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QUARTERLY STATEMENT

As of March 31, 2020

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

Licensed as Business Type: Life, Accident & Health

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

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

OFFICERS

Name	Title	Name	Title
Barbara Ann Turner	President & Chief Operating Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Kristal Elaine Hambrick	Executive Vice President & Chief Risk Officer

OTHER

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

DIRECTORS OR TRUSTEES

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

State of........ Ohio
County of..... Clermont

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

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

Subscribed and sworn to before me
This ________ day of May 2020

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

Darlene Cook, Notary Public
Expires on February 17, 2025

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,482,454,331	0	5,482,454,331	5,382,680,680
2. Stocks:				
2.1 Preferred stocks	5,101,234	0	5,101,234	5,101,234
2.2 Common stocks	365,370,987	0	365,370,987	374,410,345
3. Mortgage loans on real estate:				
3.1 First liens	919,631,912	0	919,631,912	930,631,556
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $...........0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $...........0 encumbrances)	25,501,840	0	25,501,840	25,758,289
4.3 Properties held for sale (less $.........0 encumbrances)	0	0	0	0
5. Cash ($.....311,109,905), cash equivalents ($.....292,563,277) and short-term investments ($.....30,637,904)	634,311,086	0	634,311,086	397,382,095
6. Contract loans (including $.........0 premium notes)	782,843,107	292,354	782,550,753	744,592,647
7. Derivatives	315,159,761	0	315,159,761	111,720,663
8. Other invested assets	255,044,382	0	255,044,382	251,658,666
9. Receivables for securities	3,032,827	0	3,032,827	528,314
10. Securities lending reinvested collateral assets	112,623,215	0	112,623,215	172,498,326
11. Aggregate write-ins for invested assets	0	0	0	26,000,000
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,901,074,681	292,354	8,900,782,327	8,422,962,816
13. Title plants less $.........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	53,443,815	0	53,443,815	48,869,586
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	14,173,909	0	14,173,909	18,300,147
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	68,386,523	0	68,386,523	71,992,432
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	28,788,265	350,000	28,438,265	51,623,928
16.2 Funds held by or deposited with reinsured companies	0	0	0	2,142,758
16.3 Other amounts receivable under reinsurance contracts	776,773	0	776,773	772,940
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	6,007,365	0	6,007,365	0
18.2 Net deferred tax asset	166,646,824	46,100,772	120,546,052	121,095,890
19. Guaranty funds receivable or on deposit	2,044,492	0	2,044,492	2,256,953
20. Electronic data processing equipment and software	248,965	0	248,965	256,115
21. Furniture and equipment, including health care delivery assets ($.........0)	5,130,788	5,130,788	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	30,848,814	0	30,848,814	101,368,518
24. Health care ($.........0) and other amounts receivable	21,720,439	21,720,439	0	0
25. Aggregate write-ins for other than invested assets	130,104,151	163,657	129,940,494	127,344,368
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	9,429,395,803	73,758,011	9,355,637,792	8,968,986,451
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	15,743,174,479	0	15,743,174,479	19,255,771,388
28. Total (Lines 26 and 27)	25,172,570,282	73,758,011	25,098,812,271	28,224,757,839

DETAILS OF WRITE-INS

1101. Receivable for Collateral	0	0	0	26,000,000
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	26,000,000
2501. Annuity rider charges receivable	114,329,288	0	114,329,288	111,342,963
2502. Keyman insurance	10,000,789	0	10,000,789	9,359,061
2503. Fund revenue receivable	5,205,560	0	5,205,560	5,768,383
2598. Summary of remaining write-ins for Line 25 from overflow page	568,514	163,657	404,857	873,961
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	130,104,151	163,657	129,940,494	127,344,368

Statement as of March 31, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....5,984,750,448 less $..........0 included in Line 6.3 (including $.....449,030,522 Modco Reserve)	5,984,750,448	5,884,658,836
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	27,716,690	27,436,788
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	781,981,092	696,909,618
4.	Contract claims:		
	4.1 Life	24,544,677	19,509,152
	4.2 Accident and health	107,974	83,628
5.	Policyholders' dividends/refunds to members $.....4,659,724 and coupons $..........0 due and unpaid	4,659,724	4,256,110
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)	111,705,275	109,862,593
	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 $.....68,283 accident and health premiums	2,899,827	1,498,231
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 $.....31,340,424 assumed and $.....(5,202,616) ceded	26,137,807	26,784,783
	9.4 Interest Maintenance Reserve	21,363,337	20,019,714
10.	Commissions to agents due or accrued - life and annuity contracts $.....2,550,611, accident and health $.....347,811 and deposit-type contract funds $..........0	2,898,421	7,928,095
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	8,916,957	11,007,885
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(156,535,592) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(156,535,592)	(123,076,144)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	266,438	2,112,488
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	4,072,315
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	9,132,386	8,530,784
17.	Amounts withheld or retained by reporting entity as agent or trustee	120,424,879	119,584,482
18.	Amounts held for agents' account, including $.....4,929,488 agents' credit balances	5,020,817	4,811,338
19.	Remittances and items not allocated	5,518,641	15,675,807
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 $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	49,525,338	40,774,208
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	470,028,983	492,466,784
	24.04 Payable to parent, subsidiaries and affiliates	208,466,449	202,677,736
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	201,052,717	34,784,220
	24.08 Derivatives	0	58,898,349
	24.09 Payable for securities	2,958,750	4,555,589
	24.10 Payable for securities lending	112,623,215	172,498,326
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	289,978,462	100,802,095
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,316,143,711	7,949,123,812
27.	From Separate Accounts statement	15,743,174,479	19,255,771,388
28.	Total liabilities (Lines 26 and 27)	24,059,318,190	27,204,895,200
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	309,793,870	309,774,797
33.	Gross paid in and contributed surplus	283,297,154	283,297,153
34.	Aggregate write-ins for special surplus funds	35,825,619	35,825,619
35.	Unassigned funds (surplus)	400,577,438	380,965,070
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,029,494,081	1,009,862,639
38.	Totals of Lines 29, 30 and 37	1,039,494,081	1,019,862,639
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	25,098,812,271	28,224,757,839

DETAILS OF WRITE-INS

2501.	Liability for cash collateral	267,600,000	78,280,000
2502.	Liability for plan benefits	20,389,250	20,953,909
2503.	Unclaimed funds	1,989,212	1,568,186
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)	289,978,462	100,802,095
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.	Segregated special surplus for Sunrise Captive Re, LLC	35,825,619	35,825,619
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)	35,825,619	35,825,619

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	108,910,209	117,923,386	272,012,568
2. Considerations for supplementary contracts with life contingencies	19,326	102,619	889,923
3. Net investment income	79,288,697	94,846,945	436,293,319
4. Amortization of Interest Maintenance Reserve (IMR)	756,945	1,196,233	3,901,560
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	18,883,553	12,023,944	85,239,248
7. Reserve adjustments on reinsurance ceded	44,490,108	37,749,283	150,628,216
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	57,637,368	59,546,916	243,928,084
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	75,781,295	69,881,476	300,451,598
9. Totals (Lines 1 to 8.3)	385,767,500	393,270,802	1,493,344,516
10. Death benefits	13,533,636	12,686,692	45,565,668
11. Matured endowments (excluding guaranteed annual pure endowments)	189,029	39,848	251,501
12. Annuity benefits	181,128,808	179,757,550	697,662,383
13. Disability benefits and benefits under accident and health contracts	82,391	444,045	1,405,096
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	456,583,985	1,217,151,505	2,790,580,672
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	4,365,088	3,795,638	17,814,679
18. Payments on supplementary contracts with life contingencies	153,477	141,983	562,183
19. Increase in aggregate reserves for life and accident and health contracts	118,539,580	168,800,753	639,895,223
20. Totals (Lines 10 to 19)	774,575,993	1,582,818,013	4,193,737,405
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	41,259,508	44,691,540	182,101,742
22. Commissions and expense allowances on reinsurance assumed	978,870	997,670	4,440,772
23. General insurance expenses and fraternal expenses	37,944,837	38,251,609	142,460,492
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,014,314	7,110,017	19,850,921
25. Increase in loading on deferred and uncollected premiums	(3,472,159)	(4,398,062)	1,458,091
26. Net transfers to or (from) Separate Accounts net of reinsurance	(599,405,969)	(1,221,586,642)	(3,027,908,176)
27. Aggregate write-ins for deductions	58,974,838	6,238,520	31,301,929
28. Totals (Lines 20 to 27)	315,870,233	454,122,664	1,547,443,176
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	69,897,267	(60,851,862)	(54,098,661)
30. Dividends to policyholders and refunds to members	26,903,466	27,506,325	112,994,127
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	42,993,801	(88,358,187)	(167,092,787)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	12,845,621	(1,994,196)	(88,212,530)
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)	30,148,180	(86,363,991)	(78,880,257)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....426,504 (excluding taxes of $.....558,379 transferred to the IMR)	(4,945,095)	(3,985,120)	(4,934,889)
35. Net income (Line 33 plus Line 34)	25,203,085	(90,349,111)	(83,815,146)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,019,862,639	1,019,073,090	1,019,073,090
37. Net income (Line 35)	25,203,085	(90,349,111)	(83,815,146)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....6,167,178	(50,499,922)	20,111,515	41,436,041
39. Change in net unrealized foreign exchange capital gain (loss)	0	(471)	(471)
40. Change in net deferred income tax	(2,910,183)	26,333,785	(16,822,346)
41. Change in nonadmitted assets	8,997,461	(37,335,179)	16,729,372
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	12,155,044	0	0
44. Change in asset valuation reserve	(8,751,130)	(10,414,924)	(38,352,154)
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	19,073	19,073	76,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(10,000,000)	(25,000,000)	(55,000,000)
53. Aggregate write-ins for gains and losses in surplus	45,418,013	442,235	136,537,960
54. Net change in capital and surplus (Lines 37 through 53)	19,631,441	(116,193,077)	789,549
55. Capital and surplus as of statement date (Lines 36 + 54)	1,039,494,080	902,880,013	1,019,862,639

DETAILS OF WRITE-INS

		1	2	3
08.301.	Policy charges	57,304,799	53,053,083	229,797,890
08.302.	Fee income	15,912,957	16,761,415	67,681,011
08.303.	Miscellaneous gains/(losses)	2,563,539	66,978	2,972,697
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	75,781,295	69,881,476	300,451,598
2701.	Adjustment to separate account variable annuity reserves	50,895,348	0	0
2702.	Funds withheld miscellaneous expense	5,128,822	5,085,201	20,656,423
2703.	Miscellaneous expense	2,298,193	367,980	7,466,464
2798.	Summary of remaining write-ins for Line 27 from overflow page	652,475	785,339	3,179,042
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	58,974,838	6,238,520	31,301,929
5301.	Change in separate account variable annuity reserve valuation	50,895,348	0	0
5302.	Benefit plan adjustment	729,488	808,061	(366,442)
5303.	Voluntary reserve	0	(365,826)	97,567,181
5398.	Summary of remaining write-ins for Line 53 from overflow page	(6,206,823)	0	39,337,221
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	45,418,013	442,235	136,537,960

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	164,059,455	166,023,567	783,336,978
2.	Net investment income	76,611,860	92,273,741	441,010,164
3.	Miscellaneous income	84,809,712	71,479,184	304,071,729
4.	Total (Lines 1 through 3)	325,481,026	329,776,491	1,528,418,871
5.	Benefit and loss related payments	547,616,818	1,323,923,763	3,253,819,725
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(565,946,521)	(1,230,320,591)	(3,078,812,217)
7.	Commissions, expenses paid and aggregate write-ins for deductions	96,708,499	175,881,998	389,800,612
8.	Dividends paid to policyholders	24,657,170	24,940,227	115,392,417
9.	Federal and foreign income taxes paid (recovered) net of $.....2,537,016 tax on capital gains (losses)	48,845,142	34,439	(101,003,396)
10.	Total (Lines 5 through 9)	151,881,109	294,459,835	579,197,140
11.	Net cash from operations (Line 4 minus Line 10)	173,599,918	35,316,656	949,221,731
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	215,507,730	202,374,899	753,191,577
	12.2 Stocks	0	6,432,453	16,952,203
	12.3 Mortgage loans	18,351,301	26,620,263	107,995,718
	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	(21,347)
	12.7 Miscellaneous proceeds	26,000,000	37,099,386	3,127,597
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	259,859,031	272,527,001	881,245,748
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	318,737,726	128,221,838	1,010,788,300
	13.2 Stocks	2,000,000	250,000	7,533,605
	13.3 Mortgage loans	7,750,000	19,322,082	181,512,204
	13.4 Real estate	0	0	381,658
	13.5 Other invested assets	3,500,000	524,389	60,534,728
	13.6 Miscellaneous applications	13,486,224	7,816,026	5,049,230
	13.7 Total investments acquired (Lines 13.1 to 13.6)	345,473,950	156,134,335	1,265,799,725
14.	Net increase or (decrease) in contract loans and premium notes	38,148,922	25,578,396	105,791,089
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(123,763,842)	90,814,271	(490,345,066)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	(0)	(0)	1
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	79,557,822	3,287,667	(25,915,279)
	16.5 Dividends to stockholders	10,000,000	25,000,000	55,000,000
	16.6 Other cash provided (applied)	117,535,093	(228,735,880)	(308,009,699)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	187,092,915	(250,448,213)	(388,924,978)
	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)	236,928,991	(124,317,286)	69,951,687
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	397,382,096	327,430,409	327,430,409
	19.2 End of period (Line 18 plus Line 19.1)	634,311,086	203,113,123	397,382,096

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

20.0001	Change in securities lending collateral	59,875,111	(22,482,184)	57,806,586
20.0002	Funds held under fixed indexed annuity reinsurance agreement, net	8,495,517	(487,533,387)	40,410,617
20.0003	Amortization of deferred gain on reinsurance agreements	6,206,823	0	(12,060,867)
20.0004	Capital contribution to Sunrise Captive Re, LLC	(62,599,498)	0	(80,000,000)
20.0005	Sycamore Re / Sunrise Captive Re, LLC reinsurance agreements, net	0	0	378,975,723
20.0006	RGA coinsurance reinsurance agreement	0	0	1,694,933,564

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	170,689,768	167,714,643	777,403,460
3. Ordinary individual annuities	17,590,913	25,717,337	78,866,585
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	31,278,335	35,233,076	107,851,991
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	2,679,837	2,889,165	11,656,039
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	222,238,853	231,554,221	975,778,075
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	222,238,853	231,554,221	975,778,075
14. Deposit-type contracts	106,745,194	41,015,033	119,312,897
15. Total (Lines 13 and 14)	328,984,047	272,569,254	1,095,090,972

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Sunrise Captive Re, LLC (Sunrise), a wholly owned subsidiary of ONLIC, is an Ohio domiciled special purpose financial captive insurance company started operations during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department, Sunrise has applied a prescribed practice that increased the subsidiary's valuation by $415,160,355 and decreased the subsidiary's valuation by $164,187,067 for March 31, 2020 and December 31, 2019, respectively.

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

	SSAP #	F/S Page	F/S Line #	March 31, 2020	December 31, 2019
NET INCOME					
(1) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 25,203,085	$ (83,815,146)
(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	$ 25,203,085	$ (83,815,146)
SURPLUS					
(5) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$1,039,494,081	$ 1,019,862,639
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
Subsidiary Valuation - Sunrise Re Captive, LLC	97	2	8	$ 415,160,355	$ (164,187,067)
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 624,333,726	$ 1,184,049,706

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition cost such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to participating policyholders is determined annually by the Company's Board of Directors. The aggregate amount of participating policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

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

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

D. Going Concern

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

Note 2 – Accounting Changes and Correction of Errors

During the year, the Company changed the valuation method for reserves on variable annuity products in order to comply with the valuation method specified under VM-21 in the 2020 NAIC Valuation Manual. The impact of the change relating to the reserves as of December 31, 2019 and prior was $63,050,392 million as a decrease in reserves and an increase in surplus.

Note 3 – Business Combinations and Goodwill
No significant changes

Note 4 – Discontinued Operations
No significant changes

Note 5 – Investments

D. Loan-Backed Securities

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

(2) Securities with Recognized Other-Than-Temporary Impairments - NONE

(3) Recognized OTTI securities

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
12489W GE 8	$ 792,755	$ 585,026	$ 207,729	$ 585,026	$ 775,948	03/31/2020
759950 CU 0	$ 3,890,347	$ 3,709,345	$ 181,002	$ 3,709,345	$ 3,877,470	03/31/2020
92922F JJ 8	$ 361,307	$ 207,508	$ 153,799	$ 207,508	$ 347,420	03/31/2020
65504L AN 7	$ 1,545,000	$ 330,000	$ 1,215,000	$ 330,000	$ 330,000	03/31/2020
893830 AF 6	$ 5,422,370	$ 1,274,250	$ 4,148,120	$ 1,274,250	$ 1,274,250	03/31/2020
Total			$ 5,905,651			

(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	$ 64,447,130
	2. 12 Months or Longer	$ 138,215
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$ 816,824,724
	2. 12 Months or Longer	$ 5,215,708

(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)
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 112,528,229

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

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

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

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

J. Real Estate
No significant changes

K. Low-Income Housing Tax Credits (LIHTC)
No significant changes

L. Restricted Assets
No significant changes

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

O. 5GI Securities
No significant changes

P. Short Sales
No significant changes

Q. Prepayment Penalty and Acceleration Fees
No significant changes

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies
No significant changes

Note 7 – Investment Income
No significant changes

Note 8 – Derivative Instruments

A. Derivatives Under *SSAP No. 86 – Derivatives*

(8) Total Premium Costs for Contracts

a. Scheduled Amortization Fiscal Year	Derivative Premium Payments Due
1. 2020	$ 79,032,137
2. 2021	39,030,511
3. 2022	0
4. 2023	0
5. Thereafter	0
6. Total Future Settled Premiums	$ 118,062,648

b.	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
1. Prior Year	$ 96,031,071	$ (56,755,592)	$ 38,325,513
2. Current Year to Date	$ 39,030,511	$ 182,821,621	$ 289,692,484

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees* - Not applicable

Note 9 – Income Taxes
No significant changes

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

B. Transactions
The Company's investment income reflects dividends from its wholly owned subsidiary, Ohio National Investments, Inc., of $2,150,000 for the period ended March 31, 2020.

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

	March 31, 2020
Dividends declared and unpaid (P3, L23,C1)	$ 0
Dividends paid in cash (P5, L16.5, C1)	10,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	0
Dividends to stockholders (P4, L52, C1)	$ 10,000,000

F. Material Management or Service Contracts and Cost-Sharing Arrangements
The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a cash pooling agreement. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLA). Settlement is made daily for each party's needs from or to the concentration account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2020, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	March 31, 2020
Ohio National Life Assurance Corporation	$ 1,323,859
Ohio National Financial Services	(6,548,746)
Sycamore Re, Ltd	48,173,452
Ohio National Investments, Inc.	5,934,899
Montgomery Re, Inc.	1,579,605
Ohio National Mutual Holdings, Inc.	1,096,503
ONFlight Inc.	115,278
Kenwood Re, Inc	7,232,732
Sunrise Captive Re, LLC	58,381,353
OnTech, LLC	(197,396)
Financial Way Realty, Inc	1,889,535
ON Foreign Holdings, LLC	(10,140,196)
Camargo Re Captive, Inc.	5,544,344
Fiduciary Capital Management, Inc.	99,534
Total	$114,484,756

=

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 $450,000,000 as of March 31, 2020 and 350,000,000 December 31, 2019, respectively. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	30,000,000	30,000,000	0
(c) Activity Stock	13,552,300	13,552,300	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 43,552,300	$ 43,552,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	677,615,000	XXX	XXX

2. Prior Year

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

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

	1	2	Eligible for Redemption			
Membership Stock	Current Year to Date Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 30,000,000	$ 30,000,000	$ 0	$ 0	$ 0	$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 513,088,108	$ 483,283,320	$ 450,000,000
2. Current Year to Date General Account Total Collateral Pledged	513,088,108	483,283,320	450,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 394,747,762	$ 380,272,571	$ 350,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 513,088,108	$ 483,283,320	$ 450,000,000
2. Current Year to Date General Account Total Collateral Pledged	513,088,108	483,283,320	450,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 400,133,848	$ 400,031,749	$ 350,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	450,000,000	450,000,000	0	$ 450,000,021
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 450,000,000	$ 450,000,000	$ 0	$ 450,000,021

2. Prior Year

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

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

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	450,000,000	450,000,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	450,000,000	450,000,000	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. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2019	Current Year to Date	2019	Current Year to Date	2019
a. Service cost	$ 175,000	$ 1,744,000	$ 9,000	$ 25,000	$ 0	$ 0
b. Interest cost	799,000	3,893,000	65,000	280,000	0	0
c. Expected return on plan assets	(1,024,000)	(3,568,000)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	667,000	3,010,000	75,000	117,000	0	0
f. Prior service cost or credit	0	41,000	(12,000)	(31,000)	0	0
g. Gain or loss recognized due to a settlement curtailment	0	0	0	0	0	0
h. Total net periodic benefit cost	$ 617,000	$ 5,120,000	$ 137,000	$ 391,000	$ 0	$ 0

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations
No significant changes

Note 14 – Liabilities, Contingencies and Assessments
No significant changes

Note 15 – Leases
No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk
No significant changes

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

B. Transfer and Servicing of Financial Assets

(2) Servicing Assets and Servicing Liabilities - NONE

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

C. Wash Sales - NONE

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans
No significant changes

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Cash & Cash equivalents	$ 311,109,905	$ 0	$ 0	$ 292,563,277	$ 603,673,182
Short-Term	$ 0	$ 30,663,033	$ 0	$ 0	$ 30,663,033
Securities lending collateral	$ 0	$ 112,528,229	$ 0	$ 0	$ 112,528,229
Bonds - Industrial and Misc	$ 0	$ 232,132	$ 0	$ 0	$ 232,132
Common stock - Industrial and Misc	$ 0	$ 43,648,519	$ 0	$ 0	$ 43,648,519
Equity put options	$ 0	$ 182,929,837	$ 0	$ 0	$ 182,929,837
Equity call Options	$ 0	$ 16,258,756	$ 0	$ 0	$ 16,258,756
Options on swaps	$ 0	$ 106,404,580	$ 0	$ 0	$ 106,404,580
Swaps	$ 0	$ 1,372,700	$ 0	$ 0	$ 1,372,700
Futures contracts	$ 8,193,888	$ 0	$ 0	$ 0	$ 8,193,888
Separate account assets	$15,743,174,479	$ 0	$ 0	$ 0	$15,743,174,479
Total	$16,062,478,272	$ 494,037,786	$ 0	$ 292,563,277	$16,849,079,335
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 - Not applicable

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

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

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

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

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

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

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

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

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements
Derivatives - The Company enters into long term investments comprised of equity futures, currency futures, equity index put options, equity index call options, equity swaps and interest rate swaptions to economically hedge liabilities embedded in certain variable annuity and fixed indexed annuity products. The equity futures and currency futures are exchange traded derivatives and the fair value is based on an active market quotation. The Company has classified the fair values of the exchange traded derivatives as Level 1. The equity index put options, equity index call options, equity swaps and interest rate swaptions are valued using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. These derivative assets are classified as Level 2 assets.

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,540,346,424	$ 5,482,454,331	$ 10,980,980	$5,481,118,411	$ 48,247,034	$ 0	$ 0
Cash & cash equivalents	$ 603,673,182	$ 603,673,182	$ 311,109,905	$ 0	$ 0	$ 292,563,277	$ 0
Short-term	$ 30,663,033	$ 30,637,904	$ 0	$ 30,663,033	$ 0	$ 0	$ 0
Common stock non-affilate	$ 43,648,519	$ 43,648,519	$ 0	$ 43,648,519	$ 0	$ 0	$ 0
Preferred stock	$ 5,126,560	$ 5,101,234	$ 0	$ 5,126,560	$ 0	$ 0	$ 0
Mortgage Loan	$ 944,716,318	$ 919,631,912	$ 0	$ 0	$ 944,716,318	$ 0	$ 0
Securities lending collateral	$ 112,528,229	$ 112,623,215	$ 0	$ 112,528,229	$ 0	$ 0	$ 0
Derivatives- equity put options	$ 182,929,837	$ 182,929,837	$ 0	$ 182,929,837	$ 0	$ 0	$ 0
Derivatives- options on swaps	$ 106,404,580	$ 106,404,580	$ 0	$ 106,404,580	$ 0	$ 0	$ 0
Derivatives- call options	$ 16,258,756	$ 16,258,756	$ 0	$ 16,258,756	$ 0	$ 0	$ 0
Derivatives- swaps	$ 1,372,700	$ 1,372,700	$ 0	$ 1,372,700	$ 0	$ 0	$ 0
Derivatives- futures contracts	$ 8,193,888	$ 8,193,888	$ 8,193,888	$ 0	$ 0	$ 0	$ 0
Separate account assets	$ 15,743,174,479	$15,743,174,479	$ 15,743,174,479	$ 0	$ 0	$ 0	$ 0
Separate account liabilities	$(15,743,174,479)	$(15,743,174,479)	$(15,743,174,479)	$ 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
No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2019 were $9,081,171. As of March 31, 2019, $(1,549,053) 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 $8,259,989. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

Note 26 – Intercompany Pooling Arrangements - NONE

Note 27 – Structured Settlements - NONE

Note 28 – Health Care Receivables - NONE

Note 29 – Participating Policies
No significant changes

Note 30 – Premium Deficiency Reserves
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 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics
No significant changes

Note 34 – Premium and Annuity Considerations Deferred and Uncollected
No significant changes

Note 35 – Separate Accounts
No significant changes

Note 36 – Loss/Claim Adjustment Expenses
No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] 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?
The Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated 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: $ 14,422,029

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	332,689,126	321,722,469
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	174,810,270
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 332,689,126	$ 496,532,739
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 112,528,229

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 112,623,216

16.3 Total payable for securities lending reported on the liability page: $ 112,623,215

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
Goldman Sachs	200 West St, New York, NY 10282
KeyBank	301 East Fourth St Cincinnati, OH 45202
Fifth Third Bank	511 Walnut St, Cincinnati, OH 45202
Associated Bank	433 Main Street Green Bay, WI 54301
Northern Trust Corp	50 South La Salle St Chicago, IL 60603
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 invested assets? Yes [ ] No [X]

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

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements 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]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The security was purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$919,631,912
1.14	Total mortgages in good standing	$919,631,912
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)	$919,631,912
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	56.6
2.2	A&H cost containment percent	2.4
2.3	A&H expense percent excluding cost containment expenses	33.2
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	2,264,610	10,130	31,452	515,964	2,822,156	1,397
2.	Alaska AK	L	36,612	0	1,855	5,820	44,288	0
3.	Arizona AZ	L	3,213,619	278,733	24,468	237,800	3,754,619	1,174
4.	Arkansas AR	L	1,674,895	11,546	16,607	93,232	1,796,280	173
5.	California CA	L	10,706,563	715,631	149,921	1,488,666	13,060,782	478,391
6.	Colorado CO	L	8,349,353	127,614	89,547	142,541	8,709,055	315,781
7.	Connecticut CT	L	1,146,380	45,296	31,379	346,641	1,569,696	400
8.	Delaware DE	L	767,124	49,012	8,210	98,104	922,450	14
9.	District of Columbia DC	L	235,248	903	1,889	239,114	477,153	8
10.	Florida FL	L	13,269,995	1,771,094	86,280	722,571	15,849,941	28,000
11.	Georgia GA	L	2,293,205	362,224	50,242	739,567	3,445,238	297,697
12.	Hawaii HI	L	55,103	0	788	0	55,891	112
13.	Idaho ID	L	489,596	35,714	19,358	101,095	645,763	909
14.	Illinois IL	L	8,310,831	282,187	168,534	2,582,199	11,343,752	4,098
15.	Indiana IN	L	2,526,355	81,602	36,018	671,571	3,315,545	1,270
16.	Iowa IA	L	1,940,979	250,640	24,380	298,566	2,514,564	133,667
17.	Kansas KS	L	3,785,909	595,845	55,621	174,668	4,612,044	1,364
18.	Kentucky KY	L	1,446,039	109,515	23,066	1,771,335	3,349,955	823
19.	Louisiana LA	L	4,370,620	26,337	10,019	320,929	4,727,905	339,977
20.	Maine ME	L	198,265	9,364	9,629	37,066	254,324	170
21.	Maryland MD	L	2,420,248	1,884,739	43,038	238,061	4,586,087	2,573
22.	Massachusetts MA	L	2,328,418	258,638	102,504	217,972	2,907,532	128
23.	Michigan MI	L	9,585,555	2,001,814	64,435	744,935	12,396,738	75,010
24.	Minnesota MN	L	2,187,705	165,052	37,346	342,696	2,732,799	1,930,773
25.	Mississippi MS	L	782,073	7,476	19,777	5,276	814,602	173
26.	Missouri MO	L	2,679,370	180,911	22,852	192,491	3,075,623	3,617
27.	Montana MT	L	445,794	5,884	5,711	231	457,620	1,661
28.	Nebraska NE	L	2,858,060	106,275	16,838	374,097	3,355,269	3,872
29.	Nevada NV	L	739,793	16,631	19,669	0	776,093	450
30.	New Hampshire NH	L	1,042,472	19,954	11,778	148	1,074,352	293
31.	New Jersey NJ	L	6,127,130	415,278	36,969	299,318	6,878,695	789,575
32.	New Mexico NM	L	151,057	255,786	3,586	0	410,429	87
33.	New York NY	N	446,717	1,750	5,379	51	453,897	541
34.	North Carolina NC	L	3,886,320	583,939	57,179	794,559	5,321,997	842
35.	North Dakota ND	L	1,144,570	0	22,877	24,077	1,191,523	135
36.	Ohio OH	L	12,425,410	2,050,923	268,798	11,723,023	26,468,155	100,135,076
37.	Oklahoma OK	L	2,284,438	132,469	30,428	309,405	2,756,739	404
38.	Oregon OR	L	1,017,459	40,376	35,842	152,093	1,245,769	1,904
39.	Pennsylvania PA	L	5,206,441	1,688,906	140,983	650,203	7,686,533	165,865
40.	Rhode Island RI	L	588,795	0	10,092	24,837	623,723	945,000
41.	South Carolina SC	L	1,420,060	38,963	17,448	225,936	1,702,408	276
42.	South Dakota SD	L	542,368	13,300	1,747	2,556	559,971	389
43.	Tennessee TN	L	4,566,072	884,490	78,869	792,778	6,322,209	1,581
44.	Texas TX	L	13,287,767	512,603	143,046	1,477,967	15,421,383	136,337
45.	Utah UT	L	2,167,535	5,400	9,105	9,121	2,191,161	9,675
46.	Vermont VT	L	57,241	3,000	1,541	4,298	66,080	0
47.	Virginia VA	L	2,963,753	(222,951)	45,437	1,125,851	3,912,089	641,044
48.	Washington WA	L	2,036,109	11,412	25,956	262,520	2,335,997	249,784
49.	West Virginia WV	L	549,043	229,363	17,862	357,008	1,153,276	144
50.	Wisconsin WI	L	3,967,451	185,987	120,911	339,376	4,613,725	42,022
51.	Wyoming WY	L	292,647	4,450	5,523	0	302,620	514
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	L	81,995	(101,152)	280,590	0	261,433	0
55.	US Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	8,327	0	651	0	8,978	4
58.	Aggregate Other Alien OT	XXX	147,824	0	8,595	0	156,419	23
59.	Subtotal	XXX	157,517,316	16,145,054	2,552,622	31,278,335	207,493,326	106,745,194
90.	Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	22,723,266	0	0	0	22,723,266	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	461,776	1,445,859	58,455	0	1,966,090	0
94.	Aggregate other amounts not allocable by State	XXX	2,670,966	0	116,028	0	2,786,994	0
95.	Totals (Direct Business)	XXX	183,373,325	17,590,913	2,727,104	31,278,335	234,969,677	106,745,194
96.	Plus Reinsurance Assumed	XXX	26,187,201	748,180	0	0	26,935,381	0
97.	Totals (All Business)	XXX	209,560,526	18,339,093	2,727,104	31,278,335	261,905,058	106,745,194
98.	Less Reinsurance Ceded	XXX	83,177,506	55,772,417	1,314,102	0	140,264,025	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	126,383,020	(37,433,324)	1,413,003	31,278,335	121,641,034	106,745,194

