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

QUARTERLY STATEMENT

As of March 31, 2020

of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

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

Licensed as Business Type: Life, Accident & Health

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

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

Main Administrative Office: One Financial Way .. Cincinnati .. OH .. US .. 45242 — 513-794-6100
(Street and Number) (City or Town, State, Country and Zip Code) (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 — 513-794-6100-6015
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: N/A

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of..... Ohio
County of..... 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	1,813,016,325	0	1,813,016,325	1,830,100,618
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	8,487,526	0	8,487,526	8,487,889
3. Mortgage loans on real estate:				
3.1 First liens	434,084,610	0	434,084,610	436,177,365
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....22,866,240), cash equivalents ($.....0) and short-term investments ($.....0)	22,866,240	0	22,866,240	(1,868,071)
6. Contract loans (including $.....0 premium notes)	126,243,485	0	126,243,485	124,929,839
7. Derivatives	445,769	0	445,769	2,328,638
8. Other invested assets	(0)	0	(0)	0
9. Receivables for securities	3,774,035	0	3,774,035	1,296,765
10. Securities lending reinvested collateral assets	49,541,991	0	49,541,991	74,079,987
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,458,459,981	0	2,458,459,981	2,475,533,030
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	18,499,734	0	18,499,734	17,981,532
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,574,999	0	8,574,999	17,514,652
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	115,975,961	0	115,975,961	127,919,275
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	24,981,749	0	24,981,749	21,400,185
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	561,503	0	561,503	560,940
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	68,601,259	37,370,475	31,230,784	32,290,562
19. Guaranty funds receivable or on deposit	2,077,895	0	2,077,895	2,097,302
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	4,930,841	0	4,930,841	34,904,020
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	68,462	0	68,462	72,546
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,702,732,384	37,370,475	2,665,361,909	2,730,274,044
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	209,763,259	0	209,763,259	268,294,779
28. Total (Lines 26 and 27)	2,912,495,643	37,370,475	2,875,125,168	2,998,568,823

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Fund revenue receivable	64,363	0	64,363	71,546
2502. State taxes recoverable	4,099	0	4,099	1,000
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	68,462	0	68,462	72,546

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,093,043,140 less $.....0 included in Line 6.3 (including $.....0 Modco Reserve)	2,093,043,140	2,094,253,760
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	84,577,120	82,995,937
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	107,218,798	106,555,377
4.	Contract claims:		
	4.1 Life	23,610,715	30,769,426
	4.2 Accident and health	940,429	889,786
5.	Policyholders' dividends/refunds to members $.....0 and coupons $.....0 due and unpaid	0	0
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....0 Modco)	0	0
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $.....0 Modco)	0	0
	6.3 Coupons and similar benefits (including $.....0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....218,470 accident and health premiums	1,299,326	811,755
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 $.....4,770,588 assumed and $.....(918,551) ceded	3,852,038	21,940,495
	9.4 Interest Maintenance Reserve	12,245,541	12,416,962
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,017,637, accident and health $.....256,445 and deposit-type contract funds $.....0	4,274,082	4,868,560
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	1,676,602	1,702,278
13.	Transfers to Separate Accounts due or accrued (net) (including $.....847,757 accrued for expense allowances recognized in reserves, net of reinsured allowances)	847,757	740,035
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,226,947	3,961,979
15.1	Current federal and foreign income taxes, including $.....207,715 on realized capital gains (losses)	1,213,509	358,329
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,468,974	3,457,573
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,856,250	2,001,250
18.	Amounts held for agents' account, including $.....0 agents' credit balances	0	0
19.	Remittances and items not allocated	(732,267)	3,615,614
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $.....0 and interest thereon $.....0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	15,770,898	17,609,029
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	7,254,905	8,566,651
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	986,250	0
	24.10 Payable for securities lending	49,541,993	74,079,987
	24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	1,138,427	1,236,372
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,417,311,434	2,472,831,155
27.	From Separate Accounts statement	209,763,259	268,294,779
28.	Total liabilities (Lines 26 and 27)	2,627,074,693	2,741,125,934
29.	Common capital stock	9,600,005	9,600,005
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	87,976,286	87,976,286
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	150,474,184	159,866,597
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)	238,450,470	247,842,884
38.	Totals of Lines 29, 30 and 37	248,050,475	257,442,889
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,875,125,168	2,998,568,823

DETAILS OF WRITE-INS

2501.	Unclaimed funds	1,138,427	1,236,372
2502.		0	0
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,138,427	1,236,372
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		0	0
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	40,715,372	37,509,288	141,150,533
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	26,075,724	40,414,437	138,230,027
4. Amortization of Interest Maintenance Reserve (IMR)	479,571	290,517	1,637,094
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	10,736,022	10,775,533	64,290,773
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	338,366	325,780	1,395,887
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	6,019,958	5,116,563	21,984,289
9. Totals (Lines 1 to 8.3)	84,365,013	94,432,118	368,688,603
10. Death benefits	20,099,540	17,252,060	72,932,004
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12. Annuity benefits	934,990	636,301	3,427,528
13. Disability benefits and benefits under accident and health contracts	2,576,893	2,765,892	12,375,121
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	20,634,040	27,755,141	98,263,556
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1,005,413	797,426	3,471,317
18. Payments on supplementary contracts with life contingencies	22,438	26,400	76,222
19. Increase in aggregate reserves for life and accident and health contracts	388,461	(2,325,516)	(539,030)
20. Totals (Lines 10 to 19)	45,661,775	46,907,704	190,006,718
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	11,824,631	10,940,033	46,731,853
22. Commissions and expense allowances on reinsurance assumed	5,033	7,090	24,450
23. General insurance expenses and fraternal expenses	15,169,699	10,941,570	50,784,309
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,766,425	2,177,476	12,499,153
25. Increase in loading on deferred and uncollected premiums	13,027,859	8,587,732	10,408,800
26. Net transfers to or (from) Separate Accounts net of reinsurance	(4,752,543)	(816,537)	(11,349,961)
27. Aggregate write-ins for deductions	588,728	822,797	2,855,083
28. Totals (Lines 20 to 27)	85,291,607	79,567,865	301,960,405
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(926,594)	14,864,253	66,728,198
30. Dividends to policyholders and refunds to members	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(926,594)	14,864,253	66,728,198
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,006,458	3,960,371	908,008
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)	(1,933,052)	10,903,882	65,820,190
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....125,802 (excluding taxes of $.....81,913 transferred to the IMR)	(1,258,492)	(1,213,582)	(2,907,367)
35. Net income (Line 33 plus Line 34)	(3,191,544)	9,690,300	62,912,823
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	257,442,889	290,426,660	290,426,660
37. Net income (Line 35)	(3,191,544)	9,690,300	62,912,823
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(438,860)	(1,650,953)	296,700	932,593
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	3,263,539	3,558,531	2,525,667
41. Change in nonadmitted assets	(4,762,177)	(4,733,983)	(1,733,355)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	1,838,131	350,639	4,040,546
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	(106,000,000)
53. Aggregate write-ins for gains and losses in surplus	(4,889,409)	(1,337,991)	4,337,956
54. Net change in capital and surplus (Lines 37 through 53)	(9,392,413)	7,824,196	(32,983,771)
55. Capital and surplus as of statement date (Lines 36 + 54)	248,050,476	298,250,856	257,442,889

DETAILS OF WRITE-INS

08.301. COI Charges	2,686,643	2,801,895	11,096,919
08.302. Surrender Charges	2,137,670	2,242,408	8,465,518
08.303. Miscellaneous gains/(losses)	1,138,379	0	2,272,522
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	57,266	72,260	149,330
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	6,019,958	5,116,563	21,984,289
2701. Health Surrender Benefits	641,022	737,042	2,673,578
2702. Miscellaneous Expense	(52,294)	85,755	181,505
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	588,728	822,797	2,855,083
5301. Deferred coinsurance gain	(4,889,409)	(1,337,991)	4,337,956
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(4,889,409)	(1,337,991)	4,337,956

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	48,635,806	42,296,689	129,707,833
2. Net investment income	25,800,386	39,994,979	139,888,983
3. Miscellaneous income	7,323,358	9,763,322	41,427,635
4. Total (Lines 1 through 3)	81,759,550	92,054,990	311,024,451
5. Benefit and loss related payments	68,328,405	58,189,864	161,136,350
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,860,265)	(1,026,007)	(12,162,228)
7. Commissions, expenses paid and aggregate write-ins for deductions	32,788,240	27,710,974	111,683,835
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $.....208,547 tax on capital gains (losses)	358,993	30,562	21,192,115
10. Total (Lines 5 through 9)	96,615,373	84,905,393	281,850,072
11. Net cash from operations (Line 4 minus Line 10)	(14,855,823)	7,149,597	29,174,380
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	61,464,105	77,910,774	391,958,395
12.2 Stocks	0	3,000,000	4,000,000
12.3 Mortgage loans	10,233,958	8,693,332	47,329,175
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	779,126	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	72,477,189	89,604,106	443,287,570
13. Cost of investments acquired (long-term only):			
13.1 Bonds	45,592,688	88,366,287	280,522,242
13.2 Stocks	0	0	1,713,000
13.3 Mortgage loans	8,190,000	22,904,016	83,809,183
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	2,477,270	1,233,370	1,072,044
13.7 Total investments acquired (Lines 13.1 to 13.6)	56,259,958	112,503,673	367,116,469
14. Net increase or (decrease) in contract loans and premium notes	1,313,646	1,782,442	2,818,776
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	14,903,585	(24,682,009)	73,352,325
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	125,064	149,806	253,896
16.5 Dividends to stockholders	0	0	106,000,000
16.6 Other cash provided (applied)	24,561,486	14,757,658	8,887,716
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	24,686,550	14,907,464	(96,858,388)
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)	24,734,312	(2,624,948)	5,668,317
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(1,868,073)	(7,536,389)	(7,536,389)
19.2 End of period (Line 18 plus Line 19.1)	22,866,239	(10,161,338)	(1,868,073)

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

20.0001 Change in securities lending collateral	24,537,996	(3,827,237)	9,107,353
20.0002 Amortization of deferred gain on reinsurance agreements	(4,889,410)	0	(20,048,951)

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	88,178,885	94,052,435	407,478,557
3. Ordinary individual annuities	14,591	18,234	157,317
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	0	0	0
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	9,087,432	7,661,385	33,648,218
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	97,280,908	101,732,054	441,284,092
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	97,280,908	101,732,054	441,284,092
14. Deposit-type contracts	1,953,451	20,730,768	69,531,293
15. Total (Lines 13 and 14)	99,234,359	122,462,822	510,815,385

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

At March 31, 2020 and 2019 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
NET INCOME					
(1) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (3,191,544)	$ 62,912,823
(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	$ (3,191,544)	$ 62,912,823
SURPLUS					
(5) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 248,050,475	$ 257,442,889
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 248,050,475	$ 257,442,889

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds not backed by other loans are stated at amortized cost using the modified scientific method.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgage-backed securities.

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

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

(3) Recognized OTTI securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at Time of OTTI	7 Date of Financial Statement Where Reported
65504L AN 7	$ 515,000	$ 110,000	$ 405,000	$ 110,000	$ 110,000	03/31/2020
91889D AD 8	$ 1,110,000	$ 183,400	$ 926,600	$ 183,400	$ 183,400	03/31/2020
Total			$ 1,331,600			

(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	$	14,137,777
	2. 12 Months or Longer	$	103,243
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	181,173,076
	2. 12 Months or Longer	$	6,695,847

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 49,497,436

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

(1) Company Policy or Strategies for Engaging in Repo Programs
Governed by NSLAC investment policy

(2) Type of Repo Trades Used

(3) Original (Flow) and Residual Maturity

(4) Fair Value Securities Sold and/or Acquired that Resulted in Default

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

(7) Collateral Provided – Secured Borrowing

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

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

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

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

H. Total Premium Costs for Contracts - NONE

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

A. Debt Including Capital Notes

No significant changes

NOTES TO FINANCIAL STATEMENTS

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $100,000,000 as of March 31, 2020 and December 31, 2019. 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	6,486,892	6,486,892	0
(c) Activity Stock	2,000,208	2,000,208	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 8,487,100	$ 8,487,100	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,010,393	XXX	XXX

2. Prior Year

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

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

Membership Stock	1 Current Year to Date Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 6,486,892	$ 6,486,892	$ 0	$ 0	$ 0	$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 117,531,577	$ 110,410,780	$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	117,531,577	110,410,780	100,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 115,386,277	$ 111,918,945	$ 100,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 117,598,068	$ 110,816,103	$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	117,598,068	110,816,103	100,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 118,064,026	$ 120,319,776	$ 100,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	$ 100,000,002
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 100,000,000	$ 100,000,000	$ 0	$ 100,000,002

2. Prior Year

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

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

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

c. FHLB – Prepayment Obligations

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

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

A. (4) Components of Net Periodic Benefit Cost - NONE

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

A. Transfers of Receivables Reported as Sales
No significant changes

B. (2) Servicing Assets and Servicing Liabilities

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

C. Wash Sales - NONE

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Cash & Cash equivalents	$ 22,866,240	$ 0	$ 0	$ 0	$ 22,866,240
Securities lending collateral	$ 0	$ 49,497,436	$ 0	$ 0	$ 49,497,436
Bonds - Industrial and Misc	$ 0	$ 191,378	$ 0	$ 0	$ 191,378
Common stock - Industrial and Misc	$ 0	$ 8,487,526	$ 0	$ 0	$ 8,487,526
Equity call Options	$ 0	$ 445,769	$ 0	$ 0	$ 445,769
Separate account assets	$ 209,763,259	$ 0	$ 0	$ 0	$ 209,763,259
Total	$ 232,629,499	$ 58,622,109	$ 0	$ 0	$ 291,251,608
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 - NONE

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

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

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

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

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

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

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

(5) Fair Value Disclosures - NONE

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

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$1,834,899,489	$1,813,016,325	$ 4,627,897	$1,823,314,119	$ 6,957,474	$ 0	$ 0
Cash & Cash equivalents	$ 22,866,240	$ 22,866,240	$ 22,866,240	$ 0	$ 0	$ 0	$ 0
Common stock non-affilate	$ 8,487,526	$ 8,487,526	$ 0	$ 8,487,526	$ 0	$ 0	$ 0
Mortgage Loan	$ 446,968,275	$ 434,084,610	$ 0	$ 0	$ 446,968,275	$ 0	$ 0
Securities lending collateral	$ 49,497,436	$ 49,541,993	$ 0	$ 49,497,436	$ 0	$ 0	$ 0
Derivatives- call options	$ 445,769	$ 445,769	$ 0	$ 445,769	$ 0	$ 0	$ 0
Separate account assets	$ 209,763,259	$ 209,763,259	$ 209,763,259	$ 0	$ 0	$ 0	$ 0
Separate account liabilities	$ (209,763,259)	$ (209,763,259)	$ (209,763,259)	$ 0	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value

E. NAV Practical Expedient Investments

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant change

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 $66,638,920. As of March 31, 2020, $(1,239,730) has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $61,774,290. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions
NONE

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

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

No significant changes

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

No significant changes

Note 33 – 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?

