01/2028.	2FE
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1	..	07/30/2019.	RGA Transfer Program		2,480,086	2,458,115	2,463,108	2,459,557	0	(272)	0	(272)	0	2,459,285	0	20,801	20,801	57,117	10/25/2045.	1FM
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1	..	07/01/2019.	Paydown		23,043	23,043	23,090	23,057	0	(2)	0	(2)	0	23,055	0	(11)	(11)	470	10/25/2045.	1FM
674599 CE 3	OCCIDENTAL PETROLEUM CORP 2.700% 02/15	..	07/30/2019.	RGA Transfer Program		2,003,180	2,000,000	1,903,700	1,948,234	0	6,832	0	6,832	0	1,955,066	0	48,114	48,114	51,750	02/15/2023.	1FE
674599 CG 8	OCCIDENTAL PETROLEUM CORP 3.500% 06/15	..	07/30/2019.	RGA Transfer Program		3,092,430	3,000,000	2,992,260	2,994,678	0	428	0	428	0	2,995,107	0	97,323	97,323	65,625	06/15/2025.	1FE
68245H AC 8	ONE MARKET PLAZA TRUST 2017-1MKT B 3.8	..	07/30/2019.	RGA Transfer Program		1,555,530	1,500,000	1,544,993	1,533,502	0	(3,678)	0	(3,678)	0	1,529,824	0	25,706	25,706	38,293	02/10/2032.	1FM
682680 AS 2	ONEOK INC 4.000% 07/13/27	..	07/30/2019.	RGA Transfer Program		2,074,620	2,000,000	2,033,960	2,030,546	0	(1,829)	0	(1,829)	0	2,028,718	0	45,902	45,902	83,778	07/13/2027.	2FE
68389X AU 9	ORACLE CORP 3.400% 07/08/24	..	07/30/2019.	RGA Transfer Program		3,137,280	3,000,000	2,993,190	2,995,958	0	389	0	389	0	2,996,347	0	140,933	140,933	108,233	07/08/2024.	1FE
68389X BC 8	ORACLE CORP 2.950% 05/15/25	..	07/30/2019.	RGA Transfer Program		3,085,260	3,000,000	2,986,290	2,990,837	0	760	0	760	0	2,991,597	0	93,663	93,663	62,688	05/15/2025.	1FE
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3	..	09/09/2019.	Paydown		73,677	73,677	73,667	0	0	10	0	10	0	73,677	0	0	0	513	04/09/2038.	1FE
693475 AT 2	PNC FINANCIAL SERVICES GROUP 3.150% 05	..	07/30/2019.	RGA Transfer Program		2,577,200	2,500,000	2,494,900	2,495,621	0	266	0	266	0	2,495,887	0	81,313	81,313	54,906	05/19/2027.	1FE
69349L AR 9	PNC BANK NA 4.050% 07/26/28	..	07/30/2019.	RGA Transfer Program		2,173,560	2,000,000	1,995,120	1,995,293	0	236	0	236	0	1,995,529	0	178,031	178,031	81,900	07/26/2028.	1FE
693506 BP 1	PPG INDUSTRIES 3.750% 03/15/28	..	07/30/2019.	RGA Transfer Program		3,176,430	3,000,000	3,011,700	3,010,914	0	(588)	0	(588)	0	3,010,326	0	166,104	166,104	98,438	03/15/2028.	1FE
69353R EQ 7	PNC BANK NA 3.250% 06/01/25	..	07/30/2019.	RGA Transfer Program		1,556,475	1,500,000	1,496,820	1,497,844	0	176	0	176	0	1,498,019	0	58,456	58,456	32,365	06/01/2025.	1FE
69362B AW 2	PSEG POWER LLC 5.125% 04/15/20	..	07/30/2019.	RGA Transfer Program		1,525,950	1,500,000	1,499,770	1,499,983	0	8	0	8	0	1,499,990	0	25,960	25,960	60,859	04/15/2020.	2FE
69363P AC 4	PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3	..	07/30/2019.	RGA Transfer Program		3,250,135	3,000,000	2,999,922	3,000,096	0	133	0	133	0	3,000,229	0	249,905	249,905	140,482	02/01/2035.	1FE
695156 AR 0	PACKAGING CORP OF AMERICA 3.650% 09/15	..	07/30/2019.	RGA Transfer Program		3,118,920	3,000,000	2,991,480	2,994,796	0	476	0	476	0	2,995,272	0	123,648	123,648	95,813	09/15/2024.	2FE
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
708696 BX 6	PENNSYLVANIA ELECTRIC CO 144A 4.150% 0	..	07/30/2019.	RGA Transfer Program		3,656,373	3,515,000	3,547,900	0	0	(1,811)	0	(1,811)	0	3,546,090	0	110,284	110,284	115,482	04/15/2025.	2FE
718172 AH 2	PHILIP MORRIS INTERNATIONAL 4.500% 03/	..	07/30/2019.	RGA Transfer Program		3,750,320	3,700,000	3,771,462	3,710,776	0	(4,959)	0	(4,959)	0	3,705,817	0	44,503	44,503	140,600	03/26/2020.	1FE
718546 AK 0	PHILLIPS 66 4.650% 11/15/34	..	07/30/2019.	RGA Transfer Program		1,986,172	1,775,000	1,898,061	1,887,164	0	(3,071)	0	(3,071)	0	1,884,094	0	102,078	102,078	58,464	11/15/2034.	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	1,496,855	1,497,124	0	153	0	153	0	1,497,277	0	38,528	38,528	51,406	03/01/2028.	2FE
72650R BF 8	PLAINS ALL AMERICAN PIPELINE 3.600% 11	..	07/30/2019.	RGA Transfer Program		4,584,645	4,500,000	4,492,890	4,495,765	0	380	0	380	0	4,496,146	0	88,499	88,499	121,050	11/01/2024.	2FE
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A	..	09/01/2019.	Paydown		95,474	95,474	90,140	90,734	0	1,014	0	1,014	0	91,748	0	3,726	3,726	2,520	01/25/2036.	1FM
737679 DD 9	POTOMAC ELEC PWR CO 3.050% 04/01/22	..	07/30/2019.	RGA Transfer Program		1,531,335	1,500,000	1,495,650	1,498,437	0	266	0	266	0	1,498,703	0	32,632	32,632	37,998	04/01/2022.	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)
740189 AM 7	PRECISION CASTPARTS CORP 3.250% 06/15/		07/30/2019.	RGA Transfer Program		3,129,030	3,000,000	2,993,880	2,995,840	0	337	0	337	0	2,996,177	0	132,853	132,853	60,938	06/15/2025.	1FE
741503 AW 6	BOOKING HOLDINGS INC 3.650% 03/15/25		07/30/2019.	RGA Transfer Program		3,155,670	3,000,000	3,112,920	3,083,127	0	(7,373)	0	(7,373)	0	3,075,754	0	79,916	79,916	95,813	03/15/2025.	1FE
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00		09/01/2019.	Paydown		7,482	7,482	7,153	7,350	0	132	0	132	0	7,482	0	0	0	250	10/25/2033.	1FM
74251V AK 8	PRINCIPAL FINANCIAL GROUP 3.400% 05/15		07/30/2019.	RGA Transfer Program		2,604,575	2,500,000	2,508,175	2,505,842	0	(535)	0	(535)	0	2,505,307	0	99,268	99,268	60,208	05/15/2025.	1FE
743315 AJ 2	PROGRESSIVE CORP SENIOR NOTES 6.625% 0		07/30/2019.	RGA Transfer Program		13,162,900	10,000,000	10,388,300	10,226,161	0	(9,304)	0	(9,304)	0	10,216,856	0	2,946,044	2,946,044	605,451	03/01/2029.	1FE
74432Q CC 7	PRUDENTIAL FINANCIAL INC 3.878% 03/27/		07/30/2019.	RGA Transfer Program		2,180,740	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	180,740	180,740	65,280	03/27/2028.	1FE
744538 AC 3	PUBLIC SVC NEW HAMP 3.200% 09/01/21		07/30/2019.	RGA Transfer Program		1,516,965	1,500,000	1,514,835	1,504,565	0	(952)	0	(952)	0	1,503,614	0	13,351	13,351	43,867	09/01/2021.	1FE
744542 AC 5	PUBLIC SERVICE CO OF NEW MEX 3.850% 08		07/30/2019.	RGA Transfer Program		3,096,990	3,000,000	2,991,660	2,994,123	0	459	0	459	0	2,994,582	0	102,408	102,408	115,179	08/01/2025.	2FE
74730* AJ 1	QUAD GRAPHICS INC 8.000% 09/01/20		09/01/2019.	Redemption 100.0000		547,368	547,368	547,368	547,368	0	0	0	0	0	547,368	0	0	0	43,789	09/01/2020.	3