DETAILS OF WRITE-INS

58001.	Other alien	XXX	147,824	0	8,595	0	156,419	23
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	147,824	0	8,595	0	156,419	23
9401.	Dividends accums used to purchase paid-up additions	XXX	2,255,266	0	0	0	2,255,266	0
9402.	Div accums applied as prem in states that do not allow div ded	XXX	47,356	0	0	0	47,356	0
9403.	Dividends accums used to shorten endow or prem pay	XXX	368,345	0	116,028	0	484,373	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	2,670,966	0	116,028	0	2,786,994	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

R - Registered - Non-domiciled RRGs 0

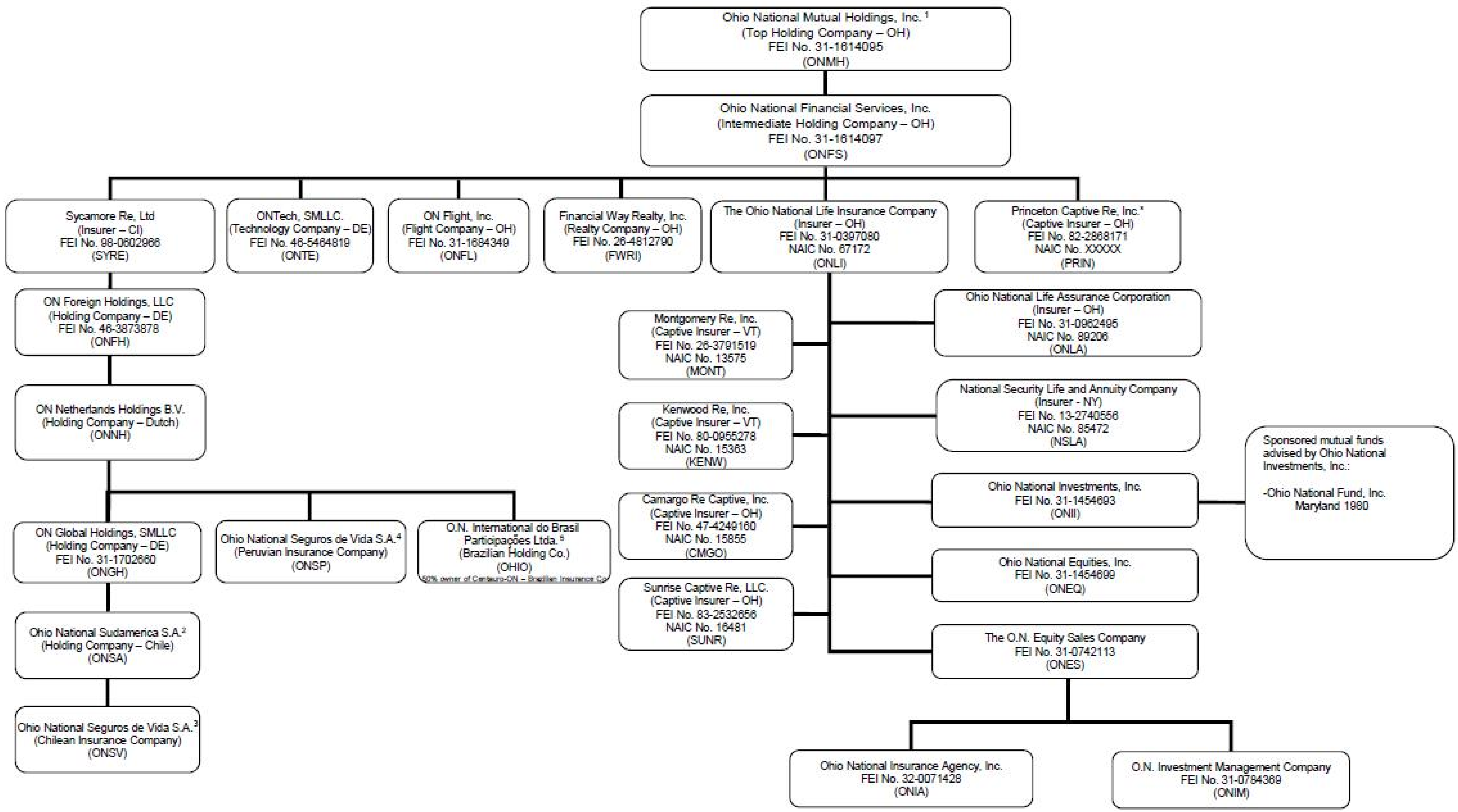
Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 6

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



Statement as of March 31, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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		ON Netherlands Holdings B.V.	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	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
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

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...........	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....	0...........	31-0397080.	0	0	....	The Ohio National Life Insurance Company......	OH...........	RE................	Ohio National Financial Services, Inc.............	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	.......N.......	0...........
0704	Ohio National Mutual Holdings, Inc....	0...........	31-0962495.	0	0	....	Ohio National Life Assurance Corporation........	OH...........	IA.................	The Ohio National Life Insurance Company...	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	.......N.......	0...........
0704	Ohio National Mutual Holdings, Inc....	0...........	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....	0...........	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...........
0704	Ohio National Mutual Holdings, Inc....	0...........	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....	0...........	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....	0...........	83-2532656.	0	0	....	Sunrise Captive Re, LLC..................................	OH...........	IA.................	The Ohio National Life Insurance Company...	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	.......N.......	0...........
0704	Ohio National Mutual Holdings, Inc....	0...........	31-1454693.	0	0	....	Ohio National Investments, Inc..........................	OH...........	NIA...............	The Ohio National Life Insurance Company...	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..................	.......Y.......	0...........

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...........	31-1454699.	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...........	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:

67172202049000001

67172202036500001

67172202044500001

67172202044600001

67172202044700001

67172202044800001

67172202044900001

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. State taxes recoverable	214,712	0	214,712	664,000
2505. Goodwill	138,692	0	138,692	158,505
2506. Pension fee income recoverable	31,453	0	31,453	31,456
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Prepaid expenses	105,000	105,000	0	0
2509. Surplus note issuance costs	58,657	58,657	0	0
2597. Summary of remaining write-ins for Line 25	568,514	163,657	404,857	873,961

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Health surrender benefits	652,475	785,339	2,785,443
2705. IMR adjustment	0	0	393,599
2797. Summary of remaining write-ins for Line 27	652,475	785,339	3,179,042

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Prior period adjustment	0	0	(1,446,414)
5305. Deferred coinsurance gain (loss)	(6,206,823)	0	40,783,635
5397. Summary of remaining write-ins for Line 53	(6,206,823)	0	39,337,221

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	25,758,290	26,406,596
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	381,658
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	256,449	1,029,964
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	25,501,841	25,758,290
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	25,501,841	25,758,290

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	930,631,557	859,830,166
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	7,750,000	181,355,122
2.2 Additional investment made after acquisition	0	157,082
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	2,201	7,723
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	18,751,846	110,717,521
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	1,015
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)	919,631,912	930,631,557
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	919,631,912	930,631,557
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	919,631,912	930,631,557

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	251,658,666	76,569,917
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	250,000
2.2 Additional investment made after acquisition	3,500,000	140,284,728
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(114,285)	34,554,021
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)	255,044,382	251,658,666
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	255,044,382	251,658,666

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	5,762,192,261	7,436,284,874
2. Cost of bonds and stocks acquired	320,737,726	1,018,321,905
3. Accrual of discount	646,574	3,627,381
4. Unrealized valuation increase (decrease)	(11,051,162)	(30,005,268)
5. Total gain (loss) on disposals	3,534,617	133,710,869
6. Deduct consideration for bonds and stocks disposed of	216,065,956	2,794,114,112
7. Deduct amortization of premium	1,666,758	7,148,886
8. Total foreign exchange change in book/adjusted carrying value	0	(156,800)
9. Deduct current year's other-than-temporary impairment recognized	5,905,651	2,810,365
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	504,903	4,482,663
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,852,926,555	5,762,192,261
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	5,852,926,555	5,762,192,261

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,392,634,930	218,811,518	162,551,084	(106,606,661)	3,342,288,703			3,392,634,930
2. NAIC 2 (a)	1,882,851,204	108,074,957	55,686,482	86,195,646	2,021,435,325			1,882,851,204
3. NAIC 3 (a)	115,791,494	11,851,250	15,159,709	16,366,681	128,849,716			115,791,494
4. NAIC 4 (a)	14,441,641	0	63,965	(1,195,149)	13,182,527			14,441,641
5. NAIC 5 (a)	14,653,506	0	5,923,159	(1,726,754)	7,003,593			14,653,506
6. NAIC 6 (a)	357,563	0	27,037	1,836	332,362			357,563
7. Total Bonds	5,420,730,338	338,737,725	239,411,436	(6,964,401)	5,513,092,226	0	0	5,420,730,338
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	101,234	0	0	0	101,234			101,234
10. NAIC 3	5,000,000	0	0	0	5,000,000			5,000,000
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	5,101,234	0	0	0	5,101,234	0	0	5,101,234
15. Total Bonds and Preferred Stock	5,425,831,572	338,737,725	239,411,436	(6,964,401)	5,518,193,460	0	0	5,425,831,572

(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 $.....25,999,896; NAIC 2 $.....4,638,005; 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	30,637,903	XXX	30,702,960	17,625	0

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	38,049,667	0
2. Cost of short-term investments acquired	20,000,000	67,380,111
3. Accrual of discount	2,319	6,370
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(21,347)
6. Deduct consideration received on disposals	27,385,000	29,265,000
7. Deduct amortization of premium	29,083	50,468
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)	30,637,903	38,049,667
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	30,637,903	38,049,667

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	54,866,835
2.	Cost paid/(consideration received) on additions	26,876,197
3.	Unrealized valuation increase/(decrease)	252,952,575
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(2,860,894)
6.	Considerations received/(paid) on terminations	25,064,841
7.	Amortization	0
8.	Adjustment to the book/adjusted carrying value of hedge item	0
9.	Total foreign exchange change in book/adjusted carrying value	196,000
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	306,965,872
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	306,965,872

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(2,044,523)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				10,238,411
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	8,193,888			
3.14	Section 1, Column 18, prior year	(2,044,523)	10,238,411	10,238,411	
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	8,193,888			
3.24	Section 1, Column 19, prior year	(2,044,523)			
3.25	SSAP No. 108 adjustments	0	10,238,411	10,238,411	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(1)
4.1	Cumulative variation margin on terminated contracts during the year		(241,690)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(241,689)			
4.23	SSAP No. 108 adjustments	0	(241,689)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(1)
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)				8,193,888
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				8,193,888

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	306,965,874	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,193,888	
3. Total (Line 1 plus Line 2)		315,159,762
4. Part D, Section 1, Column 5	315,159,760	
5. Part D, Section 1, Column 6	0	
6. Total (Line 3 minus Line 4 minus Line 5)		2
	Fair Value Check	
7. Part A, Section 1, Column 16	306,965,874	
8. Part B, Section 1, Column 13	8,193,888	
9. Total (Line 7 plus Line 8)		315,159,762
10. Part D, Section 1, Column 8	315,159,760	
11. Part D, Section 1, Column 9	0	
12. Total (Line 9 minus Line 10 minus Line 11)		2
	Potential Exposure Check	
13. Part A, Section 1, Column 21	97,101	
14. Part B, Section 1, Column 20	6,399,000	
15. Part D, Section 1, Column 11	6,496,101	
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	93,683,190	112,628,030
2. Cost of cash equivalents acquired	576,454,164	812,099,861
3. Accrual of discount	0	305,225
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	377,574,078	831,337,066
7. Deduct amortization of premium	0	12,860
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)	292,563,276	93,683,190
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	292,563,276	93,683,190

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		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								
2326131	STERLING HEIGHTS	MI		02/28/2020	4.125	2,600,000	0	5,290,000
2326134	ROYAL OAK	MI		03/13/2020	4.125	1,000,000	0	2,900,000
3626132	VANDALIA	OH		03/12/2020	3.807	2,500,000	0	3,590,000
4426135	SAN ANTONIO	TX		03/23/2020	4.000	1,650,000	0	2,870,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	7,750,000	0	14,650,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	7,750,000	0	14,650,000
3399999. Total Mortgages				XXX	XXX	7,750,000	0	14,650,000