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: $ 4,929,632

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 49,497,436

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 49,541,994

16.3 Total payable for securities lending reported on the liability page: $ 49,541,993

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	P.O. Box 2504, Schilitz Park, Suite 300, Milwaukee, WI 53201
Fifth Third Bank	511 Walnut Street, Cincinnati, OH 45202
Key Bank	301 East Fourth St 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

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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [ ] No [X]

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

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

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

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$ 0
1.12	Residential mortgages	$ 950,519
1.13	Commercial mortgages	$ 433,134,091
1.14	Total mortgages in good standing	$ 434,084,610
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)	$ 434,084,610
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	1.1
2.3	A&H expense percent excluding cost containment expenses	89.7

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

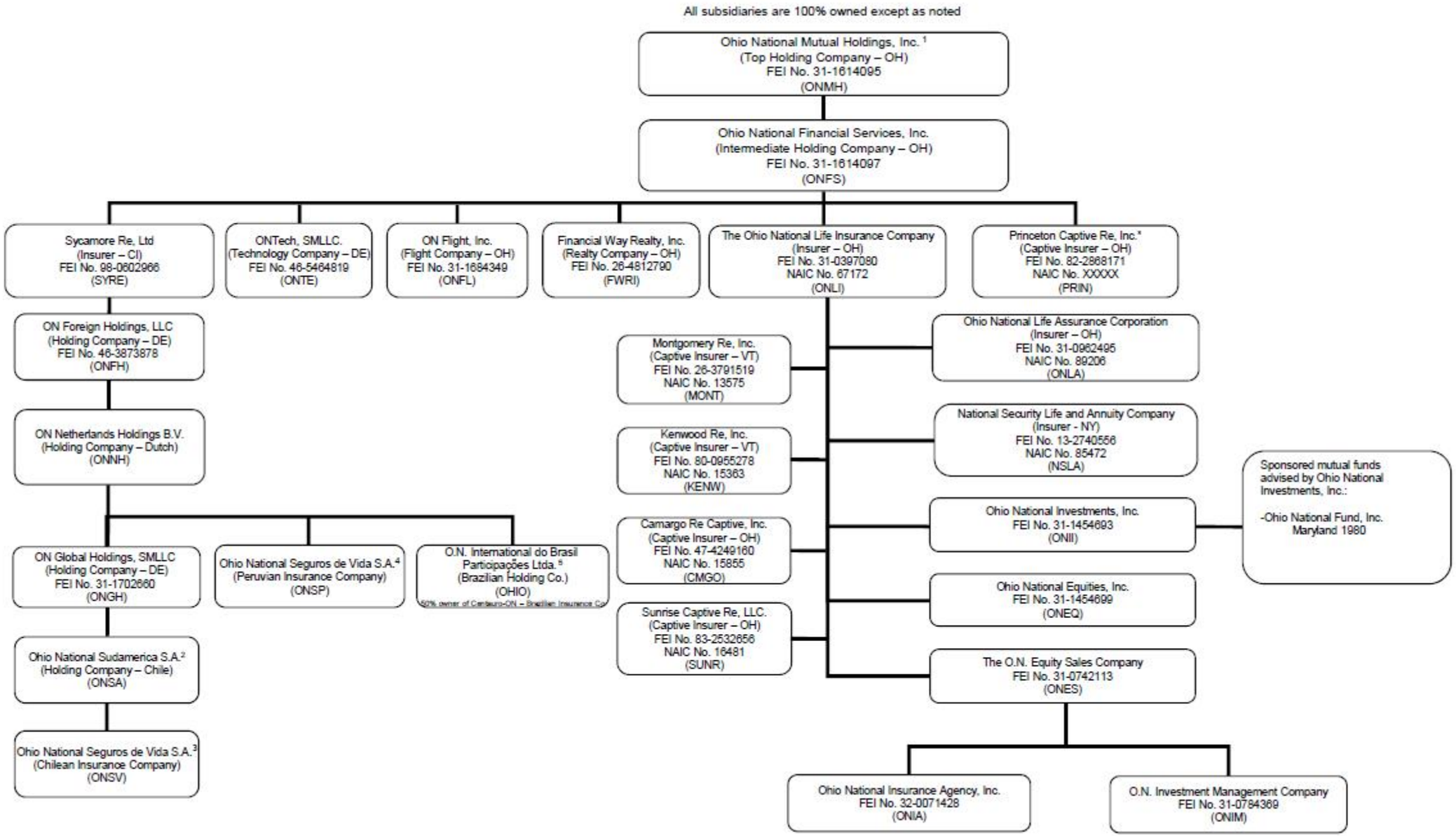
	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	1,361,244	60	161,496	0	1,522,800	0
2. Alaska AK	L	86,865	0	12,620	0	99,485	0
3. Arizona AZ	L	1,492,729	0	159,011	0	1,651,740	0
4. Arkansas AR	L	686,097	0	52,321	0	738,418	0
5. California CA	L	10,013,920	0	225,559	0	10,239,479	0
6. Colorado CO	L	2,399,564	0	356,986	0	2,756,550	0
7. Connecticut CT	L	1,243,198	0	73,051	0	1,316,249	0
8. Delaware DE	L	162,454	0	15,547	0	178,001	0
9. District of Columbia DC	L	153,324	0	30,371	0	183,695	0
10. Florida FL	L	7,829,120	0	1,628,241	0	9,457,361	0
11. Georgia GA	L	2,823,448	0	216,635	0	3,040,083	0
12. Hawaii HI	L	39,645	0	7,635	0	47,280	0
13. Idaho ID	L	888,120	0	59,888	0	948,008	0
14. Illinois IL	L	3,097,588	0	330,767	0	3,428,355	0
15. Indiana IN	L	1,338,293	0	109,594	0	1,447,887	0
16. Iowa IA	L	1,264,006	0	53,535	0	1,317,541	0
17. Kansas KS	L	1,476,313	500	105,082	0	1,581,895	0
18. Kentucky KY	L	1,150,477	0	77,020	0	1,227,497	0
19. Louisiana LA	L	1,027,300	0	136,657	0	1,163,957	0
20. Maine ME	L	269,882	0	12,565	0	282,447	0
21. Maryland MD	L	2,069,583	25	252,558	0	2,322,166	0
22. Massachusetts MA	L	2,003,110	0	171,686	0	2,174,796	0
23. Michigan MI	L	3,303,928	0	305,494	0	3,609,422	0
24. Minnesota MN	L	1,620,308	0	146,251	0	1,766,559	0
25. Mississippi MS	L	656,005	0	51,379	0	707,384	0
26. Missouri MO	L	1,499,859	0	156,742	0	1,656,601	0
27. Montana MT	L	674,363	0	37,998	0	712,361	0
28. Nebraska NE	L	1,022,872	0	49,533	0	1,072,405	0
29. Nevada NV	L	372,755	0	50,079	0	422,834	0
30. New Hampshire NH	L	536,223	0	37,707	0	573,930	0
31. New Jersey NJ	L	2,642,644	0	305,793	0	2,948,437	0
32. New Mexico NM	L	215,435	0	22,398	0	237,833	0
33. New York NY	N	212,689	0	30,272	0	242,961	0
34. North Carolina NC	L	2,709,063	1,665	302,926	0	3,013,654	0
35. North Dakota ND	L	271,542	0	17,414	0	288,956	0
36. Ohio OH	L	7,999,540	0	523,729	0	8,523,269	1,953,451
37. Oklahoma OK	L	1,150,398	0	130,820	0	1,281,218	0
38. Oregon OR	L	1,321,289	0	112,461	0	1,433,750	0
39. Pennsylvania PA	L	4,173,602	12,341	420,861	0	4,606,804	0
40. Rhode Island RI	L	427,252	0	31,914	0	459,166	0
41. South Carolina SC	L	1,187,217	0	108,029	0	1,295,246	0
42. South Dakota SD	L	83,275	0	26,867	0	110,142	0
43. Tennessee TN	L	3,759,937	0	389,882	0	4,149,819	0
44. Texas TX	L	8,605,501	0	753,754	0	9,359,255	0
45. Utah UT	L	1,835,729	0	183,625	0	2,019,354	0
46. Vermont VT	L	132,354	0	6,045	0	138,399	0
47. Virginia VA	L	2,419,790	0	206,707	0	2,626,497	0
48. Washington WA	L	1,051,088	0	183,011	0	1,234,099	0
49. West Virginia WV	L	560,278	0	62,464	0	622,742	0
50. Wisconsin WI	L	1,331,522	0	163,699	0	1,495,221	0
51. Wyoming WY	L	210,842	0	12,249	0	223,091	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	18,498	0	0	0	18,498	0
54. Puerto Rico PR	L	927,866	0	287,815	0	1,215,681	0
55. US Virgin Islands VI	N	600	0	625	0	1,225	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	559	0	527	0	1,086	0
58. Aggregate Other Alien OT	XXX	7,141	0	1,164	0	8,305	0
59. Subtotal	XXX	95,818,244	14,591	9,369,059	0	105,201,894	1,953,451
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	161,623	0	260,622	0	422,245	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	95,979,867	14,591	9,629,681	0	105,624,139	1,953,451
96. Plus Reinsurance Assumed	XXX	0	0	79,065	0	79,065	0
97. Totals (All Business)	XXX	95,979,867	14,591	9,708,746	0	105,703,204	1,953,451
98. Less Reinsurance Ceded	XXX	53,322,215	0	3,322,386	0	56,644,601	0
99. Totals (All Business) less Reinsurance Ceded	XXX	42,657,652	14,591	6,386,360	0	49,058,603	1,953,451
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	7,141	0	1,164	0	8,305	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	7,141	0	1,164	0	8,305	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0704	Ohio National Mutual Holdings, Inc.	0	31-1614095	0	0		Ohio National Mutual Holdings, Inc.	OH	UIP		Ownership, Board of Directors, Management	0.000		N	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1614097	0	0		Ohio National Financial Sevices, Inc.	OH	UIP	Ohio National Mutual Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	AA-0056843	0	0		Sycamore Re, Ltd.	CYM	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	46-3873878	0	0		Ohio National Foreign Holdings, LLC.	DE	NIA	Sycamore Re LTD.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		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	UDP	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	31-0962495	0	0		Ohio National Life Assurance Corporation	OH	RE	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	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:

8920620204900001

8920620204470001

8920620203650001

8920620204480001

8920620204450001

8920620204490001

8920620204460001

Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Administrative Charges	57,266	72,260	149,330
08.397. Summary of remaining write-ins for Line 8.3	57,266	72,260	149,330

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	436,177,365	400,572,479
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	8,190,000	83,282,295
2.2 Additional investment made after acquisition	0	526,888
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	10,282,755	48,204,297
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	434,084,610	436,177,365
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	434,084,610	436,177,365
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	434,084,610	436,177,365

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,838,588,519	2,961,906,740
2. Cost of bonds and stocks acquired	45,592,688	282,235,242
3. Accrual of discount	190,620	1,143,685
4. Unrealized valuation increase (decrease)	180	4,948
5. Total gain (loss) on disposals	382,990	85,267,806
6. Deduct consideration for bonds and stocks disposed of	61,715,866	1,491,183,096
7. Deduct amortization of premium	422,083	2,336,509
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	1,331,600	2,149,635
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	218,415	3,699,338
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,821,503,864	1,838,588,519
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,821,503,864	1,838,588,519

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,040,021,873	17,515,273	45,210,755	(16,034,899)	996,291,492			1,040,021,873
2. NAIC 2 (a)	737,405,448	24,024,915	11,325,843	(5,651,781)	744,452,739			737,405,448
3. NAIC 3 (a)	37,096,038	4,052,500	4,469,391	17,354,305	54,033,452			37,096,038
4. NAIC 4 (a)	14,726,922	0	66,177	3,173,836	17,834,581			14,726,922
5. NAIC 5 (a)	524,313	0	5,475	(404,992)	113,846			524,313
6. NAIC 6 (a)	326,027	0	36,822	1,013	290,218			326,027
7. Total Bonds	1,830,100,621	45,592,688	61,114,463	(1,562,518)	1,813,016,328	0	0	1,830,100,621
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	0	0	0	0	0			0
10. NAIC 3	0	0	0	0	0			0
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,830,100,621	45,592,688	61,114,463	(1,562,518)	1,813,016,328	0	0	1,830,100,621

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	2,328,638
2.	Cost paid/(consideration received) on additions	509,658
3.	Unrealized valuation increase/(decrease)	(2,089,993)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	205,982
6.	Considerations received/(paid) on terminations	508,517
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	0
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	445,768
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	445,768

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0			
3.25	SSAP No. 108 adjustments	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0			
4.23	SSAP No. 108 adjustments	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	445,769	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		445,769
4.	Part D, Section 1, Column 5	445,769	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	445,769	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		445,769
10.	Part D, Section 1, Column 8	445,769	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E - Pt. 2 Verification
NONE

Sch. A Pt. 2
NONE

Sch. A Pt. 3
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								
0326130	TEMPE	AZ		02/19/2020	4.000	840,000	0	1,680,000
1126129	WOODSTOCK	GA		01/08/2020	3.769	5,150,000	0	8,610,000
4526136	OREM	UT		03/30/2020	3.750	2,200,000	0	4,200,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	8,190,000	0	14,490,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	8,190,000	0	14,490,000
3399999. Total Mortgages				XXX	XXX	8,190,000	0	14,490,000