74834L AV 2	QUEST DIAGNOSTICS 4.250% 04/01/24		07/30/2019.	RGA Transfer Program		1,219,345	1,150,000	1,167,216	1,159,896	0	(1,034)	0	(1,034)	0	1,158,862	0	60,483	60,483	40,593	04/01/2024.	2FE
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		09/01/2019.	Paydown		259,999	259,999	246,152	256,763	0	3,236	0	3,236	0	259,999	0	0	0	10,040	02/26/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		09/01/2019.	Paydown		3,708	3,826	3,637	3,789	0	3	0	3	0	3,792	0	(84)	(84)	140	10/25/2021.	3FM
754730 AE 9	RAYMOND JAMES FINANCIAL 3.625% 09/15/2		07/30/2019.	RGA Transfer Program		4,144,640	4,000,000	3,888,660	2,004,003	0	7,005	0	7,005	0	3,894,768	0	249,872	249,872	126,875	09/15/2026.	2FE
755111 BY 6	RAYTHEON CO 3.150% 12/15/24		07/30/2019.	RGA Transfer Program		2,073,000	2,000,000	1,987,540	1,992,145	0	697	0	697	0	1,992,842	0	80,158	80,158	39,375	12/15/2024.	1FE
760761 AB 2	REPUBLIC SERVICES INC 5.500% 09/15/19		07/30/2019.	RGA Transfer Program		1,504,725	1,500,000	1,506,299	1,500,610	0	(498)	0	(498)	0	1,500,112	0	4,613	4,613	72,188	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		13,271	13,665	11,600	12,098	0	20	0	20	0	12,118	0	1,153	1,153	488	02/25/2035.	1FM
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3		09/01/2019.	Paydown		61,206	61,206	61,206	60,992	0	(7)	0	(7)	0	60,985	0	221	221	2,842	09/25/2034.	1FM
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A 5.130%		07/31/2019.	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	20,520	07/31/2022.	2PL
761713 BG 0	REYNOLDS AMERICAN INC 4.450% 06/12/25		07/30/2019.	RGA Transfer Program		4,772,655	4,500,000	4,485,615	4,488,540	0	897	0	897	0	4,489,437	0	283,218	283,218	126,825	06/12/2025.	2FE
78403D AF 7	SBA TOWER TRUST 144A 3.846% 04/15/23		07/30/2019.	RGA Transfer Program		1,536,645	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	36,645	36,645	34,584	04/15/2023.	1FE
78449G AB 5	SMB Private Education Loan Tru 2016-B		09/15/2019.	Paydown		59,740	59,740	59,738	59,738	0	2	0	2	0	59,740	0	0	0	970	02/17/2032.	1FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3		09/25/2019.	Paydown		206,080	206,080	206,057	206,066	0	2	0	2	0	206,068	0	12	12	4,478	08/25/2025.	1FE
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5		09/01/2019.	Paydown		55,702	55,702	55,702	55,702	0	0	0	0	0	55,702	0	0	0	1,716	12/25/2033.	1FM
808513 AZ 8	CHARLES SCHWAB CORP 4.000% 02/01/29		07/30/2019.	RGA Transfer Program		2,195,180	2,000,000	1,991,940	1,991,983	0	346	0	346	0	1,992,329	0	202,851	202,851	60,000	02/01/2029.	1FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		09/01/2019.	Paydown		57,105	57,105	58,097	57,988	0	(884)	0	(884)	0	57,105	0	0	0	1,144	05/25/2043.	1FM
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
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
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		09/01/2019.	Paydown		21,057	21,057	20,596	20,764	0	293	0	293	0	21,057	0	0	0	528	07/25/2043.	1FM
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/30/2019.	RGA Transfer Program		1,626,781	1,612,201	1,611,698	1,611,226	0	(24)	0	(24)	0	1,611,202	0	15,579	15,579	37,461	04/25/2044.	1FM
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/01/2019.	Paydown		14,502	14,502	14,498	14,493	0	9	0	9	0	14,502	0	0	0	296	04/25/2044.	1FM
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/30/2019.	RGA Transfer Program		1,611,626	1,612,201	1,592,553	1,595,471	0	655	0	655	0	1,596,125	0	15,501	15,501	37,461	04/25/2044.	1FM
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		07/01/2019.	Paydown		14,502	14,502	14,325	14,352	0	150	0	150	0	14,502	0	0	0	296	04/25/2044.	1FM
824348 AR 7	SHERWIN-WILLIAMS CO 3.450% 08/01/25		07/30/2019.	RGA Transfer Program		2,063,020	2,000,000	1,998,820	1,999,180	0	65	0	65	0	1,999,245	0	63,775	63,775	68,808	08/01/2025.	2FE
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A		09/20/2019.	Paydown		90,212	90,212	90,193	90,199	0	2	0	2	0	90,201	0	11	11	1,392	07/20/2033.	1FE
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05		07/30/2019.	RGA Transfer Program		1,876,197	1,863,599	1,863,599	1,863,599	0	0	0	0	0	1,863,599	0	12,598	12,598	50,930	05/20/2046.	2FE
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05		07/20/2019.	Paydown		1,667	1,667	1,667	1,667	0	0	0	0	0	1,667	0	0	0	43	05/20/2046.	2FE
843646 AM 2	SOUTHERN POWER CO 4.150% 12/01/25		07/30/2019.	RGA Transfer Program		5,328,700	5,000,000	4,988,950	4,991,977	0	585	0	585	0	4,992,562	0	336,138	336,138	137,757	12/01/2025.	2FE
845011 AA 3	SOUTHWEST GAS CORP 3.700% 04/01/28		07/30/2019.	RGA Transfer Program		2,104,340	2,000,000	1,996,300	1,996,577	0	181	0	181	0	1,996,757	0	107,583	107,583	61,461	04/01/2028.	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
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/		09/15/2019.	Paydown		221,277	221,277	221,245	221,249	0	27	0	27	0	221,277	0	0	0	6,405	06/15/2028.	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)
854502 AH 4	STANLEY BLACK & DECKER 4.250% 11/15/28		07/30/2019.	RGA Transfer Program		3,336,150	3,000,000	2,997,780	2,997,813	0	132	0	132	0	2,997,945	0	338,205	338,205	93,500	11/15/2028.	1FE
857477 AQ 6	STATE STREET CORP Jr Subordinated Series		07/30/2019.	RGA Transfer Program		2,554,625	2,500,000	2,512,500	2,505,003	0	(1,640)	0	(1,640)	0	2,503,364	0	51,261	51,261	114,844	12/29/2049.	2FE
857477 AT 0	STATE STREET CORP 3.550% 08/18/25		07/30/2019.	RGA Transfer Program		2,113,980	2,000,000	1,997,320	1,998,120	0	147	0	147	0	1,998,267	0	115,713	115,713	67,450	08/18/2025.	1FE
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		1,004	1,013	992	1,006	0	1	0	1	0	1,007	0	(3)	(3)	36	12/25/2034.	2FM
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B		09/15/2019.	Paydown		38,522	38,522	39,750	39,463	0	(941)	0	(941)	0	38,522	0	0	0	2,067	08/15/2036.	1FE
863667 AH 4	STRYKER CORP 3.375% 11/01/25		07/30/2019.	RGA Transfer Program		3,165,180	3,000,000	2,999,730	2,999,809	0	14	0	14	0	2,999,824	0	165,356	165,356	75,656	11/01/2025.	1FE
86787E AY 3	SUNTRUST BANK 3.689% 08/02/24		07/30/2019.	RGA Transfer Program		2,084,020	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	84,020	84,020	74,600	08/02/2024.	1FE