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																	
1025653	TAMPA	FL		10/11/2013	03/06/2020	2,591,814	0	0	0	0	0	0	2,533,834	2,533,834	0	0	0
5325494	SEDALIA	MO		04/07/2011	01/16/2020	492,601	0	0	0	0	0	0	475,352	475,352	0	0	0
0199999. Total - Mortgages Closed by Repayment						3,084,415	0	0	0	0	0	0	3,009,186	3,009,186	0	0	0
Mortgages With Partial Repayments																	
0024739	CHILLUM	MD		08/18/1997		1,100,143	0	0	0	0	0	0	0	89,944	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		460,386	0	0	0	0	0	0	0	35,633	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		523,045	0	0	0	0	0	0	0	41,822	0	0	0
0024957	BOYLSTON	MA		11/26/2002		946,935	0	0	0	0	0	0	0	48,735	0	0	0
0024958	OGDEN	UT		11/26/2002		1,225,529	0	0	0	0	0	0	0	29,468	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		659,113	0	0	0	0	0	0	0	48,066	0	0	0
0024966	AMARILLO	TX		12/19/2002		1,123,435	0	0	0	0	0	0	0	82,514	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		2,088,425	0	0	0	0	0	0	0	68,993	0	0	0
0024971	VISALIA	CA		12/23/2002		1,866,995	0	0	0	0	0	0	0	67,142	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,614,880	0	0	0	0	0	0	0	24,680	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,421,395	0	0	0	0	0	0	0	41,931	0	0	0
0125617	GREENVILLE	AL		05/02/2013		796,503	0	0	0	0	0	0	0	22,455	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		2,367,514	0	0	0	0	0	0	0	84,665	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,418,822	0	0	0	0	0	0	0	46,803	0	0	0
0325410	TUCSON	AZ		08/29/2008		1,896,661	0	0	0	0	0	0	0	176,762	0	0	0
0325424	TUCSON	AZ		10/30/2008		1,586,709	0	0	0	0	0	0	0	45,505	0	0	0
0325559	PHOENIX	AZ		05/22/2012		544,977	0	0	0	0	0	0	0	18,130	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,335,045	0	0	0	0	0	0	0	26,662	0	0	0
0325796	TUCSON	AZ		10/29/2015		5,751,522	0	0	0	0	0	0	0	63,582	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,209,723	0	0	0	0	0	0	0	10,760	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,842,950	0	0	0	0	0	0	0	32,459	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325939	TUSCON	AZ		08/30/2017		1,084,725	0	0	0	0	0	0	0	10,021	0	0	0
0325955	PHOENIX	AZ		11/09/2017		2,073,105	0	0	0	0	0	0	0	29,781	0	0	0
0325987	PHOENIX	AZ		03/29/2018		4,091,626	0	0	0	0	0	0	0	42,789	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		3,214,673	0	0	0	0	0	0	0	19,137	0	0	0
0326069	TUCSON	AZ		04/22/2019		1,723,122	0	0	0	0	0	0	0	11,746	0	0	0
0326073	MAUMELLE	AR		05/02/2019		3,152,035	0	0	0	0	0	0	0	24,422	0	0	0
0326083	MESA	AZ		06/21/2019		2,215,377	0	0	0	0	0	0	0	17,613	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,979,735	0	0	0	0	0	0	0	15,408	0	0	0
0326122	TUCSON	AZ		12/16/2019		4,000,000	0	0	0	0	0	0	0	22,094	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		3,382,749	0	0	0	0	0	0	0	78,079	0	0	0
0426093	BENTON	AR		07/31/2019		4,242,204	0	0	0	0	0	0	0	43,890	0	0	0
0426094	JONESBORO	AR		07/31/2019		2,495,992	0	0	0	0	0	0	0	25,825	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,910,346	0	0	0	0	0	0	0	30,113	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		5,302,752	0	0	0	0	0	0	0	54,864	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,910,346	0	0	0	0	0	0	0	30,113	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		655,380	0	0	0	0	0	0	0	5,873	0	0	0
0525147	TEMECULA	CA		06/15/2005		468,047	0	0	0	0	0	0	0	12,247	0	0	0
0525175	HAYWARD	CA		09/30/2005		188,237	0	0	0	0	0	0	0	55,604	0	0	0
0525238	ONTARIO	CA		05/25/2006		274,762	0	0	0	0	0	0	0	44,037	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,217,109	0	0	0	0	0	0	0	15,249	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		2,090,956	0	0	0	0	0	0	0	88,372	0	0	0
0525498	COSTA MESA	CA		04/26/2011		2,076,315	0	0	0	0	0	0	0	67,555	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,114,853	0	0	0	0	0	0	0	33,851	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,526,299	0	0	0	0	0	0	0	45,472	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		4,764,585	0	0	0	0	0	0	0	86,252	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,053,713	0	0	0	0	0	0	0	24,442	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,486,315	0	0	0	0	0	0	0	38,521	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		694,915	0	0	0	0	0	0	0	74,184	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,148,138	0	0	0	0	0	0	0	36,703	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,391,968	0	0	0	0	0	0	0	32,167	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		4,721,191	0	0	0	0	0	0	0	55,811	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,068,763	0	0	0	0	0	0	0	36,374	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,239,236	0	0	0	0	0	0	0	47,635	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,182,005	0	0	0	0	0	0	0	39,496	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,505,210	0	0	0	0	0	0	0	44,276	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		4,850,340	0	0	0	0	0	0	0	50,198	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		3,270,915	0	0	0	0	0	0	0	21,648	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		1,050,269	0	0	0	0	0	0	0	9,989	0	0	0
0525900	ONTARIO	CA		04/06/2017		8,219,764	0	0	0	0	0	0	0	80,144	0	0	0
0525972	CUPERTINO	CA		01/11/2018		6,821,359	0	0	0	0	0	0	0	61,219	0	0	0
0525980	LYNWOOD	CA		03/08/2018		2,296,371	0	0	0	0	0	0	0	31,850	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
0525988	SAN DIEGO	CA		04/06/2018		6,839,115	0	0	0	0	0	0	0	92,389	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		5,827,179	0	0	0	0	0	0	0	75,555	0	0	0
0526021	LEMON GROVE	CA		08/14/2018		3,598,365	0	0	0	0	0	0	0	41,831	0	0	0
0526033	OTAY MESA	CA		11/02/2018		2,859,869	0	0	0	0	0	0	0	36,092	0	0	0
0526054	NEWPORT BEACH	CA		02/25/2019		3,504,914	0	0	0	0	0	0	0	32,482	0	0	0
0526066	CARLSBAD	CA		04/16/2019		1,371,558	0	0	0	0	0	0	0	10,900	0	0	0
0526119	BEAUMONT	CA		11/26/2019		7,200,000	0	0	0	0	0	0	0	57,458	0	0	0
0526123	HAYWARD	CA		12/19/2019		17,000,000	0	0	0	0	0	0	0	94,424	0	0	0
0625177	AURORA	CO		09/30/2005		1,809,139	0	0	0	0	0	0	0	72,815	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		2,005,290	0	0	0	0	0	0	0	53,639	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		2,043,531	0	0	0	0	0	0	0	17,547	0	0	0
0825978	NEWARK	DE		02/15/2018		3,619,263	0	0	0	0	0	0	0	51,622	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		1,466,915	0	0	0	0	0	0	0	65,329	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		131,870	0	0	0	0	0	0	0	5,871	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		619,945	0	0	0	0	0	0	0	13,324	0	0	0
1025400	ODESSA	FL		06/09/2008		1,964,050	0	0	0	0	0	0	0	29,336	0	0	0
1025520	ORLANDO	FL		08/09/2011		2,796,480	0	0	0	0	0	0	0	72,159	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,448,558	0	0	0	0	0	0	0	13,518	0	0	0
1025549	APOPKA	FL		03/28/2012		605,984	0	0	0	0	0	0	0	16,977	0	0	0
1025653	TAMPA	FL		10/11/2013		2,591,814	0	0	0	0	0	0	0	57,980	0	0	0
1025668	DESTIN	FL		12/16/2013		885,537	0	0	0	0	0	0	0	67,690	0	0	0
1025734	SANFORD	FL		01/06/2015		2,098,995	0	0	0	0	0	0	0	41,084	0	0	0
1025748	NAPLES	FL		04/14/2015		4,205,738	0	0	0	0	0	0	0	48,066	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		971,121	0	0	0	0	0	0	0	11,140	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		1,728,832	0	0	0	0	0	0	0	48,196	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		1,934,843	0	0	0	0	0	0	0	72,109	0	0	0
1025810	HALEAH	FL		01/06/2016		5,059,150	0	0	0	0	0	0	0	88,369	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		6,423,182	0	0	0	0	0	0	0	101,375	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		229,730	0	0	0	0	0	0	0	25,444	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		1,135,642	0	0	0	0	0	0	0	18,228	0	0	0
1025880	NAPLES	FL		01/18/2017		3,628,627	0	0	0	0	0	0	0	35,117	0	0	0
1025920	MIAMI	FL		07/06/2017		5,681,367	0	0	0	0	0	0	0	36,174	0	0	0
1025925	POMPANO BEACH	FL		07/13/2017		1,110,317	0	0	0	0	0	0	0	22,970	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,483,079	0	0	0	0	0	0	0	13,736	0	0	0
1025935	WHARTON	NJ		08/11/2017		1,272,922	0	0	0	0	0	0	0	49,749	0	0	0
1026044	CORAL GABLE	FL		12/19/2018		3,306,273	0	0	0	0	0	0	0	26,303	0	0	0
1026084	PACE	FL		06/26/2019		1,029,699	0	0	0	0	0	0	0	12,372	0	0	0
1026086	NAPLES	FL		06/27/2019		3,178,910	0	0	0	0	0	0	0	43,271	0	0	0
1026102	NAPLES	FL		09/05/2019		1,489,164	0	0	0	0	0	0	0	16,403	0	0	0
1026108	LARGO	FL		09/27/2019		16,112,992	0	0	0	0	0	0	0	131,644	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,676,884	0	0	0	0	0	0	0	31,411	0	0	0
1125929	MACON	GA		07/20/2017		1,019,031	0	0	0	0	0	0	0	14,964	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
1126014	FORT OGLETHORPE	GA		07/31/2018		750,682	0	0	0	0	0	0	0	17,419	0	0	0
1126020	ROSWELL	GA		08/13/2018		4,328,980	0	0	0	0	0	0	0	56,158	0	0	0
1126127	MABLETON	GA		12/20/2019		4,000,000	0	0	0	0	0	0	0	21,971	0	0	0
1325752	MERIDIAN	ID		05/01/2015		923,268	0	0	0	0	0	0	0	10,664	0	0	0
1326091	CALDWELL	ID		07/30/2019		2,573,579	0	0	0	0	0	0	0	39,026	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,361,278	0	0	0	0	0	0	0	20,522	0	0	0
1425518	WOODRIVER	IL		07/27/2011		647,018	0	0	0	0	0	0	0	35,588	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		2,780,202	0	0	0	0	0	0	0	75,879	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		5,315,419	0	0	0	0	0	0	0	72,449	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,052,060	0	0	0	0	0	0	0	18,307	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		1,038,689	0	0	0	0	0	0	0	10,459	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,128,671	0	0	0	0	0	0	0	10,578	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,441,842	0	0	0	0	0	0	0	40,391	0	0	0
1425998	WHEELING	IL		05/14/2018		2,805,999	0	0	0	0	0	0	0	33,710	0	0	0
1426056	WHEELING	IL		03/07/2019		979,629	0	0	0	0	0	0	0	7,806	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		806,273	0	0	0	0	0	0	0	26,472	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,359,123	0	0	0	0	0	0	0	48,946	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,460,061	0	0	0	0	0	0	0	47,629	0	0	0
1525500	CARMEL	IN		04/28/2011		1,573,817	0	0	0	0	0	0	0	36,440	0	0	0
1525586	FISHERS	IN		11/29/2012		976,373	0	0	0	0	0	0	0	13,663	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,304,290	0	0	0	0	0	0	0	33,648	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,093,822	0	0	0	0	0	0	0	25,659	0	0	0
1525663	FISHERS	IN		11/13/2013		919,698	0	0	0	0	0	0	0	10,895	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		707,519	0	0	0	0	0	0	0	14,994	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,069,730	0	0	0	0	0	0	0	11,873	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,374,782	0	0	0	0	0	0	0	47,916	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		879,752	0	0	0	0	0	0	0	21,355	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,444,633	0	0	0	0	0	0	0	51,833	0	0	0
1525856	FISHERS	IN		09/19/2016		9,667,766	0	0	0	0	0	0	0	230,393	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		2,312,456	0	0	0	0	0	0	0	35,270	0	0	0
1525910	CARMEL	IN		06/02/2017		715,934	0	0	0	0	0	0	0	9,286	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,527,915	0	0	0	0	0	0	0	51,924	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,440,832	0	0	0	0	0	0	0	35,224	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		2,947,337	0	0	0	0	0	0	0	26,648	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,058,636	0	0	0	0	0	0	0	16,000	0	0	0
1726064	WITCHITA	KS		04/09/2019		4,472,419	0	0	0	0	0	0	0	33,961	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		842,716	0	0	0	0	0	0	0	27,431	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		1,717,710	0	0	0	0	0	0	0	87,086	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,197,885	0	0	0	0	0	0	0	19,957	0	0	0
1825624	LEXINGTON	KY		05/17/2013		1,326,697	0	0	0	0	0	0	0	88,007	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,267,685	0	0	0	0	0	0	0	35,281	0	0	0
1825709	LEXINGTON	KY		10/10/2014		1,492,400	0	0	0	0	0	0	0	70,355	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
1825723	LEXINGTON	KY		12/16/2014		2,709,647	0	0	0	0	0	0	0	21,749	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,430,676	0	0	0	0	0	0	0	15,785	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,478,975	0	0	0	0	0	0	0	46,295	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,422,493	0	0	0	0	0	0	0	35,962	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		2,073,047	0	0	0	0	0	0	0	29,787	0	0	0
1826051	HEBRON	KY		02/20/2019		1,622,270	0	0	0	0	0	0	0	8,552	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		511,157	0	0	0	0	0	0	0	25,421	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,444,949	0	0	0	0	0	0	0	20,406	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,151,121	0	0	0	0	0	0	0	78,351	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,259,489	0	0	0	0	0	0	0	31,639	0	0	0
2125731	FULTON	MD		12/22/2014		1,201,033	0	0	0	0	0	0	0	23,889	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,392,589	0	0	0	0	0	0	0	16,018	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,586,804	0	0	0	0	0	0	0	52,158	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,925,645	0	0	0	0	0	0	0	28,520	0	0	0
2225747	SPENCER	MA		04/07/2015		787,627	0	0	0	0	0	0	0	96,671	0	0	0
2225971	SPENCER	MA		01/04/2018		952,785	0	0	0	0	0	0	0	4,273	0	0	0
2325533	WYOMING	MI		10/26/2011		1,129,706	0	0	0	0	0	0	0	33,685	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		744,183	0	0	0	0	0	0	0	53,066	0	0	0
2325609	CLARKSTON	MI		03/28/2013		943,833	0	0	0	0	0	0	0	43,469	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,101,038	0	0	0	0	0	0	0	14,273	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		2,923,034	0	0	0	0	0	0	0	70,613	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,806,790	0	0	0	0	0	0	0	37,788	0	0	0
2325681	LANSING	MI		04/16/2014		2,139,515	0	0	0	0	0	0	0	44,550	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,309,324	0	0	0	0	0	0	0	22,824	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		2,575,019	0	0	0	0	0	0	0	93,215	0	0	0
2325844	NOVI	MI		07/26/2016		4,139,420	0	0	0	0	0	0	0	69,436	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,788,310	0	0	0	0	0	0	0	21,873	0	0	0
2325954	LAKE ORION	MI		11/09/2017		936,239	0	0	0	0	0	0	0	8,392	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,951,770	0	0	0	0	0	0	0	54,508	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		2,603,483	0	0	0	0	0	0	0	47,881	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		3,188,350	0	0	0	0	0	0	0	41,244	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,351,529	0	0	0	0	0	0	0	23,484	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		1,371,654	0	0	0	0	0	0	0	68,182	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		2,510,527	0	0	0	0	0	0	0	116,455	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,442,913	0	0	0	0	0	0	0	15,976	0	0	0
2425638	MINNETONKA	MN		07/16/2013		1,868,139	0	0	0	0	0	0	0	73,558	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,776,945	0	0	0	0	0	0	0	13,864	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		742,189	0	0	0	0	0	0	0	23,838	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		1,225,276	0	0	0	0	0	0	0	18,116	0	0	0
2625625	ST LOUIS	MO		05/24/2013		1,948,689	0	0	0	0	0	0	0	47,075	0	0	0
2725476	KALISPELL	MT		11/23/2010		1,560,323	0	0	0	0	0	0	0	58,934	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2925245	LAS VEGAS	NV		06/20/2006		374,864	0	0	0	0	0	0	0	56,781	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,215,136	0	0	0	0	0	0	0	58,645	0	0	0
2925950	LAS VEGAS	NV		10/24/2017		3,898,781	0	0	0	0	0	0	0	25,358	0	0	0
2925951	LAS VEGAS	NV		10/24/2017		1,949,390	0	0	0	0	0	0	0	12,679	0	0	0
3125306	OAKLAND	NJ		03/01/2007		691,879	0	0	0	0	0	0	0	72,127	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,308,303	0	0	0	0	0	0	0	36,017	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,221,882	0	0	0	0	0	0	0	29,767	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		730,235	0	0	0	0	0	0	0	16,264	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,335,986	0	0	0	0	0	0	0	21,999	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		2,285,154	0	0	0	0	0	0	0	67,042	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018		5,242,443	0	0	0	0	0	0	0	148,474	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,294,998	0	0	0	0	0	0	0	54,839	0	0	0
3325219	CLAY	NY		12/01/2010		1,192,148	0	0	0	0	0	0	0	38,993	0	0	0
3325538	LATHAM	NY		11/28/2011		1,809,803	0	0	0	0	0	0	0	26,832	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		1,781,178	0	0	0	0	0	0	0	67,568	0	0	0
3326070	COMMACK	NY		04/23/2019		982,508	0	0	0	0	0	0	0	7,650	0	0	0
3425105	MATTHEWS	NC		11/08/2004		394,019	0	0	0	0	0	0	0	16,940	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		405,017	0	0	0	0	0	0	0	17,308	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,207,343	0	0	0	0	0	0	0	19,602	0	0	0
3425482	CARRBORO	NC		12/20/2010		2,573,903	0	0	0	0	0	0	0	93,405	0	0	0
3425529	GREENSBORO	NC		09/29/2011		648,133	0	0	0	0	0	0	0	53,230	0	0	0
3425579	DURHAM	NC		10/19/2012		1,636,776	0	0	0	0	0	0	0	13,445	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,164,500	0	0	0	0	0	0	0	55,958	0	0	0
3425591	MONROE	NC		12/18/2012		1,193,537	0	0	0	0	0	0	0	23,531	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,072,505	0	0	0	0	0	0	0	28,497	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,114,565	0	0	0	0	0	0	0	37,450	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		1,142,921	0	0	0	0	0	0	0	113,714	0	0	0
3425754	CONCORD	NC		05/07/2015		3,370,228	0	0	0	0	0	0	0	51,608	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,129,304	0	0	0	0	0	0	0	35,613	0	0	0
3425875	RALEIGH	NC		12/22/2016		745,414	0	0	0	0	0	0	0	23,125	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		1,258,236	0	0	0	0	0	0	0	13,870	0	0	0
3426080	WILMINGTON	NC		06/13/2019		5,233,118	0	0	0	0	0	0	0	40,768	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		1,001,012	0	0	0	0	0	0	0	11,034	0	0	0
3625130	VANDALIA	OH		03/29/2005		106,827	0	0	0	0	0	0	0	80,063	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		555,639	0	0	0	0	0	0	0	19,116	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		291,595	0	0	0	0	0	0	0	114,098	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,043,698	0	0	0	0	0	0	0	41,152	0	0	0
3625484	WESTLAKE	OH		12/27/2010		1,059,091	0	0	0	0	0	0	0	96,060	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		2,135,787	0	0	0	0	0	0	0	44,074	0	0	0
3625566	COLUMBUS	OH		07/13/2012		1,013,838	0	0	0	0	0	0	0	89,980	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,770,390	0	0	0	0	0	0	0	36,800	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,367,527	0	0	0	0	0	0	0	32,898	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625671	MONTGOMERY	OH		12/26/2013		22,481,869	0	0	0	0	0	0	0	198,641	0	0	0
3625680	HUDSON	OH		03/21/2014		1,222,873	0	0	0	0	0	0	0	17,978	0	0	0
3625688	MASON	OH		06/09/2014		1,685,193	0	0	0	0	0	0	0	34,977	0	0	0
3625764	DAYTON	OH		06/10/2015		2,982,958	0	0	0	0	0	0	0	56,904	0	0	0
3625773	MASON	OH		07/09/2015		1,774,217	0	0	0	0	0	0	0	33,292	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,840,967	0	0	0	0	0	0	0	42,941	0	0	0
3625835	DAYTON	OH		06/17/2016		965,767	0	0	0	0	0	0	0	18,427	0	0	0
3625845	WELLINGTON	OH		08/02/2016		4,678,057	0	0	0	0	0	0	0	47,478	0	0	0
3625850	MORAINE	OH		09/09/2016		1,158,552	0	0	0	0	0	0	0	11,975	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,158,552	0	0	0	0	0	0	0	11,975	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,966,927	0	0	0	0	0	0	0	31,297	0	0	0
3625886	MENTOR	OH		02/07/2017		3,086,039	0	0	0	0	0	0	0	40,009	0	0	0
3625909	COLUMBUS	OH		05/16/2017		943,502	0	0	0	0	0	0	0	27,093	0	0	0
3625922	BLUE ASH	OH		07/07/2017		20,820,854	0	0	0	0	0	0	0	139,353	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,785,563	0	0	0	0	0	0	0	15,346	0	0	0
3625961	HILLIARD	OH		11/29/2017		3,456,032	0	0	0	0	0	0	0	31,995	0	0	0
3625986	HILLIARD	OH		03/29/2018		4,922,153	0	0	0	0	0	0	0	43,499	0	0	0
3625992	MENTOR	OH		05/02/2018		1,907,724	0	0	0	0	0	0	0	16,041	0	0	0
3626018	ELYRIA	OH		08/07/2018		7,024,949	0	0	0	0	0	0	0	57,089	0	0	0
3626019	ELYRIA	OH		08/07/2018		899,702	0	0	0	0	0	0	0	20,795	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,768,881	0	0	0	0	0	0	0	22,056	0	0	0
3626037	VANDALIA	OH		12/06/2018		4,182,352	0	0	0	0	0	0	0	33,029	0	0	0
3626040	MIAMISBURG	OH		12/13/2018		4,181,705	0	0	0	0	0	0	0	27,623	0	0	0
3626041	LORAIN	OH		12/14/2018		1,650,187	0	0	0	0	0	0	0	28,026	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,873,430	0	0	0	0	0	0	0	35,525	0	0	0
3626059	FAIRBORN	OH		03/21/2019		707,690	0	0	0	0	0	0	0	8,557	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,800,000	0	0	0	0	0	0	0	14,654	0	0	0
3725792	TULSA	OK		09/29/2015		2,518,351	0	0	0	0	0	0	0	18,592	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		775,076	0	0	0	0	0	0	0	25,758	0	0	0
3726011	DUNCAN	OK		07/24/2018		3,073,028	0	0	0	0	0	0	0	54,121	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		923,135	0	0	0	0	0	0	0	57,310	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		3,577,471	0	0	0	0	0	0	0	54,396	0	0	0
3825692	SALEM	OR		07/25/2014		1,291,064	0	0	0	0	0	0	0	63,233	0	0	0
3825787	FLORENCE	OR		08/31/2015		623,124	0	0	0	0	0	0	0	24,224	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,868,740	0	0	0	0	0	0	0	20,032	0	0	0
3825869	SALEM	OR		12/02/2016		1,491,681	0	0	0	0	0	0	0	23,682	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,417,132	0	0	0	0	0	0	0	22,805	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,357,666	0	0	0	0	0	0	0	19,444	0	0	0
3826039	PORTLAND	OR		12/12/2018		1,914,525	0	0	0	0	0	0	0	23,968	0	0	0
3925757	LANGHORNE	PA		05/15/2015		630,961	0	0	0	0	0	0	0	60,615	0	0	0
3925776	MERCER	PA		07/15/2015		1,118,528	0	0	0	0	0	0	0	20,988	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
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,782,994	0	0	0	0	0	0	0	33,646	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,238,528	0	0	0	0	0	0	0	18,314	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		6,033,785	0	0	0	0	0	0	0	37,972	0	0	0
3926013	PITTSBURGH	PA		07/26/2018		5,471,041	0	0	0	0	0	0	0	44,652	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,961,887	0	0	0	0	0	0	0	23,242	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		3,285,145	0	0	0	0	0	0	0	40,280	0	0	0
4124976	LEXINGTON	SC		01/14/2003		350,581	0	0	0	0	0	0	0	24,857	0	0	0
4125556	ROCK HILL	SC		05/17/2012		3,509,136	0	0	0	0	0	0	0	63,967	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,711,520	0	0	0	0	0	0	0	34,002	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,323,201	0	0	0	0	0	0	0	26,460	0	0	0
4125782	FLORENCE	SC		07/30/2015		4,101,724	0	0	0	0	0	0	0	76,179	0	0	0
4125797	LEXINGTON	SC		11/10/2015		871,555	0	0	0	0	0	0	0	15,613	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		1,005,904	0	0	0	0	0	0	0	9,442	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018		6,599,734	0	0	0	0	0	0	0	59,694	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		399,967	0	0	0	0	0	0	0	26,883	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,465,029	0	0	0	0	0	0	0	38,743	0	0	0
4325739	NASHVILLE	TN		02/25/2015		1,429,789	0	0	0	0	0	0	0	61,836	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		473,145	0	0	0	0	0	0	0	16,631	0	0	0
4326090	COLUMBIA	TN		07/30/2019		17,869,349	0	0	0	0	0	0	0	99,284	0	0	0
4425173	EL PASO	TX		09/28/2005		199,959	0	0	0	0	0	0	0	59,047	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		856,699	0	0	0	0	0	0	0	24,305	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,649,308	0	0	0	0	0	0	0	25,437	0	0	0
4425405	HOUSTON	TX		07/10/2008		711,758	0	0	0	0	0	0	0	26,575	0	0	0
4425421	HOUSTON	TX		10/15/2008		5,917,279	0	0	0	0	0	0	0	77,267	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		163,704	0	0	0	0	0	0	0	69,501	0	0	0
4425463	EL PASO	TX		09/16/2010		994,602	0	0	0	0	0	0	0	35,894	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		1,563,016	0	0	0	0	0	0	0	123,549	0	0	0
4425478	EL PASO	TX		12/06/2010		1,429,353	0	0	0	0	0	0	0	49,445	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		2,434,138	0	0	0	0	0	0	0	65,896	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,082,896	0	0	0	0	0	0	0	26,332	0	0	0
4425633	KATY	TX		06/26/2013		1,631,503	0	0	0	0	0	0	0	39,167	0	0	0
4425652	CONROE	TX		09/30/2013		837,754	0	0	0	0	0	0	0	10,545	0	0	0
4425660	EL PASO	TX		10/31/2013		1,309,502	0	0	0	0	0	0	0	30,160	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		5,168,816	0	0	0	0	0	0	0	113,965	0	0	0
4425670	CARROLLTON	TX		12/23/2013		3,166,723	0	0	0	0	0	0	0	69,764	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,396,595	0	0	0	0	0	0	0	28,583	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,256,721	0	0	0	0	0	0	0	25,816	0	0	0
4425779	AUSTIN	TX		07/27/2015		892,098	0	0	0	0	0	0	0	10,037	0	0	0
4425799	HOUSTON	TX		11/19/2015		969,842	0	0	0	0	0	0	0	17,420	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,592,284	0	0	0	0	0	0	0	28,368	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		1,816,693	0	0	0	0	0	0	0	61,267	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		2,000,488	0	0	0	0	0	0	0	35,593	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
4425847	LAREDO	TX		08/24/2016		4,078,543	0	0	0	0	0	0	0	42,986	0	0	0
4425857	HUMBLE	TX		09/28/2016		877,443	0	0	0	0	0	0	0	14,575	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		3,399,072	0	0	0	0	0	0	0	62,191	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017		1,111,772	0	0	0	0	0	0	0	16,853	0	0	0
4425893	AUSTIN	TX		03/15/2017		3,188,956	0	0	0	0	0	0	0	31,044	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,662,284	0	0	0	0	0	0	0	25,260	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,591,918	0	0	0	0	0	0	0	44,673	0	0	0
4425948	LAREDO	TX		10/10/2017		6,321,295	0	0	0	0	0	0	0	91,925	0	0	0
4425973	LEWISVILLE	TX		01/18/2018		1,088,866	0	0	0	0	0	0	0	15,795	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,526,129	0	0	0	0	0	0	0	12,841	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018		3,142,369	0	0	0	0	0	0	0	27,326	0	0	0
4426002	HOUSTON	TX		06/20/2018		2,962,321	0	0	0	0	0	0	0	39,040	0	0	0
4426007	PLANO	TX		07/11/2018		1,897,291	0	0	0	0	0	0	0	24,854	0	0	0
4426035	EL PASO	TX		11/29/2018		7,751,749	0	0	0	0	0	0	0	96,259	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		3,705,649	0	0	0	0	0	0	0	29,077	0	0	0
4426048	SAN ANTONIO	TX		02/14/2019		4,344,762	0	0	0	0	0	0	0	53,026	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,934,913	0	0	0	0	0	0	0	15,392	0	0	0
4426071	DALLAS	TX		04/26/2019		1,347,979	0	0	0	0	0	0	0	10,369	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,735,897	0	0	0	0	0	0	0	21,337	0	0	0
4426107	BOERNE	TX		09/24/2019		1,904,396	0	0	0	0	0	0	0	23,602	0	0	0
4426114	EL PASO	TX		11/05/2019		5,450,000	0	0	0	0	0	0	0	31,910	0	0	0
4426120	AUSTIN	TX		12/10/2019		2,275,000	0	0	0	0	0	0	0	20,283	0	0	0
4525762	MURRAY	UT		05/29/2015		929,478	0	0	0	0	0	0	0	39,443	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		2,201,229	0	0	0	0	0	0	0	109,425	0	0	0
4526113	LINDON	UT		10/28/2019		998,054	0	0	0	0	0	0	0	5,876	0	0	0
4625460	BARRE	VT		08/26/2010		534,598	0	0	0	0	0	0	0	104,897	0	0	0
4725354	DALE CITY	VA		10/29/2007		782,790	0	0	0	0	0	0	0	19,118	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,060,845	0	0	0	0	0	0	0	21,665	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,457,117	0	0	0	0	0	0	0	28,373	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,237,149	0	0	0	0	0	0	0	17,646	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		2,938,547	0	0	0	0	0	0	0	64,181	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		3,540,960	0	0	0	0	0	0	0	42,888	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,442,884	0	0	0	0	0	0	0	19,831	0	0	0
4725705	RICHMOND	VA		09/30/2014		708,541	0	0	0	0	0	0	0	33,290	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,077,267	0	0	0	0	0	0	0	41,111	0	0	0
4725865	RICHMOND	VA		11/21/2016		1,158,289	0	0	0	0	0	0	0	43,428	0	0	0
4726006	CHESTER	VA		06/28/2018		4,747,527	0	0	0	0	0	0	0	39,927	0	0	0
4726075	HAMPTON	VA		05/03/2019		3,790,587	0	0	0	0	0	0	0	30,222	0	0	0
4726121	NORFOLK	VA		12/10/2019		3,355,000	0	0	0	0	0	0	0	26,761	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		2,200,709	0	0	0	0	0	0	0	56,632	0	0	0
4825636	VANCOUVER	WA		06/27/2013		956,415	0	0	0	0	0	0	0	17,750	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4825710	NEWCASTLE	WA		10/21/2014		4,100,881	0	0	0	0	0	0	0	32,930	0	0	0
4825717	RENTON	WA		11/14/2014		2,402,710	0	0	0	0	0	0	0	27,988	0	0	0
4825760	SPOKANE	WA		05/21/2015		4,549,837	0	0	0	0	0	0	0	52,159	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,564,917	0	0	0	0	0	0	0	21,682	0	0	0
4825826	VANCOUVER	WA		04/28/2016		782,658	0	0	0	0	0	0	0	10,787	0	0	0
4826118	KIRKLAND	WA		11/21/2019		1,350,000	0	0	0	0	0	0	0	27,735	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,739,295	0	0	0	0	0	0	0	38,102	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,333,086	0	0	0	0	0	0	0	37,988	0	0	0
5025947	VARIOUS	WI		10/05/2017		9,126,763	0	0	0	0	0	0	0	207,162	0	0	0
5025994	MILWAUKEE	WI		05/10/2018		9,914,572	0	0	0	0	0	0	0	119,103	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		427,085	0	0	0	0	0	0	0	58,262	0	0	0
5325494	SEDALIA	MO		04/07/2011		492,601	0	0	0	0	0	0	0	17,249	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		679,735	0	0	0	0	0	0	0	22,310	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,454,420	0	0	0	0	0	0	0	44,458	0	0	0
5325965	LUBBOCK	TX		12/19/2017		5,941,010	0	0	0	0	0	0	0	57,456	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		4,991,398	0	0	0	0	0	0	0	91,001	0	0	0
5326116	VIRGINIA BEACH	VA		11/13/2019		10,465,000	0	0	0	0	0	0	0	129,730	0	0	0
5326128	COLUMBIA	SC		12/20/2019		5,500,000	0	0	0	0	0	0	0	78,043	0	0	0
0299999. Total - Mortgages With Partial Repayments						930,631,556	0	0	0	0	0	0	0	15,742,660	0	0	0
0599999. Total Mortgages						933,715,971	0	0	0	0	0	0	3,009,186	18,751,846	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
86773# 10 0	SUNRISE CAPTIVE RE, LLC	CINCINNATI	OH	THE OHIO NATIONAL LIFE INSURANCE CO		12/31/2018	0	0	3,500,000	0	0	100.000
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	3,500,000	0	0	XXX
4999999. Subtotal - Affiliated								0	3,500,000	0	0	XXX
5099999. Totals								0	3,500,000	0	0	XXX

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SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. States, Territories and Possessions									
040654 YD 1	ARIZONA ST TRANSPRTN BRD HIGHW TRANSPORT		01/10/2020	J P Morgan & Co.		6,500,000	6,500,000	0	1FE
38611T CR 6	GRAND PARKWAY TRANSPRTN CORP T TRANSPORT		02/12/2020	Bank of America		5,000,000	5,000,000	0	1FE
38611T DL 8	GRAND PARKWAY TRANSPRTN CORP T 3.236%		02/12/2020	Bank of America		5,000,000	5,000,000	0	1FE
47659# AA 9	JERSEY CITY, NEW JERSEY CTL 3.600% 09/		02/10/2020	Waterway Securities		8,071,200	8,000,000	0	1Z
490728 C3 4	KENT OH ST UNIV REVENUES HIGHER EDUCATIO		01/16/2020	J P Morgan & Co.		8,015,000	8,015,000	0	1FE
663903 JR 4	NORTHEAST OH REGL SWR DIST WATER 3.300		01/23/2020	Bank of America		7,000,000	7,000,000	0	1FE
67760H NB 3	OHIO ST TURNPIKE COMMISSION TRANSPORTATI		01/29/2020	Citi Global Markets Inc.		5,000,000	5,000,000	0	1FE
67760H NH 0	OHIO ST TURNPIKE COMMISSION TRANSPORTATI		01/29/2020	Citi Global Markets Inc.		5,000,000	5,000,000	0	1FE
709224 2R 9	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORT		01/16/2020	Morgan Stanley Dean Witter		10,000,000	10,000,000	0	1FE
709224 2S 7	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORT		01/16/2020	Morgan Stanley Dean Witter		7,000,000	7,000,000	0	1FE
756872 LE 5	RED RIVER TX EDU FIN CORP EDU HIGHER EDU		01/16/2020	Jeffries & Co.		7,000,000	7,000,000	0	1FE
88283K BL 1	TEXAS ST TRANSPRTN COMMISSION 3.029% 0		02/21/2020	Jeffries & Co.		9,500,000	9,500,000	0	1FE
914119 3H 3	UNIV OF CINCINNATI OH RECPTS HIGHER EDUC		03/04/2020	Morgan Stanley Dean Witter		5,000,000	5,000,000	0	1FE
914437 US 5	UNIV OF MASSACHUSETTS MA BLDG HIGHER EDU		01/09/2020	Citi Global Markets Inc.		6,750,000	6,750,000	0	1FE
956704 D7 2	WEST VIRGINIA ST UNIV REVENUES HIGHER ED		02/27/2020	Bank of America		5,000,000	5,000,000	0	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						99,836,200	99,765,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		03/15/2020	Interest Capitalization		295	295	0	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						295	295	0	XXX
Bonds - Industrial and Miscellaneous									
00180A AC 3	AMSR TRUST 2020-SFR1 C 2.419% 04/17/25		03/04/2020	Goldman Sachs & Co.		1,499,931	1,500,000	0	1FE
00206R BH 4	AT&T INC 4.300% 12/15/42		02/03/2020	Susquehanna Intl Group		1,102,130	1,000,000	5,972	2FE
00910G A* 4	AMAZON SAN BERNARDINO CA CTL PASS-THRU T		01/09/2020	Mesirow Financial		2,738,044	2,738,044	0	1
00914A AG 7	AIR LEASE CORP 3.000% 02/01/30		01/07/2020	Bank of America		979,040	1,000,000	0	2FE
025537 AP 6	AMERICAN ELECTRIC POWER CO 3.250% 03/0		03/03/2020	J P Morgan & Co.		5,490,595	5,500,000	0	2FE
025932 AP 9	AMERICAN FINANCIAL GROUP 5.250% 04/02/		03/26/2020	J P Morgan & Co.		2,958,750	3,000,000	0	2FE
060505 FQ 2	BANK OF AMERICA CORP 4.300% Perpet		01/27/2020	Citi Global Markets Inc.		2,996,250	3,000,000	1,792	2FE
06051G JA 8	BANK OF AMERICA 4.083% 03/20/51		03/25/2020	Bank of America		2,105,180	2,000,000	1,588	1FE
1248EP CE 1	CCO HLDGS LLC/CAP CORP 144A 4.500% 08/		03/05/2020	Citi Global Markets Inc.		1,545,000	1,500,000	3,938	3FE
12510H AE 0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.4		01/15/2020	Credit Suisse		1,999,188	2,000,000	0	1FE
172967 MK 4	CITIGROUP INC 4.700% Perpet		01/15/2020	Citi Global Markets Inc.		1,000,000	1,000,000	0	3FE
172967 ML 2	CITIGROUP INC 2.666% 01/29/31		01/22/2020	Citi Global Markets Inc.		5,000,000	5,000,000	0	1FE
209111 FC 2	CONSOLIDATED EDISON CO NY INC 3.950% 0		01/28/2020	US Bancorp		1,129,790	1,000,000	16,349	2FE
247109 BT 7	DELMARVA PWR & LIGHT CO 4.150% 05/15/4		02/05/2020	Mesirow Financial		1,866,720	1,600,000	15,124	1FE
254687 FR 2	WALT DISNEY COMPANY (THE) 4.625% 03/23		03/19/2020	Citi Global Markets Inc.		1,995,340	2,000,000	0	1FE
26443C AQ 6	DUKE UNIVERSITY HEALTH 3.162% 06/01/42		01/07/2020	J P Morgan & Co.		6,000,000	6,000,000	0	1FE
29364W BD 9	ENTERGY LOUISIANA LLC 2.900% 03/15/51		03/03/2020	Mitsubishi UFJ Securities		2,992,650	3,000,000	0	1FE
29379V BZ 5	ENTERPRISE PRODUCTS OPERATING 3.950% 0		01/06/2020	Citi Global Markets Inc.		4,968,000	5,000,000	0	2FE
30040W AH 1	EVERSOURCE ENERGY 3.450% 01/15/50		01/07/2020	Barclays		14,972,100	15,000,000	0	2FE
30212P AR 6	EXPEDIA INC 3.250% 02/15/30		03/27/2020	Tax Free Exchange		2,966,296	3,000,000	11,375	2FE
30231G BF 8	EXXON MOBIL CORP 4.227% 03/19/40		03/17/2020	Citi Global Markets Inc.		1,500,000	1,500,000	0	1FE
337932 AM 9	FIRSTENERGY CORP 3.400% 03/01/50		02/18/2020	Morgan Stanley Dean Witter		2,995,470	3,000,000	0	2FE
35671D CE 3	FREEPORT-MCMORAN COPPER & GOLD 4.125%		02/19/2020	J P Morgan & Co.		3,000,000	3,000,000	0	3FE
36258F AA 7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A		01/16/2020	Goldman Sachs & Co.		4,078,125	4,000,000	8,944	1FE
36258F AH 2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A		01/16/2020	Goldman Sachs & Co.		3,097,859	3,000,000	6,708	1FE
373334 KN 0	GEORGIA POWER CO 3.700% 01/30/50		01/08/2020	Barclays		1,993,480	2,000,000	0	1FE