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																	
1125483	SAVANNAH	GA		12/22/2010	01/09/2020	765,646	0	0	0	0	0	0	756,857	756,857	0	0	0
2925600	LAS VEGAS	NV		01/30/2013	02/07/2020	760,362	0	0	0	0	0	0	753,464	753,464	0	0	0
3325129	AUBURN	NY		03/22/2005	02/07/2020	385,130	0	0	0	0	0	0	374,907	374,907	0	0	0
3625294	WEST CHESTER	OH		12/28/2006	03/06/2020	399,624	0	0	0	0	0	0	354,405	354,405	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005	03/30/2020	50,241	0	0	0	0	0	0	20,112	20,112	0	0	0
0199999. Total - Mortgages Closed by Repayment						2,361,003	0	0	0	0	0	0	2,259,745	2,259,745	0	0	0
Mortgages With Partial Repayments																	
0024884	LOUISA	KY		04/28/2000		92,191	0	0	0	0	0	0	0	54,981	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001		379,424	0	0	0	0	0	0	0	46,392	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002		1,632,227	0	0	0	0	0	0	0	161,272	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011		58,964	0	0	0	0	0	0	0	44,142	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		655,460	0	0	0	0	0	0	0	39,628	0	0	0
0125745	HOOVER	AL		03/26/2015		1,424,143	0	0	0	0	0	0	0	27,824	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,411,959	0	0	0	0	0	0	0	35,055	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,490,094	0	0	0	0	0	0	0	25,003	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,126,510	0	0	0	0	0	0	0	12,150	0	0	0
0325771	PHOENIX	AZ		06/30/2015		1,049,058	0	0	0	0	0	0	0	15,710	0	0	0
0325823	TEMPE	AZ		04/21/2016		3,069,581	0	0	0	0	0	0	0	22,235	0	0	0
0325824	PHOENIX	AZ		04/26/2016		701,689	0	0	0	0	0	0	0	7,433	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,478,281	0	0	0	0	0	0	0	24,907	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,770,600	0	0	0	0	0	0	0	33,934	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,285,527	0	0	0	0	0	0	0	9,236	0	0	0
0325904	TUCSON	AZ		05/01/2017		523,723	0	0	0	0	0	0	0	7,873	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,301,660	0	0	0	0	0	0	0	11,975	0	0	0
0325941	PHOENIX	AZ		09/12/2017		1,073,865	0	0	0	0	0	0	0	9,880	0	0	0
0325942	PHOENIX	AZ		09/12/2017		599,694	0	0	0	0	0	0	0	5,517	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
0325957	TUSCON	AZ		11/14/2017		1,412,833	0	0	0	0	0	0	0	18,054	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		3,898,587	0	0	0	0	0	0	0	54,965	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,465,461	0	0	0	0	0	0	0	27,940	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2019		4,291,514	0	0	0	0	0	0	0	17,055	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,789,049	0	0	0	0	0	0	0	36,688	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,652,484	0	0	0	0	0	0	0	17,099	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		2,170,427	0	0	0	0	0	0	0	22,458	0	0	0
0426099	ROGERS	AR		07/31/2019		1,430,508	0	0	0	0	0	0	0	14,802	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		2,495,992	0	0	0	0	0	0	0	25,825	0	0	0
0525522	DANA POINT	CA		08/19/2011		717,266	0	0	0	0	0	0	0	22,108	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		325,491	0	0	0	0	0	0	0	39,030	0	0	0
0525805	HAYWARD	CA		12/14/2015		4,768,371	0	0	0	0	0	0	0	62,096	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,104,811	0	0	0	0	0	0	0	20,507	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,416,189	0	0	0	0	0	0	0	24,660	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		3,199,304	0	0	0	0	0	0	0	25,334	0	0	0
0625722	GREENWOOD	CO		12/15/2014		492,480	0	0	0	0	0	0	0	25,535	0	0	0
0625761	GOLDEN	CO		05/22/2015		2,944,935	0	0	0	0	0	0	0	33,992	0	0	0
0625901	BROOMFIELD	CO		04/18/2017		1,421,245	0	0	0	0	0	0	0	13,303	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		991,471	0	0	0	0	0	0	0	8,422	0	0	0
0626026	FALCON	CO		09/11/2018		3,373,496	0	0	0	0	0	0	0	43,820	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		2,128,993	0	0	0	0	0	0	0	26,861	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		1,680,896	0	0	0	0	0	0	0	23,371	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		844,541	0	0	0	0	0	0	0	35,266	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		705,936	0	0	0	0	0	0	0	5,398	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,519,172	0	0	0	0	0	0	0	31,872	0	0	0
1025489	ORLANDO	FL		03/24/2011		530,692	0	0	0	0	0	0	0	17,418	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		535,242	0	0	0	0	0	0	0	35,752	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		832,495	0	0	0	0	0	0	0	26,722	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		660,333	0	0	0	0	0	0	0	20,497	0	0	0
1025519	DESTIN	FL		07/27/2011		2,128,811	0	0	0	0	0	0	0	32,790	0	0	0
1025528	ORLANDO	FL		09/29/2011		557,427	0	0	0	0	0	0	0	16,926	0	0	0
1025565	TAMPA	FL		07/03/2012		2,070,682	0	0	0	0	0	0	0	29,742	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		365,020	0	0	0	0	0	0	0	18,407	0	0	0
1025581	MARIANNA	FL		10/26/2012		987,367	0	0	0	0	0	0	0	25,718	0	0	0
1025622	BRADENTON	FL		05/13/2013		811,908	0	0	0	0	0	0	0	19,617	0	0	0
1025647	OCOEE	FL		08/29/2013		926,873	0	0	0	0	0	0	0	21,794	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		784,636	0	0	0	0	0	0	0	44,130	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		412,546	0	0	0	0	0	0	0	27,601	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,081,008	0	0	0	0	0	0	0	11,591	0	0	0
1025695	NICEVILLE	FL		08/08/2014		839,923	0	0	0	0	0	0	0	7,367	0	0	0
1025698	OCALA	FL		09/03/2014		1,281,223	0	0	0	0	0	0	0	25,726	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
1025703	NAPLES	FL		09/19/2014		1,138,359	0	0	0	0	0	0	0	22,678	0	0	0
1025736	LIVE OAK	FL		01/20/2015		2,147,210	0	0	0	0	0	0	0	25,882	0	0	0
1025740	DORAL	FL		02/26/2015		1,660,564	0	0	0	0	0	0	0	19,747	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,130,300	0	0	0	0	0	0	0	23,893	0	0	0
1025817	NAPLES	FL		02/19/2016		4,618,807	0	0	0	0	0	0	0	42,133	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		365,313	0	0	0	0	0	0	0	12,589	0	0	0
1025878	ORLANDO	FL		01/05/2017		3,901,727	0	0	0	0	0	0	0	56,196	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,438,518	0	0	0	0	0	0	0	34,057	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		1,904,278	0	0	0	0	0	0	0	27,914	0	0	0
1025963	BRADENTON	FL		12/15/2017		234,655	0	0	0	0	0	0	0	5,557	0	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,906,810	0	0	0	0	0	0	0	39,844	0	0	0
1125483	SAVANNAH	GA		12/22/2010		765,645	0	0	0	0	0	0	0	8,788	0	0	0
1125597	MACON	GA		01/22/2013		157,187	0	0	0	0	0	0	0	58,341	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		1,002,675	0	0	0	0	0	0	0	9,249	0	0	0
1125969	GRIFFIN	GA		12/21/2017		751,732	0	0	0	0	0	0	0	20,263	0	0	0
1125999	ATLANTA	GA		05/17/2018		774,305	0	0	0	0	0	0	0	4,466	0	0	0
1126028	SAVANNAH	GA		09/27/2018		1,917,205	0	0	0	0	0	0	0	18,371	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,637,570	0	0	0	0	0	0	0	26,975	0	0	0
1126042	MACON	GA		12/14/2018		2,481,052	0	0	0	0	0	0	0	19,368	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,872,623	0	0	0	0	0	0	0	22,768	0	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,983,056	0	0	0	0	0	0	0	17,125	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		0	0	0	0	0	0	0	0	28,340	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		2,037,591	0	0	0	0	0	0	0	19,056	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,269,137	0	0	0	0	0	0	0	15,680	0	0	0
1425458	CHICAGO	IL		07/16/2010		492,717	0	0	0	0	0	0	0	13,274	0	0	0
1425459	GURNEE	IL		07/22/2010		487,563	0	0	0	0	0	0	0	18,148	0	0	0
1425596	CHICAGO	IL		12/26/2012		758,386	0	0	0	0	0	0	0	10,374	0	0	0
1425618	NORTHFIELD	IL		05/03/2013		657,096	0	0	0	0	0	0	0	33,133	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		821,115	0	0	0	0	0	0	0	19,495	0	0	0
1425632	CHICAGO	IL		06/20/2013		821,115	0	0	0	0	0	0	0	19,495	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		810,737	0	0	0	0	0	0	0	18,420	0	0	0
1425673	CHICAGO	IL		01/24/2014		995,010	0	0	0	0	0	0	0	11,807	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		991,572	0	0	0	0	0	0	0	11,475	0	0	0
1425704	CICERO	IL		09/25/2014		1,842,623	0	0	0	0	0	0	0	22,154	0	0	0
1425750	NORTHFIELD	IL		04/30/2015		646,463	0	0	0	0	0	0	0	5,035	0	0	0
1425860	DEERFIELD	IL		09/29/2016		892,359	0	0	0	0	0	0	0	9,130	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		1,992,879	0	0	0	0	0	0	0	13,909	0	0	0
1425946	BARRINGTON	IL		09/27/2017		790,731	0	0	0	0	0	0	0	7,223	0	0	0
1425953	HINSDALE	IL		10/30/2017		2,052,490	0	0	0	0	0	0	0	18,657	0	0	0
1425989	CHICAGO	IL		04/24/2018		1,756,095	0	0	0	0	0	0	0	23,706	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,454,693	0	0	0	0	0	0	0	19,793	0	0	0
1525499	CARMEL	IN		04/28/2011		771,482	0	0	0	0	0	0	0	17,863	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
1525573	GRIFFITH	IN		09/11/2012		1,228,009	0	0	0	0	0	0	0	32,232	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,403,048	0	0	0	0	0	0	0	44,999	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		465,430	0	0	0	0	0	0	0	51,552	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		579,674	0	0	0	0	0	0	0	11,868	0	0	0
1525707	FISHERS	IN		10/10/2014		2,525,511	0	0	0	0	0	0	0	29,220	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		571,708	0	0	0	0	0	0	0	25,959	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,515,048	0	0	0	0	0	0	0	28,130	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		697,456	0	0	0	0	0	0	0	12,372	0	0	0
1526001	FISHERS	IN		06/15/2018		1,586,892	0	0	0	0	0	0	0	17,108	0	0	0
1526076	FISHERS	IN		05/28/2019		3,957,061	0	0	0	0	0	0	0	21,845	0	0	0
1526109	FISHERS	IN		09/30/2019		1,668,625	0	0	0	0	0	0	0	17,211	0	0	0
1625278	ELLSWORTH	IA		11/28/2006		402,039	0	0	0	0	0	0	0	17,166	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		1,070,498	0	0	0	0	0	0	0	37,735	0	0	0
1825646	LEXINGTON	KY		08/22/2013		1,038,465	0	0	0	0	0	0	0	33,206	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		941,212	0	0	0	0	0	0	0	30,086	0	0	0
1825708	LEXINGTON	KY		10/10/2014		1,972,100	0	0	0	0	0	0	0	92,969	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,529,126	0	0	0	0	0	0	0	17,215	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,599,660	0	0	0	0	0	0	0	37,880	0	0	0
1826049	RICHMOND	KY		02/14/2019		3,553,864	0	0	0	0	0	0	0	32,845	0	0	0
2125621	ABERDEEN	MD		05/10/2013		496,230	0	0	0	0	0	0	0	13,994	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,549,449	0	0	0	0	0	0	0	18,082	0	0	0
2126003	ELKTON	MD		06/22/2018		2,087,225	0	0	0	0	0	0	0	20,710	0	0	0
2126046	CROFTON	MD		12/21/2018		1,456,563	0	0	0	0	0	0	0	11,222	0	0	0
2126053	SILVER SPRING	MD		02/21/2019		3,407,180	0	0	0	0	0	0	0	31,701	0	0	0
2225506	BURLINGTON	MA		06/09/2011		814,196	0	0	0	0	0	0	0	25,739	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,439,807	0	0	0	0	0	0	0	26,216	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		958,579	0	0	0	0	0	0	0	8,060	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		518,909	0	0	0	0	0	0	0	54,095	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013		726,169	0	0	0	0	0	0	0	15,901	0	0	0
2325674	CLARKSTON	MI		01/28/2014		766,289	0	0	0	0	0	0	0	16,587	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		709,103	0	0	0	0	0	0	0	20,874	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,144,133	0	0	0	0	0	0	0	20,205	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,588,350	0	0	0	0	0	0	0	17,311	0	0	0
2325870	YPSILANTE	MI		12/12/2016		949,160	0	0	0	0	0	0	0	13,786	0	0	0
2325887	ROCHESTER HILLS	MI		02/09/2017		1,579,729	0	0	0	0	0	0	0	11,546	0	0	0
2325888	NOVI	MI		02/10/2017		1,371,456	0	0	0	0	0	0	0	41,240	0	0	0
2325902	ROMULUS	MI		04/19/2017		427,381	0	0	0	0	0	0	0	17,700	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,590,553	0	0	0	0	0	0	0	23,814	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		5,871,967	0	0	0	0	0	0	0	78,017	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,091,747	0	0	0	0	0	0	0	32,530	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		887,428	0	0	0	0	0	0	0	13,643	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		1,078,826	0	0	0	0	0	0	0	15,363	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
2425585	EDEN PRAIRIE	MN		11/29/2012		498,276	0	0	0	0	0	0	0	15,235	0	0	0
2425812	BUFFALO	MN		01/14/2016		2,001,678	0	0	0	0	0	0	0	21,277	0	0	0
2425962	ST. PAUL	MN		12/15/2017		1,048,370	0	0	0	0	0	0	0	27,488	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		957,166	0	0	0	0	0	0	0	5,870	0	0	0
2525738	RIDGELAND	MS		02/05/2015		662,225	0	0	0	0	0	0	0	19,684	0	0	0