87165B AD 5	SYNCHRONY FINANCIAL 4.250% 08/15/24		07/30/2019.	RGA Transfer Program		2,096,000	2,000,000	1,996,120	1,997,628	0	219	0	219	0	1,997,846	0	98,154	98,154	81,458	08/15/2024.	2FE
87165B AG 8	SYNCHRONY FINANCIAL 4.500% 07/23/25		07/30/2019.	RGA Transfer Program		2,120,460	2,000,000	2,061,440	2,045,522	0	(3,698)	0	(3,698)	0	2,041,823	0	78,637	78,637	91,750	07/23/2025.	2FE
87236Y AA 6	TD AMERITRADE HOLDING CO 5.600% 12/01/		09/18/2019.	Call 100.6545		1,509,818	1,500,000	1,510,870	1,501,284	0	(997)	0	(997)	0	1,500,287	0	(287)	(287)	76,784	12/01/2019.	1FE
87236Y AF 5	TD AMERITRADE HOLDING CO 3.300% 04/01/		07/30/2019.	RGA Transfer Program		2,073,800	2,000,000	1,995,840	1,996,424	0	219	0	219	0	1,996,643	0	77,157	77,157	54,817	04/01/2027.	1FE
87305Q CH 2	TTX CO 144A 3.600% 01/15/25		07/30/2019.	RGA Transfer Program		1,582,725	1,500,000	1,499,775	1,499,917	0	7	0	7	0	1,499,924	0	82,801	82,801	56,250	01/15/2025.	1FE
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I 4.31		08/25/2019.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	160	11/25/2048.	2FE
87342R AE 4	TACO BELL FUNDING, LLC 2018-1 A2II 4.9		07/30/2019.	RGA Transfer Program		3,140,757	2,985,000	2,985,000	2,985,000	0	0	0	0	0	2,985,000	0	155,757	155,757	99,125	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 AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/		09/20/2019.	Paydown		62,500	62,500	63,594	63,041	0	(541)	0	(541)	0	62,500	0	0	0	1,463	02/22/2039.	1FE
87612E AK 2	TARGET CORP DEBENTURES 6.350% 11/01/32		07/30/2019.	RGA Transfer Program		6,588,221	4,875,000	5,025,248	4,977,256	0	(2,776)	0	(2,776)	0	4,974,480	0	1,613,741	1,613,741	231,312	11/01/2032.	1FE
878091 BF 3	TEACHERS INSUR & ANNUITY 144A 4.270% 0		07/30/2019.	RGA Transfer Program		2,168,100	2,000,000	1,993,600	1,993,798	0	66	0	66	0	1,993,864	0	174,236	174,236	60,492	05/15/2047.	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2019.	Redemption 100.0000		154,393	154,393	162,103	158,138	0	(150)	0	(150)	0	157,987	0	(3,595)	(3,595)	14,667	02/01/2030.	2FE
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119%		09/30/2019.	Redemption 100.0000		89,229	89,229	89,229	89,229	0	0	0	0	0	89,229	0	0	0	4,095	03/30/2024.	2FE
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR		09/30/2019.	Various		216,004	216,004	216,887	216,240	0	(47)	0	(47)	0	216,193	0	(189)	(189)	9,922	03/30/2023.	2FE
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A		09/20/2019.	Paydown		30,000	30,000	29,990	0	0	10	0	10	0	30,000	0	0	0	383	04/20/2044.	1FE
883556 AX 0	THERMO FISHER SCIENTIFIC INC 4.500% 03		07/30/2019.	RGA Transfer Program		2,066,120	2,000,000	2,050,270	2,012,981	0	(3,332)	0	(3,332)	0	2,009,649	0	56,471	56,471	82,250	03/01/2021.	2FE
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		09/01/2019.	Paydown		159,659	159,659	162,253	161,588	0	(1,929)	0	(1,929)	0	159,659	0	0	0	4,228	04/25/2074.	1FE
89171U AC 3	TOWD POINT MRTGE TRUST 2015-4 A2 3.750		07/30/2019.	RGA Transfer Program		5,138,800	5,000,000	4,956,250	4,966,455	0	2,198	0	2,198	0	4,968,653	0	170,147	170,147	124,479	04/25/2055.	1FM
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3		09/25/2019.	Paydown		86,434	86,434	87,111	86,673	0	(239)	0	(239)	0	86,434	0	0	0	1,746	08/25/2055.	1FM
89417E AN 9	TRAVELERS COS INC 4.050% 03/07/48		07/30/2019.	RGA Transfer Program		3,313,620	3,000,000	2,980,920	2,981,193	0	196	0	196	0	2,981,388	0	332,232	332,232	109,013	03/07/2048.	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		09/16/2019.	Paydown		9,217	9,217	9,217	9,217	0	0	0	0	0	9,217	0	0	0	320	10/16/2040.	1FE
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750		08/01/2019.	Paydown		0	24,687	23,083	23,083	0	0	0	0	0	23,083	0	(23,083)	(23,083)	848	04/15/2030.	1FM
903442 AC 5	US 2018-USDC 2018 USDC B 4.277% 08/10/		07/30/2019.	RGA Transfer Program		2,368,968	2,177,000	2,242,237	2,239,185	0	(3,391)	0	(3,391)	0	2,235,794	0	133,174	133,174	61,815	08/10/2050.	1FM
907818 ED 6	UNION PACIFIC CORP 3.250% 08/15/25		07/30/2019.	RGA Transfer Program		1,562,160	1,500,000	1,489,840	1,493,036	0	549	0	549	0	1,493,585	0	68,575	68,575	46,719	08/15/2025.	1FE
907818 FB 9	UNION PACIFIC CORP 3.700% 03/01/29		07/30/2019.	RGA Transfer Program		4,292,880	4,000,000	3,998,280	0	0	100	0	100	0	3,998,380	0	294,500	294,500	66,189	03/01/2029.	2FE
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2		09/03/2019.	Redemption 100.0000		194,890	194,890	195,204	195,100	0	(9)	0	(9)	0	195,091	0	(201)	(201)	7,308	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 HK 9	US BANCORP 3.600% 09/11/24		07/30/2019.	RGA Transfer Program		2,625,525	2,500,000	2,494,800	2,496,815	0	292	0	292	0	2,497,107	0	128,418	128,418	79,750	09/11/2024.	1FE
91159H HM 5	US BANCORP 3.100% 04/27/26		07/30/2019.	RGA Transfer Program		3,062,850	3,000,000	2,997,690	2,998,243	0	124	0	124	0	2,998,368	0	64,482	64,482	70,525	04/27/2026.	1FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%		09/01/2019.	Paydown		36,720	36,720	36,716	36,698	0	22	0	22	0	36,720	0	0	0	619	07/20/2033.	1FE
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		09/01/2019.	Paydown		55,336	55,336	55,321	55,273	0	63	0	63	0	55,336	0	0	0	1,057	05/25/2047.	1FE
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A		09/01/2019.	Paydown		15,344	15,344	15,342	0	0	1	0	1	0	15,344	0	0	0	62	07/25/2049.	1FE
92277G AG 2	VENTAS REALTY LP 4.125% 01/15/26		07/30/2019.	RGA Transfer Program		4,251,960	4,000,000	4,041,700	4,031,761	0	(2,447)	0	(2,447)	0	4,029,314	0	222,646	222,646	171,875	01/15/2026.	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)
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		1,068,870	1,000,000	994,630	996,344	0	290	0	290	0	996,634	0	72,236	72,236	25,000	06/15/2025.	2FE
92345Y AF 3	VERISK ANALYTICS INC 4.125% 03/15/29		07/30/2019.	RGA Transfer Program		2,705,125	2,500,000	2,486,575	0	0	447	0	447	0	2,487,022	0	218,103	218,103	41,250	03/15/2029.	2FE
92553P AD 4	VIACOM INC 5.625% 09/15/19		09/15/2019.	Maturity		1,000,000	1,000,000	997,830	999,810	0	190	0	190	0	1,000,000	0	0	0	56,250	09/15/2019.	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