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
38141G XG 4	GOLDMAN SACHS GROUP INC 2.600% 02/07/3		02/05/2020	Goldman Sachs & Co		2,998,950	3,000,000	0	1FE
44891A BG 1	HYUNDAI CAPITAL SERVICES 144A 3.000% 0		02/05/2020	Mitsubishi UFJ Securities		1,993,980	2,000,000	0	2FE
458140 BQ 2	INTEL CORP 3.750% 03/25/27		03/20/2020	J P Morgan & Co		998,050	1,000,000	0	1FE
48128B AG 6	JPMORGAN CHASE & CO 4.600% Perpet		01/15/2020	J P Morgan & Co		3,000,000	3,000,000	0	2FE
494550 BK 1	KINDER MORGAN ENERGY PARTNERS 5.625% 0		01/22/2020	Seaport Group		5,966,850	5,000,000	111,719	2FE
521865 BB 0	LEAR CORP 3.500% 05/30/30		02/20/2020	Bank of America		3,092,994	3,100,000	0	2FE
55354G AK 6	MSCI INC 144A 3.625% 09/01/30		02/28/2020	Morgan Stanley Dean Witter		753,750	750,000	0	3FE
58013M FK 5	MCDONALDS CORPORATION 3.625% 09/01/49		03/03/2020	Wells Fargo Securities		5,411,350	5,000,000	2,014	2FE
58013M FQ 2	MCDONALDS CORPORATION 3.600% 07/01/30		03/25/2020	J P Morgan & Co		992,660	1,000,000	0	2FE
58013M FR 0	MCDONALDS CORPORATION 4.200% 04/01/50		03/25/2020	J P Morgan & Co		988,550	1,000,000	0	2FE
615369 AS 4	MOODYS CORPORATION 3.750% 03/24/25		03/20/2020	Bank of America		998,870	1,000,000	0	2FE
668138 AA 8	NORTHWESTERN MUTUAL LIFE 144A 3.850% 0		01/14/2020	Morgan Stanley Dean Witter		5,449,450	5,000,000	56,681	1FE
682680 BC 6	ONEOK INC 4.500% 03/15/50		03/05/2020	Barclays		2,995,560	3,000,000	0	2FE
68902V AB 3	OTIS WORLDWIDE CORP 3.362% 02/15/50		02/19/2020	Citi Global Markets Inc		3,999,280	4,000,000	0	2FE
69144A AA 7	OXFORD FINANCE FUNDING TRUST 2020-1A A2		01/28/2020	Barclays		4,000,000	4,000,000	0	1FE
693684 AM 4	PSMC 2018-1 TRUST 2020-1 A12 3.500% 01		01/24/2020	Wells Fargo Securities		10,430,335	10,000,000	28,194	1FE
713448 ET 1	PEPSICO INC 3.500% 03/19/40		03/17/2020	Bank of America		1,984,640	2,000,000	0	1FE
718172 AU 3	PHILIP MORRIS INTERNATIONAL 3.875% 08/		03/12/2020	Bank of America		1,537,425	1,500,000	4,036	1FE
74273@ AD 5	PRIT CORE REALTY HLDGS LLC 3.070% 02/1		02/12/2020	Bank of America		3,000,000	3,000,000	0	2Z
74340* AM 6	PROLOGIS TGTD US LOGISTICS FD SERIES 202		01/07/2020	Wells Fargo Securities		2,000,000	2,000,000	0	1PL
743674 BE 2	PROTECTIVE LIFE CORP 144A 3.400% 01/15		01/14/2020	Amherst Securities		1,649,888	1,600,000	17,529	2FE
750731 AA 9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED P		02/20/2020	Mesirow Financial		6,250,000	6,250,000	0	2Z
81748K AA 0	SEQUOIA MORTGAGE TRUST 2020-2 A1 3.500		02/13/2020	Morgan Stanley Dean Witter		512,344	500,000	972	1FE
824348 BM 7	SHERWIN-WILLIAMS CO 3.300% 05/15/50		03/03/2020	Citi Global Markets Inc		2,994,690	3,000,000	0	2FE
83546D AG 3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 0		01/15/2020	Barclays		2,000,000	2,000,000	0	2FE
844741 BF 4	SOUTHWEST AIR 2.625% 02/10/30		02/11/2020	Various		3,002,940	3,000,000	438	2FE
857477 BF 9	STATE STREET CORP 3.031% 11/01/34		01/21/2020	J P Morgan & Co		3,059,070	3,000,000	20,712	1FE
87612B BP 6	TARGA RESOURCES PARTNERS 144A 5.500% 0		02/05/2020	RBC Capital Markets		1,033,750	1,000,000	10,694	3FE
88104L AG 8	TERRAFORM POWER OPERATING 144A 4.750%		02/28/2020	Citi Global Markets Inc		1,548,750	1,500,000	27,115	3FE
88641W AE 9	TIDEWATER AUTO RECEIVABLES TRU 2020-AA D		03/06/2020	KeyBanc Capital Markets		3,731,774	3,733,000	0	2FE
89832Q AB 5	TRUIST FIN CORP 5.050% Perpet		01/08/2020	J P Morgan & Co		3,093,750	3,000,000	10,521	2FE
907818 FK 9	UNION PACIFIC CORP 3.250% 02/05/50		01/28/2020	Morgan Stanley Dean Witter		999,610	1,000,000	0	2FE
911365 BN 3	UNITED RENTALS NORTH AM 4.000% 07/15/3		02/28/2020	Deutsche Bank Securities		972,500	1,000,000	889	3FE
91412N BD 1	UNIVERSITY OF CHICAGO 2.761% 04/01/45		03/10/2020	RBC Capital Markets		4,000,000	4,000,000	0	1FE
92047W AD 3	VALVOLINE INC 144A 4.250% 02/15/30		02/28/2020	Goldman Sachs & Co		987,500	1,000,000	944	3FE
92343V FD 1	VERIZON COMMUNICATIONS 4.000% 03/22/50		03/17/2020	Citi Global Markets Inc		1,000,000	1,000,000	0	2FE
958667 AB 3	WESTERN MIDSTREAM OPERAT 3.100% 02/01/		01/09/2020	Barclays		1,999,240	2,000,000	0	3FE
958667 AC 1	WESTERN MIDSTREAM OPERAT 4.050% 02/01/		01/09/2020	Barclays		1,998,000	2,000,000	0	3FE
96042K AE 3	WESTLAKE AUTOMOBILE RECEIVABLE 2020-1A		03/11/2020	J P Morgan & Co		4,999,358	5,000,000	0	1FE
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A		02/18/2020	Bank of America		2,999,958	3,000,000	0	1FE
01626P AM 8	ALIMENTATION COUCHE-TARD 144A 2.950% 0	A	01/22/2020	Wells Fargo Securities		3,495,800	3,500,000	0	2FE
683720 AA 4	OPEN TEXT CORP 144A 4.125% 02/15/30	A	02/05/2020	Citi Global Markets Inc		1,010,000	1,000,000	0	3FE
184494 A# 9	CLEANAWAY WASTE MGMT LTD SENIOR NOTES	D	02/11/2020	MUFG Securiites		5,000,000	5,000,000	0	2Z
86709L AA 4	PROJECT SUNBIRD 2020-1A A 3.671% 02/1	D	02/14/2020	Citi Global Markets Inc		7,999,677	8,000,000	0	1FE
92917N AQ 1	VOYA CLO LTD 2019-1A C2R 3.460% 04/15/	D	02/07/2020	Jeffries & Co		7,000,000	7,000,000	0	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						218,901,231	215,771,044	364,248	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
8399997. Total - Bonds - Part 3						318,737,726	315,536,339	364,248	XXX
8399999. Total - Bonds						318,737,726	315,536,339	364,248	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Other									
000000 00 0	FEDERAL HOME LOAN BANK - CINTI		03/24/2020	Direct	20,000.000	2,000,000	XXX	0	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,000,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						2,000,000	XXX	0	XXX
9799999. Total - Common Stocks						2,000,000	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						2,000,000	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						320,737,726	XXX	364,248	XXX

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
Bonds - U.S. Government																					
36194N LU 1	GN AU1239 2.850% 07/01/33		03/01/2020	Paydown		73,236	73,236	73,602	73,514	0	(279)	0	(279)	0	73,236	0	0	0	348	07/01/2033	1
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		03/15/2020	Paydown		43,046	43,046	43,840	43,636	0	(590)	0	(590)	0	43,046	0	0	0	217	09/15/2041	1
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		03/01/2020	Paydown		45,068	45,068	46,673	46,238	0	(1,171)	0	(1,171)	0	45,068	0	0	0	296	03/15/2037	1
36230M FL 6	GN 752871 3.850% 07/15/36		03/01/2020	Paydown		44,183	44,183	45,950	45,533	0	(1,350)	0	(1,350)	0	44,183	0	0	0	284	07/15/2036	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		03/15/2020	Redemption 100.0000		91,439	91,439	91,439	91,439	0	0	0	0	0	91,439	0	0	0	646	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.554% 04/16/50		03/01/2020	Paydown		0	0	1,107	1,052	0	(1,052)	0	(1,052)	0	0	0	0	0	41	04/16/2050	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		03/01/2020	Paydown		224,077	224,077	219,112	222,213	0	1,864	0	1,864	0	224,077	0	0	0	2,050	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		03/01/2020	Paydown		49,119	49,119	51,007	49,545	0	(426)	0	(426)	0	49,119	0	0	0	480	07/20/2032	1
38375C BD 1	GNMA 2012-57 DA 5.402% 04/20/42		03/01/2020	Paydown		98,199	98,199	107,467	102,014	0	(3,815)	0	(3,815)	0	98,199	0	0	0	648	04/20/2042	1
38376G 2H 2	GNMA 2011-92 C 3.841% 04/16/52		03/01/2020	Paydown		60,255	60,255	59,457	59,835	0	420	0	420	0	60,255	0	0	0	386	04/16/2052	1
38376G A7 5	GNMA 2011-10 AC 3.637% 11/16/44		03/01/2020	Paydown		757,232	757,232	822,484	809,974	0	(52,742)	0	(52,742)	0	757,232	0	0	0	6,171	11/16/2044	1
38376G S2 7	GNMA 2011-67 CA 3.935% 12/16/51		03/01/2020	Paydown		27,308	27,308	27,782	27,849	0	(540)	0	(540)	0	27,308	0	0	0	179	12/16/2051	1
38376G U2 4	GNMA 2011-77 D 4.177% 10/16/45		03/01/2020	Paydown		42,726	42,726	42,489	42,638	0	88	0	88	0	42,726	0	0	0	298	10/16/2045	1
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40		03/01/2020	Paydown		228,039	228,039	240,866	231,576	0	(3,537)	0	(3,537)	0	228,039	0	0	0	1,503	07/20/2040	1
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39		03/01/2020	Paydown		181,872	181,872	191,989	182,462	0	(589)	0	(589)	0	181,872	0	0	0	1,197	12/20/2039	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		03/01/2020	Paydown		34,864	34,864	34,864	34,864	0	0	0	0	0	34,864	0	0	0	204	10/16/2033	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42		03/01/2020	Paydown		47,900	47,900	48,260	48,091	0	(191)	0	(191)	0	47,900	0	0	0	260	05/16/2042	1
0599999.	Total - Bonds - U.S. Government					2,048,563	2,048,563	2,148,388	2,112,473	0	(63,910)	0	(63,910)	0	2,048,563	0	0	0	15,208	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A		03/01/2020	Redemption 100.0000		495,000	495,000	485,427	487,264	0	20	0	20	0	487,285	0	7,716	7,716	3,128	12/01/2037	1FE
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		03/01/2020	Redemption 100.0000		21,907	21,907	21,907	21,907	0	0	0	0	0	21,907	0	0	0	107	02/01/2042	1FE
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV 3.650% 0		02/06/2020	Redemption 100.0000		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	8,627	08/01/2025	1FE
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2		03/01/2020	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	291	11/01/2027	1FE
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS 3.400%		03/01/2020	Redemption 100.0000		489,146	489,146	489,146	489,146	0	0	0	0	0	489,146	0	0	0	30,134	11/01/2045	1FE
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS 3.850%		03/01/2020	Redemption 100.0000		9,640	9,640	9,640	9,640	0	0	0	0	0	9,640	0	0	0	62	07/01/2057	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		03/15/2020	Redemption 100.0000		60,964	60,964	60,964	60,964	0	0	0	0	0	60,964	0	0	0	521	06/15/2045	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		01/01/2020	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,001	01/01/2030	1FE
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series		03/01/2020	Redemption 100.0000		61,047	61,047	61,047	61,047	0	0	0	0	0	61,047	0	0	0	318	07/01/2037	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		03/01/2020	Redemption 100.0000		47,731	47,731	44,242	44,912	0	8	0	8	0	44,920	0	2,810	2,810	187	07/01/2037	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		03/01/2020	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	450	11/01/2041	1FE
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DE 4.416%		02/13/2020	Redemption 100.0000		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	7,849	09/01/2037	1FE
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE 3.242%		02/01/2020	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,918	09/01/2048	1FE
57419R M2 8	MARYLAND ST CMNTY DEV ADMIN DE 3.750%		03/01/2020	Redemption 100.0000		7,767	7,767	7,767	7,767	0	0	0	0	0	7,767	0	0	0	49	03/01/2059	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2020	Redemption 100.0000		100,000	100,000	100,250	100,047	0	0	0	0	0	100,047	0	(47)	(47)	2,750	07/01/2026	1FE
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2020	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,470	07/01/2028	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		01/01/2020	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	445	07/01/2031	1FE
60416Q GV 0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/		03/01/2020	Redemption 100.0000		88,376	88,376	88,376	88,376	0	0	0	0	0	88,376	0	0	0	425	06/01/2047	1FE
60416Q HR 8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY H		03/01/2020	Redemption 100.0000		39,778	39,778	39,778	39,778	0	0	0	0	0	39,778	0	0	0	254	08/01/2049	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		03/01/2020	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	287	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		03/01/2020	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	155	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		03/01/2020	Redemption 100.0000		29,045	29,045	26,045	26,717	0	10	0	10	0	26,727	0	2,318	2,318	122	10/01/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		02/01/2020.	Redemption 100.0000..		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,022	01/01/2034.	1FE
64469D B6 7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		03/01/2020.	Redemption 100.0000..		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,932	01/01/2040.	1FE
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3		03/01/2020.	Redemption 100.0000..		105,000	105,000	109,988	106,888	0	(69)	0	(69)	0	106,819	0	(1,819)	(1,819)	2,500	07/01/2034.	1FE
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1		01/01/2020.	Redemption 100.0000..		40,000	40,000	42,185	40,608	0	0	0	0	0	40,608	0	(608)	(608)	204	12/01/2027.	1FE
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1		01/01/2020.	Redemption 100.0000..		80,000	80,000	79,011	79,336	0	0	0	0	0	79,336	0	664	664	409	12/01/2029.	1FE
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/		03/01/2020.	Redemption 100.0000..		59,168	59,168	59,168	59,168	0	0	0	0	0	59,168	0	0	0	313	08/01/2038.	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		03/01/2020.	Redemption 100.0000..		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	355	09/01/2032.	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		03/01/2020.	Redemption 100.0000..		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,267	01/01/2029.	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		03/01/2020.	Redemption 100.0000..		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	249	11/01/2041.	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		03/01/2020.	Redemption 100.0000..		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	3,428	06/01/2020.	1FE
762323 AL 7	RHODE ISLAND ST STUDENT LOAN A 4.283%		01/01/2020.	Redemption 100.0000..		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	1,527	12/01/2034.	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		01/01/2020.	Redemption 100.0000..		125,000	125,000	129,716	127,590	0	0	0	0	0	127,590	0	(2,590)	(2,590)	2,500	07/01/2025.	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		01/01/2020.	Redemption 100.0000..		1,525,000	1,525,000	1,525,000	1,525,000	0	0	0	0	0	1,525,000	0	0	0	3,749	01/01/2041.	1FE
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700%		02/01/2020.	Redemption 100.0000..		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	1,667	11/01/2036.	1FE
843375 ZG 4	SOUTHERN MINNESOTA MUNICIPAL POWER AGENC		01/01/2020.	Maturity		1,790,000	1,790,000	1,790,000	1,790,000	0	0	0	0	0	1,790,000	0	0	0	35,567	01/01/2020.	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		03/01/2020.	Redemption 100.0000..		45,000	45,000	45,119	45,019	0	(1)	0	(1)	0	45,018	0	(18)	(18)	1,094	01/01/2030.	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0		03/01/2020.	Redemption 100.0000..		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,193	03/01/2039.	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		03/25/2020.	Redemption 100.0000..		17,682	17,682	17,682	17,682	0	0	0	0	0	17,682	0	0	0	61	04/25/2042.	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		03/25/2020.	Redemption 100.0000..		93,469	93,469	93,469	93,469	0	0	0	0	0	93,469	0	0	0	501	06/25/2042.	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		03/25/2020.	Redemption 100.0000..		64,358	64,358	64,358	64,358	0	0	0	0	0	64,358	0	0	0	319	11/25/2039.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					7,940,078	7,940,078	7,935,285	7,931,683	0	(32)	0	(32)	0	7,931,652	0	8,426	8,426	123,407	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220%		03/01/2020.	Paydown		15,908	15,908	15,908	15,894	0	14	0	14	0	15,908	0	0	0	88	08/25/2035.	1
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		03/01/2020.	Paydown		26,395	26,395	26,620	26,388	0	7	0	7	0	26,395	0	0	0	178	08/15/2031.	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		03/01/2020.	Paydown		39,030	39,030	38,196	38,690	0	339	0	339	0	39,030	0	0	0	509	02/15/2032.	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		03/01/2020.	Paydown		20,329	20,329	20,414	20,303	0	27	0	27	0	20,329	0	0	0	197	10/15/2031.	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		03/01/2020.	Paydown		13,066	13,066	12,344	12,943	0	123	0	123	0	13,066	0	0	0	136	12/15/2031.	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		03/01/2020.	Paydown		7,317	7,317	6,726	7,087	0	230	0	230	0	7,317	0	0	0	67	01/15/2032.	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		03/01/2020.	Paydown		31,385	31,385	30,290	31,169	0	216	0	216	0	31,385	0	0	0	312	04/15/2032.	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		03/01/2020.	Paydown		19,008	19,008	17,199	18,734	0	273	0	273	0	19,008	0	0	0	197	11/15/2023.	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		03/01/2020.	Paydown		30,856	30,856	29,280	30,487	0	369	0	369	0	30,856	0	0	0	274	01/15/2029.	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		03/01/2020.	Paydown		24,359	24,359	23,337	24,084	0	275	0	275	0	24,359	0	0	0	250	02/15/2029.	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		03/01/2020.	Paydown		10,023	10,023	9,506	9,910	0	113	0	113	0	10,023	0	0	0	109	11/25/2023.	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		03/01/2020.	Paydown		24,960	24,960	23,790	24,704	0	255	0	255	0	24,960	0	0	0	282	02/25/2024.	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		03/01/2020.	Paydown		303,052	303,052	311,670	304,020	0	(968)	0	(968)	0	303,052	0	0	0	1,808	09/25/2040.	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		03/01/2020.	Paydown		58,404	58,404	63,259	59,351	0	(11)	0	(11)	0	59,340	0	(936)	(936)	341	02/25/2038.	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		03/01/2020.	Paydown		58,115	58,115	59,859	58,588	0	(473)	0	(473)	0	58,115	0	0	0	291	03/25/2036.	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		03/01/2020.	Paydown		21,922	21,922	21,260	21,719	0	204	0	204	0	21,922	0	0	0	110	02/25/2036.	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		03/01/2020.	Paydown		103,346	103,346	106,931	105,209	0	(1,864)	0	(1,864)	0	103,346	0	0	0	566	06/25/2043.	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		03/01/2020.	Paydown		54,749	54,749	54,404	54,566	0	182	0	182	0	54,749	0	0	0	320	07/25/2033.	1
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40		03/01/2020.	Paydown		98,650	98,650	101,116	99,671	0	(1,020)	0	(1,020)	0	98,650	0	0	0	632	11/15/2040.	1
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41		03/01/2020.	Paydown		6,980	6,980	7,253	7,180	0	(200)	0	(200)	0	6,980	0	0	0	54	04/15/2041.	1

Statement as of March 31, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3137AF X3 1	FHR 3944 LM 3.000% 10/15/26		01/27/2020.	Bank of America		8,243,891	8,048,648	8,542,885	8,196,366	0	(1,713)	0	(1,713)	0	8,194,653	0	49,238	49,238	39,573	10/15/2026.	1
3137AF X3 1	FHR 3944 LM 3.000% 10/15/26		01/01/2020.	Paydown		285,279	285,279	302,797	290,515	0	(5,236)	0	(5,236)	0	285,279	0	0	0	713	10/15/2026.	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		03/01/2020.	Paydown		45,962	45,962	49,725	46,858	0	(896)	0	(896)	0	45,962	0	0	0	268	03/15/2035.	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		01/27/2020.	Bank of America		5,865,082	5,681,972	5,986,490	5,773,735	0	(1,155)	0	(1,155)	0	5,772,580	0	92,502	92,502	27,936	12/15/2035.	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		01/01/2020.	Paydown		23,248	23,248	24,494	23,624	0	(375)	0	(375)	0	23,248	0	0	0	58	12/15/2035.	1
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		01/21/2020.	Bank of America		3,906,361	3,861,710	3,938,863	3,879,767	0	(612)	0	(612)	0	3,879,155	0	27,206	27,206	14,338	01/25/2023.	1
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		01/01/2020.	Paydown		10,469	10,469	10,678	10,518	0	(49)	0	(49)	0	10,469	0	0	0	22	01/25/2023.	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		03/01/2020.	Paydown		77,096	77,096	76,771	76,922	0	174	0	174	0	77,096	0	0	0	450	04/15/2033.	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		03/01/2020.	Paydown		183,071	183,071	186,103	184,206	0	(1,135)	0	(1,135)	0	183,071	0	0	0	1,286	05/25/2045.	1
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		03/01/2020.	Paydown		13,072	13,072	13,742	13,373	0	(301)	0	(301)	0	13,072	0	0	0	67	05/01/2027.	1
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		03/02/2020.	Paydown		21,283	21,283	19,933	20,766	0	7	0	7	0	20,773	0	510	510	117	09/01/2025.	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		03/25/2020.	Paydown		12,164	12,164	11,983	12,078	0	2	0	2	0	12,080	0	84	84	81	08/01/2025.	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		03/01/2020.	Paydown		9,337	9,337	9,028	9,230	0	107	0	107	0	9,337	0	0	0	104	08/25/2031.	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		03/01/2020.	Paydown		19,601	19,601	18,704	19,249	0	352	0	352	0	19,601	0	0	0	234	10/25/2032.	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		03/01/2020.	Paydown		36,434	36,434	35,742	36,151	0	283	0	283	0	36,434	0	0	0	394	05/15/2032.	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		03/15/2020.	Paydown		6,286	6,286	6,065	6,229	0	57	0	57	0	6,286	0	0	0	62	06/15/2032.	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		03/01/2020.	Paydown		14,040	14,040	13,950	13,989	0	51	0	51	0	14,040	0	0	0	146	06/15/2032.	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		03/01/2020.	Paydown		21,243	21,243	20,471	21,002	0	241	0	241	0	21,243	0	0	0	233	06/15/2032.	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		03/01/2020.	Paydown		35,562	35,562	32,689	34,557	0	1,005	0	1,005	0	35,562	0	0	0	364	07/15/2032.	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		03/01/2020.	Paydown		91,297	91,297	87,971	90,314	0	983	0	983	0	91,297	0	0	0	886	07/15/2032.	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2020.	Paydown		24,405	24,405	22,020	23,721	0	684	0	684	0	24,405	0	0	0	212	08/15/2032.	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		03/01/2020.	Paydown		16,850	16,850	16,234	16,692	0	157	0	157	0	16,850	0	0	0	170	09/15/2032.	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		03/01/2020.	Paydown		28,902	28,902	28,390	28,668	0	235	0	235	0	28,902	0	0	0	189	09/15/2032.	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		03/01/2020.	Paydown		22,516	22,516	21,505	22,281	0	235	0	235	0	22,516	0	0	0	206	10/15/2032.	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		03/01/2020.	Paydown		29,565	29,565	28,022	28,884	0	681	0	681	0	29,565	0	0	0	391	04/25/2033.	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33		03/01/2020.	Paydown		164,810	164,810	160,999	163,216	0	1,593	0	1,593	0	164,810	0	0	0	1,399	06/25/2033.	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2020.	Paydown		29,601	29,601	29,772	29,607	0	(6)	0	(6)	0	29,601	0	0	0	292	03/15/2033.	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500		03/01/2020.	Paydown		510,038	510,038	496,101	507,412	0	2,627	0	2,627	0	510,038	0	0	0	4,473	07/25/2034.	1
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		03/25/2020.	Paydown		266,501	266,501	276,734	271,720	0	(5,219)	0	(5,219)	0	266,501	0	0	0	1,917	04/25/2041.	1
31397U YM 5	FNR 2011-68 CB 3.000% 07/25/26		01/27/2020.	Wells Fargo Securities		3,683,133	3,607,599	3,818,136	3,654,876	0	(412)	0	(412)	0	3,654,464	0	28,669	28,669	17,737	07/25/2026.	1
31397U YM 5	FNR 2011-68 CB 3.000% 07/25/26		01/01/2020.	Paydown		141,835	141,835	150,113	143,694	0	(1,859)	0	(1,859)	0	141,835	0	0	0	355	07/25/2026.	1
31398N Y2 4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		03/25/2020.	Paydown		165,029	165,029	156,571	162,210	0	2,819	0	2,819	0	165,029	0	0	0	1,085	07/25/2040.	1
31398R NW 1	FANNIE MAE 2010-59 BP 5.000% 06/25/40		03/25/2020.	Paydown		392,056	392,056	421,499	407,111	0	(15,055)	0	(15,055)	0	392,056	0	0	0	3,364	06/25/2040.	1
3140J6 GP 6	FNMA P/T POOL BM2005 4.000% 12/01/47		03/01/2020.	Paydown		547,309	547,309	562,958	557,072	0	(9,763)	0	(9,763)	0	547,309	0	0	0	3,632	12/01/2047.	1
3140Q9 UA 9	FANNIE MAE POOL CA2376 4.000% 09/01/48		03/01/2020.	Paydown		759,682	759,682	763,006	762,896	0	(3,213)	0	(3,213)	0	759,682	0	0	0	4,967	09/01/2048.	1
31418C XN 9	FANNIE MAE POOL MA3384 4.000% 06/01/48		03/01/2020.	Paydown		682,950	682,950	682,416	682,384	0	566	0	566	0	682,950	0	0	0	4,539	06/01/2048.	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		03/05/2020.	Redemption 100.0000		118,116	118,116	120,388	119,385	0	(12)	0	(12)	0	119,373	0	(1,257)	(1,257)	723	08/05/2030.	1FE
35563P HF 9	Freddie Mac - SCRT 2018-4 MA 3.500% 11		03/01/2020.	Paydown		142,268	142,268	138,984	139,387	0	2,881	0	2,881	0	142,268	0	0	0	816	11/25/2057.	1
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		03/01/2020.	Paydown		156,836	156,836	160,617	158,039	0	(1,203)	0	(1,203)	0	156,836	0	0	0	696	01/27/2038.	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		01/15/2020.	Various		350,671	350,671	350,671	350,671	0	0	0	0	0	350,671	0	0	0	14,027	07/15/2028.	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		03/01/2020.	Various		41,803	41,803	41,803	41,803	0	0	0	0	0	41,803	0	0	0	521	05/01/2032.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					28,163,508	27,664,970	28,815,385	28,001,875	0	(34,383)	0	(34,383)	0	27,967,492	0	196,016	196,016	155,764	XXX	XXX