2525867	MADISON	MS		11/21/2016		895,892	0	0	0	0	0	0	0	9,252	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		99,348	0	0	0	0	0	0	0	32,674	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,679,922	0	0	0	0	0	0	0	28,571	0	0	0
2725206	BOZEMAN	MT		02/08/2006		412,033	0	0	0	0	0	0	0	155,894	0	0	0
2825151	OMAHA	NE		06/29/2005		57,176	0	0	0	0	0	0	0	24,373	0	0	0
2825293	OMAHA	NE		12/28/2006		475,196	0	0	0	0	0	0	0	109,556	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		760,362	0	0	0	0	0	0	0	6,898	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		329,215	0	0	0	0	0	0	0	80,593	0	0	0
3225235	ROSWELL	NM		05/04/2006		554,738	0	0	0	0	0	0	0	117,893	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		986,936	0	0	0	0	0	0	0	19,712	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,888,876	0	0	0	0	0	0	0	24,825	0	0	0
3226008	PORTALES	NM		07/11/2018		1,214,003	0	0	0	0	0	0	0	10,517	0	0	0
3226077	SANTA FE	NM		05/31/2019		1,964,514	0	0	0	0	0	0	0	18,063	0	0	0
3325115	MORAVIA	NY		12/22/2004		416,081	0	0	0	0	0	0	0	17,215	0	0	0
3325129	AUBURN	NY		03/22/2005		385,130	0	0	0	0	0	0	0	10,223	0	0	0
3325194	MINEOLA	NY		11/18/2005		631,293	0	0	0	0	0	0	0	60,795	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,246,721	0	0	0	0	0	0	0	12,963	0	0	0
3325859	CENTERPORT	NY		09/28/2016		758,075	0	0	0	0	0	0	0	7,790	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		2,455,759	0	0	0	0	0	0	0	34,827	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		1,632,643	0	0	0	0	0	0	0	13,149	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		670,634	0	0	0	0	0	0	0	8,246	0	0	0
3326089	FARMINGDALE	NY		07/30/2019		590,777	0	0	0	0	0	0	0	7,013	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		777,659	0	0	0	0	0	0	0	29,248	0	0	0
3425582	MONROE	NC		10/26/2012		1,240,426	0	0	0	0	0	0	0	32,803	0	0	0
3425753	GARNER	NC		05/01/2015		1,180,756	0	0	0	0	0	0	0	28,231	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,831,202	0	0	0	0	0	0	0	24,948	0	0	0
3425806	DURHAM	NC		12/18/2015		1,155,316	0	0	0	0	0	0	0	20,524	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,745,202	0	0	0	0	0	0	0	29,247	0	0	0
3425862	MADISON	NC		09/29/2016		547,701	0	0	0	0	0	0	0	4,435	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		985,746	0	0	0	0	0	0	0	10,743	0	0	0
3425911	WAXHAW	NC		06/07/2017		2,032,718	0	0	0	0	0	0	0	12,892	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		2,100,320	0	0	0	0	0	0	0	25,735	0	0	0
3426104	CHARLOTTE	NC		09/13/2019		3,025,321	0	0	0	0	0	0	0	37,334	0	0	0
3426117	GREENSBORO	NC		11/20/2019		4,400,000	0	0	0	0	0	0	0	87,448	0	0	0
3625166	COLUMBUS	OH		08/30/2005		68,659	0	0	0	0	0	0	0	22,636	0	0	0
3625274	GROVE CITY	OH		10/31/2006		495,463	0	0	0	0	0	0	0	16,717	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
3625283	BROOK PARK	OH		12/05/2006		250,104	0	0	0	0	0	0	0	19,646	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		399,624	0	0	0	0	0	0	0	45,220	0	0	0
3625361	CINCINNATI	OH		12/11/2007		282,167	0	0	0	0	0	0	0	63,450	0	0	0
3625388	CARROLLTON	OH		03/24/2008		599,395	0	0	0	0	0	0	0	27,949	0	0	0
3625534	FOREST PARK	OH		10/27/2011		737,037	0	0	0	0	0	0	0	16,230	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		382,317	0	0	0	0	0	0	0	26,944	0	0	0
3625615	CLEVELAND	OH		04/30/2013		746,932	0	0	0	0	0	0	0	18,166	0	0	0
3625616	CINCINNATI	OH		05/01/2013		51,464	0	0	0	0	0	0	0	30,814	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,296,548	0	0	0	0	0	0	0	31,473	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,446,453	0	0	0	0	0	0	0	34,315	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		643,789	0	0	0	0	0	0	0	7,793	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		1,838,870	0	0	0	0	0	0	0	22,100	0	0	0
3625726	CINCINNATI	OH		12/18/2014		2,656,667	0	0	0	0	0	0	0	30,963	0	0	0
3625785	DAYTON	OH		08/26/2015		782,240	0	0	0	0	0	0	0	14,173	0	0	0
3625827	LORAIN	OH		04/29/2016		1,060,823	0	0	0	0	0	0	0	18,100	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,849,396	0	0	0	0	0	0	0	17,110	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		1,194,780	0	0	0	0	0	0	0	24,195	0	0	0
3625970	FAIRBORN	OH		12/21/2017		996,151	0	0	0	0	0	0	0	14,197	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		1,640,674	0	0	0	0	0	0	0	22,787	0	0	0
3625982	OTTAWA	OH		03/14/2018		847,406	0	0	0	0	0	0	0	12,931	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		910,346	0	0	0	0	0	0	0	11,881	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,566,688	0	0	0	0	0	0	0	19,853	0	0	0
3626057	CINCINNATI	OH		03/11/2019		1,074,117	0	0	0	0	0	0	0	9,925	0	0	0
3626065	MASON	OH		04/15/2019		3,210,339	0	0	0	0	0	0	0	39,184	0	0	0
3626072	BROOK PARK	OH		04/30/2019		2,043,357	0	0	0	0	0	0	0	24,763	0	0	0
3626074	STREETSBORO	OH		05/02/2019		3,192,888	0	0	0	0	0	0	0	29,082	0	0	0
3725532	TULSA	OK		10/20/2011		807,931	0	0	0	0	0	0	0	20,515	0	0	0
3725944	TULSA	OK		09/15/2017		1,223,202	0	0	0	0	0	0	0	33,487	0	0	0
3825553	PORTLAND	OR		05/07/2012		695,358	0	0	0	0	0	0	0	12,417	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		1,949,218	0	0	0	0	0	0	0	22,811	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		304,221	0	0	0	0	0	0	0	9,383	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		221,952	0	0	0	0	0	0	0	25,117	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		417,918	0	0	0	0	0	0	0	21,402	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		287,373	0	0	0	0	0	0	0	14,712	0	0	0
3925682	PHILADELPHIA	PA		04/17/2014		510,155	0	0	0	0	0	0	0	34,876	0	0	0
4125449	GREENVILLE	SC		06/03/2010		203,265	0	0	0	0	0	0	0	29,302	0	0	0
4125536	FORT MILL	SC		10/31/2011		731,837	0	0	0	0	0	0	0	21,906	0	0	0
4125742	GAFFNEY	SC		03/17/2015		3,075,248	0	0	0	0	0	0	0	24,991	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,515,346	0	0	0	0	0	0	0	18,533	0	0	0
4125918	CONWAY	SC		06/28/2017		2,303,035	0	0	0	0	0	0	0	21,623	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,797,796	0	0	0	0	0	0	0	18,055	0	0	0
4325727	LAKELAND	TN		12/19/2014		1,145,843	0	0	0	0	0	0	0	22,889	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
4325756	FRANKLIN	TN		05/11/2015		738,753	0	0	0	0	0	0	0	92,647	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017		1,459,243	0	0	0	0	0	0	0	13,243	0	0	0
4326034	CHATTANOOGA	TN		11/27/2018		1,115,797	0	0	0	0	0	0	0	8,823	0	0	0
4326055	CHATTANOOGA	TN		02/27/2019		2,361,474	0	0	0	0	0	0	0	13,146	0	0	0
4326063	CORDOVA	TN		03/29/2019		1,560,906	0	0	0	0	0	0	0	18,831	0	0	0
4425058	ABILENE	TX		02/27/2004		2,489,255	0	0	0	0	0	0	0	68,492	0	0	0
4425222	CONROE	TX		03/28/2006		1,087,857	0	0	0	0	0	0	0	16,894	0	0	0
4425228	TEMPLE	TX		04/06/2006		782,612	0	0	0	0	0	0	0	25,076	0	0	0
4425299	CONROE	TX		01/19/2007		441,880	0	0	0	0	0	0	0	6,033	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		791,170	0	0	0	0	0	0	0	30,593	0	0	0
4425393	TEMPLE	TX		05/12/2008		672,587	0	0	0	0	0	0	0	14,904	0	0	0
4425462	HOUSTON	TX		09/15/2010		615,938	0	0	0	0	0	0	0	22,396	0	0	0
4425493	DALLAS	TX		04/07/2011		723,809	0	0	0	0	0	0	0	28,753	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,028,832	0	0	0	0	0	0	0	28,735	0	0	0
4425571	EL PASO	TX		08/28/2012		946,419	0	0	0	0	0	0	0	18,839	0	0	0
4425592	LYTLE	TX		12/20/2012		410,981	0	0	0	0	0	0	0	31,250	0	0	0
4425602	CARROLLTON	TX		02/11/2013		518,691	0	0	0	0	0	0	0	12,787	0	0	0
4425604	HOUSTON	TX		03/01/2013		443,575	0	0	0	0	0	0	0	32,121	0	0	0
4425641	HOUSTON	TX		08/02/2013		1,524,781	0	0	0	0	0	0	0	47,776	0	0	0
4425665	LAREDO	TX		11/26/2013		726,312	0	0	0	0	0	0	0	32,406	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		1,065,213	0	0	0	0	0	0	0	22,492	0	0	0
4425715	EL PASO	TX		10/30/2014		931,404	0	0	0	0	0	0	0	14,858	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		944,997	0	0	0	0	0	0	0	25,689	0	0	0
4425735	SAN ANTONIO	TX		01/09/2015		568,694	0	0	0	0	0	0	0	24,775	0	0	0
4425737	ADDISON	TX		01/20/2015		834,353	0	0	0	0	0	0	0	15,853	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,845,923	0	0	0	0	0	0	0	21,119	0	0	0
4425755	HOUSTON	TX		05/07/2015		713,619	0	0	0	0	0	0	0	47,832	0	0	0
4425767	SAN ANTONIO	TX		06/15/2015		2,882,371	0	0	0	0	0	0	0	32,407	0	0	0
4425774	RED OAK	TX		07/10/2015		1,205,669	0	0	0	0	0	0	0	9,164	0	0	0
4425852	DALLAS	TX		09/13/2016		2,624,715	0	0	0	0	0	0	0	27,475	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,897,431	0	0	0	0	0	0	0	19,045	0	0	0
4425891	EL PASO	TX		03/06/2017		648,987	0	0	0	0	0	0	0	10,069	0	0	0
4425894	ROCKWALL	TX		03/21/2017		1,591,058	0	0	0	0	0	0	0	10,078	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,582,062	0	0	0	0	0	0	0	17,391	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		850,933	0	0	0	0	0	0	0	12,676	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		1,982,592	0	0	0	0	0	0	0	23,914	0	0	0
4425928	EL PASO	TX		07/18/2017		5,092,528	0	0	0	0	0	0	0	74,684	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,789,941	0	0	0	0	0	0	0	25,588	0	0	0
4425981	EL PASO	TX		03/09/2018		3,834,024	0	0	0	0	0	0	0	33,818	0	0	0
4425984	HOUSTON	TX		03/28/2018		946,248	0	0	0	0	0	0	0	8,411	0	0	0
4426060	MCALLEN	TX		03/26/2019		2,277,471	0	0	0	0	0	0	0	27,801	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
4426061	SWEETWATER	TX		03/27/2019		2,693,200	0	0	0	0	0	0	0	21,752	0	0	0
4426087	NEW BRAUNFELS	TX		07/15/2019		1,280,466	0	0	0	0	0	0	0	14,867	0	0	0
4426106	HOUSTON	TX		09/19/2019		1,889,782	0	0	0	0	0	0	0	15,459	0	0	0
4426110	FORT WORTH	TX		10/10/2019		3,684,964	0	0	0	0	0	0	0	45,408	0	0	0
4525163	SANDY	UT		08/15/2005		516,593	0	0	0	0	0	0	0	19,065	0	0	0
4525380	PROVO	UT		01/31/2008		713,115	0	0	0	0	0	0	0	58,771	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		821,115	0	0	0	0	0	0	0	19,495	0	0	0
4525711	ROY	UT		10/21/2014		647,848	0	0	0	0	0	0	0	19,731	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015		1,356,945	0	0	0	0	0	0	0	26,301	0	0	0
4525977	OGDEN	UT		02/07/2018		2,189,434	0	0	0	0	0	0	0	16,529	0	0	0
4526025	SALT LAKE CITY	UT		09/04/2018		2,172,350	0	0	0	0	0	0	0	17,251	0	0	0
4625461	BARRE	VT		08/26/2010		2,313,063	0	0	0	0	0	0	0	25,642	0	0	0
4720658	GLEN ALLEN	VA		03/13/2019		3,105,865	0	0	0	0	0	0	0	16,918	0	0	0
4725131	STERLING	VA		03/30/2005		110,471	0	0	0	0	0	0	0	73,481	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005		50,241	0	0	0	0	0	0	0	30,129	0	0	0
4725237	MECHANICSVILLE	VA		05/15/2006		278,410	0	0	0	0	0	0	0	27,861	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010		106,637	0	0	0	0	0	0	0	45,255	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010		670,294	0	0	0	0	0	0	0	23,603	0	0	0
4725546	ROANOKE	VA		02/27/2012		1,203,840	0	0	0	0	0	0	0	29,241	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		609,573	0	0	0	0	0	0	0	39,681	0	0	0
4725706	WOODBRIDGE	VA		09/30/2014		1,253,510	0	0	0	0	0	0	0	40,269	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		873,691	0	0	0	0	0	0	0	10,079	0	0	0
4725721	YORKTOWN	VA		12/10/2014		905,582	0	0	0	0	0	0	0	18,090	0	0	0
4725960	NORFOLK	VA		11/22/2017		2,804,239	0	0	0	0	0	0	0	25,701	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		1,973,687	0	0	0	0	0	0	0	27,550	0	0	0
4726029	FARMVILLE	VA		09/27/2018		6,031,248	0	0	0	0	0	0	0	48,555	0	0	0
4825719	TUKWILA	WA		11/21/2014		1,321,814	0	0	0	0	0	0	0	26,676	0	0	0
4825759	RICHLAND	WA		05/21/2015		3,559,821	0	0	0	0	0	0	0	40,810	0	0	0
4825775	SILVERDALE	WA		07/13/2015		2,548,863	0	0	0	0	0	0	0	28,676	0	0	0
4825838	AUBURN	WA		06/29/2016		1,464,049	0	0	0	0	0	0	0	10,701	0	0	0
4825861	TACOMA	WA		10/04/2016		777,212	0	0	0	0	0	0	0	12,799	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		2,857,030	0	0	0	0	0	0	0	26,690	0	0	0
4826050	BURIEN	WA		02/15/2019		1,931,979	0	0	0	0	0	0	0	23,255	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		844,865	0	0	0	0	0	0	0	59,105	0	0	0
5025890	BURLINGTON	WI		03/03/2017		658,386	0	0	0	0	0	0	0	14,192	0	0	0
5026067	ARCADIA	WI		04/17/2019		793,838	0	0	0	0	0	0	0	10,345	0	0	0
5026068	CASHTON	WI		04/17/2019		742,854	0	0	0	0	0	0	0	9,682	0	0	0
0299999. Total - Mortgages With Partial Repayments						436,177,365	0	0	0	0	0	0	0	8,023,010	0	0	0
0599999. Total Mortgages						438,538,368	0	0	0	0	0	0	2,259,745	10,282,755	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. States, Territories and Possessions									
47659# AA 9	JERSEY CITY, NEW JERSEY CTL 3.600% 09/		02/10/2020	Waterway Securities		2,017,800	2,000,000	0	1Z
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,017,800	2,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
00914A AG 7	AIR LEASE CORP 3.000% 02/01/30		01/07/2020	Bank of America		4,895,200	5,000,000	0	2FE