92937E AD 6	WF-RBS COMMERCIAL MTG TRUST 2013-C11 A4		07/30/2019.	RGA Transfer Program		3,188,952	3,120,000	3,087,825	3,091,417	0	466	0	466	0	3,091,884	0	97,069	97,069	62,906	03/15/2045.	1FM
92938C AD 9	WFRBS COMM MORTG TRUST 2013-C15 A4 4.1		07/30/2019.	RGA Transfer Program		2,126,860	2,000,000	2,059,846	2,028,604	0	(3,775)	0	(3,775)	0	2,024,829	0	102,031	102,031	55,143	08/15/2046.	1FM
92940P AB 0	WRKCO INC 4.650% 03/15/26		07/30/2019.	RGA Transfer Program		2,178,060	2,000,000	1,995,788	0	0	175	0	175	0	1,995,963	0	182,097	182,097	61,225	03/15/2026.	2FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		09/15/2019.	Paydown		52,416	52,416	52,409	52,413	0	3	0	3	0	52,416	0	0	0	1,085	03/15/2029.	1FE
94974B FY 1	WELLS FARGO COMPANY 4.100% 06/03/26		07/30/2019.	RGA Transfer Program		4,236,800	4,000,000	4,027,440	4,018,566	0	(1,254)	0	(1,254)	0	4,017,312	0	219,488	219,488	107,967	06/03/2026.	1FE
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2		09/20/2019.	Redemption 100.0000		62,752	62,752	62,752	62,752	0	0	0	0	0	62,752	0	0	0	1,515	09/20/2024.	2FE
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		09/16/2019.	Redemption 100.0000		63,199	63,199	63,199	63,199	0	0	0	0	0	63,199	0	0	0	1,526	09/16/2024.	2FE
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6 5.250%		09/25/2019.	Paydown		58,705	58,705	56,067	56,067	0	0	0	0	0	56,067	0	2,638	2,638	2,179	09/25/2035.	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		09/25/2019.	Paydown		56,323	56,323	53,489	55,785	0	34	0	34	0	55,819	0	504	504	2,190	10/25/2035.	1FM
94984F AV 1	WELLS FARGO MBS 2006-11 A20 6.000% 09/		09/01/2019.	Paydown		416,390	435,150	382,265	403,317	0	288	0	288	0	403,606	0	12,784	12,784	19,170	09/25/2036.	1FM
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1		09/01/2019.	Paydown		372,029	372,029	378,655	0	0	(6,627)	0	(6,627)	0	372,029	0	0	0	3,618	04/25/2049.	1FE
95040Q AC 8	WELLTOWER INC 4.250% 04/01/26		07/30/2019.	RGA Transfer Program		1,599,150	1,500,000	1,488,405	1,491,227	0	601	0	601	0	1,491,828	0	107,322	107,322	52,948	04/01/2026.	2FE
96033C AB 8	WESTGATE RESORTS 2016-1A B 4.500% 12/2		09/20/2019.	Paydown		122,527	122,527	121,747	122,170	0	357	0	357	0	122,527	0	0	0	3,700	12/20/2028.	2FE
962166 BR 4	WEYERHAEUSER CO DEBENTURES 7.375% 03/1		07/30/2019.	RGA Transfer Program		8,357,040	6,000,000	6,395,400	6,271,374	0	(7,460)	0	(7,460)	0	6,263,914	0	2,093,126	2,093,126	387,188	03/15/2032.	2FE
96949L AD 7	WILLIAMS PARTNERS LP 3.750% 06/15/27		07/30/2019.	RGA Transfer Program		2,681,432	2,600,000	2,598,674	2,598,874	0	66	0	66	0	2,598,940	0	82,492	82,492	60,938	06/15/2027.	2FE
96950F AQ 7	WILLIAMS PARTNER LP 3.900% 01/15/25		07/30/2019.	RGA Transfer Program		3,128,640	3,000,000	2,998,140	2,999,585	0	24	0	24	0	2,999,609	0	129,031	129,031	121,875	01/15/2025.	2FE
970648 AG 6	WILLIS NORTH AMERICA INC 4.500% 09/15/		07/30/2019.	RGA Transfer Program		3,779,685	3,500,000	3,513,300	3,512,964	0	(610)	0	(610)	0	3,512,354	0	267,331	267,331	140,000	09/15/2028.	2FE
974153 AA 6	WINGSTOP FUNDING LLC 2018-1 A2 4.970%		09/05/2019.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	201	12/05/2048.	2FE
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
98310W AN 8	WYNDHAM WORLDWIDE 5.750% 04/01/27		07/30/2019.	RGA Transfer Program		2,127,500	2,000,000	2,002,540	2,002,203	0	(100)	0	(100)	0	2,002,103	0	125,397	125,397	95,514	04/01/2027.	3FE
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		09/15/2019.	Redemption 100.0000		43,299	43,299	43,299	43,299	0	0	0	0	0	43,299	0	0	0	1,413	01/15/2031.	1FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2019.	Redemption 100.0000		72,374	72,374	73,459	73,350	0	(73)	0	(73)	0	73,278	0	(904)	(904)	2,605	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
136385 AX 9	CANADIAN NATL RESOURCES 3.850% 06/01/2	A	07/30/2019.	RGA Transfer Program		7,255,640	7,000,000	6,957,540	6,963,139	0	2,158	0	2,158	0	6,965,297	0	290,343	290,343	178,918	06/01/2027.	2FE
20825U AC 8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS	A	07/30/2019.	RGA Transfer Program		20,818,753	14,875,000	17,122,910	16,342,360	0	(44,578)	0	(44,578)	0	16,297,781	0	4,520,971	4,520,971	853,763	10/15/2031.	1FE
559222 AQ 7	MAGNA INTERNATIONAL INC 3.625% 06/15/2	A	07/30/2019.	RGA Transfer Program		5,213,200	5,000,000	5,003,330	5,001,903	0	(191)	0	(191)	0	5,001,711	0	211,489	211,489	113,281	06/15/2024.	1FE
884903 BV 6	THOMSON REUTERS CORP 3.350% 05/15/26	A	07/30/2019.	RGA Transfer Program		1,009,030	1,000,000	995,700	996,696	0	230	0	230	0	996,926	0	12,104	12,104	23,729	05/15/2026.	2FE
89352H AW 9	TRANS-CANADA PIPELINES 4.250% 05/15/28	A	07/30/2019.	RGA Transfer Program		1,620,150	1,500,000	1,488,775	1,489,147	0	548	0	548	0	1,489,696	0	130,454	130,454	45,156	05/15/2028.	2FE
98462Y AB 6	YAMANA GOLD INC 4.950% 07/15/24	A	08/12/2019.	Redemption 109.1970		4,913,865	4,500,000	4,535,444	4,522,141	0	(2,280)	0	(2,280)	0	4,519,861	0	394,005	394,005	239,456	07/15/2024.	2FE
00507U AF 8	ACTAVIS FUNDING SCS 3.850% 06/15/24	C	07/30/2019.	RGA Transfer Program		5,210,800	5,000,000	5,007,977	5,004,960	0	(478)	0	(478)	0	5,004,482	0	206,318	206,318	120,313	06/15/2024.	2FE
007634 AA 6	AEGON FUNDING CORP 5.750% 12/15/20	D	07/30/2019.	RGA Transfer Program		5,996,330	5,750,000	5,744,825	5,749,060	0	267	0	267	0	5,749,327	0	247,003	247,003	206,641	12/15/2020.	1FE
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	09/30/2019.	Redemption 100.0000		13,500	13,500	13,500	13,500	0	0	0	0	0	13,500	0	0	0	683	06/30/2035.	2FE
05530H A@ 9	BBA AVIATION PLC SERIES B 5.810% 05/18	D	09/18/2019.	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	211,387	05/18/2021.	3
05530H B@ 8	BBA AVIATION PLC SR UNSEC NOTES SERIES B	D	09/18/2019.	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	363,915	12/17/2024.	3
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A 3.2	D	07/30/2019.	RGA Transfer Program		2,034,800	2,000,000	1,998,400	1,999,402	0	96	0	96	0	1,999,498	0	35,302	35,302	42,069	06/07/2022.	2FE
05530Q AK 6	BRITISH AMER TOBACCO INTL FIN 144A 3.9	D	07/30/2019.	RGA Transfer Program		1,815,415	1,750,000	1,744,698	1,746,344	0	290	0	290	0	1,746,634	0	68,781	68,781	43,203	06/15/2025.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