Statement as of March 31, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - Industrial and Miscellaneous																					
001055 AJ 1	AFLAC INC 4.000% 02/15/22		01/10/2020.	Call 104.2571		1,042,571	1,000,000	1,025,940	1,006,427	0	(71)	0	(71)	0	1,006,356	0	(6,356)	(6,356)	58,682	02/15/2022.	1FE
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/3		03/31/2020.	Redemption 100.0000		39,117	39,117	39,117	39,117	0	0	0	0	0	39,117	0	0	0	228	10/31/2038.	1
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3		03/31/2020.	Redemption 100.0000		38,141	38,141	38,141	38,141	0	0	0	0	0	38,141	0	0	0	230	03/31/2039.	1
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEA		03/31/2020.	Redemption 100.0000		11,835	11,835	11,835	11,835	0	0	0	0	0	11,835	0	0	0	81	07/31/2039.	1
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEA		03/31/2020.	Redemption 100.0000		13,036	13,036	13,036	13,036	0	0	0	0	0	13,036	0	0	0	89	08/31/2039.	1
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		03/15/2020.	Redemption 100.0000		187,071	187,071	192,058	187,800	0	(53)	0	(53)	0	187,747	0	(676)	(676)	2,328	08/15/2021.	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		03/01/2020.	Paydown		39,682	39,682	29,960	34,775	0	4,907	0	4,907	0	39,682	0	0	0	426	10/25/2033.	1FM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		03/01/2020.	Paydown		34,990	34,990	33,470	34,016	0	2	0	2	0	34,018	0	971	971	220	07/25/2043.	1FM
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/		03/22/2020.	Redemption 100.0000		71,064	71,064	71,064	71,064	0	0	0	0	0	71,064	0	0	0	1,279	09/22/2027.	1FE
02377L AA 2	AMER AIRLINE 19-1AA PTT 3.150% 08/15/3		02/15/2020.	Redemption 100.0000		46,190	46,190	46,190	46,190	0	0	0	0	0	46,190	0	0	0	727	02/15/2032.	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		03/01/2020.	Paydown		281,825	281,825	233,576	233,576	0	48,248	0	48,248	0	281,825	0	0	0	2,287	10/25/2034.	1FM
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		03/01/2020.	Paydown		13,462	13,462	13,461	13,455	0	6	0	6	0	13,462	0	0	0	78	04/17/2045.	1FE
03066D AF 3	AMERICREDIT AUTOMOBILE REC 2016-2 C 2		03/08/2020.	Paydown		1,356,497	1,356,497	1,356,464	1,356,452	0	46	0	46	0	1,356,497	0	0	0	6,623	11/08/2021.	1FE
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		02/01/2020.	Paydown		40,947	40,947	38,457	38,457	0	25	0	25	0	38,482	0	2,465	2,465	293	01/25/2034.	1FM
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		02/01/2020.	Paydown		5,003	5,003	4,801	4,983	0	0	0	0	0	4,983	0	19	19	23	11/25/2035.	1FM
03076C AE 6	AMERIPRISE FINANCIAL INC 5.300% 03/15/		03/15/2020.	Maturity		4,750,000	4,750,000	4,795,568	4,751,167	0	(1,167)	0	(1,167)	0	4,750,000	0	0	0	125,875	03/15/2020.	1FE
031162 BG 4	AMGEN INC 4.100% 06/15/21		03/22/2020.	Call 102.9520		1,029,520	1,000,000	1,001,070	1,000,182	0	(27)	0	(27)	0	1,000,155	0	(155)	(155)	40,567	06/15/2021.	2FE
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		03/01/2020.	Paydown		69,845	69,282	64,172	68,408	0	12	0	12	0	68,420	0	1,426	1,426	700	02/25/2028.	1FM
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		03/01/2020.	Paydown		82,107	82,107	82,106	81,965	0	142	0	142	0	82,107	0	0	0	434	01/25/2047.	1FM
038370 AA 0	AQUA FINANCE TRUST 2019A A 3.140% 07/1		03/15/2020.	Paydown		167,985	167,985	167,959	167,961	0	23	0	23	0	167,985	0	0	0	875	07/16/2040.	1FE
03837P AA 5	AQUA FINANCE TRUST 2017-A A 3.720% 11/		03/15/2020.	Paydown		385,291	385,291	385,244	385,257	0	34	0	34	0	385,291	0	0	0	2,386	11/15/2035.	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		03/01/2020.	Paydown		98,042	98,042	97,803	97,753	0	(1)	0	(1)	0	97,753	0	289	289	845	06/25/2035.	1FM
05377R BV 5	AESOP FUNDING II LLC 2014-1A A 2.500%		02/20/2020.	Paydown		1,000,000	1,000,000	999,755	999,995	0	5	0	5	0	1,000,000	0	0	0	3,125	02/20/2020.	1FE
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5		03/15/2020.	Redemption 100.0000		44,010	44,010	44,010	44,010	0	0	0	0	0	44,010	0	0	0	260	11/15/2032.	1
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		03/02/2020.	Paydown		25,732	25,732	25,732	25,732	0	0	0	0	0	25,732	0	0	0	114	12/02/2027.	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3		03/04/2020.	Paydown		45,991	45,991	45,982	45,989	0	2	0	2	0	45,991	0	0	0	238	12/04/2028.	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2		03/02/2020.	Paydown		103,491	103,491	103,483	103,488	0	0	0	0	0	103,488	0	3	3	506	05/02/2030.	1FE
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2		03/02/2020.	Paydown		55,997	55,997	55,996	55,996	0	0	0	0	0	55,996	0	1	1	285	10/04/2032.	1FE
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B 3		03/02/2020.	Paydown		90,149	90,149	90,144	90,145	0	0	0	0	0	90,145	0	5	5	559	10/04/2032.	2FE
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B 3		03/02/2020.	Paydown		104,780	104,780	104,763	104,765	0	15	0	15	0	104,780	0	0	0	707	02/02/2034.	1FE
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C 4		03/02/2020.	Paydown		100,565	100,565	100,545	100,548	0	17	0	17	0	100,565	0	0	0	763	02/02/2034.	2FE
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4		03/01/2020.	Paydown		65,890	65,890	62,122	62,122	0	0	0	0	0	62,122	0	3,768	3,768	687	08/25/2034.	1FM
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		03/15/2020.	Paydown		54,688	54,688	54,687	54,687	0	1	0	1	0	54,688	0	0	0	384	12/16/2041.	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5		03/15/2020.	Paydown		23,438	23,438	23,437	23,437	0	1	0	1	0	23,438	0	0	0	222	12/16/2041.	2FE
097023 BP 9	BOEING CO 2.600% 10/30/25		03/04/2020.	Citi Global Markets Inc.		2,078,520	2,000,000	1,981,160	1,986,403	0	383	0	383	0	1,986,786	0	91,734	91,734	18,200	10/30/2025.	2FE
11042T AA 1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09		03/20/2020.	Redemption 100.0000		86,592	86,592	86,592	86,592	0	0	0	0	0	86,592	0	0	0	823	09/20/2031.	1FE
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12		03/15/2020.	Redemption 100.0000		1,856	1,856	1,856	1,856	0	0	0	0	0	1,856	0	0	0	15	12/15/2032.	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.370% 01/01/29		03/01/2020.	Paydown		7,285	7,304	7,170	6,523	722	(2)	0	720	0	7,244	0	42	42	77	01/01/2029.	5FM
12489W GE 8	C-BASS 2002-CB6 M2F 4.788% 01/25/33		03/01/2020.	Paydown		9,424	9,424	8,241	8,241	0	0	0	0	0	8,241	0	1,183	1,183	65	01/25/2033.	1FM
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		03/10/2020.	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	848	07/11/2022.	1FE
125523 AN 0	CIGNA CORP 144A 4.000% 02/15/22		03/19/2020.	Redemption 105.0340		2,100,680	2,000,000	2,002,869	2,002,649	0	(249)	0	(249)	0	2,002,400	0	98,280	98,280	47,556	02/15/2022.	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
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/	..	03/18/2020.	Paydown		65,697	65,697	65,670	65,682	0	1	0	1	0	65,683	0	14	14	366	06/18/2029.	1FE
12563L AJ 6	CLI FUNDING LLC 2018-1A A 4.030% 04/18	..	03/18/2020.	Paydown		80,093	80,093	79,894	79,923	0	170	0	170	0	80,093	0	0	0	530	04/18/2043.	1FE
12563L AL 1	CLI FUNDING LLC 2019-1A A 3.710% 05/18	..	03/18/2020.	Paydown		163,520	163,520	163,519	163,518	0	2	0	2	0	163,520	0	0	0	1,011	05/18/2044.	1FE
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB 3.5	..	03/01/2020.	Paydown		139,147	139,147	143,316	140,264	0	(1,117)	0	(1,117)	0	139,147	0	0	0	860	02/10/2047.	1FM
12594T AC 7	CPS AUTO TRUST 2017-A C 3.310% 12/15/2	..	03/15/2020.	Paydown		818,820	818,820	818,665	818,752	0	68	0	68	0	818,820	0	0	0	4,438	12/15/2022.	1FE
12637F AC 6	CPS AUTO TRUST 2016-D C 2.900% 01/17/2	..	03/15/2020.	Paydown		986,774	986,774	986,576	986,706	0	68	0	68	0	986,774	0	0	0	4,678	01/17/2023.	1FE
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	..	03/01/2020.	Paydown		96,795	96,795	98,402	97,463	0	(669)	0	(669)	0	96,795	0	0	0	481	04/25/2043.	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3	..	03/01/2020.	Paydown		146,932	146,932	148,826	147,575	0	(2)	0	(2)	0	147,573	0	(641)	(641)	715	05/25/2043.	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2	..	03/01/2020.	Paydown		141,430	143,161	118,844	132,454	0	20	0	20	0	132,474	0	8,956	8,956	1,428	02/25/2035.	1FM
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A	..	03/01/2020.	Paydown		171,859	197,557	178,359	178,359	0	0	0	0	0	178,359	0	(6,500)	(6,500)	1,884	03/25/2035.	1FM
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1	..	03/01/2020.	Paydown		210,829	210,829	208,565	210,017	0	812	0	812	0	210,829	0	0	0	1,586	01/25/2035.	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A	..	03/01/2020.	Paydown		1,335	1,369	1,115	1,269	0	0	0	0	0	1,269	0	66	66	12	11/25/2035.	3FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5	..	03/01/2020.	Paydown		9,107	8,265	7,205	7,742	0	1	0	1	0	7,743	0	1,364	1,364	78	10/25/2035.	4FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50	..	03/01/2020.	Paydown		36,329	36,440	31,722	32,470	0	14	0	14	0	32,484	0	3,845	3,845	334	06/25/2035.	3FM
14855M AA 6	Castlelake Aircraft Securitiza 2019-1A A	..	03/15/2020.	Paydown		253,242	253,242	253,241	253,240	0	2	0	2	0	253,242	0	0	0	1,665	04/15/2039.	1FE
16159G AC 3	Chase Mortgage Finance Corpora 2019-ATR2	..	03/01/2020.	Paydown		262,771	262,771	265,728	265,453	0	(47)	0	(47)	0	265,406	0	(2,634)	(2,634)	1,489	07/25/2049.	1FM
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2	..	03/01/2020.	Paydown		150,449	150,449	154,332	152,720	0	(2,271)	0	(2,271)	0	150,449	0	0	0	899	02/25/2044.	1FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	..	03/01/2020.	Paydown		474	473	451	451	0	0	0	0	0	451	0	23	23	3	09/25/2035.	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	..	03/01/2020.	Paydown		639	639	626	636	0	0	0	0	0	636	0	3	3	5	02/25/2021.	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	..	03/01/2020.	Paydown		6,478	6,478	6,446	6,450	0	0	0	0	0	6,450	0	28	28	87	09/25/2037.	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	..	03/01/2020.	Paydown		89,343	89,343	87,521	88,282	0	1,061	0	1,061	0	89,343	0	0	0	554	10/25/2043.	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1	..	03/01/2020.	Paydown		111,008	111,008	112,502	111,490	0	(482)	0	(482)	0	111,008	0	0	0	628	06/25/2058.	1FM
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1	..	03/01/2020.	Paydown		114,939	114,939	114,876	114,861	0	78	0	78	0	114,939	0	0	0	488	07/25/2049.	1FM
18469P A* 1	CLEARBRIDGE ENERGY MLP OPP FND 3.270%	..	02/07/2020.	Maturity		2,742,038	2,742,038	2,742,038	2,742,038	0	0	0	0	0	2,742,038	0	0	0	44,832	02/07/2020.	1FE
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216	..	01/25/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	98	04/25/2047.	2FE
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2 3	..	03/25/2020.	Paydown		96,332	96,332	96,291	96,303	0	30	0	30	0	96,332	0	0	0	585	11/26/2046.	2FE
19421U AB 0	COLLEGE AVE STUDENT LOANS 2019-A A2 3	..	03/25/2020.	Paydown		119,923	119,923	119,879	119,882	0	42	0	42	0	119,923	0	0	0	584	12/28/2048.	1FE
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2 4	..	03/25/2020.	Paydown		145,974	145,974	145,908	145,917	0	57	0	57	0	145,974	0	0	0	970	12/26/2047.	1FE
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1	..	03/25/2020.	Paydown		114,903	114,903	114,898	114,898	0	5	0	5	0	114,903	0	0	0	687	05/25/2040.	1FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1	..	03/25/2020.	Paydown		101,398	101,398	101,371	101,380	0	18	0	18	0	101,398	0	0	0	394	10/25/2040.	1FE
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B	..	03/25/2020.	Paydown		218,209	218,209	218,197	218,199	0	10	0	10	0	218,209	0	0	0	1,221	05/25/2041.	1FE
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A	..	03/25/2020.	Paydown		193,070	193,070	191,743	191,887	0	37	0	37	0	191,924	0	1,146	1,146	1,067	09/25/2045.	1FE
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.118	..	03/01/2020.	Paydown		6,700	6,700	2,765	2,765	0	0	0	0	0	2,765	0	3,935	3,935	26	03/15/2027.	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 6.728	..	03/01/2020.	Paydown		522	522	212	212	0	0	0	0	0	212	0	310	310	6	03/15/2027.	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A	..	03/01/2020.	Paydown		46,422	46,422	45,629	45,629	0	0	0	0	0	45,629	0	794	794	461	02/25/2035.	1FM
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT 4.070%	..	03/15/2020.	Redemption 100.0000		14,450	14,450	14,450	14,450	0	0	0	0	0	14,450	0	0	0	98	05/15/2034.	1FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/	..	03/31/2020.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	214	03/30/2043.	1
24736X AA 6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/	..	01/30/2020.	Redemption 100.0000		87,663	87,663	89,520	89,145	0	(17)	0	(17)	0	89,128	0	(1,466)	(1,466)	1,589	07/30/2027.	1FE
24736Y AA 4	DELTA AIRLINES 2015-1 A 3.875% 07/30/2	..	01/30/2020.	Redemption 100.0000		175,328	175,328	177,720	177,344	0	(20)	0	(20)	0	177,323	0	(1,995)	(1,995)	3,397	07/30/2027.	1FE
252722 AB 9	DIAMOND RESORTS OWNER TRUST 2019-1A B	..	03/20/2020.	Paydown		51,302	51,302	51,293	51,294	0	9	0	9	0	51,302	0	0	0	290	02/20/2032.	1FE
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C	..	03/20/2020.	Paydown		153,906	153,906	153,870	153,872	0	35	0	35	0	153,906	0	0	0	989	02/20/2032.	2FE
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4	..	03/20/2020.	Paydown		295,142	295,142	295,123	295,124	0	18	0	18	0	295,142	0	0	0	1,941	01/21/2031.	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
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		03/20/2020.	Paydown		66,718	66,718	66,701	66,707	0	11	0	11	0	66,718	0	0	0	346	10/22/2029.	1FE
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		03/20/2020.	Paydown		50,039	50,039	50,030	50,033	0	6	0	6	0	50,039	0	0	0	327	10/22/2029.	2FE
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II		01/25/2020.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	135	07/25/2048.	2FE
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3		01/25/2020.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	84	10/25/2049.	2FE
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D		03/15/2020.	Paydown		315,239	315,239	315,232	315,217	0	23	0	23	0	315,239	0	0	0	2,767	05/15/2024.	1FE
26208E AG 9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D		03/15/2020.	Paydown		757,578	757,578	757,554	757,537	0	41	0	41	0	757,578	0	0	0	5,299	03/15/2023.	1FE
26208L AE 8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2		01/20/2020.	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	87	10/20/2049.	2FE
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2 3.600		01/15/2020.	Paydown		455,086	455,086	455,011	455,060	0	27	0	27	0	455,086	0	0	0	4,096	04/15/2027.	2FE
26444G AC 7	DUKE ENERGY FL PROJ FIN 2.538% 09/01/2		01/22/2020.	Morgan Stanley Dean Witter		6,150,840	6,000,000	5,999,760	6,000,008	0	0	0	0	0	6,000,008	0	150,832	150,832	60,489	09/01/2029.	1FE
26857E AA 6	ELFI GRADUATE LOAN PROGRAM 2019-A A 2		03/25/2020.	Paydown		193,531	193,531	193,491	193,492	0	39	0	39	0	193,531	0	0	0	815	03/25/2044.	1FE
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25		03/20/2020.	Paydown		204,918	204,918	204,913	204,912	0	6	0	6	0	204,918	0	0	0	1,520	06/20/2025.	1FE
27034M AB 0	Earnest Student Loan Program L 2016-D A2		03/25/2020.	Paydown		149,609	149,609	149,562	149,583	0	27	0	27	0	149,609	0	0	0	633	01/25/2041.	1FE
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2		03/25/2020.	Paydown		46,743	46,743	46,742	46,743	0	0	0	0	0	46,743	0	0	0	194	02/25/2027.	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3		03/25/2020.	Paydown		46,743	46,743	46,736	46,742	0	1	0	1	0	46,743	0	0	0	232	02/25/2027.	2FE
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2		03/25/2020.	Paydown		175,940	175,940	175,888	175,904	0	36	0	36	0	175,940	0	0	0	864	03/25/2030.	1FE
29348Q AB 8	ENOGEX LLC 144A 6.250% 03/15/20		03/15/2020.	Various		3,000,000	3,000,000	3,153,300	3,004,966	0	(4,966)	0	(4,966)	0	3,000,000	0	0	0	93,750	03/15/2020.	2FE
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5 4.423% 0		03/01/2020.	Paydown		270,825	270,825	259,621	267,617	0	44	0	44	0	267,661	0	3,164	3,164	1,725	07/25/2034.	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		03/01/2020.	Paydown		38,435	38,435	38,663	38,515	0	(80)	0	(80)	0	38,435	0	0	0	165	03/25/2043.	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		03/01/2020.	Paydown		61,927	61,927	61,316	61,479	0	448	0	448	0	61,927	0	0	0	299	06/25/2043.	1FM
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1		03/01/2020.	Paydown		197,194	197,194	194,975	195,349	0	1,845	0	1,845	0	197,194	0	0	0	1,231	02/25/2048.	1FM
30040W AH 1	EVERSOURCE ENERGY 3.450% 01/15/50		01/16/2020.	Mitsubishi UFJ Securities		5,007,300	5,000,000	4,990,700	0	0	4	0	4	0	4,990,704	0	16,596	16,596	5,271	01/15/2050.	2FE
30212P AQ 8	EXPEDIA INC 144A 3.250% 02/15/30		03/27/2020.	Tax Free Exchange		2,977,671	3,000,000	2,976,750	2,977,242	0	429	0	429	0	2,977,671	0	0	0	39,542	02/15/2030.	2FE
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N		03/31/2020.	Redemption 100.0000		88,500	88,500	88,500	88,500	0	0	0	0	0	88,500	0	0	0	2,009	03/31/2038.	2FE
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B		01/15/2020.	Redemption 100.0000		39,931	39,931	39,931	39,931	0	0	0	0	0	39,931	0	0	0	1,577	01/15/2020.	2FE
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		03/01/2020.	Paydown		129,726	129,726	133,334	133,260	0	(3,534)	0	(3,534)	0	129,726	0	0	0	734	08/01/2056.	1
3140Q8 WM 3	FANNIE MAE POOL CA1551 4.000% 04/01/48		03/01/2020.	Paydown		620,505	620,505	630,976	630,739	0	(10,234)	0	(10,234)	0	620,505	0	0	0	4,150	04/01/2048.	1
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50		03/01/2020.	Paydown		83,308	83,308	84,922	84,201	0	(4)	0	(4)	0	84,197	0	(889)	(889)	492	03/25/2045.	1FM
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7 4.00		03/01/2020.	Paydown		502,833	502,833	505,426	502,720	0	113	0	113	0	502,833	0	0	0	3,590	09/25/2048.	1FM
33850T AC 2	FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.50		03/01/2020.	Paydown		528,499	528,499	523,792	525,697	0	2,802	0	2,802	0	528,499	0	0	0	3,253	03/25/2048.	1FM
33850T AE 8	FLAGSTAR MORTGAGE TRUST 2018-1 A5 3.50		03/01/2020.	Paydown		880,831	880,831	883,446	880,244	0	587	0	587	0	880,831	0	0	0	5,422	03/25/2048.	1FM
33851F AA 5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4		03/01/2020.	Paydown		468,508	468,508	464,000	465,183	0	3,325	0	3,325	0	468,508	0	0	0	3,249	10/25/2048.	1FM
33851L AD 6	FLAGSTAR MORTGAGE TRUST 2018-4 A4 4.00		03/01/2020.	Paydown		749,600	749,600	752,761	749,120	0	481	0	481	0	749,600	0	0	0	5,082	07/25/2048.	1FM
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03		03/31/2020.	Redemption 100.0000		31,000	31,000	31,000	31,000	0	0	0	0	0	31,000	0	0	0	639	03/31/2038.	2FE
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I 3		01/30/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	72	04/30/2047.	2FE
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3		03/15/2020.	Paydown		303,965	303,965	303,921	303,936	0	29	0	29	0	303,965	0	0	0	1,616	07/15/2033.	1FE
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD 4.550%		02/21/2020.	Various		4,255,000	4,000,000	3,996,200	3,997,937	0	58	0	58	0	3,997,994	0	257,006	257,006	51,061	11/14/2024.	3FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		03/01/2020.	Paydown		69,356	69,356	69,876	69,391	0	(3)	0	(3)	0	69,388	0	(32)	(32)	503	04/25/2029.	1FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		03/01/2020.	Paydown		14,262	27,799	26,298	23,795	3,231	11	0	3,242	0	27,037	0	(12,774)	(12,774)	155	04/25/2029.	6FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500		03/01/2020.	Paydown		1,065	1,065	1,094	1,065	0	0	0	0	0	1,065	0	0	0	10	12/25/2020.	4FM
36256B AC 4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1		03/01/2020.	Paydown		171,592	171,592	169,193	169,559	0	2,033	0	2,033	0	171,592	0	0	0	1,061	10/25/2057.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36258F AA 7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A		03/01/2020.	Paydown		76,897	76,897	78,399	0	0	(1,502)	0	(1,502)	0	76,897	0	0	0	366	05/01/2050.	1FE
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17		03/15/2020.	Paydown		166,403	166,403	166,368	166,395	0	8	0	8	0	166,403	0	0	0	906	03/17/2031.	1FE
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		03/20/2020.	Paydown		203,058	203,058	203,058	203,058	0	0	0	0	0	203,058	0	0	0	3,807	09/20/2047.	1FE
38217K AA 2	Goodgreen Trust 2016-1A A 3.230% 10/15		03/15/2020.	Paydown		102,485	102,485	102,434	102,439	0	1	0	1	0	102,440	0	45	45	0	10/15/2052.	1FE
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE		02/15/2020.	Various		646,000	646,000	646,000	646,000	0	0	0	0	0	646,000	0	0	0	28,101	02/15/2021.	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		03/01/2020.	Paydown		5,575	5,575	5,073	5,473	0	2	0	2	0	5,475	0	100	100	51	09/25/2037.	5FM
406216 BG 5	HALLIBURTON CO 3.800% 11/15/25		03/05/2020.	Redemption 113.3360		1,063,092	938,000	935,364	936,335	0	45	0	45	0	936,380	0	126,712	126,712	10,891	11/15/2025.	2FE
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		03/20/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	80	06/21/2048.	2FE
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09		03/20/2020.	Paydown		55,679	55,679	55,654	55,657	0	1	0	1	0	55,659	0	20	20	338	09/20/2040.	1FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09		03/20/2020.	Paydown		123,430	123,430	123,346	123,362	0	68	0	68	0	123,430	0	0	0	2,462	09/21/2040.	1FE
43284B AB 8	HILTON GRAND VACATIONS TRUST 2018-AA B		03/25/2020.	Paydown		179,074	179,074	179,032	179,038	0	36	0	36	0	179,074	0	0	0	1,022	02/25/2032.	1FE
43284B AC 6	HILTON GRAND VACATIONS TRUST 2018-AA C		03/25/2020.	Paydown		179,074	179,074	179,056	179,057	0	17	0	17	0	179,074	0	0	0	1,105	02/25/2032.	2FE
44040H AA 0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A		03/15/2020.	Paydown		96,154	96,154	96,154	96,153	0	0	0	0	0	96,154	0	0	0	596	07/15/2039.	1FE
44040J AA 6	Horizon Aircraft Finance I Lim 2019-2 A		03/15/2020.	Paydown		71,428	71,428	71,427	71,427	0	2	0	2	0	71,428	0	0	0	408	11/15/2039.	1FE
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2		03/31/2020.	Redemption 100.0000		77,169	77,169	77,169	77,169	0	0	0	0	0	77,169	0	0	0	639	12/31/2031.	1PL
44932H AB 9	IBM CREDIT LLC 1.800% 01/20/21		03/31/2020.	280 Securities		2,991,000	3,000,000	2,983,779	2,987,690	0	2,935	0	2,935	0	2,990,625	0	375	375	37,800	01/20/2021.	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		03/01/2020.	Paydown		12,208	12,208	12,205	12,176	0	0	0	0	0	12,176	0	33	33	162	08/20/2028.	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.947% 07/2		03/25/2020.	Paydown		6,226	6,226	5,354	6,145	0	10	0	10	0	6,155	0	71	71	28	07/25/2033.	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		03/01/2020.	Paydown		96,876	96,876	89,417	89,417	0	0	0	0	0	89,417	0	7,459	7,459	416	08/25/2034.	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		03/01/2020.	Paydown		1,175	1,175	1,155	1,169	0	0	0	0	0	1,169	0	6	6	5	08/25/2034.	1FM
46591D AC 3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3		03/01/2020.	Paydown		140,563	140,563	143,448	142,452	0	(92)	0	(92)	0	142,359	0	(1,797)	(1,797)	892	10/25/2049.	1FE
465964 AC 8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3		03/01/2020.	Paydown		1,214,132	1,214,132	1,224,566	1,217,917	0	(262)	0	(262)	0	1,217,655	0	(3,523)	(3,523)	8,779	04/25/2049.	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		03/15/2020.	Paydown		25,048	25,048	25,043	25,045	0	3	0	3	0	25,048	0	0	0	150	12/15/2048.	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3		03/15/2020.	Paydown		31,248	31,248	31,228	31,231	0	17	0	17	0	31,248	0	0	0	170	09/15/2072.	1FE
466365 AA 1	JACK IN THE BOX FUNDING, LLC 2019-1A A2I		02/25/2020.	Paydown		18,125	18,125	18,125	18,125	0	0	0	0	0	18,125	0	0	0	180	08/25/2049.	2FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		03/01/2020.	Paydown		66,781	66,781	68,307	67,393	0	(4)	0	(4)	0	67,390	0	(608)	(608)	343	03/01/2043.	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		03/01/2020.	Paydown		31,070	31,070	30,526	30,806	0	1	0	1	0	30,806	0	263	263	164	05/25/2043.	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4		03/01/2020.	Paydown		36,407	36,407	36,953	36,613	0	(1)	0	(1)	0	36,612	0	(205)	(205)	243	08/26/2036.	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4		03/01/2020.	Paydown		23,633	23,633	24,638	24,167	0	(534)	0	(534)	0	23,633	0	0	0	166	11/27/2038.	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3		03/01/2020.	Paydown		96,284	96,284	99,985	97,441	0	(9)	0	(9)	0	97,433	0	(1,148)	(1,148)	481	06/25/2029.	1FM
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3		03/01/2020.	Paydown		147,086	147,086	150,154	149,125	0	(8)	0	(8)	0	149,117	0	(2,031)	(2,031)	867	08/25/2047.	1FM
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3		03/01/2020.	Paydown		296,499	296,499	298,653	297,779	0	(1,280)	0	(1,280)	0	296,499	0	0	0	1,706	05/25/2047.	1FM
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.5		03/01/2020.	Paydown		114,934	114,934	115,311	115,122	0	(188)	0	(188)	0	114,934	0	0	0	726	06/25/2048.	1FM
46649Y AC 9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.0		03/01/2020.	Paydown		148,867	148,867	147,750	148,138	0	12	0	12	0	148,150	0	717	717	969	02/25/2049.	1FM
46649Y AE 5	JP MORGAN MORTGAGE TRUST 2018-9 A5 4.0		03/01/2020.	Paydown		254,662	254,662	255,577	254,495	0	(29)	0	(29)	0	254,467	0	195	195	1,657	02/25/2049.	1FM
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		03/01/2020.	Paydown		244,539	244,539	245,418	244,750	0	(39)	0	(39)	0	244,711	0	(172)	(172)	1,600	06/25/2049.	1FM
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.5		03/01/2020.	Paydown		363,430	363,430	369,108	368,483	0	(124)	0	(124)	0	368,359	0	(4,929)	(4,929)	2,042	12/25/2049.	1FM
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44		03/15/2020.	Paydown		129,575	129,575	129,575	129,574	0	1	0	1	0	129,575	0	0	0	826	04/15/2044.	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4		03/05/2020.	Redemption 100.0000		391,589	391,589	391,589	391,589	0	0	0	0	0	391,589	0	0	0	8,654	03/05/2023.	1FE
478375 AD 0	JOHNSON CONTROLS INTL PL 5.000% 03/30/		03/30/2020.	Maturity		1,000,000	1,000,000	986,058	998,880	0	1,120	0	1,120	0	1,000,000	0	0	0	25,000	03/30/2020.	2FE
494550 BE 5	KINDER MORGAN ENERGY PARTNERS 5.300% 0		01/22/2020.	Wells Fargo Securities		3,416,166	3,346,000	3,420,825	3,396,751	0	(4,510)	0	(4,510)	0	3,392,241	0	23,925	23,925	63,546	09/15/2020.	2FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		03/30/2020.	Redemption 100.0000		254,284	254,284	254,989	254,346	0	(19)	0	(19)	0	254,328	0	(44)	(44)	3,647	03/30/2021.	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1	..	03/15/2020.	Paydown		46,875	46,875	45,966	46,195	0	680	0	680	0	46,875	0	0	0	336	01/15/2042.	1FE
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/	..	03/15/2020.	Redemption 100.0000		11,584	11,584	11,584	11,584	0	0	0	0	0	11,584	0	0	0	191	06/15/2033.	3FE
521865 AX 3	LEAR CORP 5.250% 01/15/25	..	03/21/2020.	Call 102.6250		3,540,563	3,450,000	3,698,875	3,542,642	0	(7,495)	0	(7,495)	0	3,535,147	0	(85,147)	(85,147)	214,331	01/15/2025.	2FE
52465# AZ 8	FLUOR CORPORATION CTL - LEGGMASON MTG CE	..	03/08/2020.	Redemption 100.0000		95,366	95,366	95,366	95,366	0	0	0	0	0	95,366	0	0	0	1,128	06/08/2021.	2
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A	..	01/29/2020.	Redemption 100.0000		87,795	87,795	87,795	87,795	0	0	0	0	0	87,795	0	0	0	900	04/29/2022.	1PL
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2	..	03/15/2020.	Paydown		229,217	229,217	229,205	229,207	0	11	0	11	0	229,217	0	0	0	1,137	01/15/2045.	1FE
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B 4.342% 0	..	02/18/2020.	Paydown		119,022	119,022	119,022	119,022	0	0	0	0	0	119,022	0	0	0	1,432	08/15/2028.	2FE
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/	..	03/20/2020.	Paydown		53,832	53,832	53,817	53,830	0	2	0	2	0	53,832	0	0	0	202	09/20/2031.	1FE
553894 AA 4	MVW OWNER TRUST 2016-1A A 2.250% 12/20	..	03/20/2020.	Paydown		73,524	73,524	73,516	73,519	0	5	0	5	0	73,524	0	0	0	262	12/20/2033.	1FE
553896 AB 7	MVW OWNER TRUST 2017-1A B 2.750% 12/20	..	03/20/2020.	Paydown		88,206	88,206	88,203	88,203	0	3	0	3	0	88,206	0	0	0	393	12/20/2034.	1FE
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20	..	03/20/2020.	Paydown		176,413	176,413	176,367	176,382	0	31	0	31	0	176,413	0	0	0	855	12/20/2034.	2FE
55448Q AS 5	MACK-CALI REALTY LP 3.150% 05/15/23	..	02/13/2020.	Seaport Group		2,300,000	2,300,000	2,249,216	2,280,971	0	706	0	706	0	2,281,676	0	18,324	18,324	18,716	05/15/2023.	3FE
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO	..	01/05/2020.	Redemption 100.0000		211,290	211,290	211,290	211,290	0	0	0	0	0	211,290	0	0	0	4,817	07/05/2025.	2PL
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1	..	01/01/2020.	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	5,381	01/01/2021.	1
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2	..	01/01/2020.	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	4,708	01/01/2021.	1
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3	..	01/01/2020.	Redemption 100.0000		103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	4,308	01/01/2021.	1
58933Y AR 6	MERCK & COMPANY 2.750% 02/10/25	..	03/26/2020.	Mitsubishi UFJ Securities		10,255,900	10,000,000	9,958,330	9,977,233	0	1,012	0	1,012	0	9,978,246	0	277,654	277,654	175,694	02/10/2025.	1FE
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29	..	01/15/2020.	Redemption 100.0000		126,552	126,552	126,552	126,552	0	0	0	0	0	126,552	0	0	0	3,006	01/15/2028.	2PL
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07	..	03/15/2020.	Paydown		111,903	111,903	108,964	111,225	0	677	0	677	0	111,903	0	0	0	879	07/15/2038.	2FE
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/	..	03/01/2020.	Paydown		30,033	30,033	30,732	30,346	0	(313)	0	(313)	0	30,033	0	0	0	304	08/15/2037.	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/	..	03/01/2020.	Paydown		100,160	100,160	100,091	100,061	0	99	0	99	0	100,160	0	0	0	904	12/15/2045.	1FM
59748T AB 5	MIDLAND COGEN VENTURE LP 144A 5.250% 0	..	03/15/2020.	Redemption 100.0000		105,114	105,114	105,114	105,114	0	0	0	0	0	105,114	0	0	0	2,759	03/15/2025.	3FE
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.2	..	03/01/2020.	Paydown		4,065	4,065	3,966	4,008	0	57	0	57	0	4,065	0	0	0	22	02/25/2058.	1FM
61762M BV 2	MORGAN STANLEY BAML TRUST 2013-C10 A3	..	01/01/2020.	Paydown		127,940	127,940	132,773	129,711	0	3	0	3	0	129,714	0	(1,774)	(1,774)	824	07/15/2046.	1FM
62848B AB 7	MVW OWNER TRUST 2018-1A B 3.600% 01/21	..	03/20/2020.	Paydown		243,122	243,122	243,084	243,091	0	30	0	30	0	243,122	0	0	0	1,412	01/21/2036.	1FE
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/	..	03/20/2020.	Paydown		109,889	109,889	109,889	109,889	0	0	0	0	0	109,889	0	0	0	764	04/20/2046.	1FE
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21	..	01/06/2020.	Barclays		2,000,000	2,000,000	1,993,400	1,998,624	0	15	0	15	0	1,998,639	0	1,361	1,361	29,035	09/15/2021.	3FE
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21	..	01/22/2020.	Various		1,832,320	1,792,000	1,829,471	1,800,026	0	(263)	0	(263)	0	1,799,763	0	32,557	32,557	29,238	09/15/2021.	3FE
629682 AA 3	NADG NNN OPERATING LP 2019-1 A 3.368%	..	03/28/2020.	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	28	12/28/2049.	1FE
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A	..	03/15/2020.	Paydown		73,512	73,512	73,478	73,493	0	20	0	20	0	73,512	0	0	0	486	12/15/2045.	1FE
63946B AE 0	NBC UNIVERSAL MEDIA LLC 4.375% 04/01/2	..	03/06/2020.	Call 103.4530		6,207,180	6,000,000	6,114,814	6,017,550	0	(2,435)	0	(2,435)	0	6,015,114	0	(15,114)	(15,114)	320,201	04/01/2021.	1FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6	..	03/01/2020.	Paydown		147,921	147,921	138,877	146,209	0	(1,147)	0	(1,147)	0	145,062	0	2,858	2,858	1,260	11/25/2033.	1FM
651639 AN 6	NEWMONT MINING CORP 3.500% 03/15/22	..	03/19/2020.	Various		7,383,460	7,000,000	6,359,990	6,800,678	0	18,196	0	18,196	0	6,818,873	0	564,587	564,587	125,222	03/15/2022.	2FE
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1	..	03/01/2020.	Paydown		193,245	193,245	194,121	193,634	0	(3)	0	(3)	0	193,632	0	(387)	(387)	1,024	10/25/2045.	1FM
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%	..	03/15/2020.	Redemption 100.0000		151,200	151,200	151,200	151,200	0	0	0	0	0	151,200	0	0	0	3,090	03/15/2022.	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A	..	03/09/2020.	Paydown		97,617	97,617	97,600	97,612	0	0	0	0	0	97,612	0	6	6	373	07/09/2029.	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B	..	03/09/2020.	Paydown		75,149	75,149	75,133	75,144	0	0	0	0	0	75,144	0	6	6	380	07/09/2029.	2FE
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A	..	03/08/2020.	Paydown		100,572	100,572	100,556	100,565	0	0	0	0	0	100,565	0	7	7	471	09/08/2027.	1FE
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3	..	03/09/2020.	Paydown		183,679	183,679	183,655	183,656	0	24	0	24	0	183,679	0	0	0	974	04/09/2038.	1FE
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3	..	03/08/2020.	Paydown		265,946	265,946	265,942	265,940	0	6	0	6	0	265,946	0	0	0	1,466	07/08/2030.	1FE
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3	..	03/08/2020.	Paydown		227,950	227,950	227,919	227,924	0	26	0	26	0	227,950	0	0	0	1,403	07/08/2030.	2FE
68784U AE 2	OSCAR US FUNDING TRUST 2016-2A A4 2.99	..	03/15/2020.	Paydown		514,644	514,644	514,506	514,595	0	49	0	49	0	514,644	0	0	0	2,583	12/15/2023.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
69371V AA 5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		03/01/2020.	Paydown		366,801	366,801	362,159	363,081	0	3,721	0	3,721	0	366,801	0	0	0	2,222	02/25/2048.	1FM
69374J AA 9	PSMC TRUST 2018-3 A1 4.000% 08/25/48		03/01/2020.	Paydown		293,881	293,881	293,193	293,127	0	754	0	754	0	293,881	0	0	0	1,840	08/25/2048.	1FM
69374K AA 6	PSMC TRUST 2018-4 A1 4.000% 11/25/48		03/01/2020.	Paydown		353,620	353,620	349,476	351,417	0	2,203	0	2,203	0	353,620	0	0	0	2,434	11/25/2048.	1FM
69374X AA 8	PSMC 2019-2 A1 3.500% 10/25/49		03/01/2020.	Paydown		121,211	121,211	123,635	123,529	0	(2,318)	0	(2,318)	0	121,211	0	0	0	742	10/25/2049.	1FM
694476 AC 6	PACIFIC LIFECORP 144A 6.000% 02/10/20		02/10/2020.	Maturity		710,000	710,000	740,800	710,437	0	(437)	0	(437)	0	710,000	0	0	0	21,300	02/10/2020.	1FE
718172 AH 2	PHILIP MORRIS INTERNATIONAL 4.500% 03/		03/26/2020.	Maturity		3,500,000	3,500,000	3,567,780	3,501,969	0	(1,969)	0	(1,969)	0	3,500,000	0	0	0	78,750	03/26/2020.	1FE
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I		03/05/2020.	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	160	09/05/2048.	2FE
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2		03/05/2020.	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	86	12/05/2049.	2FE
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		03/01/2020.	Paydown		3,036	3,036	2,862	2,996	0	0	0	0	0	2,996	0	40	40	18	01/25/2036.	1FM
74834L AP 5	QUEST DIAGNOSTICS 4.750% 01/30/20		01/15/2020.	Call 100.1245		1,501,867	1,500,000	1,477,365	1,499,783	0	105	0	105	0	1,499,888	0	112	112	34,524	01/30/2020.	2FE
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		01/01/2020.	Paydown		18,271	18,271	17,297	18,101	0	169	0	169	0	18,271	0	0	0	89	02/26/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		03/01/2020.	Paydown		5,894	6,044	5,746	5,989	0	1	0	1	0	5,991	0	(96)	(96)	54	10/25/2021.	3FM
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5		03/01/2020.	Paydown		97,339	97,339	87,231	89,870	0	33	0	33	0	89,903	0	7,435	7,435	723	07/25/2034.	1FM
760759 AH 3	REPUBLIC SERVICES INC 5.000% 03/01/20		03/01/2020.	Maturity		500,000	500,000	499,925	499,999	0	1	0	1	0	500,000	0	0	0	12,500	03/01/2020.	2FE
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2		02/01/2020.	Paydown		4,358,194	4,362,738	3,703,340	3,951,056	0	655	0	655	0	3,951,711	0	406,484	406,484	39,614	02/25/2035.	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		01/15/2020.	Redemption 100.0000		203,438	203,438	236,238	206,574	0	(134)	0	(134)	0	206,440	0	(3,003)	(3,003)	5,660	07/15/2021.	5GI
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B 4.54		03/15/2020.	Paydown		41,195	41,195	44,251	43,772	0	(2,577)	0	(2,577)	0	41,195	0	0	0	272	10/17/2044.	1FE
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A		03/15/2020.	Paydown		112,636	112,636	112,117	112,459	0	178	0	178	0	112,636	0	0	0	548	07/15/2027.	1FE
80285E AF 4	SANTANDER DRIVE AUTO REC 2016-1 C 3.09		01/15/2020.	Paydown		66,515	66,515	66,503	66,515	0	0	0	0	0	66,515	0	0	0	171	04/15/2022.	1FE
808626 AE 5	SCIENCE APPLICATIONS INTL 7.125% 07/01		01/03/2020.	RW Baird		5,891,531	4,925,000	4,884,744	4,898,527	0	22	0	22	0	4,898,549	0	992,983	992,983	181,302	07/01/2032.	3FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		03/01/2020.	Paydown		114,028	114,028	116,010	115,813	0	(1,785)	0	(1,785)	0	114,028	0	0	0	641	05/25/2043.	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		03/01/2020.	Paydown		42,540	42,540	42,820	42,657	0	0	0	0	0	42,657	0	(117)	(117)	201	06/25/2043.	1FM
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500		03/01/2020.	Paydown		137,185	137,185	140,293	139,178	0	(1,993)	0	(1,993)	0	137,185	0	0	0	834	07/25/2047.	1FM
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.5		03/01/2020.	Paydown		272,011	272,011	275,949	273,398	0	(1,387)	0	(1,387)	0	272,011	0	0	0	1,442	10/25/2047.	1FM
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500		03/01/2020.	Paydown		419,003	419,003	421,950	420,770	0	(1,766)	0	(1,766)	0	419,003	0	0	0	2,605	02/25/2048.	1FM
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.50		03/01/2020.	Paydown		124,991	124,991	127,550	126,696	0	(2)	0	(2)	0	126,693	0	(1,702)	(1,702)	671	08/25/2046.	1FM
81746Y AA 2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000		03/01/2020.	Paydown		321,647	321,647	327,779	326,122	0	(154)	0	(154)	0	325,968	0	(4,320)	(4,320)	2,196	05/25/2049.	1FM
81747C AA 9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.5		03/01/2020.	Paydown		512,547	512,547	527,407	524,791	0	(433)	0	(433)	0	524,358	0	(11,811)	(11,811)	4,001	08/25/2049.	1FM
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.0		03/01/2020.	Paydown		330,525	330,525	335,895	332,954	0	(2,430)	0	(2,430)	0	330,525	0	0	0	2,001	02/25/2048.	1FM
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.5		03/01/2020.	Paydown		215,093	215,093	219,175	216,843	0	(1,749)	0	(1,749)	0	215,093	0	0	0	1,618	03/25/2049.	1FM
81747W AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4 4.000		03/01/2020.	Paydown		400,543	400,543	402,546	400,186	0	357	0	357	0	400,543	0	0	0	3,016	09/25/2048.	1FM
81748B AB 8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500		03/01/2020.	Paydown		586,390	586,390	596,743	595,790	0	(9,400)	0	(9,400)	0	586,390	0	0	0	3,437	09/25/2049.	1FM
81748J AA 3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500		03/01/2020.	Paydown		16,777	16,777	17,128	17,109	0	(332)	0	(332)	0	16,777	0	0	0	147	11/25/2049.	1FM
81748J AA 3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500		02/01/2020.	Paydown		14,458	14,458	14,760	14,744	0	(286)	0	(286)	0	14,458	0	0	0	63	11/25/2049.	1FE
81748K AA 0	SEQUOIA MORTGAGE TRUST 2020-2 A1 3.500		03/02/2020.	Paydown		2,976	2,976	3,050	0	0	(73)	0	(73)	0	2,976	0	0	0	9	03/25/2050.	1FE
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2		01/25/2020.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	154	10/25/2049.	2FE
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3		01/25/2020.	Paydown		59,603	59,603	59,603	59,603	0	0	0	0	0	59,603	0	0	0	593	01/25/2044.	1FE
82652M AC 4	SIERRA RECEIVABLES FUNDING CO 2019-2A C		03/20/2020.	Paydown		156,940	156,940	156,927	156,927	0	12	0	12	0	156,940	0	0	0	786	05/20/2036.	2FE
82652N AB 4	SIERRA RECEIVABLES FUNDING CO 2019-3A B		03/20/2020.	Paydown		267,637	267,637	267,587	267,588	0	49	0	49	0	267,637	0	0	0	1,189	07/15/2038.	1FE
82653D AB 5	SIERRA RECEIVABLES FUNDING CO 2018-2A B		03/20/2020.	Paydown		102,218	102,218	102,205	102,207	0	11	0	11	0	102,218	0	0	0	599	06/20/2035.	1FE
82653D AC 3	SIERRA RECEIVABLES FUNDING CO 2018-2A C		03/20/2020.	Paydown		102,218	102,218	102,189	102,195	0	23	0	23	0	102,218	0	0	0	646	06/20/2035.	2FE
82653G AB 8	SIERRA RECEIVABLES FUNDING CO 2018-3A B		03/20/2020.	Paydown		92,769	92,769	92,753	92,755	0	13	0	13	0	92,769	0	0	0	583	09/20/2035.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
82653G AC 6	SIERRA RECEIVABLES FUNDING CO 2018-3A C	..	03/20/2020.	Paydown		120,479	120,479	120,477	120,476	0	3	0	3	0	120,479	0	0	0	816	09/20/2035.	2FE
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A	..	03/25/2020.	Paydown		249,896	249,896	249,874	249,850	0	46	0	46	0	249,896	0	0	0	1,359	01/26/2026.	1FE
83546D AF 5	SONIC CAPITAL LLC 2018-1A A2 4.026% 02	..	03/20/2020.	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	42	02/20/2048.	2FE
83546D AG 3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 0	..	03/20/2020.	Paydown		1,667	1,667	1,667	0	0	0	0	0	0	1,667	0	0	0	10	01/20/2050.	2FE
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.4	..	01/01/2020.	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028.	1
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A	..	02/01/2020.	Paydown		153,847	153,847	153,847	153,847	0	0	0	0	0	153,847	0	0	0	1,538	08/01/2031.	1PL
84858W AA 4	SPIRIT AIRLINES 2017-1AA 3.375% 02/15/	..	02/15/2020.	Redemption 100.0000		142,115	142,115	142,328	142,297	0	(1)	0	(1)	0	142,296	0	(181)	(181)	2,398	02/15/2030.	1FE
859245 AA 0	STERLING BANK TRUST FSB 2004-1 2.373%	..	03/26/2020.	Paydown		0	0	15,883	13,144	0	(13,144)	0	(13,144)	0	0	0	0	0	1,286	04/26/2026.	1
86212V AF 1	STORE MASTER FUNDING LLC 2018-1A A3 4	..	03/20/2020.	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	18	10/20/2048.	1FE
86212X AB 6	STORE MASTER FUNDING LLC 2019-1 A2 3.6	..	03/20/2020.	Paydown		15,437	15,437	15,437	15,437	0	0	0	0	0	15,437	0	0	0	94	10/20/2049.	1FE
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6	..	03/01/2020.	Paydown		38,944	38,944	38,926	38,821	0	0	0	0	0	38,821	0	123	123	417	03/25/2032.	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5	..	03/01/2020.	Paydown		55,879	55,879	37,987	37,987	0	0	0	0	0	37,987	0	17,893	17,893	529	08/25/2033.	1FM
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I 4.31	..	02/25/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	81	11/25/2048.	2FE
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/	..	03/20/2020.	Paydown		62,500	62,500	62,473	62,478	0	22	0	22	0	62,500	0	0	0	370	11/20/2038.	1FE
87875U AK 8	TECO FINANCE INC 5.150% 03/15/20	..	03/15/2020.	Maturity		1,000,000	1,000,000	996,900	999,920	0	80	0	80	0	1,000,000	0	0	0	25,750	03/15/2020.	2FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED	..	02/01/2020.	Redemption 100.0000		125,000	125,000	132,604	128,417	0	(25)	0	(25)	0	128,392	0	(3,392)	(3,392)	5,938	02/01/2030.	2FE
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A	..	03/20/2020.	Paydown		116,116	116,116	116,095	116,099	0	17	0	17	0	116,116	0	0	0	670	06/20/2042.	1FE
88315L AA 6	TEXTAINER MARINE CONTAINERS 2018-1A A	..	03/20/2020.	Paydown		90,000	90,000	88,936	89,063	0	937	0	937	0	90,000	0	0	0	617	08/20/2043.	1FE
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A	..	03/20/2020.	Paydown		40,000	40,000	39,987	39,988	0	12	0	12	0	40,000	0	0	0	264	04/20/2044.	1FE
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A	..	03/01/2020.	Paydown		247,143	247,143	251,159	249,308	0	(2,165)	0	(2,165)	0	247,143	0	0	0	1,288	04/25/2074.	1PL
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250	..	03/25/2020.	Paydown		121,018	121,018	124,427	121,062	0	(77)	0	(77)	0	120,985	0	33	33	617	10/25/2053.	1FM
89407# AF 5	TRANSWESTERN PIPELINE CO LLC 5.360% 12	..	02/18/2020.	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	73,869	12/09/2020.	2
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS TH	..	01/31/2020.	Redemption 100.0000		459,600	459,600	472,221	464,657	0	66	0	66	0	464,722	0	(5,122)	(5,122)	16,417	07/31/2033.	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19	..	03/16/2020.	Paydown		24,518	24,518	24,518	24,518	0	0	0	0	0	24,518	0	0	0	183	10/16/2040.	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2	..	03/15/2020.	Paydown		84,020	84,020	84,020	84,020	0	0	0	0	0	84,020	0	0	0	284	01/15/2043.	1FE
89657A AA 4	TRINITY RAIL LEASING L.P. 2018-1A A1 3	..	03/17/2020.	Paydown		149,862	149,862	149,807	149,813	0	49	0	49	0	149,862	0	0	0	954	06/17/2048.	1FE
89657B AA 2	TRINITY RAIL LEASING L.P. 2019-1A A 3	..	03/17/2020.	Paydown		19,537	19,537	19,527	19,528	0	9	0	9	0	19,537	0	0	0	124	04/17/2049.	1FE
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A	..	03/20/2020.	Paydown		87,500	87,500	87,483	87,485	0	15	0	15	0	87,500	0	0	0	576	03/20/2043.	1FE
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1	..	03/25/2020.	Paydown		0	0	2,508	2,426	0	(23)	0	(23)	0	2,403	0	(2,403)	(2,403)	542	11/08/2027.	1FE
90931L AA 6	UNITED AIR 2016-1 AA PTT 3.100% 07/07/	..	01/07/2020.	Redemption 100.0000		26,383	26,383	26,356	26,358	0	0	0	0	0	26,358	0	25	25	409	07/07/2028.	1FE
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2	..	03/03/2020.	Redemption 100.0000		83,344	83,344	83,483	83,428	0	1	0	1	0	83,429	0	(84)	(84)	1,563	09/03/2026.	1FE
913017 BV 0	UNITED TECHNOLOGIES CORP 3.100% 06/01/	..	03/04/2020.	Call 104.5222		1,045,222	1,000,000	999,230	999,792	0	14	0	14	0	999,806	0	194	194	53,230	06/01/2022.	2FE
91324P DE 9	UNITEDHEALTH GROUP INC 2.950% 10/15/27	..	03/25/2020.	Bank of America		3,536,400	3,500,000	3,470,705	3,476,377	0	633	0	633	0	3,477,010	0	59,390	59,390	46,463	10/15/2027.	1FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%	..	03/01/2020.	Paydown		78,089	78,089	78,081	78,025	0	64	0	64	0	78,089	0	0	0	306	07/20/2033.	1FE
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2	..	03/15/2020.	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	68	02/16/2043.	1FE
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A	..	03/01/2020.	Paydown		260,917	260,917	260,828	260,612	0	305	0	305	0	260,917	0	0	0	1,410	04/25/2048.	1FE
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF	..	03/01/2020.	Paydown		434,716	434,716	434,600	434,055	0	661	0	661	0	434,716	0	0	0	1,921	05/25/2047.	1FE
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A	..	03/01/2020.	Paydown		163,740	163,740	163,725	163,695	0	45	0	45	0	163,740	0	0	0	890	07/25/2049.	1FE
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2	..	03/01/2020.	Paydown		208,917	208,917	208,913	208,524	0	393	0	393	0	208,917	0	0	0	1,000	01/25/2047.	1FM
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 4.110%	..	03/01/2020.	Paydown		13,436	13,436	9,709	11,952	0	2	0	2	0	11,954	0	1,481	1,481	64	10/25/2033.	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 3.796%	..	02/01/2020.	Paydown		11,947	11,947	8,080	9,530	0	18	0	18	0	9,547	0	2,399	2,399	57	02/25/2034.	1FM
92940V AA 9	WRG Debt Funding II LLC 2017-1 A 4.458	..	03/15/2020.	Paydown		1,178,710	1,178,710	1,178,697	1,178,661	0	(1)	0	(1)	0	1,178,661	0	49	49	8,771	03/15/2026.	1PL