025537 AP 6	AMERICAN ELECTRIC POWER CO 3.250% 03/0		03/03/2020	J P Morgan & Co		1,497,435	1,500,000	0	2FE
025932 AP 9	AMERICAN FINANCIAL GROUP 5.250% 04/02/		03/26/2020	J P Morgan & Co		986,250	1,000,000	0	2FE
1248EP CE 1	CCO HLDGS LLC/CAP CORP 144A 4.500% 08/		03/05/2020	Citi Global Markets Inc		515,000	500,000	1,313	3FE
12510H AE 0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.4		01/15/2020	Credit Suisse		1,499,391	1,500,000	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
38141G XG 4	GOLDMAN SACHS GROUP INC 2.600% 02/07/3		02/05/2020	Goldman Sachs & Co		1,999,300	2,000,000	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
48128B AG 6	JPMORGAN CHASE & CO 4.600% Perpet		01/15/2020	J P Morgan & Co		2,000,000	2,000,000	0	2FE
48128B AH 4	JPMORGAN CHASE & CO 4.000% Perpet		02/19/2020	J P Morgan & Co		1,500,000	1,500,000	0	2FE
552676 AT 5	MDC HOLDINGS INC 3.850% 01/15/30		01/06/2020	Citi Global Markets Inc		1,000,000	1,000,000	0	3FE
72147K AE 8	PILGRIM'S PRIDE CORP 144A 5.875% 09/30		02/28/2020	Morgan Stanley Dean Witter		1,032,500	1,000,000	24,969	3FE
74273@ AD 5	PRIT CORE REALTY HLDGS LLC 3.070% 02/1		02/12/2020	Bank of America		2,000,000	2,000,000	0	2Z
74340* AM 6	PROLOGIS TGTD US LOGISTICS FD SERIES 202		01/07/2020	Wells Fargo Securities		5,000,000	5,000,000	0	1PL
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		1,998,810	2,000,000	219	2FE
883203 CB 5	TEXTRON INC 3.000% 06/01/30		03/10/2020	Various		1,986,730	2,000,000	0	2FE
958667 AB 3	WESTERN MIDSTREAM OPERAT 3.100% 02/01/		01/09/2020	Barclays		999,620	1,000,000	0	3FE
958667 AC 1	WESTERN MIDSTREAM OPERAT 4.050% 02/01/		01/09/2020	Barclays		1,998,000	2,000,000	0	3FE
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A		02/18/2020	Bank of America		1,999,972	2,000,000	0	1FE
683720 AA 4	OPEN TEXT CORP 144A 4.125% 02/15/30	A	02/05/2020	Citi Global Markets Inc		505,000	500,000	0	3FE
98462Y AD 2	YAMANA GOLD INC 4.625% 12/15/27	A	02/21/2020	Barclays		2,167,700	2,000,000	17,986	2FE
92917N AQ 1	VOYA CLO LTD 2019-1A C2R 3.460% 04/15/	D	02/07/2020	Jeffries & Co		3,000,000	3,000,000	0	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					43,574,888	43,500,000	44,487	XXX
8399997.	Total - Bonds - Part 3					45,592,688	45,500,000	44,487	XXX
8399999.	Total - Bonds					45,592,688	45,500,000	44,487	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					45,592,688	XXX	44,487	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																					
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41	..	03/15/2020.	Paydown		28,697	28,697	29,227	29,091	0	(393)	0	(393)	0	28,697	0	0	0	145	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
36202B U9 4	GNMA II SF POOL# 001508 10.000% 11/20/2	..	03/01/2020.	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	11/20/2020	1
36202B UP 8	GNMA II SF POOL# 001490 10.000% 10/20/2	..	01/01/2020.	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	0	10/20/2020	1
36230T B2 7	GN 758157 4.550% 05/15/38	..	03/01/2020.	Paydown		45,115	45,115	50,191	49,196	0	(4,081)	0	(4,081)	0	45,115	0	0	0	343	05/15/2038	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L	..	03/15/2020.	Redemption 100.0000		54,863	54,863	54,863	54,863	0	0	0	0	0	54,863	0	0	0	388	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.554% 04/16/50	..	03/01/2020.	Paydown		0	0	738	701	0	(701)	0	(701)	0	0	0	0	0	28	04/16/2050	1
38373V PY 0	GNMA 2002-64 ZH 6.000% 09/16/32	..	03/01/2020.	Paydown		61,812	61,812	61,296	61,573	0	239	0	239	0	61,812	0	0	0	598	09/16/2032	1
38376G 2H 2	GNMA 2011-92 C 3.841% 04/16/52	..	03/01/2020.	Paydown		15,064	15,064	14,777	14,926	0	138	0	138	0	15,064	0	0	0	97	04/16/2052	1
38376G U2 4	GNMA 2011-77 D 4.177% 10/16/45	..	03/01/2020.	Paydown		10,681	10,681	10,559	10,654	0	27	0	27	0	10,681	0	0	0	74	10/16/2045	1
38377D KR 6	GNMA 2010-101 GB 4.000% 04/20/39	..	03/01/2020.	Paydown		172,354	172,354	178,171	172,808	0	(454)	0	(454)	0	172,354	0	0	0	1,111	04/20/2039	1
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40	..	03/01/2020.	Paydown		152,026	152,026	160,577	154,384	0	(2,358)	0	(2,358)	0	152,026	0	0	0	1,002	07/20/2040	1
38377G T9 0	GNMA 2010-89 BE 4.000% 05/20/39	..	03/01/2020.	Paydown		142,254	142,254	147,499	142,799	0	(545)	0	(545)	0	142,254	0	0	0	916	05/20/2039	1
38377T GE 5	GNMA 2011-2 HG 4.000% 01/20/41	..	03/01/2020.	Paydown		157,017	157,017	175,368	164,676	0	(7,660)	0	(7,660)	0	157,017	0	0	0	977	01/20/2041	1
38377T LL 3	GNMA 2011-3 QP 4.000% 06/20/40	..	03/01/2020.	Paydown		190,721	190,721	212,178	195,685	0	(4,963)	0	(4,963)	0	190,721	0	0	0	1,209	06/20/2040	1
38377T SC 6	GNMA 2011-30 BL 4.000% 06/20/40	..	03/01/2020.	Paydown		200,722	200,722	214,271	203,682	0	(2,960)	0	(2,960)	0	200,722	0	0	0	1,312	06/20/2040	1
38378X VL 2	GNMA 2014-155 VA 3.000% 03/16/37	..	03/01/2020.	Paydown		50,822	50,822	51,997	51,147	0	(325)	0	(325)	0	50,822	0	0	0	254	03/16/2037	1
0599999.	Total - Bonds - U.S. Government					1,327,269	1,327,269	1,408,438	1,352,476	0	(25,207)	0	(25,207)	0	1,327,269	0	0	0	8,750	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
246395 YC 5	DELAWARE ST HSG AUTH REV 2013-1 2.750%	..	03/01/2020.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	149	12/01/2041	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A	..	03/01/2020.	Redemption 100.0000		40,644	40,644	40,644	40,644	0	0	0	0	0	40,644	0	0	0	233	06/15/2045	1FE
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2	..	03/01/2020.	Redemption 100.0000		42,790	42,790	42,790	42,790	0	0	0	0	0	42,790	0	0	0	217	12/01/2042	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES	..	03/01/2020.	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	213	11/01/2041	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	01/01/2020.	Redemption 100.0000		90,000	90,000	90,225	90,042	0	0	0	0	0	90,042	0	(42)	(42)	2,475	07/01/2026	1FE
57563R KE 8	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	01/01/2020.	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	720	07/01/2027	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	..	01/01/2020.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	556	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%	..	03/01/2020.	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	210	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%	..	03/01/2020.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	144	11/01/2041	1FE
64469D WP 2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30	..	02/01/2020.	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,237	07/01/2030	1FE
646080 MV 0	NEW JERSEY ST HIGHER ED ASSIST 2011-1	..	01/01/2020.	Redemption 100.0000		55,000	55,000	54,556	54,797	0	0	0	0	0	54,797	0	203	203	263	12/01/2024	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
762315 QK 8	RHODE ISLAND ST STUDENT LOAN 3.800% 12	..	02/01/2020.	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	589	12/01/2031	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2	..	01/01/2020.	Redemption 100.0000		1,145,000	1,145,000	1,145,000	1,145,000	0	0	0	0	0	1,145,000	0	0	0	2,815	01/01/2041	1FE
88271H FL 8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.7	..	03/01/2020.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	394	09/01/2041	1FE
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5	..	03/01/2020.	Redemption 100.0000		90,356	90,356	90,356	90,356	0	0	0	0	0	90,356	0	0	0	21,212	10/25/2037	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/	..	03/25/2020.	Redemption 100.0000		42,905	42,905	42,905	42,905	0	0	0	0	0	42,905	0	0	0	212	11/25/2039	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,428,602	2,428,602	2,418,810	2,420,705	0	20	0	20	0	2,420,726	0	7,877	7,877	35,229	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31358P HV 2	FNMA REMIC G92-35 EB 7.500% 07/25/22	..	03/01/2020.	Paydown		921	921	923	917	0	4	0	4	0	921	0	0	0	11	07/25/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22		03/01/2020.	Paydown		4,537	4,537	4,396	4,503	0	34	0	34	0	4,537	0	0	0	53	09/25/2022	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		03/01/2020.	Paydown		157,587	157,587	162,069	158,090	0	(503)	0	(503)	0	157,587	0	0	0	940	09/25/2040	1
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29		03/01/2020.	Paydown		30,550	30,550	32,994	31,128	0	(578)	0	(578)	0	30,550	0	0	0	204	03/25/2029	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		46,367	46,367	47,758	46,744	0	(377)	0	(377)	0	46,367	0	0	0	232	03/25/2036	1
3136AC GJ 4	FANNIE MAE-ACES 2013-MS A2 2.509% 11/2		01/21/2020.	FTN Financial		4,800,836	4,740,286	4,832,129	4,764,582	0	(696)	0	(696)	0	4,763,886	0	36,950	36,950	17,508	11/25/2022	1
3136AC GJ 4	FANNIE MAE-ACES 2013-MS A2 2.509% 11/2		01/01/2020.	Paydown		9,430	9,430	9,612	9,478	0	(48)	0	(48)	0	9,430	0	0	0	20	11/25/2022	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		27,374	27,374	27,202	27,283	0	91	0	91	0	27,374	0	0	0	160	07/25/2033	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
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		01/21/2020.	Bank of America		2,929,771	2,896,282	2,954,147	2,909,825	0	(459)	0	(459)	0	2,909,366	0	20,404	20,404	10,754	01/25/2023	1
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2		01/01/2020.	Paydown		7,851	7,851	8,008	7,888	0	(37)	0	(37)	0	7,851	0	0	0	17	01/25/2023	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		03/01/2020.	Paydown		33,041	33,041	32,902	32,967	0	74	0	74	0	33,041	0	0	0	193	04/15/2033	1
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		03/02/2020.	Paydown		8,513	8,513	7,973	8,306	0	3	0	3	0	8,309	0	204	204	47	09/01/2025	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		03/25/2020.	Paydown		8,109	8,109	7,989	8,052	0	1	0	1	0	8,053	0	56	56	54	08/01/2025	1
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32		03/01/2020.	Paydown		36,554	36,554	35,138	36,015	0	539	0	539	0	36,554	0	0	0	366	09/25/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2020.	Paydown		21,355	21,355	19,268	20,756	0	599	0	599	0	21,355	0	0	0	186	08/15/2032	1
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33		03/01/2020.	Paydown		36,332	36,332	35,680	35,999	0	334	0	334	0	36,332	0	0	0	291	05/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2020.	Paydown		59,203	59,203	58,740	58,977	0	226	0	226	0	59,203	0	0	0	583	03/15/2033	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		03/05/2020.	Redemption 100.0000		81,460	81,460	83,165	82,392	0	(9)	0	(9)	0	82,383	0	(924)	(924)	498	08/05/2030	1FE
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC 3.846% 08		02/15/2020.	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2033	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						8,507,503	8,413,464	8,580,008	8,455,320	0	(3,573)	0	(3,573)	0	8,451,747	0	55,754	55,754	33,292	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00037B AB 8	ABB FINANCE USA INC 2.875% 05/08/22		03/27/2020.	J P Morgan & Co.		2,008,020	2,000,000	1,964,620	1,990,681	0	948	0	948	0	1,991,629	0	16,391	16,391	22,840	05/08/2022	1FE
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		20,613	20,613	20,613	20,613	0	0	0	0	0	20,613	0	0	0	120	10/31/2038	1
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3		03/31/2020.	Redemption 100.0000		20,098	20,098	20,098	20,098	0	0	0	0	0	20,098	0	0	0	121	03/31/2039	1
00214M AA 1	ARL SECOND LLC 2014-1A A1 2.920% 06/15		03/15/2020.	Paydown		146,694	146,694	142,161	144,284	0	2,410	0	2,410	0	146,694	0	0	0	705	06/15/2044	1FE
00225# AA 3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEA		03/31/2020.	Redemption 100.0000		12,192	12,192	12,192	12,192	0	0	0	0	0	12,192	0	0	0	83	09/30/2039	1
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		03/15/2020.	Redemption 100.0000		92,068	92,068	96,671	92,787	0	(52)	0	(52)	0	92,734	0	(666)	(666)	1,146	08/15/2021	1
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		03/01/2020.	Paydown		23,326	23,326	22,313	22,677	0	1	0	1	0	22,679	0	648	648	147	07/25/2043	1FM
009098 A* 5	AMAZON FORT WORTH TX LEASE COL 4.494%		03/10/2020.	Redemption 100.0000		95,558	95,558	95,558	95,558	0	0	0	0	0	95,558	0	0	0	715	11/10/2039	1
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/		03/22/2020.	Redemption 100.0000		49,745	49,745	50,071	49,985	0	(7)	0	(7)	0	49,978	0	(233)	(233)	895	09/22/2027	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		03/01/2020.	Paydown		37,082	37,082	30,734	30,734	0	6,348	0	6,348	0	37,082	0	0	0	301	10/25/2034	1FM