05565Q CP 1	BP CAPITAL MARKETS PLC 3.814% 02/10/24	D	07/30/2019.	RGA Transfer Program		2,116,300	2,000,000	2,091,260	2,052,790	0	(5,545)	0	(5,545)	0	2,047,244	0	69,056	69,056	74,161	02/10/2024.	1FE
05607M AA 5	HEATHROW FUNDING LTD 144A 4.875% 07/15	D	07/30/2019.	RGA Transfer Program		5,190,500	5,000,000	5,079,100	5,024,796	0	(5,440)	0	(5,440)	0	5,019,356	0	171,144	171,144	253,906	07/15/2021.	1FE
06849U AC 9	BARRICK AUSTRALIA FINANCE 4.950% 01/15	D	07/15/2019.	Call 101.2599		1,012,599	1,000,000	990,426	998,773	0	628	0	628	0	999,401	0	599	599	62,099	01/15/2020.	2FE
10373Q AL 4	BP CAP MARKETS AMERICA 2.750% 05/10/23	D	07/30/2019.	RGA Transfer Program		2,027,580	2,000,000	1,925,032	1,925,816	0	9,137	0	9,137	0	1,934,953	0	92,627	92,627	39,722	05/10/2023.	1FE
12626P AM 5	CRH AMERICA INC 144A 3.875% 05/18/25	C	07/30/2019.	RGA Transfer Program		1,568,265	1,500,000	1,498,155	1,498,743	0	101	0	101	0	1,498,844	0	69,421	69,421	40,688	05/18/2025.	2FE
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625% 02/15/20	D	07/30/2019.	RGA Transfer Program		2,021,580	2,000,000	2,066,840	2,010,130	0	(5,159)	0	(5,159)	0	2,004,971	0	16,609	16,609	88,646	02/15/2020.	1FE
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2019.	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	13,170	09/29/2036.	2FE
21987B AW 8	CODELCO INC 144A 3.625% 08/01/27	D	07/30/2019.	RGA Transfer Program		2,073,420	2,000,000	2,005,740	2,005,153	0	(332)	0	(332)	0	2,004,821	0	68,599	68,599	72,299	08/01/2027.	1FE
23636T AA 8	DANONE 144A 3.000% 06/15/22	D	07/30/2019.	RGA Transfer Program		3,571,715	3,500,000	3,495,305	3,498,228	0	283	0	283	0	3,498,512	0	73,203	73,203	65,625	06/15/2022.	2FE
26824K AA 2	EADS FINANCE B.V. 144A 2.700% 04/17/23	D	07/30/2019.	RGA Transfer Program		2,024,220	2,000,000	1,994,960	1,997,670	0	297	0	297	0	1,997,967	0	26,253	26,253	42,450	04/17/2023.	1FE
268317 AD 6	ELECTRICITE DE FRANCE 144A 4.600% 01/2	D	07/30/2019.	RGA Transfer Program		2,527,075	2,500,000	2,570,355	2,509,371	0	(5,012)	0	(5,012)	0	2,504,359	0	22,716	22,716	115,958	01/27/2020.	1FE
26835P AC 4	EDP FINANCE BV 144A 4.900% 10/01/19	D	07/30/2019.	RGA Transfer Program		2,007,080	2,000,000	1,926,475	1,992,841	0	5,495	0	5,495	0	1,998,337	0	8,743	8,743	81,394	10/01/2019.	2FE
29358Q AE 9	ENSCO PLC 5.200% 03/15/25	D	07/31/2019.	Tax Free Exchange		1,995,284	2,000,000	1,992,440	1,994,874	0	410	0	410	0	1,995,284	0	0	0	52,000	03/15/2025.	4FE
302154 AX 7	EXPORT-IMPORT BANK OF KOREA 4.000% 01/	D	07/30/2019.	RGA Transfer Program		2,045,000	2,000,000	1,992,850	1,998,285	0	463	0	463	0	1,998,748	0	46,252	46,252	80,222	01/29/2021.	1FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	07/30/2019.	RGA Transfer Program		1,741,530	1,750,000	1,752,461	1,751,376	0	(149)	0	(149)	0	1,751,227	0	(9,697)	(9,697)	34,581	07/17/2029.	1FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	09/17/2019.	Paydown		91,667	91,667	91,695	91,681	0	(2)	0	(2)	0	91,680	0	(13)	(13)	1,872	07/17/2029.	1FE
423012 AF 0	HEINEKEN NV 3.500% 01/29/28	D	07/30/2019.	RGA Transfer Program		1,559,460	1,500,000	1,518,630	1,516,160	0	(918)	0	(918)	0	1,515,242	0	44,218	44,218	52,646	01/29/2028.	2FE
45074G AB 6	IBERDROLA FIN IRELAND 144A 5.000% 09/1	D	07/30/2019.	RGA Transfer Program		1,503,570	1,500,000	1,490,445	1,499,177	0	683	0	683	0	1,499,860	0	3,710	3,710	66,458	09/11/2019.	2FE
45074G AB 6	IBERDROLA FIN IRELAND 144A 5.000% 09/1	D	09/11/2019.	Maturity		2,000,000	2,000,000	1,990,350	1,999,131	0	869	0	869	0	2,000,000	0	0	0	100,000	09/11/2019.	2FE
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5	D	07/15/2019.	Redemption 100.0000		59,600	59,600	59,600	59,600	0	0	0	0	0	59,600	0	0	0	27,735	04/15/2026.	2FE
49245P AA 4	KERRY GROUP FIN SERVICES 144A 3.200% 0	D	07/30/2019.	RGA Transfer Program		2,020,920	2,000,000	1,851,200	1,926,983	0	9,111	0	9,111	0	1,936,095	0	84,825	84,825	51,733	04/09/2023.	2FE
500631 AS 5	KOREA ELECTRIC POWER CO 144A 5.125% 04	C	07/30/2019.	RGA Transfer Program		2,294,438	1,875,000	1,845,638	1,854,633	0	510	0	510	0	1,855,144	0	439,294	439,294	73,939	04/23/2034.	1FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	07/30/2019.	RGA Transfer Program		1,639,983	1,623,421	1,619,065	1,619,729	0	198	0	198	0	1,619,927	0	20,056	20,056	48,297	11/15/2027.	2FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	08/15/2019.	Redemption 100.0000		15,514	15,514	14,043	14,264	0	72	0	72	0	14,336	0	1,178	1,178	489	11/15/2027.	2FE
55608J AB 4	MACQUARIE GROUP LTD 144A 7.625% 08/13/	D	08/13/2019.	Maturity		1,000,000	1,000,000	995,660	999,628	0	372	0	372	0	1,000,000	0	0	0	76,250	08/13/2019.	1FE
59284M AD 6	MEXICO CITY ARPT TRUST 144A 5.500% 07/	D	07/30/2019.	RGA Transfer Program		2,966,250	3,000,000	2,981,940	2,982,041	0	152	0	152	0	2,982,193	0	(15,943)	(15,943)	165,000	07/31/2047.	2FE
705011 AA 2	PEARSON FUNDING FOUR PLC 144A 3.750% 0	D	07/30/2019.	RGA Transfer Program		2,033,740	2,000,000	1,996,040	1,998,506	0	244	0	244	0	1,998,750	0	34,990	34,990	54,583	05/08/2022.	2FE
71654Q AW 2	PETROLEOS MEXICANOS 6.000% 03/05/20	D	09/23/2019.	Redemption 101.6070		1,016,070	1,000,000	988,545	998,203	0	1,092	0	1,092	0	999,295	0	16,775	16,775	63,000	03/05/2020.	2FE
71654Q CB 6	PETROLEOS MEXICANOS 6.875% 08/04/26	D	07/30/2019.	RGA Transfer Program		2,024,460	2,000,000	2,096,000	0	0	(2,953)	0	(2,953)	0	2,093,047	0	(68,587)	(68,587)	67,222	08/04/2026.	2FE
731011 AR 3	REPUBLIC OF POLAND 6.375% 07/15/19	D	07/15/2019.	Maturity		1,500,000	1,500,000	1,536,250	1,502,552	0	(2,552)	0	(2,552)	0	1,500,000	0	0	0	95,625	07/15/2019.	1FE
780097 AY 7	ROYAL BANK OF SCOTLAND GRP PLC 6.100%	D	07/30/2019.	RGA Transfer Program		3,238,440	3,000,000	3,000,210	3,000,121	0	(14)	0	(14)	0	3,000,107	0	238,333	238,333	116,917	06/10/2023.	2FE
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
78440P AC 2	SK TELECOM 144A 6.625% 07/20/27	D	07/30/2019.	RGA Transfer Program		5,010,480	4,000,000	3,964,910	3,979,328	0	1,060	0	1,060	0	3,980,388	0	1,030,092	1,030,092	272,361	07/20/2027.	1FE