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44		03/15/2020.	Paydown		80,100	80,100	80,096	80,096	0	4	0	4	0	80,100	0	0	0	480	09/15/2044.	1FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		03/15/2020.	Paydown		58,310	58,310	58,302	58,306	0	4	0	4	0	58,310	0	0	0	292	03/15/2029.	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1		03/15/2020.	Paydown		74,338	74,338	74,332	74,334	0	4	0	4	0	74,338	0	0	0	334	06/16/2031.	1FE
94945P AA 3	WELK RESORTS LLC 2017-AA A 2.820% 06/1		03/15/2020.	Paydown		96,238	96,238	96,228	96,231	0	7	0	7	0	96,238	0	0	0	420	06/15/2033.	1FE
94945P AB 1	WELK RESORTS LLC 2017-AA B 3.410% 06/1		03/15/2020.	Paydown		96,251	96,251	96,235	96,241	0	11	0	11	0	96,251	0	0	0	508	06/15/2033.	2FE
94978# AH 0	CVS HEALTH CORP CTL - PASS THROUGH CERT		03/10/2020.	Redemption 100.0000		77,190	77,190	77,190	77,188	0	2	0	2	0	77,190	0	0	0	922	01/10/2024.	2
94978# AJ 6	HY-VEE INC CTL 7.420% 10/05/21		03/05/2020.	Redemption 100.0000		9,921	9,921	9,921	9,921	0	0	0	0	0	9,921	0	0	0	123	10/05/2021.	2
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		03/15/2020.	Redemption 100.0000		63,449	63,449	63,449	63,449	0	0	0	0	0	63,449	0	0	0	383	09/15/2024.	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1		03/11/2020.	Redemption 100.0000		63,704	63,704	63,704	63,704	0	0	0	0	0	63,704	0	0	0	385	10/11/2024.	2FE
949831 AA 9	WELLS FARGO MRTG BACKED SEC 2019-3 A1		03/01/2020.	Paydown		68,240	68,240	69,200	69,093	0	(853)	0	(853)	0	68,240	0	0	0	597	07/25/2049.	1FM
949831 AA 9	WELLS FARGO MRTG BACKED SEC 2019-3 A1		02/01/2020.	Paydown		142,382	142,382	144,384	144,162	0	(1,780)	0	(1,780)	0	142,382	0	0	0	667	07/25/2049.	1FE
94989U AS 0	WELLS FARGO MORTGAGE BACKED 2018-1 A17		03/01/2020.	Paydown		287,606	287,606	274,439	276,599	0	11,007	0	11,007	0	287,606	0	0	0	1,567	07/25/2047.	1FM
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1		03/01/2020.	Paydown		418,119	418,119	425,567	425,356	0	(7,237)	0	(7,237)	0	418,119	0	0	0	2,872	04/25/2049.	1FM
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I 3.573%		03/15/2020.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	112	03/15/2048.	2FE
95058X AH 1	WENDYS FUNDING LLC 2019-1A A2II 4.080%		03/15/2020.	Paydown		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	344	06/15/2049.	2FE
958254 AF 1	WESTERN GAS PARTNERS LP 4.650% 07/01/2		01/22/2020.	Various		7,380,530	7,000,000	7,014,930	7,012,969	0	(125)	0	(125)	0	7,012,844	0	367,686	367,686	180,963	07/01/2026.	2FE
958254 AK 0	WESTERN GAS PARTNERS LP 4.750% 08/15/2		01/10/2020.	J P Morgan & Co		2,066,620	2,000,000	2,004,180	2,003,748	0	(11)	0	(11)	0	2,003,737	0	62,883	62,883	39,319	08/15/2028.	2FE
958587 BH 9	WESTERN MASS ELECTRIC CO 5.100% 03/01/		03/01/2020.	Maturity		1,000,000	1,000,000	996,460	999,926	0	74	0	74	0	1,000,000	0	0	0	25,500	03/01/2020.	1FE
96033C AA 0	WESTGATE RESORTS 2016-1A A 3.500% 12/2		03/20/2020.	Paydown		275,694	275,694	274,703	275,184	0	510	0	510	0	275,694	0	0	0	1,666	12/20/2028.	1FE
96033D AA 8	WESTGATE RESORTS 2017-1A A 3.050% 12/2		03/01/2020.	Paydown		107,610	107,610	107,480	107,448	0	162	0	162	0	107,610	0	0	0	531	12/20/2030.	1FE
96033D AB 6	WESTGATE RESORTS 2017-1A B 4.050% 12/2		03/01/2020.	Paydown		16,213	16,213	16,189	16,181	0	32	0	32	0	16,213	0	0	0	164	12/20/2030.	1FE
96033D AB 6	WESTGATE RESORTS 2017-1A B 4.050% 12/2		02/01/2020.	Paydown		37,592	37,592	37,536	37,518	0	74	0	74	0	37,592	0	0	0	188	12/20/2030.	2FE
96033W AB 4	WESTGATE RESORTS 2018-1A B 3.580% 12/2		03/01/2020.	Paydown		211,180	211,180	210,124	210,380	0	800	0	800	0	211,180	0	0	0	1,202	12/20/2031.	1FE
96033W AC 2	WESTGATE RESORTS 2018-1A C 4.100% 12/2		03/01/2020.	Paydown		241,349	241,349	240,887	240,857	0	492	0	492	0	241,349	0	0	0	1,573	12/20/2031.	2FE
97064E AA 6	WILLIS ENGINE SECURITIZATION T 2018-A A		03/15/2020.	Paydown		110,244	110,244	110,238	110,239	0	5	0	5	0	110,244	0	0	0	1,175	09/15/2043.	1FE
974153 AA 6	WINGSTOP FUNDING LLC 2018-1 A2 4.970%		03/05/2020.	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	31	12/05/2048.	2FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		03/01/2020.	Paydown		39,767	39,767	41,109	40,516	0	(1)	0	(1)	0	40,515	0	(748)	(748)	245	06/27/2044.	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		03/01/2020.	Paydown		128,788	128,788	131,625	130,345	0	(1,557)	0	(1,557)	0	128,788	0	0	0	494	01/20/2045.	1FM
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		03/15/2020.	Redemption 100.0000		4,681,637	4,681,637	4,681,637	4,681,637	0	0	0	0	0	4,681,637	0	0	0	79,634	01/15/2031.	1FE
00908P AB 3	AIR CANADA 2017-1A 3.550% 01/15/30	A	01/15/2020.	Redemption 100.0000		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	1,136	01/15/2030.	1FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	03/15/2020.	Various		144,747	144,747	146,436	146,051	0	(42)	0	(42)	0	146,009	0	(1,262)	(1,262)	2,605	03/15/2027.	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	03/15/2020.	Redemption 100.0000		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	745	03/15/2023.	2FE
067901 AL 2	BARRICK GOLD CORP 3.850% 04/01/22	A	01/31/2020.	Call 104.3990		2,087,981	2,000,000	1,998,877	1,999,726	0	10	0	10	0	1,999,736	0	264	264	113,647	04/01/2022.	2FE
C7208# AH 1	PENGROWTH CORPORATION 8.980% 05/11/20	A	01/09/2020.	Redemption 98.0414		5,592,283	5,704,000	5,704,000	5,704,000	0	0	0	0	0	5,704,000	0	(111,717)	(111,717)	(1,615)	05/11/2020.	5
00802# AA 4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22	C	03/22/2020.	Redemption 100.0000		26,646	26,646	26,646	26,646	0	0	0	0	0	26,646	0	0	0	766	03/22/2035.	3FE
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	03/31/2020.	Redemption 100.0000		31,500	31,500	31,500	31,500	0	0	0	0	0	31,500	0	0	0	532	06/30/2035.	2FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	D	03/25/2020.	Paydown		75,000	75,000	74,984	74,995	0	5	0	5	0	75,000	0	0	0	434	10/25/2027.	1FE
12805P AJ 5	CAL FUNDING LTD 2018-2A A 4.340% 09/25	D	03/25/2020.	Paydown		87,500	87,500	87,490	87,491	0	9	0	9	0	87,500	0	0	0	633	09/25/2043.	1FE
268317 AD 6	ELECTRICITE DE FRANCE 144A 4.600% 01/2	D	01/27/2020.	Maturity		3,000,000	3,000,000	3,246,060	3,003,116	0	(3,116)	0	(3,116)	0	3,000,000	0	0	0	69,000	01/27/2020.	1FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	03/17/2020.	Paydown		62,500	62,500	62,487	62,493	0	0	0	0	0	62,493	0	7	7	332	07/17/2029.	1FE
38136F AJ 2	GOLDEN TREE LOAN MANAGEMENT 2017-1A B2 C	D	02/20/2020.	Paydown		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	53,244	04/20/2029.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5	D	01/15/2020.	Redemption 100.0000..		152,925	152,925	152,925	152,925	0	0	0	0	0	152,925	0	0	0	2,001	04/15/2026.	2FE
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A	D	03/20/2020.	Paydown		491,179	491,179	490,143	490,765	0	414	0	414	0	491,179	0	0	0	2,734	12/21/2026.	2FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	02/15/2020.	Redemption 100.0000..		31,028	31,028	28,088	28,724	0	47	0	47	0	28,771	0	2,257	2,257	326	11/15/2027.	2FE
784309 AA 4	S-JETS Limited 2017-1 A 3.967% 08/15/4	D	03/15/2020.	Paydown		133,078	133,078	133,078	133,076	0	2	0	2	0	133,078	0	0	0	880	08/15/2042.	1FE
83545* AB 4	SONIC HEALTHCARE INVESTMENTS SERIES B	D	01/12/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,618	01/12/2020.	2
86709L AA 4	PROJECT SUNBIRD 2020-1A A 3.671% 02/1	D	03/15/2020.	Paydown		28,022	28,022	28,021	0	0	1	0	1	0	28,022	0	0	0	40	02/15/2045.	1FE
89382P AA 3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/0	D	02/01/2020.	Redemption 100.0000..		55,000	55,000	55,206	55,165	0	(8)	0	(8)	0	55,157	0	(157)	(157)	1,684	08/01/2025.	4FE
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A 5.125	C	01/15/2020.	Paydown		20,153	20,153	19,826	19,960	0	194	0	194	0	20,153	0	0	0	86	12/13/2048.	1FE
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	03/31/2020.	Redemption 100.0000..		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	1,531	11/30/2033.	2PL
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A 4.320% 0	D	01/12/2020.	Redemption 100.0000..		23,604	23,604	23,604	23,604	0	0	0	0	0	23,604	0	0	0	510	01/12/2034.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					177,913,807	174,679,008	174,156,661	168,957,263	3,953	15,690	0	19,643	0	174,078,735	0	3,330,175	3,330,175	3,205,383	XXX	XXX
8399997.	Total - Bonds - Part 4					216,065,956	212,332,619	213,055,719	207,003,294	3,953	(82,635)	0	(78,682)	0	212,026,442	0	3,534,617	3,534,617	3,499,762	XXX	XXX
8399999.	Total - Bonds					216,065,956	212,332,619	213,055,719	207,003,294	3,953	(82,635)	0	(78,682)	0	212,026,442	0	3,534,617	3,534,617	3,499,762	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					216,065,956	XXX	213,055,719	207,003,294	3,953	(82,635)	0	(78,682)	0	212,026,442	0	3,534,617	3,534,617	3,499,762	XXX	XXX