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		02/01/2020.	Paydown		95,051	95,051	91,213	94,681	0	3	0	3	0	94,684	0	367	367	444	11/25/2035	1FM
03076C AE 6	AMERIPRISE FINANCIAL INC 5.300% 03/15/		03/15/2020.	Maturity		1,250,000	1,250,000	1,261,243	1,250,288	0	(288)	0	(288)	0	1,250,000	0	0	0	33,125	03/15/2020	1FE
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		03/01/2020.	Paydown		41,053	41,053	41,053	40,983	0	71	0	71	0	41,053	0	0	0	217	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
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		03/01/2020.	Paydown		41,773	41,773	41,225	41,597	0	3	0	3	0	41,600	0	173	173	360	06/25/2035	1FM
05541N AD 6	BCC FUNDING CORP 2016-1 C 3.250% 06/20		03/20/2020.	Paydown		1,417,290	1,417,290	1,417,245	1,417,254	0	35	0	35	0	1,417,290	0	0	0	8,883	06/20/2022	1FE
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5		03/15/2020.	Redemption 100.0000		22,005	22,005	22,005	22,005	0	0	0	0	0	22,005	0	0	0	130	11/15/2032	1
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		03/02/2020.	Paydown		12,866	12,866	12,866	12,866	0	0	0	0	0	12,866	0	0	0	57	12/02/2027	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
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
07332B AA 7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1		03/28/2020.	Paydown		70,367	70,367	70,844	70,596	0	(11)	0	(11)	0	70,585	0	(217)	(217)	302	03/28/2057	1FM
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		03/15/2020.	Paydown		23,438	23,438	23,437	23,437	0	0	0	0	0	23,438	0	0	0	165	12/16/2041	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5		03/15/2020.	Paydown		11,719	11,719	11,718	11,718	0	0	0	0	0	11,719	0	0	0	111	12/16/2041	2FE
099738 AA 4	BORGER ENERGY ASSOCIATED LP 7.260% 12/		01/01/2020.	Redemption 100.0000		3,276	3,276	3,276	3,276	0	0	0	0	0	3,276	0	0	0	119	06/30/2022	4FE
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12		03/15/2020.	Redemption 100.0000		445	445	466	465	0	0	0	0	0	465	0	(20)	(20)	4	12/15/2032	1FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		03/10/2020.	Paydown		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	566	07/11/2022	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		03/18/2020.	Paydown		65,697	65,697	65,670	65,682	0	1	0	1	0	65,683	0	14	14	366	06/18/2029	1FE
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		03/01/2020.	Paydown		64,530	64,530	65,601	64,976	0	(446)	0	(446)	0	64,530	0	0	0	321	04/25/2043	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		03/01/2020.	Paydown		60,613	61,355	50,933	56,766	0	8	0	8	0	56,774	0	3,838	3,838	612	02/25/2035	1FM
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C		03/01/2020.	Paydown		23,598	23,598	21,135	22,589	0	1,009	0	1,009	0	23,598	0	0	0	253	10/25/2034	1FM
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		03/01/2020.	Paydown		24,551	28,222	25,480	25,480	0	0	0	0	0	25,480	0	(929)	(929)	269	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		65,392	67,098	54,960	57,154	0	22	0	22	0	57,176	0	8,215	8,215	567	11/25/2035	1FM
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		14,532	14,576	11,260	11,424	0	10	0	10	0	11,434	0	3,097	3,097	134	06/25/2035	1FM
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		78,233	78,233	80,253	79,414	0	(1,181)	0	(1,181)	0	78,233	0	0	0	467	02/25/2044	1FE
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2		01/01/2020.	Paydown		17,584	17,709	14,876	16,453	0	0	0	0	0	16,453	0	1,132	1,132	81	02/25/2035	1FM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		03/01/2020.	Paydown		23,232	23,162	22,114	22,114	0	0	0	0	0	22,114	0	1,118	1,118	136	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
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1		03/01/2020.	Paydown		57,261	57,261	57,493	57,315	0	(54)	0	(54)	0	57,261	0	0	0	298	06/25/2044	1FM
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A		03/01/2020.	Paydown		83,902	83,902	85,785	84,826	0	(4)	0	(4)	0	84,822	0	(920)	(920)	507	01/25/2053	1FM
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1		03/01/2020.	Paydown		229,877	229,877	229,752	229,721	0	156	0	156	0	229,877	0	0	0	977	07/25/2049	1FM
184692 C# 6	CLEARBRIDGE ENERGY MLP FUND INC 3.460%		03/27/2020.	Redemption 100.0000		1,863,971	1,863,971	1,863,971	1,863,971	0	0	0	0	0	1,863,971	0	0	0	51,819	06/11/2025	1FE
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216		01/25/2020.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	65	04/25/2047	2FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		03/25/2020.	Paydown		37,849	37,849	37,839	37,842	0	7	0	7	0	37,849	0	0	0	147	10/25/2040	1FE
210518 CT 1	CONSUMERS ENERGY CO 2.850% 05/15/22		03/31/2020.	J P Morgan & Co.		1,512,825	1,500,000	1,506,095	1,501,485	0	(170)	0	(170)	0	1,501,315	0	11,510	11,510	16,269	05/15/2022	1FE
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		03/01/2020.	Paydown		34,557	34,557	34,101	34,306	0	0	0	0	0	34,306	0	251	251	237	10/25/2033	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		33,716	33,716	33,716	33,716	0	0	0	0	0	33,716	0	0	0	229	05/15/2034	1FE
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2		03/25/2020.	Paydown		143,772	143,772	143,682	143,717	0	54	0	54	0	143,772	0	0	0	739	07/25/2031	1FE
24736X AA 6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/		01/30/2020.	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	397	07/30/2027	1FE
24736Y AA 4	DELTA AIRLINES 2015-1 A 3.875% 07/30/2		01/30/2020.	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	425	07/30/2027	1FE
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C		03/20/2020.	Paydown		102,604	102,604	102,580	102,581	0	23	0	23	0	102,604	0	0	0	660	02/20/2032	2FE
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4		03/20/2020.	Paydown		100,938	100,938	100,932	100,932	0	6	0	6	0	100,938	0	0	0	664	01/21/2031	1FE
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		03/20/2020.	Paydown		100,077	100,077	100,052	100,061	0	16	0	16	0	100,077	0	0	0	520	10/22/2029	1FE
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		03/20/2020.	Paydown		33,359	33,359	33,354	33,355	0	4	0	4	0	33,359	0	0	0	218	10/22/2029	2FE
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3		01/25/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	50	10/25/2049	2FE
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C		02/15/2020.	Paydown		94,813	94,813	94,802	94,813	0	0	0	0	0	94,813	0	0	0	270	01/18/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D		03/15/2020.	Paydown		210,159	210,159	210,155	210,144	0	15	0	15	0	210,159	0	0	0	1,845	05/15/2024	1FE
26224H AH 0	DRUG ROYALTY III LP 1 2018-1A A2 4.270		01/15/2020.	Paydown		113,487	113,487	113,469	113,468	0	19	0	19	0	113,487	0	0	0	1,211	10/15/2031	2FE
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25		03/20/2020.	Paydown		40,984	40,984	40,983	40,982	0	1	0	1	0	40,984	0	0	0	304	06/20/2025	1FE
27034J AB 7	EARNEST STUDENT LOAN PROGRAM 2016-B A2		03/25/2020.	Paydown		223,478	223,478	223,435	223,447	0	31	0	31	0	223,478	0	0	0	1,040	05/25/2034	1FE
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2		03/25/2020.	Paydown		87,970	87,970	87,944	87,952	0	18	0	18	0	87,970	0	0	0	432	03/25/2030	1FE
29348Q AB 8	ENOGEX LLC 144A 6.250% 03/15/20		03/15/2020.	Maturity		1,000,000	1,000,000	1,035,590	1,000,950	0	(950)	0	(950)	0	1,000,000	0	0	0	31,250	03/15/2020	2FE
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		03/01/2020.	Paydown		25,623	25,623	25,775	25,677	0	(53)	0	(53)	0	25,623	0	0	0	110	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		03/01/2020.	Paydown		23,532	23,532	23,179	23,277	0	256	0	256	0	23,532	0	0	0	113	06/25/2043	1FM
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N		03/31/2020.	Redemption 100.0000		17,700	17,700	17,700	17,700	0	0	0	0	0	17,700	0	0	0	402	03/31/2038	2FE
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		03/01/2020.	Paydown		69,852	69,852	71,795	71,755	0	(1,903)	0	(1,903)	0	69,852	0	0	0	395	08/01/2056	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		307,287	307,287	308,871	307,218	0	69	0	69	0	307,287	0	0	0	2,194	09/25/2048	1FM
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03		03/31/2020.	Redemption 100.0000		77,500	77,500	77,500	77,500	0	0	0	0	0	77,500	0	0	0	1,598	03/31/2038	2FE
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3		03/15/2020.	Paydown		45,032	45,032	45,025	45,028	0	4	0	4	0	45,032	0	0	0	239	07/15/2033	1FE
35104V AB 8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2 2		03/15/2020.	Paydown		391,902	391,902	390,941	391,833	0	69	0	69	0	391,902	0	0	0	1,897	10/15/2021	1FE
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD 4.550%		02/21/2020.	Morgan Stanley DW		1,063,750	1,000,000	999,050	999,484	0	14	0	14	0	999,499	0	64,251	64,251	12,765	11/14/2024	3FE
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		03/01/2020.	Paydown		20,266	39,501	33,623	33,812	2,968	42	0	3,010	0	36,822	0	(16,556)	(16,556)	221	04/25/2029	6FM
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
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		03/20/2020.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	53	06/21/2048	2FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09		03/20/2020.	Paydown		61,715	61,715	61,673	61,681	0	34	0	34	0	61,715	0	0	0	1,231	09/21/2040	1FE
42771T AA 3	HERO FUNDING TRUST 2015-3A A 4.280% 09		03/20/2020.	Paydown		84,555	84,555	84,549	84,549	0	0	0	0	0	84,549	0	5	5	601	09/20/2041	1FE
44040J AA 6	Horizon Aircraft Finance I Lim 2019-2 A		03/15/2020.	Paydown		35,714	35,714	35,713	35,713	0	1	0	1	0	35,714	0	0	0	204	11/15/2039	1FE
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		03/01/2020.	Paydown		1,674	1,674	1,646	1,666	0	0	0	0	0	1,666	0	9	9	7	08/25/2034	1FM
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		03/01/2020.	Paydown		29,831	29,831	29,430	29,639	0	0	0	0	0	29,639	0	192	192	273	06/25/2033	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		03/15/2020.	Paydown		18,786	18,786	18,669	18,713	0	73	0	73	0	18,786	0	0	0	113	12/15/2048	1FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		03/01/2020.	Paydown		44,521	44,521	45,538	44,929	0	(3)	0	(3)	0	44,926	0	(405)	(405)	229	03/01/2043	1FM
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3		03/01/2020.	Paydown		32,034	32,034	32,840	32,311	0	0	0	0	0	32,311	0	(277)	(277)	162	01/25/2044	1FM
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		03/01/2020.	Paydown		122,269	122,269	122,709	122,375	0	(20)	0	(20)	0	122,355	0	(86)	(86)	800	06/25/2049	1FM
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.5		03/01/2020.	Paydown		290,744	290,744	295,287	294,787	0	(99)	0	(99)	0	294,687	0	(3,943)	(3,943)	1,634	12/25/2049	1FM
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44		03/15/2020.	Paydown		51,830	51,830	51,830	51,830	0	0	0	0	0	51,830	0	0	0	331	04/15/2044	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4		03/05/2020.	Redemption 100.0000		195,795	195,795	195,795	195,795	0	0	0	0	0	195,795	0	0	0	4,327	03/05/2023	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		03/30/2020.	Redemption 100.0000		48,435	48,435	48,717	48,460	0	(8)	0	(8)	0	48,453	0	(18)	(18)	695	03/30/2021	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		03/15/2020.	Paydown		15,625	15,625	15,322	15,398	0	227	0	227	0	15,625	0	0	0	112	01/15/2042	1FE
52465# AD 7	LEGG MASON CAPITAL CORP CTL - HUNTINGTON		03/05/2020.	Redemption 100.0000		78,415	78,415	78,415	78,415	0	0	0	0	0	78,415	0	0	0	948	12/05/2020	1
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		176,321	176,321	171,872	173,718	0	2,603	0	2,603	0	176,321	0	0	0	874	01/15/2045	1FE
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20		03/20/2020.	Paydown		44,103	44,103	44,092	44,095	0	8	0	8	0	44,103	0	0	0	214	12/20/2034	2FE
55448Q AS 5	MACK-CALI REALTY LP 3.150% 05/15/23		02/13/2020.	Seaport Group		2,500,000	2,500,000	2,444,800	2,479,316	0	767	0	767	0	2,480,083	0	19,917	19,917	20,344	05/15/2023	3FE
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO		01/05/2020.	Redemption 100.0000		42,258	42,258	42,258	42,258	0	0	0	0	0	42,258	0	0	0	963	07/05/2025	2PL
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		01/15/2020.	Redemption 100.0000		94,914	94,914	94,914	94,914	0	0	0	0	0	94,914	0	0	0	2,254	01/15/2028	2PL
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		03/15/2020.	Paydown		28,471	28,471	26,977	28,127	0	345	0	345	0	28,471	0	0	0	224	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