80105N AG 0	SANOFI-AVENTIS 4.000% 03/29/21	D	07/30/2019.	RGA Transfer Program		6,175,140	6,000,000	5,969,940	5,992,223	0	1,924	0	1,924	0	5,994,148	0	180,992	180,992	200,667	03/29/2021.	1FE
80413T AE 9	SAUDI INTERNATIONAL BOND 144A 3.625% 0	D	07/30/2019.	RGA Transfer Program		5,220,300	5,000,000	4,965,025	4,968,436	0	1,674	0	1,674	0	4,970,110	0	250,190	250,190	164,132	03/04/2028.	1FE
806854 AB 1	SCHLUMBERGER INVESTMENT 144A 3.300% 09	D	07/30/2019.	RGA Transfer Program		4,064,440	4,000,000	4,087,500	4,025,554	0	(5,793)	0	(5,793)	0	4,019,761	0	44,679	44,679	115,867	09/14/2021.	1FE
81180W AV 3	SEAGATE HDD CAYMAN 4.250% 03/01/22	D	07/30/2019.	RGA Transfer Program		2,045,980	2,000,000	1,987,279	1,989,474	0	1,801	0	1,801	0	1,991,275	0	54,705	54,705	77,681	03/01/2022.	2FE
822582 BT 8	SHELL INTERNATIONAL FINANCE 2.875% 05/	D	07/30/2019.	RGA Transfer Program		3,065,760	3,000,000	2,990,160	2,992,492	0	533	0	533	0	2,993,025	0	72,735	72,735	62,292	05/10/2026.	1FE
82481L AD 1	SHIRE ACQ INV IRELAND DA 3.200% 09/23/	D	07/30/2019.	RGA Transfer Program		2,028,220	2,000,000	1,997,620	1,998,097	0	126	0	126	0	1,998,223	0	29,997	29,997	54,578	09/23/2026.	2FE
83368R AA 0	SOCIETE GENERALE 144A 5.200% 04/15/21	D	07/30/2019.	RGA Transfer Program		1,568,790	1,500,000	1,497,930	1,499,435	0	138	0	138	0	1,499,573	0	69,217	69,217	61,750	04/15/2021.	1FE
857004 AC 9	STATE GRID OVERSEAS INVESTMENT 144A 4	C	07/30/2019.	RGA Transfer Program		3,716,825	3,500,000	3,467,950	3,481,204	0	1,830	0	1,830	0	3,483,034	0	233,791	233,791	105,474	05/07/2024.	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)
85771P AX 0	STATOIL ASA 3.250% 11/10/24	C	07/30/2019.	RGA Transfer Program		2,087,080	2,000,000	1,988,000	1,992,496	0	677	0	677	0	1,993,173	0	93,907	93,907	46,944	11/10/2024.	1FE
87124V AF 6	SYDNEY AIRPORT FINANCE 144A 3.625% 04/	D	07/30/2019.	RGA Transfer Program		4,105,800	4,000,000	4,021,800	4,016,600	0	(1,201)	0	(1,201)	0	4,015,400	0	90,400	90,400	109,556	04/28/2026.	2FE
87969N AC 9	TELSTRA CORP LTD 144A 4.800% 10/12/21	D	07/30/2019.	RGA Transfer Program		3,146,250	3,000,000	2,977,560	2,992,921	0	1,390	0	1,390	0	2,994,311	0	151,939	151,939	115,200	10/12/2021.	1FE
89152U AD 4	TOTAL CAPITAL SA 4.450% 06/24/20	D	07/30/2019.	RGA Transfer Program		4,079,200	4,000,000	4,062,840	4,011,055	0	(4,235)	0	(4,235)	0	4,006,820	0	72,380	72,380	106,800	06/24/2020.	1FE
89382P AA 3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/0	D	08/01/2019.	Redemption 100.0000		55,000	55,000	55,206	55,195	0	(17)	0	(17)	0	55,178	0	(178)	(178)	3,472	08/01/2025.	4FE
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	1,506,155	1,501,183	0	(419)	0	(419)	0	1,500,764	0	38,791	38,791	72,313	08/04/2020.	1FE
90351D AF 4	UBS AG STAMFORD CT 144A 4.125% 04/15/2	D	07/30/2019.	RGA Transfer Program		3,202,110	3,000,000	3,155,880	3,136,939	0	(9,630)	0	(9,630)	0	3,127,308	0	74,802	74,802	97,969	04/15/2026.	1FE
928670 AB 4	VOLKSWAGEN INTL FIN NV 144A 4.000% 08/	D	07/30/2019.	RGA Transfer Program		4,063,600	4,000,000	4,066,480	4,012,334	0	(4,340)	0	(4,340)	0	4,007,994	0	55,606	55,606	154,667	08/12/2020.	2FE
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	09/30/2019.	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,575	11/30/2033.	2PL
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A 4.320% 0	D	07/12/2019.	Redemption 100.0000		13,070	13,070	13,070	0	0	0	0	0	0	13,070	0	0	0	278	01/12/2034.	2FE
Q3946* AC 7	FOXTEL MANAGEMENT PTY LIMITED SERIES C	D	09/24/2019.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	62,000	09/24/2019.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					939,773,948	878,673,881	884,413,070	826,846,362	1,810	(199,257)	2,502	(199,949)	0	881,120,574	0	58,563,517	58,563,517	30,589,540	XXX	XXX
8399997.	Total - Bonds - Part 4					1,163,396,037	1,088,112,321	1,094,921,637	1,032,388,546	1,810	(293,019)	2,502	(293,711)	0	1,091,068,987	0	72,237,190	72,237,190	38,002,650	XXX	XXX
8399999.	Total - Bonds					1,163,396,037	1,088,112,321	1,094,921,637	1,032,388,546	1,810	(293,019)	2,502	(293,711)	0	1,091,068,987	0	72,237,190	72,237,190	38,002,650	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
55261F 70 8	M&T BANK CORPORATION PFD SER C 5%	..	08/30/2019.	Redemption 1000.0000	1,000.000	1,000,000	0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	50,469	XXX	P2FEL
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	50,469	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	50,469	XXX	XXX
8999999.	Total - Preferred Stocks					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	50,469	XXX	XXX
9899999.	Total - Preferred and Common Stocks					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	50,469	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,164,396,037	XXX	1,095,921,637	1,033,388,546	1,810	(293,019)	2,502	(293,711)	0	1,092,068,987	0	72,237,190	72,237,190	38,053,119	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 10/15/2019 Strike @ 2750.79 7846L$116	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	10/16/2018	10/15/2019	279	767,415	2751	62,132	0	0	63,916		63,916	44,847	0	0	0	0		0/0
S&P 500 11/15/2019 Strike @ 2730.2 7846L$118	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	11/16/2018	11/15/2019	229	625,571	2730	46,972	0	0	59,954		59,954	41,092	0	0	0	0		0/0
S&P 500 12/13/2019 Strike @ 2599.95 7846L$120	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	12/18/2018	12/13/2019	283	736,072	2600	53,791	0	0	110,514		110,514	69,946	0	0	0	0		0/0
S&P 500 1/15/2020 Strike @ 2610.3 7846L$123	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/16/2019	01/15/2020	1,197	3,124,999	2610	0	228,660	0	469,512		469,512	240,852	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 2775.6 7846L$126	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/19/2019	02/14/2020	467	1,296,899	2776	0	83,638	0	123,524		123,524	39,886	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 2822.48 7846L$129	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	03/18/2019	03/13/2020	449	1,267,491	2822	0	80,833	0	107,205		107,205	26,372	0	0	0	0		0/0
S&P 500 4/15/2020 Strike @ 2905.58 7846L$132	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/16/2019	04/15/2020	744	2,163,001	2906	0	133,254	0	142,789		142,789	9,535	0	0	0	0		0/0