Statement as of March 31, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
RUSSELL 2000 4/14/2020 Strike @ 1584.8025 4642L$105	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	04/12/2019	04/14/2020	5,716	9,059,048	1584.8025	362,407	0	0	0		0	(190,194)	0	0	0	0		0/0
RUSSELL 2000 4/14/2020 Strike @ 1584.8025 4642L$106	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	04/12/2019	04/14/2020	8,247	13,069,835	1584.8025	522,858	0	0	0		0	(274,301)	0	0	0	0		0/0
RUSSELL 2000 5/14/2020 Strike @ 1543.059 4642L$107	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	05/14/2019	05/14/2020	3,548	5,474,326	1543.059	260,100	0	0	10		10	(219,978)	0	0	0	0		0/0
RUSSELL 2000 5/14/2020 Strike @ 1543.059 4642L$108	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	05/14/2019	05/14/2020	1,239	1,911,187	1543.059	90,824	0	0	3		3	(76,798)	0	0	0	0		0/0
RUSSELL 2000 6/12/2020 Strike @ 1522.499 4642L$109	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	06/14/2019	06/12/2020	6,028	9,177,274	1522.499	419,900	0	0	808		808	(571,378)	0	0	0	0		0/0
RUSSELL 2000 7/14/2020 Strike @ 1569.999 4642L$110	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	07/12/2019	07/14/2020	5,176	8,126,519	1569.999	467,935	0	0	85		85	(332,280)	0	0	0	0		0/0
RUSSELL 2000 8/14/2020 Strike @ 1467.5221 4642L$111	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	08/14/2019	08/14/2020	4,943	7,253,536	1467.5221	345,297	0	0	39,076		39,076	(813,916)	0	0	0	0		0/0
RUSSELL 2000 9/14/2020 Strike @ 1578.138 4642L$112	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	09/13/2019	09/14/2020	6,285	9,918,471	1578.138	462,100	0	0	887		887	(555,163)	0	0	0	0		0/0
RUSSELL 2000 10/14/2020 Strike @ 1505.429 4642L$113	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	10/14/2019	10/14/2020	5,230	7,873,619	1505.429	371,968	0	0	7,929		7,929	(862,363)	0	0	0	0		0/0
RUSSELL 2000 11/13/2020 Strike @ 1588.7936 4642L$114	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	11/14/2019	11/13/2020	4,981	7,914,226	1588.7936	597,061	0	0	4,169		4,169	(658,025)	0	0	0	0		0/0
RUSSELL 2000 12/14/2020 Strike @ 1637.976 4642L$115	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	12/13/2019	12/14/2020	4,635	7,591,380	1637.976	314,283	0	0	1,279		1,279	(383,361)	0	0	0	0		0/0
RUSSELL 2000 1/14/2021 Strike @ 1675.741 4642L$116	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528...	01/14/2020	01/14/2021	7,577	12,696,268	1675.741	0	498,963	0	4,235		4,235	(494,728)	0	0	0	0		0/0
RUSSELL 2000 2/12/2021 Strike @ 1687.584 4642L$117	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528...	02/14/2020	02/12/2021	19,864	33,522,118	1687.584	0	1,243,671	0	13,637		13,637	(1,230,034)	0	0	0	0		0/0
RUSSELL 2000 3/12/2021 Strike @ 1209.07 4642L$118	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	03/13/2020	03/12/2021	22,186	26,824,681	1209.07	0	2,667,478	0	1,304,563		1,304,563	(1,362,915)	0	0	0	0		0/0
S&P 500 4/14/2020 Strike @ 2907.41 7846L$130	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	04/12/2019	04/14/2020	13,672	39,750,604	2907.41	2,351,613	0	0	51,787		51,787	(4,751,786)	0	0	0	0		0/0
S&P 500 4/14/2020 Strike @ 2907.41 7846L$131	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	04/12/2019	04/14/2020	25,201	73,269,494	2907.41	4,334,564	0	0	92,678		92,678	(8,218,494)	0	0	0	0		0/0
S&P 500 5/14/2020 Strike @ 2834.41 7846L$133	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	05/14/2019	05/14/2020	10,567	29,952,316	2834.41	1,946,900	0	0	374,324		374,324	(4,116,195)	0	0	0	0		0/0
S&P 500 5/14/2020 Strike @ 2834.41 7846L$134	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	05/14/2019	05/14/2020	4,371	12,389,546	2834.41	805,305	0	0	154,836		154,836	(1,702,633)	0	0	0	0		0/0
S&P 500 6/12/2020 Strike @ 2886.98 7846L$136	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	06/14/2019	06/12/2020	12,109	34,957,055	2886.98	2,163,200	0	0	475,319		475,319	(4,199,755)	0	0	0	0		0/0
S&P 500 7/14/2020 Strike @ 3013.77 7846L$138	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	07/12/2019	07/14/2020	10,003	30,145,747	3013.77	1,795,700	0	0	256,896		256,896	(2,667,783)	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 2840.6 7846L$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653...	08/14/2019	08/14/2020	13,044	37,051,991	2840.6	2,529,438	0	0	1,724,969		1,724,969	(2,503,066)	0	0	0	0		0/0
S&P 500 9/14/2020 Strike @ 3007.39 7846L$142	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80...	09/13/2019	09/14/2020	12,898	38,789,797	3007.39	2,491,946	0	0	601,777		601,777	(3,491,679)	0	0	0	0		0/0

Statement as of March 31, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 9/14/2020 Strike @ 3007.39 7846L$143	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	3,419	10,282,597	3007.39	660,578	0	0	159,522		159,522	(925,592)	0	0	0	0		0/0
S&P 500 10/14/2020 Strike @ 2966.15 7846L$145	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	9,029	26,782,495	2966.15	1,766,617	0	0	621,235		621,235	(2,625,103)	0	0	0	0		0/0
S&P 500 11/13/2020 Strike @ 3096.63 7846L$148	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2019	11/13/2020	7,833	24,255,129	3096.63	1,522,763	0	0	477,370		477,370	(1,525,198)	0	0	0	0		0/0
S&P 500 12/14/2020 Strike @ 3168.8 7846L$149	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/13/2019	12/14/2020	6,889	21,829,927	3168.8	1,386,201	0	0	255,359		255,359	(1,346,063)	0	0	0	0		0/0
S&P 500 1/14/2021 Strike @ 3284.41562 7846L$151	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2020	01/14/2021	12,327	40,487,090	3284.41562	0	2,360,396	0	310,472		310,472	(2,049,924)	0	0	0	0		0/0
S&P 500 2/12/2021 Strike @ 3380.16 7846L$154	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2020	02/12/2021	30,444	102,904,983	3380.16	0	5,917,037	0	574,546		574,546	(5,342,491)	0	0	0	0		0/0
S&P 500 3/12/2021 Strike @ 2711.02 7846L$155	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2020	03/12/2021	47,349	128,363,002	2711.02	0	13,786,952	0	10,523,184		10,523,184	(3,263,770)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2020 Strike @ 163.3022 BXIIG$006	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2017	04/14/2020	7,309	1,193,582	163.3022	57,173	0	0	155,360		155,360	(46,293)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2020 Strike @ 166.4841 BXIIG$007	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2017	05/14/2020	3,330	554,357	166.4841	26,498	0	0	60,108		60,108	(21,133)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2020 Strike @ 168.9675 BXIIG$008	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2017	06/12/2020	8,003	1,352,255	168.9675	64,232	0	0	124,541		124,541	(51,039)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2020 Strike @ 167.017 BXIIG$009	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2017	07/14/2020	3,843	641,846	167.017	30,560	0	0	67,233		67,233	(24,293)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2020 Strike @ 166.3356 BXIIG$010	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2017	08/14/2020	2,470	410,886	166.3356	19,681	0	0	44,881		44,881	(15,539)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2020 Strike @ 168.6971 BXIIG$011	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2017	09/14/2020	10,925	1,843,018	168.6971	87,728	0	0	173,009		173,009	(68,979)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2020 Strike @ 173.3773 BXIIG$012	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2017	10/14/2020	4,657	807,371	173.3773	38,188	0	0	53,138		53,138	(29,470)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 176.2006 BXIIG$013	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2017	11/13/2020	6,497	1,144,856	176.2006	54,402	0	0	58,874		58,874	(40,221)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2020 Strike @ 176.7431 BXIIG$014	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/15/2017	12/14/2020	12,689	2,242,718	176.7431	106,043	0	0	111,292		111,292	(77,249)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$015	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/12/2018	01/14/2021	24,543	4,318,237	175.9437	203,781	0	0	234,429		234,429	(148,471)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$016	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/05/2018	01/14/2021	6,271	1,103,280	175.9437	52,046	0	0	59,895		59,895	(37,933)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2021 Strike @ 168.0285 BXIIG$017	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2018	02/12/2021	176,309	29,624,977	168.0285	1,401,840	0	0	2,993,224		2,993,224	(1,090,809)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2021 Strike @ 169.6624 BXIIG$018	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/14/2018	03/12/2021	179,596	30,470,666	169.6624	1,426,613	0	0	2,800,362		2,800,362	(1,099,107)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2021 Strike @ 169.8689 BXIIG$019	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2018	04/14/2021	75,659	12,852,142	169.8689	601,552	0	0	1,175,009		1,175,009	(459,132)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2021 Strike @ 170.7436 BXIIG$020	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2018	05/14/2021	18,395	3,140,799	170.7436	153,229	0	0	274,083		274,083	(110,060)	0	0	0	0		0/0

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

1 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)
BARCLAYS CUSTOM 6/14/2021 Strike @ 172.2793 BXIIG$023	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/15/2018	06/14/2021	4,930	849,292	172.2793	41,260	0	0	67,846		67,846	(28,975)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2021 Strike @ 174.1576 BXIIG$025	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2018	07/14/2021	10,547	1,836,783	174.1576	85,383	0	0	131,203		131,203	(60,467)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$026	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2018	08/13/2021	5,825	1,007,292	172.9247	46,979	0	0	77,826		77,826	(33,454)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$027	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2018	08/13/2021	1,905	329,456	172.9247	15,366	0	0	25,455		25,455	(10,942)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2021 Strike @ 173.2475 BXIIG$030	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/18/2018	09/14/2021	11,593	2,008,498	173.2475	93,581	0	0	153,551		153,551	(65,766)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2021 Strike @ 168.2026 BXIIG$032	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/15/2018	10/14/2021	4,288	721,229	168.2026	33,402	0	0	74,925		74,925	(24,718)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2022 Strike @ 167.5568 BXIIG$034	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2019	01/14/2022	543	90,973	167.5568	4,257	0	0	9,932		9,932	(3,057)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2020 Strike @ 178.9959 BXIIG$036	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2019	06/12/2020	15,148	2,711,357	178.9959	72,103	0	0	88,244		88,244	(100,001)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2020 Strike @ 180.8736 BXIIG$037	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/16/2019	07/14/2020	15,395	2,784,536	180.8736	74,050	0	0	69,923		69,923	(98,169)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2020 Strike @ 181.3586 BXIIG$038	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2019	08/14/2020	15,229	2,761,903	181.3586	74,013	0	0	68,344		68,344	(93,813)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2020 Strike @ 184.7776 BXIIG$039	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/16/2019	09/14/2020	17,705	3,271,474	184.7776	87,285	0	0	48,911		48,911	(96,473)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2020 Strike @ 187.6872 BXIIG$040	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2019	10/14/2020	12,270	2,302,954	187.6872	61,474	0	0	22,440		22,440	(57,263)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 189.9725 BXIIG$041	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2019	11/13/2020	2,215	420,873	189.9725	11,232	0	0	2,945		2,945	(8,884)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2022 Strike @ 189.9725 BXIIG$042	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2019	11/14/2022	3,054	580,210	189.9725	27,854	0	0	17,942		17,942	(10,989)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2020 Strike @ 191.6586 BXIIG$043	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2019	12/14/2020	1,652	316,616	191.6586	8,458	0	0	1,800		1,800	(5,804)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2022 Strike @ 191.6586 BXIIG$044	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/16/2019	12/14/2022	1,910	366,108	191.6586	17,536	0	0	10,286		10,286	(6,470)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 193.5362 BXIIG$045	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2020	01/14/2021	4,912	950,555	193.5362	0	25,491	0	4,554		4,554	(20,936)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/13/2023 Strike @ 193.5362 BXIIG$046	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2020	01/13/2023	5,713	1,105,630	193.5362	0	53,072	0	28,078		28,078	(24,994)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2021 Strike @ 197.192 BXIIG$047	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2020	02/12/2021	16,868	3,326,195	197.192	0	89,062	0	9,869		9,869	(79,193)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2023 Strike @ 197.192 BXIIG$048	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2020	02/14/2023	5,714	1,126,796	197.192	0	54,285	0	22,647		22,647	(31,638)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2021 Strike @ 184.111 BXIIG$049	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/16/2020	03/12/2021	7,443	1,370,362	184.111	0	36,843	0	37,706		37,706	863	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2023 Strike @ 184.111 BXIIG$050	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/16/2020	03/14/2023	2,279	419,504	184.111	0	20,735	0	21,134		21,134	400	0	0	0	0		0/0

Statement as of March 31, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$026 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/06/2018	12/06/2023	0	273,000,000	2.75	10,504,305	0	0	49,566,521		49,566,521	28,925,252	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$030 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/06/2018	12/06/2023	0	245,000,000	2.75	9,300,000	0	0	44,079,437		44,079,437	25,540,087	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$032 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14	12/06/2018	12/06/2023	0	275,000,000	2.75	10,615,000	0	0	50,006,794		50,006,794	28,582,344	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$034 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528	12/06/2018	12/06/2023	0	261,000,000	2.75	9,450,000	0	0	47,235,216		47,235,216	27,423,402	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$028 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Credit Suisse ANGGYXNX0JLX3X63JN86	12/06/2018	12/06/2023	0	246,000,000	2.75	9,450,000	0	0	44,749,897		44,749,897	26,102,149	0	0	0	0		0/0
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										82,366,662	26,753,985	0	263,049,819	XXX	263,049,819	75,637,796	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
RUSSELL 2000 04/13/2020 Strike @ 1510.58 46428$083 Periodic 04/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	04/15/2020	10,629	16,055,275	1510.58	0	0	0	2,832,412		2,832,412	3,602,576	0	0	0	0		0/0
RUSSELL 2000 05/13/2020 Strike @ 1510.58 46428$084 Periodic 05/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	05/15/2020	10,629	16,055,275	1510.58	0	0	0	2,786,604		2,786,604	3,549,735	0	0	0	0		0/0
RUSSELL 2000 06/12/2020 Strike @ 1510.58 46428$085 Periodic 06/12/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	06/16/2020	10,629	16,055,275	1510.58	0	0	0	2,762,748		2,762,748	3,523,789	0	0	0	0		0/0
RUSSELL 2000 07/13/2020 Strike @ 1510.58 46428$086 Periodic 07/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	07/15/2020	10,629	16,055,275	1510.58	0	0	0	2,722,899		2,722,899	3,489,054	0	0	0	0		0/0
RUSSELL 2000 08/13/2020 Strike @ 1510.58 46428$087 Periodic 08/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	08/17/2020	10,629	16,055,275	1510.58	0	0	0	2,695,390		2,695,390	3,460,081	0	0	0	0		0/0
RUSSELL 2000 09/11/2020 Strike @ 1578.14 46428$088 Periodic 09/11/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	09/13/2019	09/15/2020	16,896	26,664,285	1578.14	0	0	0	5,336,286		5,336,286	6,291,826	0	0	0	0		0/0
RUSSELL 2000 10/09/2020 Strike @ 1511.9 46428$089 Periodic 10/09/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	10/11/2019	10/14/2020	11,568	17,489,100	1511.9	0	0	0	3,003,214		3,003,214	3,728,665	0	0	0	0		0/0
RUSSELL 2000 11/13/2020 Strike @ 1589.179 46428$090 Periodic 11/13/2020	Variable Annuities	Exhibit 5	Product equity risk	CREDIT SUISSE FB USA	11/13/2019	11/17/2020	9,225	14,659,604	1589.179	0	0	0	3,032,795		3,032,795	3,413,139	0	0	0	0		0/0
RUSSELL 2000 12/11/2020 Strike @ 1637.98 46428$091 Periodic 12/11/2020	Variable Annuities	Exhibit 5	Product equity risk	CREDIT SUISSE GROUP-	12/13/2019	12/15/2020	9,643	15,794,697	1637.98	0	0	0	3,669,175		3,669,175	3,821,190	0	0	0	0		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 01/13/2021 Strike @ 1669.605 46428$092 Periodic 01/13/2021	Variable Annuities	Exhibit 5	Product equity risk	MORGAN STANLEY	01/13/2020	01/15/2021	9,564	15,968,169	1669.605	0	0	0	3,999,576		3,999,576	3,999,576	0	0	0	0		0/0
RUSSELL 2000 2021-02-12 Strike @ 1693.736 46428$093 Periodic 02/12/2021	Variable Annuities	Exhibit 5	Product equity risk	BANK OF NOVA SCOTIA	02/13/2020	02/12/2021	7,686	13,018,173	1693.736	0	0	0	3,419,869		3,419,869	3,419,869	0	0	0	0		0/0
FTSE 100 04/17/2020 Strike @ 7189.65 50424Q$$7 Periodic 04/17/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	08/19/2019	04/21/2020	1,298	9,328,715	7189.65	0	0	0	1,465,772		1,465,772	1,830,298	0	0	0	0		0/0
FTSE 100 05/19/2020 Strike @ 7189.65 50424Q$$8 Periodic 05/19/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	08/19/2019	05/21/2020	1,298	9,328,715	7189.65	0	0	0	1,434,939		1,434,939	1,795,321	0	0	0	0		0/0
FTSE 100 06/19/2020 Strike @ 7189.65 50424Q$$9 Periodic 06/19/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	08/19/2019	06/23/2020	1,298	9,328,715	7189.65	0	0	0	1,399,774		1,399,774	1,752,229	0	0	0	0		0/0
FTSE 100 07/17/2020 Strike @ 7189.65 50424Q$00 Periodic 07/17/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	08/19/2019	07/21/2020	1,298	9,328,715	7189.65	0	0	0	1,380,154		1,380,154	1,722,614	0	0	0	0		0/0
FTSE 100 08/19/2020 Strike @ 7189.65 50424Q$01 Periodic 08/19/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	08/19/2019	08/21/2020	1,298	9,328,715	7189.65	0	0	0	1,353,426		1,353,426	1,698,841	0	0	0	0		0/0
FTSE 100 09/18/2020 Strike @ 7356.42 50424Q$02 Periodic 09/18/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	09/19/2019	09/22/2020	1,919	14,113,365	7356.42	0	0	0	2,290,257		2,290,257	2,659,578	0	0	0	0		0/0
FTSE 100 10/16/2020 Strike @ 7161.83 50424Q$03 Periodic 10/16/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC	10/18/2019	10/20/2020	1,819	13,030,234	7161.83	0	0	0	1,826,528		1,826,528	2,158,466	0	0	0	0		0/0
FTSE 100 11/19/2020 Strike @ 7323.8 50424Q$04 Periodic 11/19/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	11/19/2019	11/23/2020	1,327	9,717,291	7323.8	0	0	0	1,598,011		1,598,011	1,747,815	0	0	0	0		0/0
FTSE 100 12/18/2020 Strike @ 7573.82 50424Q$05 Periodic 12/18/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	12/19/2019	12/22/2020	957	7,250,569	7573.82	0	0	0	1,353,919		1,353,919	1,351,697	0	0	0	0		0/0
FTSE 100 01/15/2021 Strike @ 7674.56 50424Q$06 Periodic 01/15/2021	Variable Annuities	Exhibit 5	Product equity risk	CREDIT SUISSE GROUP-	01/17/2020	01/20/2021	1,029	7,895,511	7674.56	0	0	0	1,598,467		1,598,467	1,598,467	0	0	0	0		0/0
FTSE 100 2021-02-19 Strike @ 7457.02 50424Q$07 Periodic 02/19/2021	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC	02/19/2020	02/19/2021	168	1,250,244	7457.02	0	0	0	223,129		223,129	223,129	0	0	0	0		0/0
NIKKEI 225 04/17/2020 Strike @ 22492.68 65411Q$$6 Periodic 04/17/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC	10/18/2019	04/21/2020	236	5,309,172	22493	0	0	0	578,384		578,384	740,977	0	0	0	0		0/0
NIKKEI 225 05/18/2020 Strike @ 22492.68 65411Q$$7 Periodic 05/18/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC	10/18/2019	05/20/2020	236	5,309,172	22493	0	0	0	561,200		561,200	727,143	0	0	0	0		0/0

Statement as of March 31, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NIKKEI 225 06/18/2020 Strike @ 22492.68 65411Q$$8 Periodic 06/18/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	10/18/2019	06/22/2020	236	5,309,172	22493	0	0	0	553,235		553,235	716,488	0	0	0	0		0/0
NIKKEI 225 07/17/2020 Strike @ 22492.68 65411Q$$9 Periodic 07/17/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	10/18/2019	07/21/2020	236	5,309,172	22493	0	0	0	543,813		543,813	707,672	0	0	0	0		0/0
NIKKEI 225 08/18/2020 Strike @ 22492.68 65411Q$10 Periodic 08/18/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	10/18/2019	08/20/2020	236	5,309,172	22493	0	0	0	529,667		529,667	695,789	0	0	0	0		0/0
NIKKEI 225 09/18/2020 Strike @ 22492.68 65411Q$11 Periodic 09/18/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	10/18/2019	09/22/2020	236	5,309,172	22493	0	0	0	514,935		514,935	680,640	0	0	0	0		0/0
NIKKEI 225 10/16/2020 Strike @ 22492.68 65411Q$12 Periodic 10/16/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	10/18/2019	10/20/2020	236	5,309,172	22493	0	0	0	504,887		504,887	677,048	0	0	0	0		0/0
NIKKEI 225 11/19/2020 Strike @ 23292.65 65411Q$13 Periodic 11/19/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	11/19/2019	11/23/2020	294	6,840,353	23293	0	0	0	838,942		838,942	930,160	0	0	0	0		0/0
NIKKEI 225 12/18/2020 Strike @ 23964.85 65411Q$14 Periodic 12/18/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	12/19/2019	12/22/2020	265	6,352,842	23965	0	0	0	902,899		902,899	882,284	0	0	0	0		0/0
NIKKEI 225 01/15/2021 Strike @ 24041.26 65411Q$15 Periodic 01/15/2021	Variable Annuities	Exhibit 5	Product equity risk	CREDIT SUISSE GROUP-	01/17/2020	01/20/2021	241	5,796,348	24041	0	0	0	843,803		843,803	843,803	0	0	0	0		0/0
NIKKEI 225 2021-02-19 Strike @ 23400.7 65411Q$16 Periodic 02/19/2021	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	02/19/2020	02/19/2021	109	2,543,656	23401	0	0	0	341,947		341,947	341,947	0	0	0	0		0/0
NASDAQ 100 04/13/2020 Strike @ 7728.15 73935$075 Periodic 04/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	04/15/2020	1,281	9,898,678	7728.15	0	0	0	(279,805)		(279,805)	220,777	0	0	0	0		0/0
NASDAQ 100 05/13/2020 Strike @ 7728.15 73935$076 Periodic 05/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	05/15/2020	1,281	9,898,678	7728.15	0	0	0	(70,715)		(70,715)	430,973	0	0	0	0		0/0
NASDAQ 100 06/12/2020 Strike @ 7728.15 73935$077 Periodic 06/12/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	06/16/2020	1,281	9,898,678	7728.15	0	0	0	15,379		15,379	517,331	0	0	0	0		0/0
NASDAQ 100 07/13/2020 Strike @ 7728.15 73935$078 Periodic 07/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	07/15/2020	1,281	9,898,678	7728.15	0	0	0	74,335		74,335	571,020	0	0	0	0		0/0
NASDAQ 100 08/13/2020 Strike @ 7728.15 73935$079 Periodic 08/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	08/17/2020	1,281	9,898,678	7728.15	0	0	0	100,013		100,013	596,451	0	0	0	0		0/0
NASDAQ 100 09/11/2020 Strike @ 7892.96 73935$080 Periodic 09/11/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	09/13/2019	09/15/2020	2,083	16,439,615	7892.96	0	0	0	375,792		375,792	1,074,444	0	0	0	0		0/0

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NASDAQ 100 10/09/2020 Strike @ 7843.875 73935$081	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	10/11/2019	10/14/2020	1,375	10,782,740	7843.875	0	0	0	228,594		228,594	700,247	0	0	0	0		0/0
NASDAQ 100 11/13/2020 Strike @ 8259.813 73935$082 Periodic 11/13/2020	Variable Annuities	Exhibit 5	Product equity risk	CREDIT SUISSE FB USA	11/13/2019	11/17/2020	1,183	9,770,368	8259.813	0	0	0	444,237		444,237	722,300	0	0	0	0		0/0
NASDAQ 100 12/11/2020 Strike @ 8487.71 73935$083 Periodic 12/11/2020	Variable Annuities	Exhibit 5	Product equity risk	CREDIT SUISSE GROUP-	12/13/2019	12/15/2020	1,549	13,149,670	8487.71	0	0	0	840,860		840,860	1,030,773	0	0	0	0		0/0
NASDAQ 100 01/13/2021 Strike @ 9070.648 73935$084 Periodic 01/13/2021	Variable Annuities	Exhibit 5	Product equity risk	MORGAN STANLEY	01/13/2020	01/15/2021	1,557	14,118,645	9070.648	0	0	0	1,470,563		1,470,563	1,470,563	0	0	0	0		0/0
NASDAQ 100 2021-02-12 Strike @ 9595.703 73935$085 Periodic 02/12/2021	Variable Annuities	Exhibit 5	Product equity risk	BANK OF NOVA SCOTIA	02/13/2020	02/12/2021	2,106	20,204,520	9595.703	0	0	0	2,712,909		2,712,909	2,712,909	0	0	0	0		0/0
S&P 500 04/13/2020 Strike @ 2926.32 78462$100 Periodic 04/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	04/15/2020	24,812	72,607,881	2926.32	0	0	0	4,683,869		4,683,869	7,767,044	0	0	0	0		0/0
S&P 500 05/13/2020 Strike @ 2926.32 78462$101 Periodic 05/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	05/15/2020	24,812	72,607,881	2926.32	0	0	0	4,856,406		4,856,406	7,911,679	0	0	0	0		0/0
S&P 500 06/12/2020 Strike @ 2926.32 78462$102 Periodic 06/12/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	06/16/2020	24,812	72,607,881	2926.32	0	0	0	5,156,621		5,156,621	8,182,228	0	0	0	0		0/0
S&P 500 07/13/2020 Strike @ 2926.32 78462$103 Periodic 07/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	07/15/2020	24,812	72,607,881	2926.32	0	0	0	5,399,393		5,399,393	8,375,545	0	0	0	0		0/0
S&P 500 08/13/2020 Strike @ 2926.32 78462$104 Periodic 08/13/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	08/13/2019	08/17/2020	24,812	72,607,881	2926.32	0	0	0	5,680,305		5,680,305	8,547,108	0	0	0	0		0/0
S&P 500 09/11/2020 Strike @ 3007.39 78462$105 Periodic 09/11/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	09/13/2019	09/15/2020	40,097	120,586,054	3007.39	0	0	0	11,701,637		11,701,637	15,528,582	0	0	0	0		0/0
S&P 500 10/09/2020 Strike @ 2970.27 78462$106 Periodic 10/09/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	10/11/2019	10/14/2020	26,628	79,092,498	2970.27	0	0	0	7,172,702		7,172,702	9,854,608	0	0	0	0		0/0
S&P 500 11/13/2020 Strike @ 3094.04 78462$107 Periodic 11/13/2020	Variable Annuities	Exhibit 5	Product equity risk	CREDIT SUISSE FB USA	11/13/2019	11/17/2020	29,552	91,435,318	3094.04	0	0	0	10,924,698		10,924,698	12,662,368	0	0	0	0		0/0
S&P 500 12/11/2020 Strike @ 3168.8 78462$108 Periodic 12/11/2020	Variable Annuities	Exhibit 5	Product equity risk	CREDIT SUISSE GROUP-	12/13/2019	12/15/2020	29,512	93,519,178	3168.8	0	0	0	12,905,939		12,905,939	13,669,743	0	0	0	0		0/0
S&P 500 01/13/2021 Strike @ 3288.13 78462$109 Periodic 01/13/2021	Variable Annuities	Exhibit 5	Product equity risk	MORGAN STANLEY	01/13/2020	01/15/2021	30,891	101,574,577	3288.13	0	0	0	17,025,687		17,025,687	17,025,687	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 2/12/2021 Strike @ 3373.94 78462$110 Periodic 02/12/2021	Variable Annuities	Exhibit 5	Product equity risk	BANK OF NOVA SCOTIA	02/13/2020	02/12/2021	31,398	105,936,385	3373.94	0	0	0	19,548,845		19,548,845	19,548,845	0	0	0	0		0/0
S&P 500 3/17/2021 Strike @ 2529.19 78462$111 Periodic 03/17/2021	Variable Annuities	Exhibit 5	Product equity risk	CREDIT SUISSE GROUP-	03/17/2020	03/17/2021	35,585	90,000,012	2529.19	0	0	0	920,525		920,525	920,525	0	0	0	0		0/0
S&P 500 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,353	1089.41	74,010	0	0	92		92	91	0	0	0	0		0/0
S&P 500 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1049	41,303	0	0	160		160	159	0	0	0	0		0/0
S&P 500 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1049	35,208	0	0	276		276	274	0	0	0	0		0/0
S&P 500 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,180	1049.33	30,864	0	0	412		412	408	0	0	0	0		0/0
S&P 500 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,920	1049.33	35,348	0	0	649		649	641	0	0	0	0		0/0
S&P 500 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,824	1141.2	4,658	0	0	185		185	185	0	0	0	0		0/0
S&P 500 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,582	1183.26	6,185	0	0	319		319	318	0	0	0	0		0/0
S&P 500 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,125	1180.55	11,122	0	0	648		648	646	0	0	0	0		0/0
S&P 500 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,747	1257.64	17,796	0	0	1,333		1,333	1,321	0	0	0	0		0/0
S&P 500 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,459	1286.12	21,324	0	0	1,795		1,795	1,772	0	0	0	0		0/0
S&P 500 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,086	1327.22	28,446	0	0	2,699		2,699	2,646	0	0	0	0		0/0
S&P 500 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,504	1325.83	46,387	0	0	4,675		4,675	4,555	0	0	0	0		0/0
S&P 500 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,633	1363.61	37,620	0	0	4,251		4,251	4,100	0	0	0	0		0/0
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,237	1257.6	145,214	0	0	11,930		11,930	11,024	0	0	0	0		0/0
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	780,970	1257.6	230,056	0	0	19,983		19,983	18,341	0	0	0	0		0/0
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,293	1257.6	75,313	0	0	6,868		6,868	6,260	0	0	0	0		0/0
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,445	1257.6	83,041	0	0	7,954		7,954	7,193	0	0	0	0		0/0
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,366	1257.6	42,517	0	0	4,259		4,259	3,824	0	0	0	0		0/0
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,354	1257.6	78,819	0	0	8,239		8,239	7,343	0	0	0	0		0/0

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S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,536	1257.6	88,085	0	0	9,601		9,601	8,489	0	0	0	0		0/0
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,179	1257.6	194,165	0	0	21,887		21,887	19,218	0	0	0	0		0/0
EURO STOXX 50 04/17/2020 Strike @ 3369.37 78463Q$$7 Periodic 04/17/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	08/19/2019	04/21/2020	2,437	8,212,705	3369.37	0	0	0	965,916		965,916	1,352,763	0	0	0	0		0/0
EURO STOXX 50 05/19/2020 Strike @ 3369.37 78463Q$$8 Periodic 05/19/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	08/19/2019	05/21/2020	2,437	8,212,705	3369.37	0	0	0	949,410		949,410	1,373,814	0	0	0	0		0/0
EURO STOXX 50 06/19/2020 Strike @ 3369.37 78463Q$$9 Periodic 06/19/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	08/19/2019	06/23/2020	2,437	8,212,705	3369.37	0	0	0	944,035		944,035	1,371,633	0	0	0	0		0/0
EURO STOXX 50 07/17/2020 Strike @ 3369.37 78463Q$00 Periodic 07/17/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	08/19/2019	07/21/2020	2,437	8,212,705	3369.37	0	0	0	951,212		951,212	1,378,710	0	0	0	0		0/0
EURO STOXX 50 08/19/2020 Strike @ 3369.37 78463Q$01 Periodic 08/19/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	08/19/2019	08/21/2020	2,437	8,212,705	3369.37	0	0	0	933,757		933,757	1,360,845	0	0	0	0		0/0
EURO STOXX 50 09/18/2020 Strike @ 3552.65 78463Q$02 Periodic 09/18/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	09/19/2019	09/22/2020	3,497	12,424,967	3552.65	0	0	0	1,891,113		1,891,113	2,339,934	0	0	0	0		0/0
EURO STOXX 50 10/16/2020 Strike @ 3579.59 78463Q$03 Periodic 10/16/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	10/18/2019	10/20/2020	3,205	11,471,405	3579.59	0	0	0	1,901,672		1,901,672	2,337,450	0	0	0	0		0/0
EURO STOXX 50 11/19/2020 Strike @ 3696.56 78463Q$04 Periodic 11/19/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	11/19/2019	11/23/2020	2,085	7,705,997	3696.56	0	0	0	1,437,464		1,437,464	1,504,538	0	0	0	0		0/0
EURO STOXX 50 12/18/2020 Strike @ 3739.17 78463Q$05 Periodic 12/18/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP	12/19/2019	12/22/2020	1,900	7,104,685	3739.17	0	0	0	1,373,668		1,373,668	1,385,519	0	0	0	0		0/0
EURO STOXX 50 01/15/2021 Strike @ 3808.26 78463Q$06 Periodic 01/15/2021	Variable Annuities	Exhibit 5	Product equity risk	CREDIT SUISSE GROUP-	01/17/2020	01/20/2021	1,879	7,154,007	3808.26	0	0	0	1,498,389		1,498,389	1,498,389	0	0	0	0		0/0
EURO STOXX 50 2021-02-19 Strike @ 3865.18 78463Q$07 Periodic 02/19/2021	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC.	02/19/2020	02/19/2021	2,479	9,582,477	3865.18	0	0	0	2,108,614		2,108,614	2,108,614	0	0	0	0		0/0
0169999999. Total-Purchased Options-Hedging Other-Put Options										1,327,481	0	0	185,851,311	XXX	185,851,311	226,934,675	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										83,694,143	26,753,985	0	448,901,130	XXX	448,901,130	302,572,472	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										82,366,662	26,753,985	0	263,049,819	XXX	263,049,819	75,637,796	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										1,327,481	0	0	185,851,311	XXX	185,851,311	226,934,675	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										83,694,143	26,753,985	0	448,901,130	XXX	448,901,130	302,572,472	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 4/14/2020 Strike @ 1683.22 4642S$105	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/12/2019	04/14/2020	5,716	9,621,622	1683.22	92,447	0	0	0		0	103,742	0	0	0	0		0/0
RUSSELL 2000 4/14/2020 Strike @ 1672.76 4642S$106	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/12/2019	04/14/2020	8,247	13,795,218	1672.76	162,131	0	0	0		0	149,619	0	0	0	0		0/0
RUSSELL 2000 5/14/2020 Strike @ 1615.891385 4642S$107	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	3,548	5,732,714	1615.891385	128,169	0	0	0		0	30,323	0	0	0	0		0/0
RUSSELL 2000 5/14/2020 Strike @ 1600.769407 4642S$108	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	1,239	1,982,665	1600.769407	52,600	0	0	0		0	20,198	0	0	0	0		0/0
RUSSELL 2000 6/12/2020 Strike @ 1613.392 4642S$109	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	06/14/2019	06/12/2020	6,028	9,725,156	1613.392	164,772	0	0	(0)		(0)	129,343	0	0	0	0		0/0
RUSSELL 2000 7/14/2020 Strike @ 1660.902 4642S$110	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	5,176	8,597,045	1660.902	279,400	0	0	(0)		(0)	48,199	0	0	0	0		0/0
RUSSELL 2000 8/14/2020 Strike @ 1554.105904 4642S$111	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/14/2019	08/14/2020	4,943	7,681,495	1554.105904	133,494	0	0	(21,314)		(21,314)	443,954	0	0	0	0		0/0
RUSSELL 2000 9/14/2020 Strike @ 1672.353 4642S$112	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	6,285	10,510,605	1672.353	179,424	0	0	(56)		(56)	168,557	0	0	0	0		0/0
RUSSELL 2000 10/14/2020 Strike @ 1591.389 4642S$113	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	5,230	8,323,203	1591.389	153,609	0	0	(1,162)		(1,162)	493,391	0	0	0	0		0/0
RUSSELL 2000 11/13/2020 Strike @ 1679.03708 4642S$114	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2019	11/13/2020	4,981	8,363,754	1679.03708	379,419	0	0	(2,274)		(2,274)	358,923	0	0	0	0		0/0
RUSSELL 2000 12/14/2020 Strike @ 1725.11632 4642S$115	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/13/2019	12/14/2020	4,635	7,995,241	1725.116323	123,740	0	0	(615)		(615)	161,820	0	0	0	0		0/0
RUSSELL 2000 1/14/2021 Strike @ 1765.225569 4642S$116	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/14/2020	01/14/2021	7,577	13,374,249	1765.225569	0	(167,591)	0	(2,670)		(2,670)	164,921	0	0	0	0		0/0
RUSSELL 2000 2/12/2021 Strike @ 1776.18216 4642S$117	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/14/2020	02/12/2021	19,864	35,282,029	1776.18216	0	(408,970)	0	(9,158)		(9,158)	399,812	0	0	0	0		0/0
RUSSELL 2000 3/12/2021 Strike @ 1270.49 4642S$118	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/13/2020	03/12/2021	22,186	28,187,358	1270.49	0	(1,822,499)	0	(711,580)		(711,580)	1,110,919	0	0	0	0		0/0
S&P 500 4/14/2020 Strike @ 3078.95 7846S$130	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/12/2019	04/14/2020	13,672	42,095,928	3078.95	1,067,668	0	0	(30,209)		(30,209)	2,771,875	0	0	0	0		0/0
S&P 500 4/14/2020 Strike @ 3067.9 7846S$131	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/12/2019	04/14/2020	25,201	77,313,995	3067.9	2,092,517	0	0	(54,062)		(54,062)	4,794,122	0	0	0	0		0/0
S&P 500 5/14/2020 Strike @ 2953.17178 7846S$133	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	10,567	31,207,318	2953.17178	1,228,045	0	0	(131,624)		(131,624)	3,258,724	0	0	0	0		0/0
S&P 500 5/14/2020 Strike @ 2955.43931 7846S$134	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	4,371	12,918,580	2955.43931	503,000	0	0	(53,292)		(53,292)	1,340,640	0	0	0	0		0/0
S&P 500 6/12/2020 Strike @ 3050.672 7846S$136	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	06/14/2019	06/12/2020	12,109	36,939,123	3050.672	1,097,010	0	0	(131,678)		(131,678)	2,902,510	0	0	0	0		0/0
S&P 500 7/14/2020 Strike @ 3180.431 7846S$138	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	10,003	31,812,802	3180.431	879,269	0	0	(74,074)		(74,074)	1,607,361	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 3005.63886 7846S$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/14/2019	08/14/2020	13,044	39,204,712	3005.63886	1,347,480	0	0	(1,006,232)		(1,006,232)	1,460,122	0	0	0	0		0/0
S&P 500 9/14/2020 Strike @ 3182.119 7846S$142	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	12,898	41,043,480	3182.119	1,246,794	0	0	(219,514)		(219,514)	2,231,674	0	0	0	0		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 9/14/2020 Strike @ 3182.119 7846S$143	Fixed Index Annuities	Exhibit 5	Equity/Index........	Bank of America Merr............ EYKN6V0ZCB8VD9IULB80....	09/13/2019....	09/14/2020....	3,419	...10,880,015	3182.119.......	330,506	0	0	...........(58,190)	.....	.........(58,190)	591,584	0	0	0	0	....	0/0..............
S&P 500 10/14/2020 Strike @ 3128.992 7846S$145	Fixed Index Annuities	Exhibit 5	Equity/Index........	Bank of America Merr............ EYKN6V0ZCB8VD9IULB80....	10/14/2019....	10/14/2020....	9,029	...28,252,858	3128.992.......	939,191	0	0	..........(279,965)	.....	.......(279,965)	...1,871,621	0	0	0	0	....	0/0..............
S&P 500 11/13/2020 Strike @ 3258.27409 7846S$148	Fixed Index Annuities	Exhibit 5	Equity/Index........	Morgan Stanley...................... 4PQUHN3JPFGFNF3BB653...	11/14/2019....	11/13/2020....	7,833	...25,521,246	3258.27409...	809,663	0	0	..........(278,466)	.....	.......(278,466)	889,699	0	0	0	0	....	0/0..............
S&P 500 12/14/2020 Strike @ 3327.87376 7846S$149	Fixed Index Annuities	Exhibit 5	Equity/Index........	BNP Paribas........................... KVQR4N79VEW8JPSK1K14..	12/13/2019....	12/14/2020....	6,889	...22,925,789	3327.87376...	774,963	0	0	..........(113,164)	.....	.......(113,164)	837,403	0	0	0	0	....	0/0..............
S&P 500 1/14/2021 Strike @ 3450.935526 7846S$151	Fixed Index Annuities	Exhibit 5	Equity/Index........	Goldman Sachs...................... W22LROWP2IHZNBB6K528...	01/14/2020....	01/14/2021....	...12,327	...42,539,786	3450.935526.	0	...(1,210,563)	0	..........(137,558)	.....	.......(137,558)	...1,073,005	0	0	0	0	....	0/0..............
S&P 500 2/12/2021 Strike @ 3548.49197 7846S$154	Fixed Index Annuities	Exhibit 5	Equity/Index........	Goldman Sachs...................... W22LROWP2IHZNBB6K528...	02/14/2020....	02/12/2021....	...30,444	.108,029,651	3548.49197...	0	...(3,087,150)	0	..........(270,215)	.....	.......(270,215)	...2,816,935	0	0	0	0	....	0/0..............
S&P 500 3/12/2021 Strike @ 2847.11 7846S$155	Fixed Index Annuities	Exhibit 5	Equity/Index........	Morgan Stanley...................... 4PQUHN3JPFGFNF3BB653...	03/13/2020....	03/12/2021....	...47,349	.134,806,673	2847.11.........	0	.(10,179,950)	0	.......(7,566,123)	.....	....(7,566,123)	...2,613,827	0	0	0	0	....	0/0..............
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants................										14,165,311	.(16,876,723)	0	.....(11,153,196)	XXX	..(11,153,196)	.34,844,821	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
S&P 500 3/17/2021 Strike @ 1770.43 78462$112	Variable Annuities.....	Exhibit 5	Product equity risk	CREDIT SUISSE GROUP-....	03/17/2020....	03/17/2021....	...35,585	...62,999,902	1770.43.........	0	0	0	.......(2,921,474)	.....	....(2,921,474)	..(2,921,474)	0	0	0	0	....	0/0..............
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$027 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge....	Exhibit 5	Interest Rate........	Morgan Stanley...................... 4PQUHN3JPFGFNF3BB653...	12/06/2018....	12/06/2023....	0	.273,000,000	1.750000.......	4,328,801	0	0	.....(27,253,080)	.....	..(27,253,080)	(19,211,579)	0	0	0	0	....	0/0..............
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$029 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge....	Exhibit 5	Interest Rate........	Credit Suisse......................... ANGGYXNX0JLX3X63JN86...	12/06/2018....	12/06/2023....	0	.246,000,000	1.750000.......	3,900,000	0	0	.....(24,599,362)	.....	..(24,599,362)	(17,317,379)	0	0	0	0	....	0/0..............
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$031 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge....	Exhibit 5	Interest Rate........	Bank of America Mer............. EYKN6V0ZCB8VD9IULB80....	12/06/2018....	12/06/2023....	0	.245,000,000	1.750000.......	3,750,000	0	0	.....(24,052,760)	.....	..(24,052,760)	(16,738,850)	0	0	0	0	....	0/0..............
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$033 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge....	Exhibit 5	Interest Rate........	BNP Paribas........................... KVQR4N79VEW8JPSK1K14..	12/06/2018....	12/06/2023....	0	.275,000,000	1.750000.......	4,380,000	0	0	.....(27,489,705)	.....	..(27,489,705)	(19,022,258)	0	0	0	0	....	0/0..............
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$035 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge....	Exhibit 5	Interest Rate........	Goldman Sachs...................... W22LROWP2IHZNBB6K528...	12/06/2018....	12/06/2023....	0	.261,000,000	1.750000.......	4,000,000	0	0	.....(25,838,378)	.....	..(25,838,378)	(18,090,340)	0	0	0	0	....	0/0..............
0659999999. Total-Written Options-Hedging Other-Put Options..										20,358,801	0	0	...(132,154,759)	XXX	(132,154,759)	(93,301,881)	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other..										34,524,112	.(16,876,723)	0	...(143,307,956)	XXX	(143,307,956)	(58,457,060)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants..										14,165,311	.(16,876,723)	0	.....(11,153,196)	XXX	..(11,153,196)	.34,844,821	0	0	0	0	XXX	XXX
0939999999. Total-Written Options-Put Options..										20,358,801	0	0	...(132,154,759)	XXX	(132,154,759)	(93,301,881)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options..										34,524,112	.(16,876,723)	0	...(143,307,956)	XXX	(143,307,956)	(58,457,060)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap-R BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D....	Currency..............	Credit Suisse......................... EXD7DEVFDH4HOFFQ7349..	11/12/2014....	11/12/2024....	0	9,038,400	3.78/(1.93)....	0	0	48,678	1,372,700	.....	1,372,700	0	196,000	0	0	97,101	....	100/100......

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

1 Description	2 Description of Items(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)
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	48,678	1,372,700	XXX	1,372,700	0	196,000	0	0	97,101	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	48,678	1,372,700	XXX	1,372,700	0	196,000	0	0	97,101	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange										0	0	48,678	1,372,700	XXX	1,372,700	0	196,000	0	0	97,101	XXX	XXX
1409999999. Total-Swaps										0	0	48,678	1,372,700	XXX	1,372,700	0	196,000	0	0	97,101	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	48,678	1,372,700	XXX	1,372,700	0	196,000	0	0	97,101	XXX	XXX
1709999999. Total-Hedging Other										118,218,255	9,877,262	0	305,593,174	XXX	305,593,174	244,115,412	0	0	0	0	XXX	XXX
1759999999. TOTAL										118,218,255	9,877,262	48,678	306,965,874	XXX	306,965,874	244,115,412	196,000	0	0	97,101	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																						
Hedging Other																						
BPM0.......	1,546	120,356,100	BP CURRENCY FUT........	Variable Annuities..................	Exhibit 5.	Product Equity Risk	06/17/2020.	CME.....................	SNZ2OJLFK8MNNCLQOF3	03/10/2020.	..........129.1881	..........124.5600	4,471,918	4,471,918	0	0	0	4,471,918	4,471,918	4,174,200	..............0/0	625
ECM0.......	616	85,081,150	EURO FX CURR FUT.......	Variable Annuities..................	Exhibit 5.	Product Equity Risk	06/17/2020.	CME.....................	SNZ2OJLFK8MNNCLQOF3	03/10/2020.	..............1.1347	..............1.1050	2,283,272	2,283,272	0	0	0	2,283,272	2,283,272	1,108,800	..............0/0	125,000
JYM0.......	465	54,169,594	JPN YEN CURR FUT........	Variable Annuities..................	Exhibit 5.	Product Equity Risk	06/17/2020.	CME.....................	SNZ2OJLFK8MNNCLQOF3	03/10/2020.	............95.6702	............93.1950	1,438,698	1,438,698	0	0	0	1,438,698	1,438,698	1,116,000	..............0/0	1,250
16029999999. Total-Short Futures-Hedging Other................................													8,193,888	8,193,888	0	0	0	8,193,888	8,193,888	6,399,000	XXX	XXX
1649999999. Total-Short Futures..													8,193,888	8,193,888	0	0	0	8,193,888	8,193,888	6,399,000	XXX	XXX
Totals																						
1709999999. Total-Hedging Other..													8,193,888	8,193,888	0	0	0	8,193,888	8,193,888	6,399,000	XXX	XXX
1759999999. TOTAL..													8,193,888	8,193,888	0	0	0	8,193,888	8,193,888	6,399,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	..(2,044,523)	..10,238,411	8,193,888
Total Net Cash Deposits..	..(2,044,523)	..10,238,411	8,193,888

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	8,193,888	0	8,193,888	8,193,888	0	8,193,888	6,399,000	8,193,888
NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	64,920,000	68,885,832	0	3,965,832	68,885,832	0	3,965,832	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	90,722	0	90,722	90,722	0	90,722	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	19,510,000	22,659,947	0	3,149,947	22,659,947	0	3,149,947	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	70,550,000	73,215,400	0	2,665,400	73,215,400	0	2,665,400	97,101	97,101
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	22,630,000	21,880,126	0	0	21,880,126	0	0	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Y	Y	44,250,000	45,195,421	0	945,421	45,195,421	0	945,421	0	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	45,740,000	49,356,802	0	3,616,802	49,356,802	0	3,616,802	0	0
SCOTIA BANK	5G6NVP4WADOI32VUUB17	Y	Y	0	25,681,622	0	25,681,622	25,681,622	0	25,681,622	0	0
0299999999. Total NAIC 1 Designation				267,600,000	306,965,872	0	40,115,746	306,965,872	0	40,115,746	97,101	97,101
0999999999. Gross Totals				267,600,000	315,159,760	0	48,309,634	315,159,760	0	48,309,634	6,496,101	8,290,989
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					315,159,760	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)
Collateral Pledged by Reporting Entity									
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	70,550,000	70,550,000	70,550,000	N/A	IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	19,510,000	19,510,000	19,510,000	N/A	IV
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	64,920,000	64,920,000	64,920,000	N/A	IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	45,740,000	45,740,000	45,740,000	N/A	IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	22,630,000	22,630,000	22,630,000	N/A	IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	44,250,000	44,250,000	44,250,000	N/A	IV
0199999999. Totals					267,600,000	267,600,000	267,600,000	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flow Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flow Attributed to Interest Rates	Fair Value Gain (Loss) in Hedged Item Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

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	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
06370R 5M 7	BANK OF MONTREAL CHICAGO	C	1	1,747,671	1,750,000	11/10/2020
21684L 4V 1	COOPERAT RABOBANK UA/NY	C	1	1,699,119	1,700,000	09/09/2020
40435R FE 6	HSBC BANK USA NA	C	1	1,998,946	2,000,000	11/04/2020
78012U NS 0	ROYAL BANK OF CANADA NY	C	1	2,198,830	2,200,000	04/24/2020
86958J 7L 7	SVENSKA HANDELSBANKEN NY	C	1	2,499,952	2,500,000	06/10/2020
89114N EU 5	TORONTO DOMINION BANK NY	C	1	1,739,509	1,750,000	01/04/2021
95001K FL 3	WELLS FARGO BANK NA	C	1	1,986,998	2,000,000	02/05/2021
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			13,871,025	13,900,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			13,871,025	13,900,000	XXX
Totals						
6399999.	Total - Issuer Obligations			13,871,025	13,900,000	XXX
7099999.	Subtotal - Bonds			13,871,025	13,900,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	MITSUBISHI UFJ TR&BK NY	C		2,000,670	2,000,000	05/06/2020
000000 00 0	SUMITOMO MITSUI TRUST NY	C		1,749,891	1,750,000	06/03/2020
000000 00 0	COOPERAT RABOBANK UA/NY	C		1,800,790	1,800,042	05/04/2020
000000 00 0	CITIBANK NA	C		2,829,185	2,832,743	06/12/2020
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		1,748,556	1,750,157	06/10/2020
000000 00 0	WESTPAC SECURITIES NZ LT	C		1,999,842	2,000,024	04/09/2020
000000 00 0	THUNDER BAY FUNDING LLC	C		1,499,190	1,500,000	05/05/2020
000000 00 0	BANCO ESTADO CHILE/NY	C		1,999,552	2,000,000	07/10/2020
000000 00 0	BANCO ESTADO CHILE/NY	C		997,112	1,000,000	08/26/2020
000000 00 0	MIZUHO BANK LTD/NY	C		1,748,866	1,750,000	07/14/2020
000000 00 0	BANK OF AMERICA NA	C		1,996,256	2,000,000	07/10/2020
000000 00 0	MITSUBISHI UFJ TR&BK NY	C		1,500,552	1,500,000	04/30/2020
000000 00 0	SUMITOMO MITSUI BANK NY	C		1,750,726	1,750,000	05/06/2020
000000 00 0	SUMITOMO MITSUI BANK NY	C		1,748,149	1,750,000	06/30/2020
000000 00 0	OLD LINE FUNDING LLC	C		1,999,550	2,000,000	04/23/2020
000000 00 0	SUMITOMO MITSUI TRUST NY	C		1,750,765	1,750,000	05/07/2020
000000 00 0	NATIONAL AUSTRALI BANK L	C		2,500,860	2,499,944	05/01/2020
000000 00 0	SKANDINAV ENSKILDA BK NY	C		1,998,984	2,000,116	08/06/2020
000000 00 0	MIZUHO BANK LTD	C		1,749,234	1,750,000	08/07/2020
000000 00 0	JP MORGAN SECURITIES LLC	C		1,996,812	2,000,000	10/20/2020
000000 00 0	TOYOTA FINANCE AUSTRALIA	C		1,988,884	2,000,000	10/23/2020
000000 00 0	CREDIT SUISSE NEW YORK	C		1,736,590	1,750,000	11/18/2020
000000 00 0	UBS AG LONDON	C		1,739,731	1,750,000	10/07/2020
000000 00 0	STATE STREET BANK & TR	C		1,999,494	2,000,000	07/22/2020
000000 00 0	COMMONWEALTH BK AUSTRALI	C		1,744,169	1,750,000	10/08/2020
000000 00 0	BANK OF NOVA SCOTIA HOUS	C		1,997,384	2,000,000	10/13/2020
000000 00 0	ING (US) FUNDING LLC	C		1,750,019	1,750,000	07/06/2020
000000 00 0	CREDIT AGRICOLE CIB NY	C		1,997,544	2,000,000	10/27/2020
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		2,297,162	2,300,000	07/07/2020
000000 00 0	NATIONAL AUSTRALI BANK L	C		2,500,168	2,500,000	04/02/2020
000000 00 0	WELLS FARGO BANK NA	C		2,500,463	2,500,000	06/05/2020
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			59,617,150	59,683,026	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	US DOLLARS	C		2,907	2,907	
9099999.	Total - Cash (Schedule E Part 1 Type)			2,907	2,907	XXX
Cash Equivalents (Schedule E Part 2 Type)						
54866L D2 6	LOWE'S COMPANIES INC	C		1,699,759	1,699,919	04/02/2020
86563G D2 5	SUMITOMO MITSUI TRUST NY	C		674,995	674,971	04/02/2020
8AMMF0 8Q 7	GOLDMAN SACHS FINANCIAL SQUARE FUNDS -	C		433,579	433,579	
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST	C		3,447,356	3,447,356	
8AMMF0 AM 3	INVESCO GOVERNMENT & AGENCY INSTITUTION	C		3,831,458	3,831,458	
CR0492 00 7	HSBC SECURITIES (USA) INC REPONT 0.18%	C		1,900,000	1,900,000	04/01/2020
CR1271 23 6	HSBC SECURITIES (USA) INC REPONT 0.28%	C		1,000,000	1,000,000	04/01/2020
CR2172 03 7	ING FINANCIAL MARKETS LLC REPONT 0.18%	C		1,500,000	1,500,000	04/01/2020
CR2930 94 7	JP MORGAN SECURITIES LLC REPONT 1.1936%	C		4,100,000	4,100,000	04/27/2020
CR3234 06 7	ING FINANCIAL MARKETS LLC (Equity Colla	C		1,750,000	1,750,000	04/01/2020
CR4054 74 6	BofA SECURITIES INC. REPONT 0.63% 4/28/	C		3,700,000	3,700,000	04/28/2020
CR4153 74 6	BNP Paribas SA REPO 0.02% 4/1/2020	C		5,000,000	5,000,000	04/01/2020
CR4711 36 0	HSBC SECURITIES (USA) INC REPO 0.01% 4/	C		5,000,000	5,000,000	04/01/2020
CR5114 20 0	BNP PARIBAS SA REPONT 0.6% 6/22/2020	C		3,000,000	3,000,000	06/22/2020
CR5745 70 6	BNP PARIBAS SA REPONT 0.27% 4/1/2020	C		2,000,000	2,000,000	04/01/2020
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			39,037,147	39,037,283	XXX
9999999.	Totals			112,528,229	112,623,216	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....112,528,229 Book/Adjusted Carrying Value $.....112,623,216
2. Average balance for the year: Fair Value $.....198,694,886 Book/Adjusted Carrying Value $.....198,707,146
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....110,923,297 NAIC 2: $.....1,699,919 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 Lien 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	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 6	7	8	9
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank.......... Cincinnati, OH..........	....	........0.000	0	0	212,816,425	181,243,603	236,936,555	XXX
Goldman Sachs.......... New York, NY..........	....	........0.000	0	0	8,463,059	8,138,808	10,037,216	XXX
Key Bank.......... Cincinnati, OH..........	....	........0.000	0	0	36,472,729	19,762,205	15,040,589	XXX
Firth Third Bank.......... Cincinnati, OH..........	....	........0.000	0	0	15,106,178	25,101,780	38,695,499	XXX
Associated Bank.......... Green Bay, WI..........	....	........0.000	0	0	10,068,986	10,080,156	10,085,072	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories..........	XXX	XXX	0	0	310,657	352,823	314,973	XXX
0199999. Total Open Depositories..........	XXX	XXX	0	0	283,238,034	244,679,375	311,109,905	XXX
0399999. Total Cash on Deposit..........	XXX	XXX	0	0	283,238,034	244,679,375	311,109,905	XXX
0599999. Total Cash..........	XXX	XXX	0	0	283,238,034	244,679,375	311,109,905	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
31846V 56 7	FIRST AMERICAN GOVT OBLIG FUND CL Z		03/31/2020	0.000		292,031,952	0	1,774,359
60934N 68 2	FEDERATED TREASURY CASH RESERVES FUND #125		01/31/2020	0.000		531,325	0	2,813
69351J 21 5	PNC TRSRY MNY MRKT-I TREASURY MONEY MARKET FUND		00/00/0000	0.000		0	0	122
8699999. Total - All Other Money Market Mutual Funds						292,563,277	0	1,777,294
8899999. Total - Cash Equivalents						292,563,277	0	1,777,294