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
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/		03/01/2020.	Paydown		50,080	50,080	50,011	49,981	0	99	0	99	0	50,080	0	0	0	452	12/15/2045	1FM
61980A AC 7	MOTIVA ENTERPRISES LLC 144A 5.750% 01/		01/15/2020.	Maturity		296,000	296,000	295,420	295,997	0	3	0	3	0	296,000	0	0	0	8,510	01/15/2020	2FE
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21		01/22/2020.	Redemption 102.2500		916,160	896,000	936,428	904,642	0	(283)	0	(283)	0	904,360	0	11,800	11,800	14,619	09/15/2021	3FE
629682 AA 3	NADG NNN OPERATING LP 2019-1 A 3.368%		03/28/2020.	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	18	12/28/2049	1FE
63946B AE 0	NBC UNIVERSAL MEDIA LLC 4.375% 04/01/2		03/06/2020.	Call 103.4530		2,069,060	2,000,000	2,040,873	2,006,244	0	(867)	0	(867)	0	2,005,378	0	(5,378)	(5,378)	106,734	04/01/2021	1FE
64829X AA 0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1		03/01/2020.	Paydown		132,799	132,799	134,873	134,308	0	(1,509)	0	(1,509)	0	132,799	0	0	0	1,005	12/25/2057	1FM
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3		03/09/2020.	Paydown		91,840	91,840	91,827	91,828	0	12	0	12	0	91,840	0	0	0	487	04/09/2038	1FE
694476 AC 6	PACIFIC LIFECORP 144A 6.000% 02/10/20		02/10/2020.	Maturity		237,000	237,000	247,281	237,146	0	(146)	0	(146)	0	237,000	0	0	0	7,110	02/10/2020	1FE
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2		03/05/2020.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	49	12/05/2049	2FE
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		03/01/2020.	Paydown		57,685	57,685	54,462	55,866	0	32	0	32	0	55,899	0	1,786	1,786	343	01/25/2036	1FM
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00		03/01/2020.	Paydown		7,142	7,142	6,827	6,972	0	169	0	169	0	7,142	0	0	0	60	10/25/2033	1FM
74834L AP 5	QUEST DIAGNOSTICS 4.750% 01/30/20		01/15/2020.	Call 100.1245		500,622	500,000	492,455	499,928	0	35	0	35	0	499,963	0	37	37	11,508	01/30/2020	2FE
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		01/01/2020.	Paydown		15,104	15,104	14,299	14,964	0	140	0	140	0	15,104	0	0	0	73	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		03/01/2020.	Paydown		3,750	3,846	3,656	3,811	0	1	0	1	0	3,812	0	(61)	(61)	35	10/25/2021	3FM
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2		02/01/2020.	Paydown		189,487	189,684	161,015	171,785	0	28	0	28	0	171,814	0	17,673	17,673	1,722	02/25/2035	1FM
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3		03/01/2020.	Paydown		92,588	92,588	92,587	92,295	0	(1)	0	(1)	0	92,295	0	293	293	1,001	09/25/2034	1FM
78449G AB 5	SMB Private Education Loan Tru 2016-B A		03/15/2020.	Paydown		65,603	65,603	65,601	65,601	0	2	0	2	0	65,603	0	0	0	260	02/17/2032	1FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3		03/25/2020.	Paydown		188,784	188,784	188,764	188,770	0	1	0	1	0	188,771	0	14	14	1,030	08/25/2025	1FE
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5		03/01/2020.	Paydown		64,039	64,039	64,039	64,039	0	0	0	0	0	64,039	0	0	0	500	12/25/2033	1FM
808626 AE 5	SCIENCE APPLICATIONS INTL 7.125% 07/01		01/03/2020.	RW Baird		89,719	75,000	85,175	81,644	0	(6)	0	(6)	0	81,638	0	8,081	8,081	2,761	07/01/2032	3FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		03/01/2020.	Paydown		48,869	48,869	49,719	49,634	0	(765)	0	(765)	0	48,869	0	0	0	275	05/25/2043	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
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2		01/25/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	92	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
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		03/01/2020.	Paydown		41,558	41,558	40,648	41,009	0	550	0	550	0	41,558	0	0	0	225	07/25/2043	1FM
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A A		03/20/2020.	Paydown		79,502	79,502	79,485	79,492	0	0	0	0	0	79,493	0	9	9	292	07/20/2033	1FE
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		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028	1
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		02/01/2020.	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
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/		03/15/2020.	Paydown		197,154	197,154	197,126	197,131	0	23	0	23	0	197,154	0	0	0	1,398	06/15/2028	1FE
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B		03/15/2020.	Paydown		32,516	32,516	33,552	33,269	0	(753)	0	(753)	0	32,516	0	0	0	456	08/15/2036	1FE
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I 4.31		02/25/2020.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	54	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
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/		03/20/2020.	Paydown		62,500	62,500	63,594	62,921	0	(421)	0	(421)	0	62,500	0	0	0	366	02/22/2039	1FE
87875U AK 8	TECO FINANCE INC 5.150% 03/15/20		03/15/2020.	Maturity		2,000,000	2,000,000	1,992,420	1,999,805	0	195	0	195	0	2,000,000	0	0	0	51,500	03/15/2020	2FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		02/01/2020.	Redemption 100.0000		162,500	162,500	170,615	166,162	0	(23)	0	(23)	0	166,139	0	(3,639)	(3,639)	7,719	02/01/2030	2FE
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119%		03/31/2020.	Redemption 100.0000		96,461	96,461	96,461	96,461	0	0	0	0	0	96,461	0	0	0	1,476	03/30/2024	2FE
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR		03/30/2020.	Various		230,014	230,014	230,954	230,214	0	(25)	0	(25)	0	230,188	0	(174)	(174)	3,522	03/30/2023	2FE
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A		03/20/2020.	Paydown		30,000	30,000	29,990	29,991	0	9	0	9	0	30,000	0	0	0	198	04/20/2044	1FE
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		03/01/2020.	Paydown		164,762	164,762	167,440	166,205	0	(1,443)	0	(1,443)	0	164,762	0	0	0	859	04/25/2074	1PL
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3		03/25/2020.	Paydown		81,588	81,588	82,227	81,724	0	(135)	0	(135)	0	81,588	0	0	0	398	08/25/2055	1FM
89233P 7F 7	TOYOTA MOTOR CREDIT CORP 2.625% 01/10/		03/31/2020.	280 Securities		1,001,120	1,000,000	993,730	997,924	0	167	0	167	0	998,091	0	3,029	3,029	19,104	01/10/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		03/16/2020.	Paydown		12,259	12,259	12,259	12,259	0	0	0	0	0	12,259	0	0	0	91	10/16/2040	1FE
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750		03/01/2020.	Paydown		13,338	13,338	12,471	12,471	0	0	0	0	0	12,471	0	867	867	239	04/15/2030	1FM
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2		03/03/2020.	Redemption 100.0000		194,470	194,470	194,783	194,658	0	1	0	1	0	194,660	0	(189)	(189)	3,646	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 CV 2	UNITEDHEALTH GROUP INC 3.100% 03/15/26		03/27/2020.	US Bancorp		4,133,360	4,000,000	4,108,800	4,074,343	0	(2,725)	0	(2,725)	0	4,071,618	0	61,742	61,742	67,511	03/15/2026	1FE
918204 AV 0	VF CORP 3.500% 09/01/21		03/04/2020.	Call 103.3900		516,950	500,000	499,705	499,944	0	6	0	6	0	499,950	0	50	50	25,846	09/01/2021	1FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%		03/01/2020.	Paydown		26,030	26,030	26,027	26,008	0	21	0	21	0	26,030	0	0	0	102	07/20/2033	1FE
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		03/01/2020.	Paydown		217,358	217,358	217,300	217,028	0	330	0	330	0	217,358	0	0	0	961	05/25/2047	1FE
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A		03/01/2020.	Paydown		109,160	109,160	109,150	109,130	0	30	0	30	0	109,160	0	0	0	593	07/25/2049	1FE
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44		03/15/2020.	Paydown		35,600	35,600	35,598	35,598	0	2	0	2	0	35,600	0	0	0	213	09/15/2044	1FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		03/15/2020.	Paydown		43,733	43,733	43,727	43,729	0	3	0	3	0	43,733	0	0	0	219	03/15/2029	1FE
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2		03/20/2020.	Redemption 100.0000		63,896	63,896	63,896	63,896	0	0	0	0	0	63,896	0	0	0	386	09/20/2024	2FE
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		03/16/2020.	Redemption 100.0000		64,351	64,351	64,351	64,351	0	0	0	0	0	64,351	0	0	0	389	09/16/2024	2FE
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1		03/01/2020.	Paydown		209,060	209,060	212,784	212,678	0	(3,618)	0	(3,618)	0	209,060	0	0	0	1,436	04/25/2049	1FM
958254 AF 1	WESTERN GAS PARTNERS LP 4.650% 07/01/2		01/10/2020.	Stifel Nicolaus		1,053,190	1,000,000	997,960	998,556	0	7	0	7	0	998,562	0	54,628	54,628	24,929	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	1,996,360	1,996,787	0	11	0	11	0	1,996,797	0	69,823	69,823	39,319	08/15/2028	2FE
958587 BH 9	WESTERN MASS ELECTRIC CO 5.100% 03/01/		03/01/2020.	Maturity		500,000	500,000	498,230	499,963	0	37	0	37	0	500,000	0	0	0	12,750	03/01/2020	1FE
96033C AB 8	WESTGATE RESORTS 2016-1A B 4.500% 12/2		03/20/2020.	Paydown		48,973	48,973	48,661	48,973	0	0	0	0	0	48,973	0	0	0	551	12/20/2028	1FE
96033C AB 8	WESTGATE RESORTS 2016-1A B 4.500% 12/2		02/20/2020.	Paydown		80,786	80,786	80,271	80,786	0	0	0	0	0	80,786	0	0	0	457	12/20/2028	2FE
974153 AA 6	WINGSTOP FUNDING LLC 2018-1 A2 4.970%		03/05/2020.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	62	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
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		03/15/2020.	Redemption 100.0000		2,016,090	2,016,090	2,016,090	2,016,090	0	0	0	0	0	2,016,090	0	0	0	24,455	01/15/2031	1FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	03/15/2020.	Redemption 100.0000		72,374	72,374	73,459	73,260	0	(28)	0	(28)	0	73,232	0	(858)	(858)	1,303	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		1,043,990	1,000,000	999,439	999,863	0	5	0	5	0	999,868	0	132	132	56,824	04/01/2022	2FE
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	03/31/2020.	Redemption 100.0000		13,500	13,500	13,500	13,500	0	0	0	0	0	13,500	0	0	0	228	06/30/2035	2FE
268317 AD 6	ELECTRICITE DE FRANCE 144A 4.600% 01/2	D	01/27/2020.	Maturity		500,000	500,000	513,675	500,122	0	(122)	0	(122)	0	500,000	0	0	0	11,500	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		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	25,056	04/20/2029	1FE
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5	D	01/15/2020.	Redemption 100.0000		61,170	61,170	61,170	61,170	0	0	0	0	0	61,170	0	0	0	801	04/15/2026	2FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	02/15/2020.	Redemption 100.0000		15,514	15,514	14,043	14,361	0	24	0	24	0	14,384	0	1,130	1,130	163	11/15/2027	2FE
64129U AY 1	NEUBERGER BERMAN CLO LTD 2014-17A B2R	D	02/28/2020.	Paydown		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	23,459	04/22/2029	1FE
83545* AB 4	SONIC HEALTHCARE INVESTMENTS SERIES B	D	01/12/2020.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,809	01/12/2020	2
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	55,158	0	(158)	(158)	1,684	08/01/2025	4FE
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	03/31/2020.	Redemption 100.0000		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	656	11/30/2033	2PL
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A 4.320% 0	D	01/12/2020.	Redemption 100.0000		11,802	11,802	11,802	11,802	0	0	0	0	0	11,802	0	0	0	255	01/12/2034	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					49,452,492	48,885,217	49,010,304	48,910,784	2,968	(703)	0	2,265	0	48,914,723	0	319,359	319,359	972,270	XXX	XXX
8399997.	Total - Bonds - Part 4					61,715,866	61,054,552	61,417,560	61,139,285	2,968	(29,463)	0	(26,495)	0	61,114,465	0	382,990	382,990	1,049,541	XXX	XXX
8399999.	Total - Bonds					61,715,866	61,054,552	61,417,560	61,139,285	2,968	(29,463)	0	(26,495)	0	61,114,465	0	382,990	382,990	1,049,541	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					61,715,866	XXX	61,417,560	61,139,285	2,968	(29,463)	0	(26,495)	0	61,114,465	0	382,990	382,990	1,049,541	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
S&P 500 4/15/2020 Strike @ 2905.58 7846L$132	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/16/2019	04/15/2020	744	2,163,001	2906	133,254	0	0	2,049		2,049	(259,752)	0	0	0	0		0/0
S&P 500 5/15/2020 Strike @ 2850.96 7846L$135	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/16/2019	05/15/2020	565	1,611,277	2851	116,425	0	0	18,179		18,179	(213,551)	0	0	0	0		0/0
S&P 500 6/15/2020 Strike @ 2886.98 7846L$137	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	06/18/2019	06/15/2020	545	1,572,913	2887	109,704	0	0	21,653		21,653	(188,825)	0	0	0	0		0/0
S&P 500 7/15/2020 Strike @ 3014.3 7846L$139	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	07/16/2019	07/15/2020	838	2,526,044	3014	147,492	0	0	20,418		20,418	(225,415)	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 2847.6 7846L$140	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	08/16/2019	08/14/2020	1,052	2,995,305	2848	223,094	0	0	90,946		90,946	(370,779)	0	0	0	0		0/0
S&P 500 9/15/2020 Strike @ 3007.39 7846L$144	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/17/2019	09/15/2020	1,129	3,395,283	3007	214,166	0	0	53,193		53,193	(305,625)	0	0	0	0		0/0
S&P 500 10/15/2020 Strike @ 2995.68 7846L$146	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	10/16/2019	10/15/2020	827	2,477,397	2996	154,374	0	0	50,024		50,024	(229,309)	0	0	0	0		0/0
S&P 500 11/13/2020 Strike @ 3120.46 7846L$147	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	11/18/2019	11/13/2020	808	2,521,300	3120	157,924	0	0	33,325		33,325	(175,425)	0	0	0	0		0/0
S&P 500 12/15/2020 Strike @ 3168.8 7846L$150	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/17/2019	12/15/2020	1,269	4,019,718	3169	269,245	0	0	46,733		46,733	(250,753)	0	0	0	0		0/0
S&P 500 10/15/2020 Strike @ 3289.29 7846L$152	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/16/2020	01/15/2021	1,667	5,481,964	3289	0	332,905	0	41,251		41,251	(291,655)	0	0	0	0		0/0
S&P 500 2/12/2021 Strike @ 3380.16 7846L$153	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	02/19/2020	02/12/2021	855	2,891,017	3380	0	172,255	0	17,123		17,123	(155,132)	0	0	0	0		0/0
S&P 500 3/15/2021 Strike @ 2711.02 7846L$156	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/17/2020	03/15/2021	976	2,646,498	2711	0	207,052	0	217,713		217,713	10,661	0	0	0	0		0/0
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants											1,525,678	712,212	0	612,607	XXX	612,607	(2,655,560)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other											1,525,678	712,212	0	612,607	XXX	612,607	(2,655,560)	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants											1,525,678	712,212	0	612,607	XXX	612,607	(2,655,560)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options											1,525,678	712,212	0	612,607	XXX	612,607	(2,655,560)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
S&P 500 4/15/2020 Strike @ 3217.93 7846S$132	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/16/2019	04/15/2020	744	2,395,524	3218	(23,826)	0	0	(255)		(255)	74,601	0	0	0	0		0/0
S&P 500 5/15/2020 Strike @ 3157.44 7846S$135	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/16/2019	05/15/2020	565	1,784,490	3157	(26,687)	0	0	(1,185)		(1,185)	88,134	0	0	0	0		0/0
S&P 500 6/15/2020 Strike @ 3197.33 7846S$137	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	06/18/2019	06/15/2020	545	1,742,001	3197	(25,242)	0	0	(1,605)		(1,605)	76,329	0	0	0	0		0/0
S&P 500 7/15/2020 Strike @ 3338.34 7846S$139	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528	07/16/2019	07/15/2020	838	2,797,596	3338	(26,775)	0	0	(1,984)		(1,984)	60,599	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 3153.72 7846S$140	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	08/16/2019	08/14/2020	1,052	3,317,303	3154	(59,191)	0	0	(15,478)		(15,478)	194,136	0	0	0	0		0/0
S&P 500 9/15/2020 Strike @ 3330.68 7846S$144	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	09/17/2019	09/15/2020	1,129	3,760,271	3331	(48,758)	0	0	(7,629)		(7,629)	105,318	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 10/15/2020 Strike @ 3317.72 7846S$146	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	10/16/2019	10/15/2020	827	2,743,721	3318	(32,832)	0	0	(7,555)		(7,555)	90,972	0	0	0	0		0/0
S&P 500 11/13/2020 Strike @ 3455.91 7846S$147	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	11/18/2019	11/13/2020	808	2,792,341	3456	(33,891)	0	0	(5,843)		(5,843)	49,153	0	0	0	0		0/0
S&P 500 12/15/2020 Strike @ 3509.45 7846S$150	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	12/17/2019	12/15/2020	1,269	4,451,843	3509	(59,326)	0	0	(8,057)		(8,057)	64,530	0	0	0	0		0/0
S&P 500 1/15/2021 Strike @ 3618.22 7846S$152	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	01/16/2020	01/15/2021	1,667	6,030,162	3618	0	(71,164)	0	(8,984)		(8,984)	62,180	0	0	0	0		0/0
S&P 500 2/12/2021 Strike @ 3718.18 7846S$153	Indexed Universal Life	Exhibit 5	Equity/ Index	Bank of America Mer	EYKN6V0ZCB8VD9IULB80	02/19/2020	02/12/2021	855	3,180,122	3718	0	(37,676)	0	(3,885)		(3,885)	33,791	0	0	0	0		0/0
S&P 500 3/15/2021 Strike @ 2982.12 7846S$156	Indexed Universal Life	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	03/17/2020	03/15/2021	976	2,911,146	2982	0	(93,715)	0	(104,378)		(104,378)	(10,663)	0	0	0	0		0/0
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants											(336,528)	(202,554)	0	(166,838)	XXX	(166,838)	889,080	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other											(336,528)	(202,554)	0	(166,838)	XXX	(166,838)	889,080	0	0	0	0	XXX	XXX
Total Written Options																							
0929999999. Total-Written Options-Call Options and Warrants											(336,528)	(202,554)	0	(166,838)	XXX	(166,838)	889,080	0	0	0	0	XXX	XXX
0989999999. Total-Written Options											(336,528)	(202,554)	0	(166,838)	XXX	(166,838)	889,080	0	0	0	0	XXX	XXX
Totals																							
1709999999. Total-Hedging Other											1,189,150	509,658	0	445,769	XXX	445,769	(1,766,481)	0	0	0	0	XXX	XXX
1759999999. TOTAL											1,189,150	509,658	0	445,769	XXX	445,769	(1,766,481)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation												
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	0	284,016	0	284,016	284,016	0	284,016	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Y	Y	0	161,753	0	161,753	161,753	0	161,753	0	0
0299999999. Total NAIC 1 Designation				0	445,769	0	445,769	445,769	0	445,769	0	0
0999999999. Gross Totals				0	445,769	0	445,769	445,769	0	445,769	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					445,769	0						