S&P 500 5/15/2020 Strike @ 2850.96 7846L$135	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	05/16/2019	05/15/2020	565	1,611,277	2851	0	116,425	0	136,655		136,655	20,230	0	0	0	0		0/0
S&P 500 6/15/2020 Strike @ 2886.98 7846L$137	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	06/18/2019	06/15/2020	545	1,572,913	2887	0	109,704	0	122,720		122,720	13,016	0	0	0	0		0/0
S&P 500 7/15/2020 Strike @ 3014.3 7846L$139	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	07/16/2019	07/15/2020	838	2,526,044	3014.3	0	147,492	0	128,658		128,658	(18,834)	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 2847.6 7846L$140	Indexed Universal Life	Exhibit 5.	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/16/2019	08/14/2020	1,052	2,995,305	2847.6	0	223,093	0	284,362		284,362	61,268	0	0	0	0		0/0
S&P 500 9/15/2020 Strike @ 3007.39 7846L$144	Indexed Universal Life	Exhibit 5.	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/17/2019	09/15/2020	1,129	3,395,283	3007.39	0	214,166	0	196,787		196,787	(17,379)	0	0	0	0		0/0
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										162,895	1,337,265	0	1,946,596	XX	1,946,596	530,831	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other										162,895	1,337,265	0	1,946,596	XX	1,946,596	530,831	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										162,895	1,337,265	0	1,946,596	XX	1,946,596	530,831	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options										162,895	1,337,265	0	1,946,596	XX	1,946,596	530,831	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S&P 500 10/15/2019 Strike @ 3067.131 7846S$116	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	10/16/2018	10/15/2019	279	855,668	3067	(15,065)	0	0	(411)		(411)	3,229	0	0	0	0		0/0
S&P 500 11/15/2019 Strike @ 3044.173 7846S$118	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	11/16/2018	11/15/2019	229	697,511	3044	(12,116)	0	0	(5,758)		(5,758)	(1,660)	0	0	0	0		0/0
S&P 500 12/13/2019 Strike @ 2898.944 7846S$120	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	12/18/2018	12/13/2019	283	820,720	2899	(18,111)	0	0	(38,664)		(38,664)	(26,929)	0	0	0	0		0/0
S&P 500 1/15/2020 Strike @ 2910.485 7846S$123	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/16/2019	01/15/2020	1,197	3,484,374	2910	0	(59,248)	0	(175,937)		(175,937)	(116,689)	0	0	0	0		0/0
S&P 500 2/14/2020 Strike @ 3094.79 7846S$126	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/19/2019	02/14/2020	467	1,446,041	3095	0	(16,968)	0	(24,144)		(24,144)	(7,176)	0	0	0	0		0/0
S&P 500 3/13/2020 Strike @ 3147.07 7846S$129	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	03/18/2019	03/13/2020	449	1,413,255	3147	0	(14,380)	0	(18,470)		(18,470)	(4,089)	0	0	0	0		0/0
S&P 500 4/15/2020 Strike @ 3217.93 7846S$132	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/16/2019	04/15/2020	744	2,395,524	3218	0	(23,826)	0	(22,002)		(22,002)	1,823	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 5/15/2020 Strike @ 3157.44 7846S$135	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	05/16/2019	05/15/2020	565	1,784,490	3157	0	(26,687)	0	(33,460)	...	(33,460)	(6,772)	0	0	0	0		0/0
S&P 500 6/15/2020 Strike @ 3197.33 7846S$137	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	06/18/2019	06/15/2020	545	1,742,001	3197	0	(25,242)	0	(28,508)	...	(28,508)	(3,266)	0	0	0	0		0/0
S&P 500 7/15/2020 Strike @ 3338.34 7846S$139	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	07/16/2019	07/15/2020	838	2,797,596	3338.34	0	(26,775)	0	(19,189)	...	(19,189)	7,586	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 3153.72 7846S$140	Indexed Universal Life	Exhibit 5.	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	08/16/2019	08/14/2020	1,052	3,317,303	3153.72	0	(59,191)	0	(91,983)	...	(91,983)	(32,792)	0	0	0	0		0/0
S&P 500 9/15/2020 Strike @ 3330.68 7846S$144	Indexed Universal Life	Exhibit 5.	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	09/17/2019	09/15/2020	1,129	3,760,271	3330.68	0	(48,759)	0	(41,057)	...	(41,057)	7,702	0	0	0	0		0/0
0509999999. Total-Written Options-Hedging Other-Call Options and Warrants										(45,292)	(301,076)	0	(499,583)	XX	(499,583)	(179,033)	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Other										(45,292)	(301,076)	0	(499,583)	XX	(499,583)	(179,033)	0	0	0	0	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants										(45,292)	(301,076)	0	(499,583)	XX	(499,583)	(179,033)	0	0	0	0	XXX	XXX
0849999999. Total-Written Options										(45,292)	(301,076)	0	(499,583)	XX	(499,583)	(179,033)	0	0	0	0	XXX	XXX
1409999999. Total-Hedging Other										117,603	1,036,189	0	1,447,013	XX	1,447,013	351,798	0	0	0	0	XXX	XXX
1449999999. TOTAL										117,603	1,036,189	0	1,447,013	XX	1,447,013	351,798	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation												
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	0	1,098,904	0	1,098,904	1,098,904	0	1,098,904	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80..	Y	Y	0	348,108	0	348,108	348,108	0	348,108	0	0
0299999999. Total NAIC 1 Designation				0	1,447,013	0	1,447,013	1,447,013	0	1,447,013	0	0
0999999999. Gross Totals				0	1,447,013	0	1,447,013	1,447,013	0	1,447,013	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,447,013	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
06370R UT 4	BANK OF MONTREAL CHICAGO	C	1	799,839	800,000	03/02/2020
21684L 4V 1	COOPERAT RABOBANK UA/NY	C	1	799,600	800,000	09/09/2020
78012U NS 0	ROYAL BANK OF CANADA NY	C	1	800,042	800,000	04/24/2020
86958J 7L 7	SVENSKA HANDELSBANKEN NY	C	1	999,314	1,000,000	06/10/2020
89114M N7 8	TORONTO DOMINION BANK NY	C	1	900,074	900,000	06/08/2020
CR4451 31 4	BNP PARIBAS SA REOENT EVERGREEN	C	1	1,000,000	1,000,000	12/29/2019
CR5325 38 4	MERRILL LYNCH PIERCE FENNER & SMITH INC	C	1	1,300,000	1,300,000	11/04/2019
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			6,598,869	6,600,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			6,598,869	6,600,000	XXX
Totals						
6499999.	Total - Issuer Obligations			6,598,869	6,600,000	XXX
7099999.	Subtotal - Bonds			6,598,869	6,600,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		800,029	800,000	11/14/2019
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		899,935	900,000	01/10/2020
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		699,999	700,000	07/07/2020
000000 00 0	ASB FINANCE LTD LONDON	C		800,076	800,031	01/31/2020
000000 00 0	BNZ INTERNATIONAL FNDNG	C		525,025	525,031	10/15/2019
000000 00 0	BANCO ESTADO CHILE/NY	C		1,000,002	1,000,000	10/23/2019
000000 00 0	BANCO ESTADO CHILE/NY	C		800,038	800,000	03/05/2020
000000 00 0	BANK OF AMERICA NA	C		500,081	500,000	01/10/2020
000000 00 0	BANK OF AMERICA NA	C		500,000	500,000	05/11/2020
000000 00 0	BANK OF NOVA SCOTIA HOUS	C		799,938	800,000	01/27/2020
000000 00 0	BANK OF NOVA SCOTIA	C		850,020	850,000	10/04/2019
000000 00 0	CANADIAN IMP BK COMM NY	C		1,000,638	1,000,000	12/13/2019
000000 00 0	CA IMPERIAL BK OF COMM	C		799,875	800,000	02/27/2020
000000 00 0	COMMONWEALTH BK AUSTRALI	C		799,960	799,861	03/12/2020
000000 00 0	COOPERAT RABOBANK UA/NY	C		900,000	900,000	12/05/2019
000000 00 0	CREDIT AGRICOLE CIB NY	C		799,959	800,000	11/07/2019
000000 00 0	CREDIT SUISSE NEW YORK	C		1,000,003	1,000,000	10/02/2019
000000 00 0	HSBC USA INC	C		799,886	800,000	02/03/2020
000000 00 0	HSBC BANK USA NA	C		800,044	800,000	11/08/2019
000000 00 0	HSBC BANK USA NA	C		800,007	800,000	10/28/2019
000000 00 0	JP MORGAN SECURITIES LLC	C		799,943	800,000	01/24/2020
000000 00 0	LLOYDS BANK CORP MKTS/NY	C		800,006	800,000	10/10/2019
000000 00 0	LLOYDS BANK CORP MKTS/NY	C		799,972	800,000	01/08/2020
000000 00 0	MUFG BANK LTD/NY	C		699,973	700,000	02/14/2020
000000 00 0	MACQUARIE BANK LIMITED	C		700,022	700,000	12/12/2019
000000 00 0	MIZUHO BANK LTD/NY	C		799,992	800,000	11/25/2019
000000 00 0	MIZUHO BANK LTD/NY	C		799,898	800,000	02/21/2020
000000 00 0	NATIONAL AUSTRALI BANK L	C		1,199,638	1,199,779	03/19/2020
000000 00 0	NATIONAL AUSTRALI BANK L	C		799,774	800,000	04/02/2020
000000 00 0	NORDEA BANK ABP NEW YORK	C		749,939	750,000	03/24/2020
000000 00 0	OLD LINE FUNDING LLC	C		800,000	800,000	11/08/2019
000000 00 0	SKANDINAV ENSKILDA BK NY	C		100,001	100,001	10/04/2019
000000 00 0	SKANDINAV ENSKILDA BK NY	C		799,979	800,017	11/04/2019
000000 00 0	SKANDINAV ENSKILDA BK NY	C		699,895	700,000	03/13/2020
000000 00 0	STATE STREET BANK & TR	C		1,249,992	1,250,000	10/07/2019
000000 00 0	STATE STREET BANK & TR	C		999,936	1,000,025	11/15/2019
000000 00 0	SUMITOMO MITSUI BANK NY	C		799,999	800,000	10/24/2019
000000 00 0	THUNDER BAY FUNDING LLC	C		899,999	900,000	12/12/2019
000000 00 0	TORONTO DOMINION BANK	C		900,023	900,000	12/12/2019
000000 00 0	TOYOTA MOTOR CREDIT CORP	C		1,000,039	1,000,000	03/02/2020
000000 00 0	TOYOTA MOTOR FIN NETH BV	C		899,678	900,000	02/25/2020
000000 00 0	TOYOTA MOTOR FIN NETH BV	C		499,877	500,000	05/07/2020
000000 00 0	UBS AG LONDON	C		1,000,004	1,000,000	01/10/2020
000000 00 0	WELLS FARGO BANK NA	C		800,021	800,000	11/08/2019
000000 00 0	WELLS FARGO BANK NA	C		999,271	1,000,000	06/05/2020
000000 00 0	WELLS FARGO BANK NA	C		500,012	500,000	02/21/2020
000000 00 0	WESTPAC BANKING CORP NY	C		720,175	720,012	02/28/2020
000000 00 0	JP MORGAN SECURITIES LLC REOENT 2.577%	C		1,300,000	1,300,000	11/04/2019
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			38,993,573	38,994,757	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	US DOLLARS	C		(4)	(4)	
9099999.	Total - Cash (Schedule E Part 1 Type)			(4)	(4)	XXX
Cash Equivalents (Schedule E Part 2 Type)						
03209M XA 7	AMPHENOL CORP	C		799,488	799,564	10/10/2019
05333U X1 3	AUTOZONE INC	C		1,599,893	1,600,000	10/01/2019
1247P3 XW 7	CAFCO LLC	C		798,674	798,634	10/30/2019
1247P3 YC 0	CAFCO LLC	C		249,402	249,370	11/12/2019
38346M X2 5	GOTHAM FUNDING CORP	C		799,911	799,952	10/02/2019
38346M XG 4	GOTHAM FUNDING CORP	C		799,273	799,293	10/16/2019
46642T X3 2	JM SMUCKER CO	C		1,599,680	1,599,809	10/03/2019
48803T MD 3	KELLS FUNDING LLC	C		1,598,482	1,598,507	10/17/2019
54316U X3 8	LONGSHIP FUNDING LLC	C		999,806	999,886	10/03/2019

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
56274M X7 2	MANHATTAN ASSET FDG CO	C		799,692	799,715	10/07/2019
60920W XJ 4	MONDELEZ INTERNATIONAL	C		399,549	399,573	10/18/2019
63975V X2 1	NEDERLANDSE WATERSCHAPS	C		499,937	499,971	10/02/2019
68389X AY 1	ORACLE CORP	C		700,099	700,069	10/08/2019
69372B X1 3	PACCAR FINANCIAL CORP	C		799,949	800,000	10/01/2019
83050P AN 9	SKANDINAV ENSKILDA BK NY	C		1,550,048	1,550,021	10/02/2019
8AMMF0 8Q 7	GOLDMAN SACHS FINANCIAL SQUARE FUNDS -	C		655,339	655,339	
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST	C		3,593,506	3,593,506	
93114F XR 0	WALMART INC	C		748,927	748,965	10/25/2019
CR0263 50 7	BNP PARIBAS SA REPONT 2.05% 10/1/2019	C		1,500,000	1,500,000	10/01/2019
CR1422 26 8	HSBC SECURITIES (USA) INC REPONT 2.02%	C		500,000	500,000	10/01/2019
CR2176 20 2	ING FINANCIAL MARKETS LLC REPONT 1.92%	C		1,500,000	1,500,000	10/01/2019
CR4349 24 5	BNP PARIBAS SA REPO 2.32% 10/1/2019	C		4,000,000	4,000,000	10/01/2019
CR5213 41 6	HSBC SECURITIES (USA) INC REPO 2.37% 10	C		2,000,000	2,000,000	10/01/2019
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			28,491,655	28,492,174	XXX
9999999.	Totals			74,084,093	74,086,927	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....74,084,093 Book/Adjusted Carrying Value $.....74,086,927
2. Average balance for the year: Fair Value $.....83,326,741 Book/Adjusted Carrying Value $.....83,324,750
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....69,687,981 NAIC 2: $.....4,398,946 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
US Bank NA..... Cincinnati, OH.....	.....	.....0.000	0	0	.....(7,854,933)	.....(8,116,140)	.....(7,334,926)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	.....(7,854,933)	.....(8,116,140)	.....(7,334,926)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	.....(7,854,933)	.....(8,116,140)	.....(7,334,926)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	.....(7,854,933)	.....(8,116,140)	.....(7,334,926)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year

NONE