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

Sch. DB - Pt. E
NONE

Statement as of March 31, 2020 of the **OHIO NATIONAL LIFE ASSURANCE CORPORATION**

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						
78012U NS 0	ROYAL BANK OF CANADA NY	C	1	799,574	800,000	04/24/2020
40435R FE 6	HSBC BANK USA NA	C	1	999,473	1,000,000	11/04/2020
89114N EU 5	TORONTO DOMINION BANK NY	C	1	745,504	750,000	01/04/2021
86958J 7L 7	SVENSKA HANDELSBANKEN NY	C	1	999,981	1,000,000	06/10/2020
21684L 4V 1	COOPERAT RABOBANK UA/NY	C	1	799,586	800,000	09/09/2020
06370R 5M 7	BANK OF MONTREAL CHICAGO	C	1	749,002	750,000	11/10/2020
95001K FL 3	WELLS FARGO BANK NA	C	1	993,499	1,000,000	02/05/2021
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			6,086,619	6,100,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			6,086,619	6,100,000	XXX
Totals						
6399999.	Total - Issuer Obligations			6,086,619	6,100,000	XXX
7099999.	Subtotal - Bonds			6,086,619	6,100,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	MITSUBISHI UFJ TR&BK NY	C		500,168	500,000	05/06/2020
000000 00 0	SUMITOMO MITSUI TRUST NY	C		749,953	750,000	06/03/2020
000000 00 0	COOPERAT RABOBANK UA/NY	C		700,307	700,016	05/04/2020
000000 00 0	CITIBANK NA	C		1,214,650	1,216,178	06/12/2020
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		749,381	750,067	06/10/2020
000000 00 0	WESTPAC SECURITIES NZ LT	C		999,921	1,000,012	04/09/2020
000000 00 0	THUNDER BAY FUNDING LLC	C		999,460	1,000,000	05/05/2020
000000 00 0	BANCO ESTADO CHILE/NY	C		999,776	1,000,000	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		749,514	750,000	07/14/2020
000000 00 0	BANK OF AMERICA NA	C		499,064	500,000	07/10/2020
000000 00 0	MITSUBISHI UFJ TR&BK NY	C		1,000,368	1,000,000	04/30/2020
000000 00 0	SUMITOMO MITSUI BANK NY	C		750,311	750,000	05/06/2020
000000 00 0	SUMITOMO MITSUI BANK NY	C		749,207	750,000	06/30/2020
000000 00 0	OLD LINE FUNDING LLC	C		999,775	1,000,000	04/23/2020
000000 00 0	SUMITOMO MITSUI TRUST NY	C		750,328	750,000	05/07/2020
000000 00 0	NATIONAL AUSTRALI BANK L	C		500,172	499,989	05/01/2020
000000 00 0	SKANDINAV ENSKILDA BK NY	C		999,492	1,000,058	08/06/2020
000000 00 0	MIZUHO BANK LTD	C		749,672	750,000	08/07/2020
000000 00 0	TOYOTA MOTOR FIN NETH BV	C		500,140	500,000	05/07/2020
000000 00 0	JP MORGAN SECURITIES LLC	C		998,406	1,000,000	10/20/2020
000000 00 0	BANK OF AMERICA NA	C		499,643	500,000	05/11/2020
000000 00 0	TOYOTA FINANCE AUSTRALIA	C		994,442	1,000,000	10/23/2020
000000 00 0	CREDIT SUISSE NEW YORK	C		744,253	750,000	11/18/2020
000000 00 0	UBS AG LONDON	C		745,599	750,000	10/07/2020
000000 00 0	STATE STREET BANK & TR	C		999,747	1,000,000	07/22/2020
000000 00 0	COMMONWEALTH BK AUSTRALI	C		747,501	750,000	10/08/2020
000000 00 0	BANK OF NOVA SCOTIA HOUS	C		998,692	1,000,000	10/13/2020
000000 00 0	ING (US) FUNDING LLC	C		750,008	750,000	07/06/2020
000000 00 0	CREDIT AGRICOLE CIB NY	C		998,772	1,000,000	10/27/2020
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		699,136	700,000	07/07/2020
000000 00 0	NATIONAL AUSTRALI BANK L	C		800,054	800,000	04/02/2020
000000 00 0	WELLS FARGO BANK NA	C		1,000,185	1,000,000	06/05/2020
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			27,135,209	27,166,320	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	US DOLLARS	C		922	922	
9099999.	Total - Cash (Schedule E Part 1 Type)			922	922	XXX
Cash Equivalents (Schedule E Part 2 Type)						
8AMMF0 AM 3	INVESCO GOVERNMENT & AGENCY INSTITUTION	C		2,297,752	2,297,752	
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST	C		2,327,033	2,327,033	
CR5745 70 6	BNP PARIBAS SA REPONT 0.27% 4/1/2020	C		1,000,000	1,000,000	04/01/2020
CR2172 03 7	ING FINANCIAL MARKETS LLC REPONT 0.18%	C		500,000	500,000	04/01/2020
CR3234 06 7	ING FINANCIAL MARKETS LLC (EQUITY COLLA	C		750,000	750,000	04/01/2020
CR0492 00 7	HSBC SECURITIES (USA) INC REPONT 0.18%	C		600,000	600,000	04/01/2020
CR1271 23 6	HSBC SECURITIES (USA) INC REPONT 0.28%	C		500,000	500,000	04/01/2020
CR4153 74 6	BNP PARIBAS SA REPO 0.02% 4/1/2020	C		2,000,000	2,000,000	04/01/2020
CR4711 36 0	HSBC SECURITIES (USA) INC REPO 0.01% 4/	C		2,000,000	2,000,000	04/01/2020
54866L D2 6	LOWE'S COMPANIES INC	C		699,901	699,967	04/02/2020
CR4054 74 6	BofA SECRUITIES INC. REPONT 0.63% 4/28/	C		1,300,000	1,300,000	04/28/2020
CR2930 94 7	JP Morgan Securities LLC REPONT 1.1936%	C		1,300,000	1,300,000	04/27/2020
CR5114 20 0	BNP PARIBAS SA REPONT 0.6% 6/22/2020	C		1,000,000	1,000,000	06/22/2020
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			16,274,686	16,274,752	XXX
9999999.	Totals			49,497,436	49,541,994	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....49,497,436 Book/Adjusted Carrying Value $.....49,541,994
2. Average balance for the year: Fair Value $.....74,739,889 Book/Adjusted Carrying Value $.....74,746,076
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....48,842,027 NAIC 2: $.....699,967 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Key Bank Cincinnati, OH		0.000	0	0	0	10,010,000	15,019,027	XXX
Fifth Third Bank Cincinnati, OH		0.000	0	0	3,281,743	11,495,792	20,729,098	XXX
US Bank Cincinnati, OH		0.000	0	0	(9,683,617)	(12,837,993)	(12,881,885)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(6,401,873)	8,667,799	22,866,240	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(6,401,873)	8,667,799	22,866,240	XXX
0599999. Total Cash	XXX	XXX	0	0	(6,401,873)	8,667,799	22,866,240	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE