



QUARTERLY STATEMENT

As of June 30, 2020
of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code.....0704, 0704 <small>(Current Period) (Prior Period)</small>	NAIC Company Code..... 67172	Employer's ID Number..... 31-0397080
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... September 9, 1909	Commenced Business..... October 10, 1910	
Statutory Home Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100 <small>(Area Code) (Telephone Number)</small>
Mail Address	Post Office Box 237 .. Cincinnati .. OH .. US .. 45201 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts <small>(Name)</small> amber_roberts@ohionational.com <small>(E-Mail Address)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number) (Extension)</small> 513-794-4622 <small>(Fax Number)</small>

OFFICERS

Name	Title	Name	Title
Barbara Ann Turner	President & Chief Operating Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Scott Niel Shepherd #	Senior Vice President & Chief Corporate Actuary

OTHER

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

DIRECTORS OR TRUSTEES

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

State of..... Ohio
County of..... 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) Barbara Ann Turner _____ (Printed Name) President & Chief Operating Officer _____ (Title)	_____ (Signature) Therese Susan McDonough _____ (Printed Name) Secretary _____ (Title)	_____ (Signature) Doris Lee Paul _____ (Printed Name) Treasurer _____ (Title)
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Subscribed and sworn to before me
This 11th day of August 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

Statement as of June 30, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	5,440,087,300	0	5,440,087,300	5,382,680,680
2. Stocks:				
2.1 Preferred stocks.....	5,101,234	0	5,101,234	5,101,234
2.2 Common stocks.....	360,274,581	0	360,274,581	374,410,345
3. Mortgage loans on real estate:				
3.1 First liens.....	934,900,561	0	934,900,561	930,631,556
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	25,245,391	0	25,245,391	25,758,289
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....392,100,232), cash equivalents (\$.....250,044,656) and short-term investments (\$.....20,000,002).....	662,144,890	0	662,144,890	397,382,095
6. Contract loans (including \$.....0 premium notes).....	805,277,530	60,084	805,217,445	744,592,647
7. Derivatives.....	156,050,974	0	156,050,974	111,720,663
8. Other invested assets.....	315,268,554	0	315,268,554	251,658,666
9. Receivables for securities.....	569,455	0	569,455	528,314
10. Securities lending reinvested collateral assets.....	101,309,213	0	101,309,213	172,498,326
11. Aggregate write-ins for invested assets.....	4,320,000	0	4,320,000	26,000,000
12. Subtotals, cash and invested assets (Lines 1 to 11).....	8,810,549,684	60,084	8,810,489,600	8,422,962,816
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	49,806,657	0	49,806,657	48,869,586
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	14,348,259	0	14,348,259	18,300,147
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	69,820,654	0	69,820,654	71,992,432
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	22,906,716	361,963	22,544,753	51,623,928
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	2,142,758
16.3 Other amounts receivable under reinsurance contracts.....	770,443	0	770,443	772,940
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	5,782,784	0	5,782,784	0
18.2 Net deferred tax asset.....	178,011,865	55,739,605	122,272,259	121,095,890
19. Guaranty funds receivable or on deposit.....	1,827,143	0	1,827,143	2,256,953
20. Electronic data processing equipment and software.....	241,814	0	241,814	256,115
21. Furniture and equipment, including health care delivery assets (\$.....0).....	4,956,249	4,956,249	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.....	39,397,147	0	39,397,147	101,368,518
24. Health care (\$.....0) and other amounts receivable.....	20,483,908	20,483,908	0	0
25. Aggregate write-ins for other than invested assets.....	117,724,297	161,372	117,562,925	127,344,368
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	9,336,627,616	81,763,181	9,254,864,435	8,968,986,451
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	17,366,887,689	0	17,366,887,689	19,255,771,388
28. Total (Lines 26 and 27).....	26,703,515,305	81,763,181	26,621,752,124	28,224,757,839

DETAILS OF WRITE-INS

1101. Receivable for Collateral.....	4,320,000	0	4,320,000	26,000,000
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	4,320,000	0	4,320,000	26,000,000
2501. Annuity rider charges receivable.....	102,057,089	0	102,057,089	111,342,963
2502. Keyman insurance.....	10,344,394	0	10,344,394	9,359,061
2503. Fund revenue receivable.....	4,789,107	0	4,789,107	5,768,383
2598. Summary of remaining write-ins for Line 25 from overflow page.....	533,707	161,372	372,335	873,961
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	117,724,297	161,372	117,562,925	127,344,368

OHIO NATIONAL LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....6,123,407,423 less \$.....0 included in Line 6.3 (including \$.....498,173,246 Modco Reserve).....	6,123,407,423	5,884,658,836
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	27,620,137	27,436,788
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	756,471,672	696,909,618
4. Contract claims:		
4.1 Life.....	27,076,029	19,509,152
4.2 Accident and health.....	121,315	83,628
5. Policyholders' dividends/refunds to members \$....4,647,810 and coupons \$.....0 due and unpaid.....	4,647,810	4,256,110
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	114,078,763	109,862,593
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$....84,665 accident and health premiums.....	2,923,152	1,498,231
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$....32,495,156 assumed and \$....(7,882,652) ceded.....	24,612,505	26,784,783
9.4 Interest Maintenance Reserve.....	20,563,901	20,019,714
10. Commissions to agents due or accrued - life and annuity contracts \$....3,931,314, accident and health \$....536,088 and deposit-type contract funds \$.....0.....	4,467,402	7,928,095
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	9,000,914	11,007,885
13. Transfers to Separate Accounts due or accrued (net) (including \$....(139,612,059) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(139,612,059)	(123,076,144)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,705,026	2,112,488
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	4,072,315
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	9,347,855	8,530,784
17. Amounts withheld or retained by reporting entity as agent or trustee.....	134,429,446	119,584,482
18. Amounts held for agents' account, including \$....5,240,381 agents' credit balances.....	5,299,306	4,811,338
19. Remittances and items not allocated.....	2,481,712	15,675,807
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	51,348,225	40,774,208
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	469,706,856	492,466,784
24.04 Payable to parent, subsidiaries and affiliates.....	316,069,534	202,677,736
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	28,397,281	34,784,220
24.08 Derivatives.....	2,095,162	58,898,349
24.09 Payable for securities.....	3,393,611	4,555,589
24.10 Payable for securities lending.....	101,309,213	172,498,326
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	172,350,687	100,802,095
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	8,273,312,878	7,949,123,812
27. From Separate Accounts statement.....	17,366,887,689	19,255,771,388
28. Total liabilities (Lines 26 and 27).....	25,640,200,567	27,204,895,200
29. Common capital stock.....	10,000,000	10,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	309,812,943	309,774,797
33. Gross paid in and contributed surplus.....	283,297,154	283,297,153
34. Aggregate write-ins for special surplus funds.....	35,825,619	35,825,619
35. Unassigned funds (surplus).....	342,615,841	380,965,070
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	971,551,557	1,009,862,639
38. Totals of Lines 29, 30 and 37.....	981,551,557	1,019,862,639
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	26,621,752,124	28,224,757,839

DETAILS OF WRITE-INS

2501. Liability for cash collateral.....	150,430,000	78,280,000
2502. Liability for plan benefits.....	19,824,590	20,953,909
2503. Unclaimed funds.....	2,096,097	1,568,186
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	172,350,687	100,802,095
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. Segregated special surplus for Sunrise Captive Re, LLC.....	35,825,619	35,825,619
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	35,825,619	35,825,619

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	224,360,466	(56,232,975)	272,012,568
2. Considerations for supplementary contracts with life contingencies.....	19,326	584,333	889,923
3. Net investment income.....	152,759,536	183,649,797	436,293,319
4. Amortization of Interest Maintenance Reserve (IMR).....	1,575,237	2,338,029	3,901,560
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	33,071,126	25,525,942	85,239,248
7. Reserve adjustments on reinsurance ceded.....	93,632,832	77,457,334	150,628,216
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	110,728,024	120,673,878	243,928,084
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	148,030,685	144,948,117	300,451,598
9. Totals (Lines 1 to 8.3).....	764,177,232	498,944,455	1,493,344,516
10. Death benefits.....	28,639,682	26,035,461	45,565,668
11. Matured endowments (excluding guaranteed annual pure endowments).....	216,076	82,347	251,501
12. Annuity benefits.....	354,444,134	373,441,478	697,662,383
13. Disability benefits and benefits under accident and health contracts.....	759,012	1,360,779	1,405,096
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	724,320,514	1,805,484,305	2,790,580,672
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	8,127,249	10,651,682	17,814,679
18. Payments on supplementary contracts with life contingencies.....	281,886	266,940	562,183
19. Increase in aggregate reserves for life and accident and health contracts.....	267,095,725	257,878,667	639,895,223
20. Totals (Lines 10 to 19).....	1,383,884,278	2,475,201,659	4,193,737,405
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	81,706,517	90,506,523	182,101,742
22. Commissions and expense allowances on reinsurance assumed.....	2,055,326	2,052,978	4,440,772
23. General insurance expenses and fraternal expenses.....	66,731,362	76,768,550	142,460,492
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	10,683,080	12,149,845	19,850,921
25. Increase in loading on deferred and uncollected premiums.....	(5,257,112)	(2,718,597)	1,458,091
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(953,419,754)	(1,873,680,727)	(3,027,908,176)
27. Aggregate write-ins for deductions.....	70,686,998	13,437,650	31,301,929
28. Totals (Lines 20 to 27).....	657,070,695	793,717,881	1,547,443,176
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	107,106,537	(294,773,426)	(54,098,661)
30. Dividends to policyholders and refunds to members.....	56,711,939	55,451,726	112,994,127
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	50,394,598	(350,225,152)	(167,092,787)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	22,715,201	(68,915,023)	(88,212,530)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	27,679,397	(281,310,129)	(78,880,257)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....488,449 (excluding taxes of \$.....563,391 transferred to the IMR).....	(8,122,641)	(9,395,019)	(4,934,889)
35. Net income (Line 33 plus Line 34).....	19,556,756	(290,705,148)	(83,815,146)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,019,862,639	1,019,073,090	1,019,073,090
37. Net income (Line 35).....	19,556,756	(290,705,148)	(83,815,146)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....8,587,067.....	(89,673,190)	138,371,677	41,436,041
39. Change in net unrealized foreign exchange capital gain (loss).....	0	(471)	(471)
40. Change in net deferred income tax.....	10,874,747	3,116,132	(16,822,346)
41. Change in nonadmitted assets.....	992,290	(10,570,827)	16,729,372
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	12,155,044	0	0
44. Change in asset valuation reserve.....	(10,574,017)	(26,509,110)	(38,352,154)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	38,146	38,146	76,291
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(25,000,000)	(40,000,000)	(55,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	43,319,140	97,766,693	136,537,960
54. Net change in capital and surplus (Lines 37 through 53).....	(38,311,082)	(128,492,909)	789,549
55. Capital and surplus as of statement date (Lines 36 + 54).....	981,551,557	890,580,181	1,019,862,639
DETAILS OF WRITE-INS			
08.301. Policy charges.....	114,005,058	111,515,976	229,797,890
08.302. Fee income.....	30,546,619	33,722,758	67,681,011
08.303. Reinsurance ceded trails.....	3,337,844	0	3,422,755
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	141,164	(290,617)	(450,058)
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	148,030,685	144,948,117	300,451,598
2701. Adjustment to separate account variable annuity reserves.....	50,895,348	0	0
2702. Funds withheld miscellaneous expense.....	10,265,054	10,155,826	20,656,423
2703. Miscellaneous expense.....	8,267,296	1,888,785	7,466,464
2798. Summary of remaining write-ins for Line 27 from overflow page.....	1,259,900	1,393,039	3,179,042
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	70,686,998	13,437,650	31,301,929
5301. Change in separate account variable annuity reserve valuation.....	50,895,348	0	0
5302. Benefit plan adjustment.....	1,458,976	1,645,926	(366,442)
5303. Voluntary reserve.....	0	97,567,181	97,567,181
5398. Summary of remaining write-ins for Line 53 from overflow page.....	(9,035,184)	(1,446,414)	39,337,221
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	43,319,140	97,766,693	136,537,960

Statement as of June 30, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**
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.....	325,178,197	401,474,655	783,336,978
2. Net investment income.....	154,552,892	190,292,787	441,010,164
3. Miscellaneous income.....	137,285,758	144,915,777	304,071,729
4. Total (Lines 1 through 3).....	617,016,848	736,683,219	1,528,418,871
5. Benefit and loss related payments.....	912,868,259	2,037,364,953	3,253,819,725
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(885,988,491)	(1,895,361,296)	(3,078,812,217)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	176,194,243	268,538,715	389,800,612
8. Dividends paid to policyholders.....	52,104,070	52,703,793	115,392,417
9. Federal and foreign income taxes paid (recovered) net of \$....460,347 tax on capital gains (losses).....	33,622,140	(18,348,735)	(101,003,396)
10. Total (Lines 5 through 9).....	288,800,220	444,897,430	579,197,140
11. Net cash from operations (Line 4 minus Line 10).....	328,216,627	291,785,789	949,221,731
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	409,385,785	404,000,351	753,191,577
12.2 Stocks.....	0	6,432,453	16,952,203
12.3 Mortgage loans.....	42,233,990	53,373,008	107,995,718
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	379,151	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	(21,347)
12.7 Miscellaneous proceeds.....	21,680,000	52,848,625	3,127,597
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	473,678,926	516,654,437	881,245,748
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	466,316,985	354,208,948	1,010,788,300
13.2 Stocks.....	2,000,000	5,250,000	7,533,605
13.3 Mortgage loans.....	48,060,000	52,597,204	181,512,204
13.4 Real estate.....	0	191,550	381,658
13.5 Other invested assets.....	4,839,135	2,473,280	60,534,728
13.6 Miscellaneous applications.....	15,831,719	6,961,679	5,049,230
13.7 Total investments acquired (Lines 13.1 to 13.6).....	537,047,839	421,682,661	1,265,799,725
14. Net increase or (decrease) in contract loans and premium notes.....	60,583,345	59,572,465	105,791,089
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(123,952,258)	35,399,312	(490,345,066)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	1
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	49,183,784	(1,513,626)	(25,915,279)
16.5 Dividends to stockholders.....	25,000,000	40,000,000	55,000,000
16.6 Other cash provided (applied).....	36,314,641	(288,072,139)	(308,009,699)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	60,498,425	(329,585,765)	(388,924,978)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	264,762,795	(2,400,664)	69,951,687
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	397,382,096	327,430,409	327,430,409
19.2 End of period (Line 18 plus Line 19.1).....	662,144,890	325,029,744	397,382,096

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

20.0001	Change in securities lending collateral.....	71,189,113	(52,689,779)	57,806,586
20.0002	Funds held under fixed indexed annuity reinsurance agreement, net.....	26,741,574	24,575,765	40,410,617
20.0003	Amortization of deferred gain on reinsurance agreements.....	(9,035,184)	0	(12,060,867)
20.0004	Capital contribution to Sunrise Captive Re, LLC.....	(165,000,000)	(57,404,350)	(80,000,000)
20.0005	Sycamore Re / Sunrise Captive Re, LLC reinsurance agreements, net.....	0	378,975,723	378,975,723
20.0006	RGA coinsurance reinsurance agreement.....	0	0	1,694,933,564

OHIO NATIONAL LIFE INSURANCE COMPANY

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.....	363,334,129	360,222,293	777,403,460
3. Ordinary individual annuities.....	40,700,159	42,974,318	78,866,585
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	49,088,773	61,848,114	107,851,991
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	5,422,218	5,852,069	11,656,039
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	458,545,280	470,896,795	975,778,075
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	458,545,280	470,896,795	975,778,075
14. Deposit-type contracts.....	162,144,449	52,403,793	119,312,897
15. Total (Lines 13 and 14).....	620,689,729	523,300,588	1,095,090,972

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

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

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

Sunrise Captive Re, LLC (Sunrise), a wholly owned subsidiary of ONLIC, is an Ohio domiciled special purpose financial captive insurance company started operations during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department, Sunrise has applied a prescribed practice that increased the subsidiary's valuation by \$234,859,401 and decreased the subsidiary's valuation by \$164,187,067 for June 30, 2020 and December 31, 2019, respectively.

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

	SSAP #	F/S Page	F/S Line #	June 30, 2020	December 31, 2019
NET INCOME					
(1) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 19,556,756	\$ (83,815,146)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				0	0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				0	0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 19,556,756	\$ (83,815,146)
SURPLUS					
(5) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 981,551,557	\$ 1,019,862,639
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP Subsidiary Valuation - Sunrise Re Captive, LLC	97	2	8	234,859,401	(164,187,067)
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				0	0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 746,692,156	\$ 1,184,049,706

C. Accounting Policy

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

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

(2) Basis for Bonds and Amortization Schedule

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

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

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

D. Going Concern

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

Note 2 – Accounting Changes and Correction of Errors

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

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments**D. Loan-Backed Securities****(1) Description of Sources Used to Determine Prepayment Assumptions**

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

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

NOTES TO FINANCIAL STATEMENTS

(3) Recognized OTTI securities

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
12699G C8 2	\$ 755,811	\$ 665,583	\$ 90,227	\$ 665,583	\$ 730,120	06/30/2020
Total			\$ 90,227			

(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	\$ 20,519,488
	2. 12 Months or Longer	\$ 18,654
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 324,481,772
	2. 12 Months or Longer	\$ 1,932,695

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3)

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$ 101,316,592
--	----------------

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

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

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

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

J. Real Estate
No significant changesK. Low-Income Housing Tax Credits (LIHTC)
No significant changesL. Restricted Assets
No significant changes

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

O. 5GI Securities
No significant changesP. Short Sales
No significant changesQ. Prepayment Penalty and Acceleration Fees
No significant changes**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant changes

Note 7 – Investment Income

No significant changes

NOTES TO FINANCIAL STATEMENTS**Note 8 – Derivative Instruments**

A. Derivatives Under SSAP No. 86 – Derivatives

(8) Total Premium Costs for Contracts

a.	Scheduled Amortization Fiscal Year	Derivative Premium Payments Due
1.	2020	\$ 57,863,181
2.	2021	63,856,202
3.	2022	0
4.	2023	0
5.	Thereafter	0
6.	Total Future Settled Premiums	\$ 121,719,383

b.	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
1. Prior Year	\$ 96,031,071	\$ (56,755,592)	\$ 38,325,513
2. Current Year to Date	\$ 63,856,202	\$ (2,095,162)	\$ 101,956,495

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

Note 9 – Income Taxes

No significant changes

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

B. Transactions

The Company's investment income reflects dividends from its wholly owned subsidiaries, Ohio National Life Assurance Corp of \$6,000,000 and Ohio National Investments, Inc., of \$3,200,000 for the period ended June 30, 2020.

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

	June 30, 2020
Dividends declared and unpaid (P3, L23,C1)	\$ 0
Dividends paid in cash (P5, L16.5, C1)	25,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	0
Dividends to stockholders (P4, L52, C1)	\$ <u>25,000,000</u>

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

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a cash pooling agreement. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLA). Settlement is made daily for each party's needs from or to the concentration account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2020, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	June 30, 2020
Ohio National Life Assurance Corporation	\$32,739,745
Ohio National Financial Services	5,782,028
Sycamore Re, Ltd	31,867,396
Ohio National Investments, Inc.	5,669,882
Montgomery Re, Inc.	(1,172,580)
Ohio National Mutual Holdings, Inc.	1,096,757
ONFlight Inc.	142,071
Kenwood Re, Inc	6,033,094
Sunrise Captive Re, LLC	43,344,782
OnTech, LLC	309,482
Financial Way Realty, Inc	2,106,327
ON Foreign Holdings, LLC	(10,564,956)
Camargo Re Captive, Inc.	4,819,238
Total	<u>\$122,173,266</u>

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of \$425,000,000 as of June 30, 2020 and 350,000,000 December 31, 2019, respectively. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	30,000,000	30,000,000	0
(c) Activity Stock	13,552,300	13,552,300	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 43,552,300	\$ 43,552,300	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 451,743,333	XXX	XXX

2. Prior Year

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

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

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	\$ 30,000,000	\$ 30,000,000	\$ 0	\$ 0	\$ 0	\$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 520,440,510	\$ 490,434,159	\$ 425,000,000
2. Current Year to Date General Account Total Collateral Pledged	520,440,510	490,434,159	425,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 394,747,762	\$ 380,272,571	\$ 350,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 533,387,111	\$ 503,794,337	\$ 450,000,000
2. Current Year to Date General Account Total Collateral Pledged	533,387,111	503,794,337	450,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 400,133,848	\$ 400,031,749	\$ 350,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	425,000,000	425,000,000	0	\$ 425,000,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 425,000,000	\$ 425,000,000	\$ 0	\$ 425,000,000

NOTES TO FINANCIAL STATEMENTS

2. Prior Year

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

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

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

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2019	Current Year to Date	2019	Current Year to Date	2019
a. Service cost	\$ 350,000	\$ 1,744,000	\$ 18,000	\$ 25,000	\$ 0	\$ 0
b. Interest cost	1,597,000	3,893,000	130,000	280,000	0	0
c. Expected return on plan assets	(2,048,000)	(3,568,000)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	1,333,000	3,010,000	150,000	117,000	0	0
f. Prior service cost or credit	0	41,000	(24,000)	(31,000)	0	0
g. Gain or loss recognized due to a settlement curtailment	0	0	0	0	0	0
h. Total net periodic benefit cost	\$ 1,232,000	\$ 5,120,000	\$ 274,000	\$ 391,000	\$ 0	\$ 0

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

(2) Servicing Assets and Servicing Liabilities - NONE

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

C. Wash Sales - NONE

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

No significant changes

NOTES TO FINANCIAL STATEMENTS**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	\$ 477,100,234	\$ 0	\$ 0	\$ 165,044,656	\$ 642,144,890
Short-term	\$ 0	\$ 20,000,000	\$ 0	\$ 0	\$ 20,000,000
Securities lending collateral	\$ 0	\$ 101,316,592	\$ 0	\$ 0	\$ 101,316,592
Bonds - Industrial and Misc	\$ 0	\$ 217,467	\$ 0	\$ 0	\$ 217,467
Common stock - Industrial and Misc	\$ 0	\$ 43,672,649	\$ 0	\$ 0	\$ 43,672,649
Equity put options	\$ 0	\$ 8,273,673	\$ 0	\$ 0	\$ 8,273,673
Equity call Options	\$ 0	\$ 32,812,670	\$ 0	\$ 0	\$ 32,812,670
Options on swaps	\$ 0	\$ 108,810,088	\$ 0	\$ 0	\$ 108,810,088
Swaps	\$ 0	\$ 1,199,100	\$ 0	\$ 0	\$ 1,199,100
Futures contracts	\$ 4,955,443	\$ 0	\$ 0	\$ 0	\$ 4,955,443
Separate account assets	\$17,366,887,689	\$ 0	\$ 0	\$ 0	\$17,366,887,689
Total	\$17,848,943,366	\$ 316,302,239	\$ 0	\$ 165,044,656	\$18,330,290,261
Liabilities at Fair Value					
Equity put options	\$ 0	\$ 2,095,162	\$ 0	\$ 0	\$ 2,095,162
Total	\$ 0	\$ 2,095,162	\$ 0	\$ 0	\$ 2,095,162

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

(3) Policies when Transfers Between Levels are Recognized

Transfers between level 2 and 3 are recognized at the beginning of the period.

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

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

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

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

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

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

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

(5) Fair Value Disclosures for Derivative Assets and Liabilities

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

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

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

NOTES TO FINANCIAL STATEMENTS

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 5,799,031,735	\$ 5,440,087,301	\$ 10,892,314	\$5,737,041,041	\$ 51,098,380	\$ 0	\$ 0
Cash & cash equivalents	\$ 642,144,888	\$ 642,144,888	\$ 477,100,234	\$ 0	\$ 0	\$ 165,044,656	\$ 0
Short-term	\$ 20,000,002	\$ 20,000,002	\$ 0	\$ 20,000,002	\$ 0	\$ 0	\$ 0
Common stock non-affiliate	\$ 43,672,649	\$ 43,672,649	\$ 0	\$ 43,672,649	\$ 0	\$ 0	\$ 0
Preferred stock	\$ 5,303,800	\$ 5,101,234	\$ 0	\$ 5,303,800	\$ 0	\$ 0	\$ 0
Mortgage Loan	\$ 960,401,444	\$ 934,900,561	\$ 0	\$ 0	\$ 960,401,444	\$ 0	\$ 0
Securities lending collateral	\$ 101,316,592	\$ 101,309,213	\$ 0	\$ 101,316,592	\$ 0	\$ 0	\$ 0
Derivatives- equity put options	\$ 8,273,673	\$ 8,273,673	\$ 0	\$ 8,273,673	\$ 0	\$ 0	\$ 0
Derivatives- equity put options	\$ (2,095,162)	\$ (2,095,162)	\$ 0	\$ (2,095,162)	\$ 0	\$ 0	\$ 0
Derivatives- options on swaps	\$ 108,810,088	\$ 108,810,088	\$ 0	\$ 108,810,088	\$ 0	\$ 0	\$ 0
Derivatives- call options	\$ 32,812,670	\$ 32,812,670	\$ 0	\$ 32,812,670	\$ 0	\$ 0	\$ 0
Derivatives- swaps	\$ 1,199,100	\$ 1,199,100	\$ 0	\$ 1,199,100	\$ 0	\$ 0	\$ 0
Derivatives- futures contracts	\$ 4,955,443	\$ 4,955,443	\$ 4,955,443	\$ 0	\$ 0	\$ 0	\$ 0
Separate account assets	\$17,366,887,689	\$17,366,887,689	\$ 17,366,887,689	\$ 0	\$ 0	\$ 0	\$ 0
Separate account liabilities	\$(17,366,887,689)	\$(17,366,887,689)	\$(17,366,887,689)	\$ 0	\$ 0	\$ 0	\$ 0

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

Note 21 – Other Items

C. Other Disclosures

The Company is exposed to potential risk associated with the recent outbreak of Coronavirus ("COVID-19"). As this is a currently fluid situation, the impact of a widespread COVID-19 outbreak is difficult to assess and predict, and the Company is closely monitoring the situation through the Hamilton County Public Health office, as well as the Centers of Disease Control ("CDC"). Risks related to the outbreak include disruptions to business operations resulting from quarantines of employees, policyholders, or our distribution in areas affected by the outbreak, disruptions to business operations resulting from travel restrictions, and uncertainty around the duration of the virus' impact.

The Company has business continuity plans in place to attempt to mitigate the risk posed to business operations by disruptive incidents such as these.

Since the beginning of the pandemic, equity and financial markets have experienced significant volatility. The Company is currently in the process of determining the potential long-term impact of the pandemic to its operations and financial condition.

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2019 were \$9,081,171. As of June 30, 2020, \$(2,167,130) has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$8,032,628. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

Note 26 – Intercompany Pooling Arrangements - NONE**Note 27 – Structured Settlements - NONE****Note 28 – Health Care Receivables - NONE****Note 29 – Participating Policies**

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

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

No significant changes

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

No significant changes

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTES TO FINANCIAL STATEMENTS

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? Yes [] No [X] N/A []
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/17/2017

- 6.4 By what department or departments?
The Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Ohio National Equities, Inc	Cincinnati, OH				YES
The O.N. Equity Sales Company	Cincinnati, OH				YES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

Statement as of June 30, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 14,171,458

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	332,689,126	316,601,934
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	235,065,425
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 332,689,126	\$ 551,667,359
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 101,316,592

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 101,309,211

16.3 Total payable for securities lending reported on the liability page: \$ 101,309,213

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
Goldman Sachs	200 West St, New York, NY 10282
Northern Trust Corp	50 South La Salle St Chicago, IL 60603
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
Paul Gerard	|
Tim Biggs	|
Philip Byrde	|
Gary Rodmaker	|
Brenda Kalb	|
Jeffrey Weisman	|
Nick Trivett	|

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 []

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 []

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 [] 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 []

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 []

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 []

OHIO NATIONAL LIFE INSURANCE COMPANY 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.....		\$0
1.13 Commercial mortgages.....		\$934,900,561
1.14 Total mortgages in good standing.....		\$934,900,561
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)		\$934,900,561
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.....		.....32.4
2.2 A&H cost containment percent.....		.....2.3
2.3 A&H expense percent excluding cost containment expenses.....		.....30.2
3.1 Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....		\$0
3.3 Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....		\$0
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X]	No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes []	No []

Fraternal Benefit Societies Only:

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

- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	.....0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
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Q10

NONE

OHIO NATIONAL LIFE INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	Active Status (a)	Direct Business Only					
		Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
States, Etc.							
1. Alabama.....	AL L	4,759,890	80,899	74,311	976,368	5,891,469	70,312
2. Alaska.....	AK L	194,562	0	3,592	13,615	211,769	87
3. Arizona.....	AZ L	6,577,596	1,296,773	41,847	342,907	8,259,124	2,253
4. Arkansas.....	AR L	3,004,110	19,442	30,673	188,455	3,242,680	1,187,770
5. California.....	CA L	21,833,378	2,282,318	315,709	2,611,287	27,042,691	481,794
6. Colorado.....	CO L	16,155,991	699,281	153,843	254,552	17,263,665	317,193
7. Connecticut.....	CT L	2,368,774	843,745	60,361	421,472	3,694,352	1,011
8. Delaware.....	DE L	1,276,799	49,812	17,201	140,220	1,484,032	42,014
9. District of Columbia.....	DC L	483,416	1,806	3,777	270,889	759,888	8
10. Florida.....	FL L	27,683,774	2,814,916	174,237	1,203,495	31,876,422	100,830
11. Georgia.....	GA L	4,879,354	482,497	89,527	1,069,012	6,520,389	644,318
12. Hawaii.....	HI L	80,026	0	1,376	0	81,402	112
13. Idaho.....	ID L	899,844	167,534	42,417	259,175	1,368,969	1,304
14. Illinois.....	IL L	17,257,815	1,580,675	341,369	5,743,877	24,923,735	171,080
15. Indiana.....	IN L	5,591,271	250,177	65,663	1,156,310	7,063,421	3,110
16. Iowa.....	IA L	4,052,534	351,040	50,299	470,252	4,924,125	512,575
17. Kansas.....	KS L	8,141,101	1,493,805	122,229	354,349	10,111,483	2,289
18. Kentucky.....	KY L	2,449,375	117,678	48,764	2,000,474	4,616,291	27,497
19. Louisiana.....	LA L	8,121,221	553,660	15,952	682,065	9,372,898	340,010
20. Maine.....	ME L	326,023	9,364	15,923	188,704	540,014	170
21. Maryland.....	MD L	4,831,541	3,781,037	88,200	369,006	9,069,784	4,722
22. Massachusetts.....	MA L	5,569,734	264,196	189,080	349,201	6,372,211	300,356
23. Michigan.....	MI L	20,011,892	2,217,550	158,069	1,362,543	23,750,054	80,398
24. Minnesota.....	MN L	3,990,141	536,267	69,584	743,615	5,339,607	2,024,472
25. Mississippi.....	MS L	1,789,897	14,912	37,675	10,773	1,853,256	226
26. Missouri.....	MO L	5,433,625	694,231	47,421	299,071	6,474,348	94,253
27. Montana.....	MT L	698,520	12,984	12,810	283	724,597	2,289
28. Nebraska.....	NE L	5,966,205	226,768	34,163	509,138	6,736,274	66,601
29. Nevada.....	NV L	1,500,366	198,583	32,298	0	1,731,247	1,637
30. New Hampshire.....	NH L	2,298,082	110,974	22,228	148	2,431,432	3,157
31. New Jersey.....	NJ L	12,027,109	789,046	91,485	480,168	13,387,807	792,848
32. New Mexico.....	NM L	341,254	255,786	8,687	0	605,727	210
33. New York.....	NY N	1,026,002	62,818	13,772	51	1,102,643	948
34. North Carolina.....	NC L	6,646,482	652,829	108,613	1,349,262	8,757,185	456,062
35. North Dakota.....	ND L	2,688,940	0	55,958	47,428	2,792,326	226
36. Ohio.....	OH L	23,756,686	4,036,314	559,364	14,691,971	43,044,336	150,762,185
37. Oklahoma.....	OK L	5,331,096	697,409	48,503	474,479	6,551,488	1,044
38. Oregon.....	OR L	2,070,288	22,585	72,015	284,509	2,449,397	3,404
39. Pennsylvania.....	PA L	14,778,788	2,750,609	274,901	1,273,976	19,078,273	290,133
40. Rhode Island.....	RI L	1,229,613	612,169	20,981	28,869	1,891,632	1,258,819
41. South Carolina.....	SC L	2,867,065	49,713	39,499	326,946	3,283,223	725
42. South Dakota.....	SD L	915,628	22,350	3,464	5,332	946,775	512
43. Tennessee.....	TN L	9,363,112	1,235,984	160,149	1,337,068	12,096,312	5,737
44. Texas.....	TX L	26,522,510	2,308,405	253,341	2,923,097	32,007,354	790,379
45. Utah.....	UT L	4,997,867	180,231	21,088	10,020	5,209,206	359,855
46. Vermont.....	VT L	158,431	249,214	3,083	5,356	416,084	0
47. Virginia.....	VA L	5,781,355	162,288	90,219	2,302,797	8,336,659	642,623
48. Washington.....	WA L	3,644,315	71,140	50,976	414,523	4,180,953	251,176
49. West Virginia.....	WV L	1,276,231	290,625	41,101	592,635	2,200,592	421
50. Wisconsin.....	WI L	7,776,918	455,005	248,433	549,029	9,029,386	42,363
51. Wyoming.....	WY L	509,705	16,150	13,432	0	539,287	902
52. American Samoa.....	AS N	0	0	0	0	0	0
53. Guam.....	GU N	0	0	0	0	0	0
54. Puerto Rico.....	PR L	169,665	6,600	552,599	0	728,863	0
55. US Virgin Islands.....	VI N	41	0	0	0	41	0
56. Northern Mariana Islands.....	MP N	0	0	0	0	0	0
57. Canada.....	CAN N	16,122	0	1,302	0	17,424	4
58. Aggregate Other Alien.....	OT XXX	53,027	0	11,654	0	64,681	23
59. Subtotal.....	XXX	322,175,106	36,080,193	5,105,216	49,088,773	412,449,287	162,144,449
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	47,886,697	0	0	0	47,886,697	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	884,330	4,619,967	135,829	0	5,640,126	0
94. Aggregate other amounts not allocable by State.....	XXX	5,141,811	0	233,058	0	5,374,869	0
95. Totals (Direct Business).....	XXX	376,087,944	40,700,159	5,474,103	49,088,773	471,350,980	162,144,449
96. Plus Reinsurance Assumed.....	XXX	52,675,958	1,493,793	0	0	54,169,751	0
97. Totals (All Business).....	XXX	428,763,903	42,193,952	5,474,103	49,088,773	525,520,731	162,144,449
98. Less Reinsurance Ceded.....	XXX	174,391,404	111,311,538	2,651,624	0	288,354,565	0
99. Totals (All Business) less Reinsurance Ceded.....	XXX	254,372,499	(69,117,586)	2,822,479	49,088,773	237,166,165	162,144,449

DETAILS OF WRITE-INS

58001. Other alien.....	XXX	53,027	0	11,654	0	64,681	23
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	53,027	0	11,654	0	64,681	23
9401. Dividends accrums used to purchase paid-up additions.....	XXX	4,247,687	0	0	0	4,247,687	0
9402. Div accrums applied as prem in states that do not allow div ded.....	XXX	47,356	0	0	0	47,356	0
9403. Dividends accrums used to shorten endow or prem pay.....	XXX	846,768	0	233,058	0	1,079,826	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	5,141,811	0	233,058	0	5,374,869	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

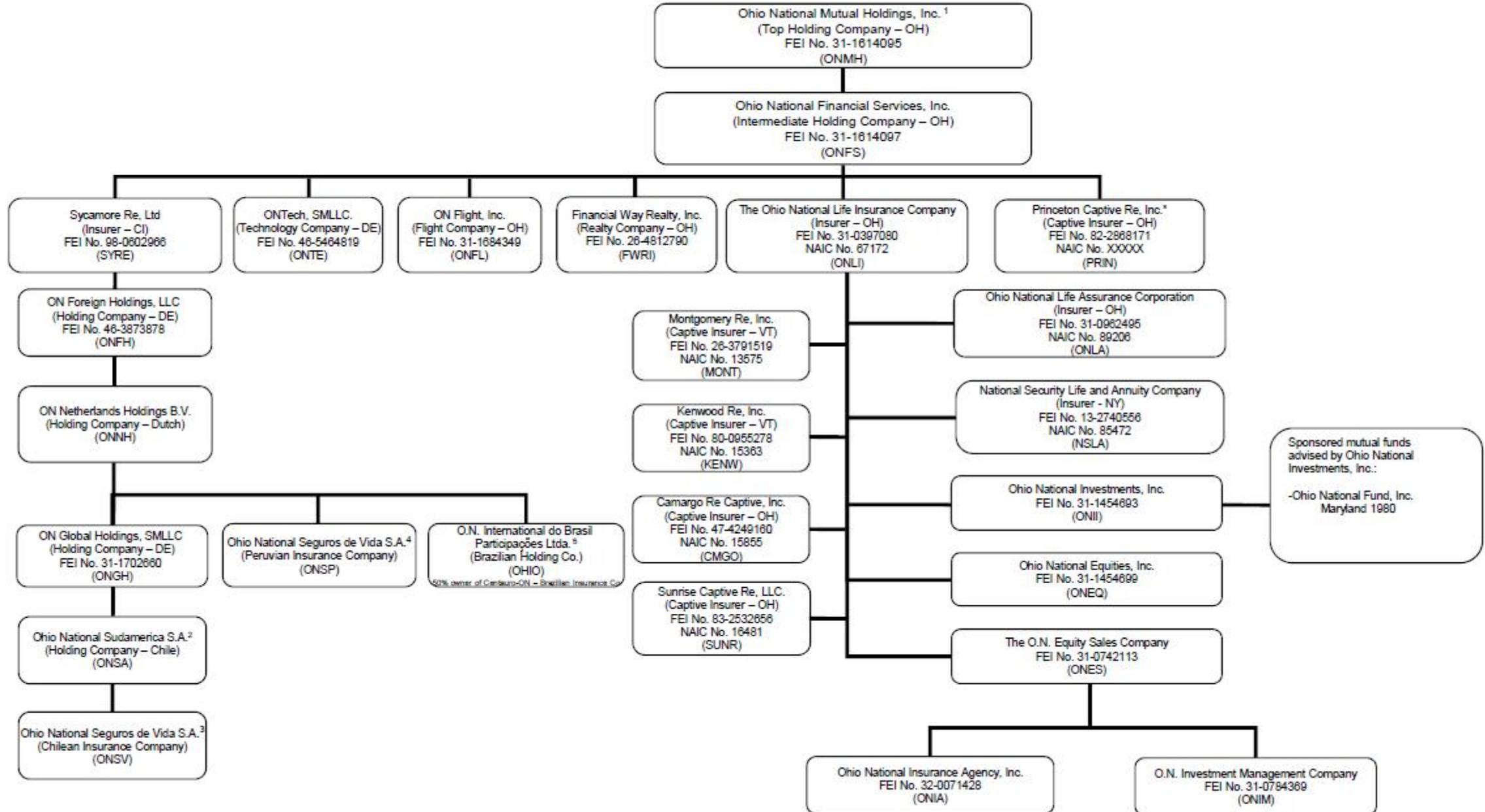
R - Registered - Non-domiciled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	0
N - None of the above - Not allowed to write business in the state.....	6

OHIO NATIONAL LIFE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



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OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0704	Ohio National Mutual Holdings, Inc.	0	31-1614095	0	0		Ohio National Mutual Holdings, Inc.	OH	UIP		Ownership, Board of Directors, Management	0.000		N	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1614097	0	0		Ohio National Financial Sevice, 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. Internacional 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

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OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc..	0.....	82-2868171	.....0	.....0	.....	Princeton Captive Re, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc..	67172...	31-0397080	.....0	.....0	.....	The Ohio National Life Insurance Company.....	OH.....	RE.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc..	89206...	31-0962495	.....0	.....0	.....	Ohio National Life Assurance Corporation.....	OH.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc..	85472...	13-2740556	.....0	.....0	.....	National Security Life and Annuity Company.....	NY.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc..	13575...	26-3791519	.....0	.....0	.....	Montgomery Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc..	15363...	80-0955278	.....0	.....0	.....	Kenwood Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc..	15855...	47-4249160	.....0	.....0	.....	Camargo Re Captive, Inc.....	OH.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc..	16481...	83-2532656	.....0	.....0	.....	Sunrise Captive Re, LLC.....	OH.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc..	0.....	31-145469300	Ohio National Investments, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management100.000	Ohio National Mutual Holdings, Inc.....Y.....	0.....

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OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q13.2

OHIO NATIONAL LIFE INSURANCE COMPANY 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?	YES
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.
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:



OHIO NATIONAL LIFE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State taxes recoverable.....	202,000	0	202,000	664,000
2505. Goodwill.....	118,879	0	118,879	158,505
2506. Pension fee income recoverable.....	31,456	0	31,456	31,456
2507. NSCC deposit.....	20,000	0	20,000	20,000
2508. Prepaid expenses.....	105,000	105,000	0	0
2509. Surplus note issuance costs.....	56,372	56,372	0	0
2597. Summary of remaining write-ins for Line 25.....	533,707	161,372	372,335	873,961

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous gains/(losses).....	141,164	(290,617)	(450,058)
08.397. Summary of remaining write-ins for Line 8.3.....	141,164	(290,617)	(450,058)

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Health surrender benefits.....	1,259,300	1,393,039	2,785,443
2705. IMR adjustment.....	0	0	393,599
2797. Summary of remaining write-ins for Line 27.....	1,259,300	1,393,039	3,179,042

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Prior period adjustment.....	0	(1,446,414)	(1,446,414)
5305. Deferred coinsurance gain.....	(9,035,184)	0	40,783,635
5397. Summary of remaining write-ins for Line 53.....	(9,035,184)	(1,446,414)	39,337,221

OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	25,758,290	26,406,596
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	381,658
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	512,898	1,029,964
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	25,245,392	25,758,290
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	25,245,392	25,758,290

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	930,631,557	859,830,166
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	48,060,000	181,355,122
2.2 Additional investment made after acquisition.....	0	157,082
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	4,034	7,723
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	43,794,532	110,717,521
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	497	1,015
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	934,900,562	930,631,557
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	934,900,562	930,631,557
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	934,900,562	930,631,557

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	251,658,666	76,569,917
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	250,000
2.2 Additional investment made after acquisition.....	169,839,135	140,284,728
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(105,850,096)	34,554,021
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	379,151	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).....	315,268,554	251,658,666
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	315,268,554	251,658,666

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	5,762,192,261	7,436,284,874
2. Cost of bonds and stocks acquired.....	481,818,089	1,018,321,905
3. Accrual of discount.....	1,499,967	3,627,381
4. Unrealized valuation increase (decrease).....	(16,131,538)	(30,005,268)
5. Total gain (loss) on disposals.....	3,287,181	133,710,869
6. Deduct consideration for bonds and stocks disposed of.....	417,563,923	2,794,114,112
7. Deduct amortization of premium.....	2,861,246	7,148,886
8. Total foreign exchange change in book/adjusted carrying value.....	(22,400)	(156,800)
9. Deduct current year's other-than-temporary impairment recognized.....	7,335,878	2,810,365
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	580,599	4,482,663
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	5,805,463,113	5,762,192,261
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	5,805,463,113	5,762,192,261

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	3,342,288,703	169,027,298	123,265,193	(48,744,677)	3,342,288,703	3,339,306,131		3,392,634,931
2. NAIC 2 (a).....	2,021,435,325	76,024,109	71,478,345	(2,408,031)	2,021,435,325	2,023,573,058		1,882,851,203
3. NAIC 3 (a).....	128,849,716	1,029,250	17,461,768	39,862,842	128,849,716	152,280,040		115,791,494
4. NAIC 4 (a).....	13,182,527	0	72,331	2,870,445	13,182,527	15,980,641		14,441,641
5. NAIC 5 (a).....	7,003,593	0	3,846	2,211,743	7,003,593	9,211,490		14,653,505
6. NAIC 6 (a).....	332,362	0	3,457	4,407,028	332,362	4,735,933		357,563
7. Total Bonds.....	5,513,092,226	246,080,657	212,284,940	(1,800,650)	5,513,092,226	5,545,087,293	0	5,420,730,337
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	101,234	0	0	0	101,234	101,234		101,234
10. NAIC 3.....	5,000,000	0	0	0	5,000,000	5,000,000		5,000,000
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	5,101,234	0	0	0	5,101,234	5,101,234	0	5,101,234
15. Total Bonds and Preferred Stock.....	5,518,193,460	246,080,657	212,284,940	(1,800,650)	5,518,193,460	5,550,188,527	0	5,425,831,571

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(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 \$.....105,000,000; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

OHIO NATIONAL LIFE INSURANCE COMPANY

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.....	20,000,000	XXX	20,000,000	49,375	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	38,049,667	0
2. Cost of short-term investments acquired.....	20,000,002	67,380,111
3. Accrual of discount.....	2,366	6,370
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	(21,347)
6. Deduct consideration received on disposals.....	37,999,945	29,265,000
7. Deduct amortization of premium.....	52,088	50,468
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	20,000,002	38,049,667
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	20,000,002	38,049,667

OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	54,866,835
2. Cost paid/(consideration received) on additions.....	63,740,763
3. Unrealized valuation increase/(decrease).....	86,504,899
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	(6,047,331)
6. Considerations received/(paid) on terminations.....	50,087,198
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.....	22,400
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	149,000,369
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	149,000,369

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	(2,044,523)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	6,999,966
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
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	4,955,443
3.14 Section 1, Column 18, prior year.....	(2,044,523)
	6,999,966
	6,999,966
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
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	4,955,443
3.24 Section 1, Column 19, prior year.....	(2,044,523)
3.25 SSAP No. 108 adjustments.....	0
	6,999,966
	6,999,966
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	2,600,849
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	2,600,849
4.23 SSAP No. 108 adjustments.....	0
	2,600,849
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).....	4,955,443
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	4,955,443

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

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

OHIO NATIONAL LIFE INSURANCE COMPANY

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.....	149,000,369
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	4,955,443
3.	Total (Line 1 plus Line 2).....	153,955,812
4.	Part D, Section 1, Column 5.....	156,050,974
5.	Part D, Section 1, Column 6.....	(2,095,162)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	149,000,369
8.	Part B, Section 1, Column 13.....	4,955,443
9.	Total (Line 7 plus Line 8).....	153,955,812
10.	Part D, Section 1, Column 8.....	156,050,974
11.	Part D, Section 1, Column 9.....	(2,095,162)
12.	Total (Line 9 minus Line 10 minus Line 11).....	(0)
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	94,436
14.	Part B, Section 1, Column 20.....	7,249,600
15.	Part D, Section 1, Column 11.....	7,344,036
16.	Total (Line 13 plus Line 14 minus Line 15).....	(0)

OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	93,683,190	112,628,030
2. Cost of cash equivalents acquired.....	766,207,026	812,099,861
3. Accrual of discount.....	0	305,225
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	609,845,560	831,337,066
7. Deduct amortization of premium.....	0	12,860
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	250,044,656	93,683,190
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	250,044,656	93,683,190

SCHEDULE A - PART 2

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

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

NONE

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SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
0526141	CALEXICO	CA		05/14/2020	4.100	4,900,000	.0	11,100,000
1026138	JACKSONVILLE	FL		04/03/2020	4.000	3,000,000	.0	6,100,000
3626139	COLUMBUS	OH		04/14/2020	4.125	1,000,000	.0	1,950,000
3626143	NEW ALBANY	OH		06/03/2020	3.750	1,200,000	.0	210,000
3826142	MCMINNVILLE	OR		05/28/2020	3.600	6,750,000	.0	21,200,000
3826144	OREGON CITY	OR		06/08/2020	3.750	3,360,000	.0	5,850,000
4126140	GREER	SC		04/28/2020	4.000	7,500,000	.0	14,360,000
4426137	SAN MARCOS	TX		04/02/2020	3.700	7,600,000	.0	12,200,000
4426145	AUSTIN	TX		06/18/2020	3.943	5,000,000	.0	11,100,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	40,310,000	.0	84,070,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	40,310,000	.0	84,070,000
3399999. Total Mortgages				XXX	XXX	40,310,000	.0	84,070,000

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value						
Mortgages Closed by Repayment																		
1825723	LEXINGTON	KY		12/16/2014	05/15/2020	2,709,647	.0	.0	.0	.0	.0	.0	.0	2,680,598	2,680,598	.0	.0	.0
3625130	VANDALIA	OH		03/29/2005	04/01/2020	106,827	.0	.0	.0	.0	.0	.0	.0	26,764	26,764	.0	.0	.0
3625443	MARYSVILLE	OH		02/18/2010	05/20/2020	291,595	.0	.0	.0	.0	.0	.0	.0	100,479	100,479	.0	.0	.0
3825521	MCMINNVILLE	OR		08/17/2011	05/28/2020	3,577,471	.0	.0	.0	.0	.0	.0	.0	3,486,394	3,486,394	.0	.0	.0
4726121	NORFOLK	VA		12/10/2019	06/11/2020	3,355,000	.0	.0	.0	.0	.0	.0	.0	3,287,742	3,287,742	.0	.0	.0
4825636	VANCOUVER	WA		06/27/2013	04/02/2020	956,415	.0	.0	.0	.0	.0	.0	.0	938,665	938,665	.0	.0	.0
0199999. Total - Mortgages Closed by Repayment						10,996,955	.0	.0	.0	.0	.0	.0	.0	10,520,642	10,520,642	.0	.0	.0
Mortgages With Partial Repayments																		
0024739	CHILLUM	MD		08/18/1997		1,100,143	.0	.0	.0	.0	.0	.0	.0	.0	91,840	.0	.0	.0
0024944	HEMPSTEAD	NY		10/04/2002		460,386	.0	.0	.0	.0	.0	.0	.0	.0	36,312	.0	.0	.0
0024953	TROUTVILLE	VA		11/08/2002		523,045	.0	.0	.0	.0	.0	.0	.0	.0	42,616	.0	.0	.0
0024957	BOYLSTON	MA		11/26/2002		946,935	.0	.0	.0	.0	.0	.0	.0	.0	74,251	.0	.0	.0
0024958	OGDEN	UT		11/26/2002		1,225,529	.0	.0	.0	.0	.0	.0	.0	.0	29,950	.0	.0	.0
0024965	CALUMET CITY	IL		12/19/2002		659,113	.0	.0	.0	.0	.0	.0	.0	.0	48,960	.0	.0	.0
0024966	AMARILLO	TX		12/19/2002		1,123,435	.0	.0	.0	.0	.0	.0	.0	.0	83,940	.0	.0	.0
0024970	BEVERLY HILLS	CA		12/23/2002		2,088,425	.0	.0	.0	.0	.0	.0	.0	.0	70,234	.0	.0	.0
0024971	VISALIA	CA		12/23/2002		1,866,995	.0	.0	.0	.0	.0	.0	.0	.0	68,344	.0	.0	.0
0125516	HUNTSVILLE	AL		07/20/2011		1,614,880	.0	.0	.0	.0	.0	.0	.0	.0	25,029	.0	.0	.0
0125539	TUSCALOOSA	AL		11/30/2011		1,421,395	.0	.0	.0	.0	.0	.0	.0	.0	42,511	.0	.0	.0
0125617	GREENVILLE	AL		05/02/2013		796,503	.0	.0	.0	.0	.0	.0	.0	.0	22,709	.0	.0	.0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0125814	BIRMINGHAM	AL		01/29/2016		2,367,514	0	0	0	0	0	0	0	85,656	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,418,822	0	0	0	0	0	0	0	47,275	0	0	0
0325424	TUCSON	AZ		10/30/2008		1,586,709	0	0	0	0	0	0	0	46,271	0	0	0
0325559	PHOENIX	AZ		05/22/2012		544,977	0	0	0	0	0	0	0	12,213	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,335,045	0	0	0	0	0	0	0	26,979	0	0	0
0325796	TUCSON	AZ		10/29/2015		5,751,522	0	0	0	0	0	0	0	64,260	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,209,723	0	0	0	0	0	0	0	16,287	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,842,950	0	0	0	0	0	0	0	32,803	0	0	0
0325939	TUSCON	AZ		08/30/2017		1,084,725	0	0	0	0	0	0	0	10,135	0	0	0
0325955	PHOENIX	AZ		11/09/2017		2,073,105	0	0	0	0	0	0	0	30,108	0	0	0
0325987	PHOENIX	AZ		03/29/2018		4,091,626	0	0	0	0	0	0	0	43,269	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		3,214,673	0	0	0	0	0	0	0	19,357	0	0	0
0326069	TUCSON	AZ		04/22/2019		1,723,122	0	0	0	0	0	0	0	11,885	0	0	0
0326073	MAUMELLE	AR		05/02/2019		3,152,035	0	0	0	0	0	0	0	24,720	0	0	0
0326083	MESA	AZ		06/21/2019		2,215,377	0	0	0	0	0	0	0	17,818	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,979,735	0	0	0	0	0	0	0	15,590	0	0	0
0326122	TUCSON	AZ		12/16/2019		4,000,000	0	0	0	0	0	0	0	33,411	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		3,382,749	0	0	0	0	0	0	0	78,838	0	0	0
0426093	BENTON	AR		07/31/2019		4,242,204	0	0	0	0	0	0	0	44,361	0	0	0
0426094	JONESBORO	AR		07/31/2019		2,495,992	0	0	0	0	0	0	0	26,103	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,910,346	0	0	0	0	0	0	0	30,436	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		5,302,752	0	0	0	0	0	0	0	55,453	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,910,346	0	0	0	0	0	0	0	30,436	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		655,380	0	0	0	0	0	0	0	5,941	0	0	0
0525147	TEMECULA	CA		06/15/2005		468,047	0	0	0	0	0	0	0	8,269	0	0	0
0525175	HAYWARD	CA		09/30/2005		188,237	0	0	0	0	0	0	0	56,386	0	0	0
0525238	ONTARIO	CA		05/25/2006		274,762	0	0	0	0	0	0	0	44,729	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,217,109	0	0	0	0	0	0	0	15,501	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		2,090,956	0	0	0	0	0	0	0	89,732	0	0	0
0525498	COSTA MESA	CA		04/26/2011		2,076,315	0	0	0	0	0	0	0	68,519	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,114,853	0	0	0	0	0	0	0	34,319	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,526,299	0	0	0	0	0	0	0	46,114	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		4,764,585	0	0	0	0	0	0	0	28,997	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,053,713	0	0	0	0	0	0	0	16,456	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,486,315	0	0	0	0	0	0	0	39,005	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		694,915	0	0	0	0	0	0	0	49,960	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,148,138	0	0	0	0	0	0	0	37,140	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,391,968	0	0	0	0	0	0	0	32,520	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		4,721,191	0	0	0	0	0	0	0	56,601	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,068,763	0	0	0	0	0	0	0	36,810	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,239,236	0	0	0	0	0	0	0	15,995	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
0525790	SEASIDE	CA		09/11/2015		2,182,005	.0	.0	.0	.0	.0	.0	39,934	.0	.0	.0
0525801	BARSTOW	CA		11/20/2015		2,505,210	.0	.0	.0	.0	.0	.0	44,776	.0	.0	.0
0525811	HOMEWOOD	CA		01/05/2016		4,850,340	.0	.0	.0	.0	.0	.0	50,797	.0	.0	.0
0525884	SCOTTS VALLEY	CA		01/27/2017		3,270,915	.0	.0	.0	.0	.0	.0	21,893	.0	.0	.0
0525895	LOS ANGELES	CA		03/22/2017		1,050,269	.0	.0	.0	.0	.0	.0	10,103	.0	.0	.0
0525900	ONTARIO	CA		04/06/2017		8,219,764	.0	.0	.0	.0	.0	.0	26,904	.0	.0	.0
0525972	CUPERTINO	CA		01/11/2018		6,821,359	.0	.0	.0	.0	.0	.0	61,906	.0	.0	.0
0525980	LYNWOOD	CA		03/08/2018		2,296,371	.0	.0	.0	.0	.0	.0	32,202	.0	.0	.0
0525988	SAN DIEGO	CA		04/06/2018		6,839,115	.0	.0	.0	.0	.0	.0	93,468	.0	.0	.0
0526016	LOS ALAMITOS	CA		07/31/2018		5,827,179	.0	.0	.0	.0	.0	.0	76,478	.0	.0	.0
0526021	LEMON GROVE	CA		08/14/2018		3,598,365	.0	.0	.0	.0	.0	.0	42,347	.0	.0	.0
0526033	OTAY MESA	CA		11/02/2018		2,859,869	.0	.0	.0	.0	.0	.0	36,526	.0	.0	.0
0526054	NEWPORT BEACH	CA		02/25/2019		3,504,914	.0	.0	.0	.0	.0	.0	10,916	.0	.0	.0
0526066	CARLSBAD	CA		04/16/2019		1,371,558	.0	.0	.0	.0	.0	.0	7,339	.0	.0	.0
0526119	BEAUMONT	CA		11/26/2019		7,200,000	.0	.0	.0	.0	.0	.0	58,071	.0	.0	.0
0526123	HAYWARD	CA		12/19/2019		17,000,000	.0	.0	.0	.0	.0	.0	142,775	.0	.0	.0
0625177	AURORA	CO		09/30/2005		1,809,139	.0	.0	.0	.0	.0	.0	73,732	.0	.0	.0
0625310	COLORADO SPRINGS	CO		03/19/2007		2,005,290	.0	.0	.0	.0	.0	.0	54,491	.0	.0	.0
0625990	LAKEWOOD	CO		04/26/2018		2,043,531	.0	.0	.0	.0	.0	.0	17,755	.0	.0	.0
0825978	NEWARK	DE		02/15/2018		3,619,263	.0	.0	.0	.0	.0	.0	52,189	.0	.0	.0
0R24396	WHITMORE LAKE	MI		08/26/1999		1,466,915	.0	.0	.0	.0	.0	.0	66,521	.0	.0	.0
0R24431	WHITMORE LAKE	MI		08/26/1999		131,870	.0	.0	.0	.0	.0	.0	5,978	.0	.0	.0
1025390	PENSACOLA BEACH	FL		04/11/2008		619,945	.0	.0	.0	.0	.0	.0	20,253	.0	.0	.0
1025400	ODESSA	FL		06/09/2008		1,964,050	.0	.0	.0	.0	.0	.0	44,581	.0	.0	.0
1025520	ORLANDO	FL		08/09/2011		2,796,480	.0	.0	.0	.0	.0	.0	24,284	.0	.0	.0
1025541	JACKSONVILLE	FL		12/20/2011		1,448,558	.0	.0	.0	.0	.0	.0	13,688	.0	.0	.0
1025549	AOPKA	FL		03/28/2012		605,984	.0	.0	.0	.0	.0	.0	17,206	.0	.0	.0
1025668	DESTIN	FL		12/16/2013		885,537	.0	.0	.0	.0	.0	.0	68,391	.0	.0	.0
1025734	SANFORD	FL		01/06/2015		2,098,995	.0	.0	.0	.0	.0	.0	41,541	.0	.0	.0
1025748	NAPLES	FL		04/14/2015		4,205,738	.0	.0	.0	.0	.0	.0	48,593	.0	.0	.0
1025772	ROCKLEDGE	FL		06/30/2015		971,121	.0	.0	.0	.0	.0	.0	11,256	.0	.0	.0
1025777	JACKSONVILLE	FL		07/16/2015		1,728,832	.0	.0	.0	.0	.0	.0	48,694	.0	.0	.0
1025800	TALLAHASSEE	FL		11/19/2015		1,934,843	.0	.0	.0	.0	.0	.0	72,799	.0	.0	.0
1025810	HALEAH	FL		01/06/2016		5,059,150	.0	.0	.0	.0	.0	.0	89,339	.0	.0	.0
1025854	CAPE CANAVERAL	FL		09/19/2016		6,423,182	.0	.0	.0	.0	.0	.0	34,031	.0	.0	.0
1025855	CAPE CANAVERAL	FL		09/19/2016		229,730	.0	.0	.0	.0	.0	.0	8,541	.0	.0	.0
1025872	RIVERVIEW	FL		12/19/2016		1,135,642	.0	.0	.0	.0	.0	.0	18,417	.0	.0	.0
1025880	NAPLES	FL		01/18/2017		3,628,627	.0	.0	.0	.0	.0	.0	35,518	.0	.0	.0
1025925	POMPANO BEACH	FL		07/13/2017		1,110,317	.0	.0	.0	.0	.0	.0	23,234	.0	.0	.0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,483,079	.0	.0	.0	.0	.0	.0	13,891	.0	.0	.0
1025935	WHARTON	NJ		08/11/2017		1,272,922	.0	.0	.0	.0	.0	.0	50,224	.0	.0	.0
1026044	CORAL GABLE	FL		12/19/2018		3,306,273	.0	.0	.0	.0	.0	.0	26,628	.0	.0	.0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
1026084	PACE	FL		06/26/2019		1,029,699	0	0	0	0	0	0	12,518	0	0	0
1026086	NAPLES	FL		06/27/2019		3,178,910	0	0	0	0	0	0	43,740	0	0	0
1026102	NAPLES	FL		09/05/2019		1,489,164	0	0	0	0	0	0	16,583	0	0	0
1026108	LARGO	FL		09/27/2019		16,112,992	0	0	0	0	0	0	133,014	0	0	0
1026138	JACKSONVILLE	FL		04/03/2020		0	0	0	0	0	0	0	20,374	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,676,884	0	0	0	0	0	0	10,553	0	0	0
1125929	MACON	GA		07/20/2017		1,019,031	0	0	0	0	0	0	15,135	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		750,682	0	0	0	0	0	0	17,638	0	0	0
1126020	ROSWELL	GA		08/13/2018		4,328,980	0	0	0	0	0	0	18,868	0	0	0
1126127	MABLETON	GA		12/20/2019		4,000,000	0	0	0	0	0	0	33,228	0	0	0
1325752	MERIDIAN	ID		05/01/2015		923,268	0	0	0	0	0	0	10,778	0	0	0
1326091	CALDWELL	ID		07/30/2019		2,573,579	0	0	0	0	0	0	39,425	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,361,278	0	0	0	0	0	0	20,831	0	0	0
1425518	WOODRIVER	IL		07/27/2011		647,018	0	0	0	0	0	0	23,998	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		2,780,202	0	0	0	0	0	0	76,831	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		5,315,419	0	0	0	0	0	0	73,359	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,052,060	0	0	0	0	0	0	18,497	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		1,038,689	0	0	0	0	0	0	3,510	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,128,671	0	0	0	0	0	0	10,698	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,441,842	0	0	0	0	0	0	40,796	0	0	0
1425998	WHEELING	IL		05/14/2018		2,805,999	0	0	0	0	0	0	11,327	0	0	0
1426056	WHEELING	IL		03/07/2019		979,629	0	0	0	0	0	0	7,898	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		806,273	0	0	0	0	0	0	26,897	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,359,123	0	0	0	0	0	0	49,622	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,460,061	0	0	0	0	0	0	48,299	0	0	0
1525500	CARMEL	IN		04/28/2011		1,573,817	0	0	0	0	0	0	36,977	0	0	0
1525586	FISHERS	IN		11/29/2012		976,373	0	0	0	0	0	0	13,825	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,304,290	0	0	0	0	0	0	11,300	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,093,822	0	0	0	0	0	0	25,949	0	0	0
1525663	FISHERS	IN		11/13/2013		919,698	0	0	0	0	0	0	11,050	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		707,519	0	0	0	0	0	0	15,173	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,069,730	0	0	0	0	0	0	12,001	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,374,782	0	0	0	0	0	0	48,373	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		879,752	0	0	0	0	0	0	21,583	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,444,633	0	0	0	0	0	0	17,402	0	0	0
1525856	FISHERS	IN		09/19/2016		9,667,766	0	0	0	0	0	0	232,647	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		2,312,456	0	0	0	0	0	0	35,669	0	0	0
1525910	CARMEL	IN		06/02/2017		715,934	0	0	0	0	0	0	9,402	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,527,915	0	0	0	0	0	0	52,529	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,440,832	0	0	0	0	0	0	35,649	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		2,947,337	0	0	0	0	0	0	8,950	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,058,636	0	0	0	0	0	0	16,221	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
1726064	WICHITA	KS		04/09/2019		4,472,419	0	0	0	0	0	0	22,882	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		842,716	0	0	0	0	0	0	9,238	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		1,717,710	0	0	0	0	0	0	88,289	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,197,885	0	0	0	0	0	0	20,200	0	0	0
1825624	LEXINGTON	KY		05/17/2013		1,326,697	0	0	0	0	0	0	89,001	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,267,685	0	0	0	0	0	0	35,679	0	0	0
1825709	LEXINGTON	KY		10/10/2014		1,492,400	0	0	0	0	0	0	71,059	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,709,647	0	0	0	0	0	0	7,300	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,430,676	0	0	0	0	0	0	15,958	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,478,975	0	0	0	0	0	0	15,534	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,422,493	0	0	0	0	0	0	36,370	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		2,073,047	0	0	0	0	0	0	30,114	0	0	0
1826051	HEBRON	KY		02/20/2019		1,622,270	0	0	0	0	0	0	5,762	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		511,157	0	0	0	0	0	0	25,810	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,444,949	0	0	0	0	0	0	13,735	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,151,121	0	0	0	0	0	0	79,829	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,259,489	0	0	0	0	0	0	31,996	0	0	0
2125731	FULTON	MD		12/22/2014		1,201,033	0	0	0	0	0	0	24,148	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,392,589	0	0	0	0	0	0	16,184	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,586,804	0	0	0	0	0	0	52,730	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,925,645	0	0	0	0	0	0	9,585	0	0	0
2225747	SPENCER	MA		04/07/2015		787,627	0	0	0	0	0	0	145,953	0	0	0
2225971	SPENCER	MA		01/04/2018		952,785	0	0	0	0	0	0	6,462	0	0	0
2325533	WYOMING	MI		10/26/2011		1,129,706	0	0	0	0	0	0	34,159	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		744,183	0	0	0	0	0	0	53,732	0	0	0
2325609	CLARKSTON	MI		03/28/2013		943,833	0	0	0	0	0	0	43,946	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,101,038	0	0	0	0	0	0	14,456	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		2,923,034	0	0	0	0	0	0	71,432	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,806,790	0	0	0	0	0	0	12,709	0	0	0
2325681	LANSING	MI		04/16/2014		2,139,515	0	0	0	0	0	0	45,121	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,309,324	0	0	0	0	0	0	15,351	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		2,575,019	0	0	0	0	0	0	31,267	0	0	0
2325844	NOVI	MI		07/26/2016		4,139,420	0	0	0	0	0	0	70,155	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,788,310	0	0	0	0	0	0	22,129	0	0	0
2325954	LAKE ORION	MI		11/09/2017		936,239	0	0	0	0	0	0	8,489	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,951,770	0	0	0	0	0	0	55,120	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		2,603,483	0	0	0	0	0	0	48,420	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		3,188,350	0	0	0	0	0	0	41,751	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,351,529	0	0	0	0	0	0	23,776	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		0	0	0	0	0	0	0	31,483	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		0	0	0	0	0	0	0	5,386	0	0	0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
2425314	VADNAIS HEIGHTS	MN		04/09/2007		1,371,654	0	0	0	0	0	0	0	22,959	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		2,510,527	0	0	0	0	0	0	0	118,321	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,442,913	0	0	0	0	0	0	0	16,167	0	0	0
2425638	MINNETONKA	MN		07/16/2013		1,868,139	0	0	0	0	0	0	0	74,319	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,776,945	0	0	0	0	0	0	0	14,006	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		742,189	0	0	0	0	0	0	0	7,997	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		1,225,276	0	0	0	0	0	0	0	18,318	0	0	0
2625625	ST LOUIS	MO		05/24/2013		1,948,689	0	0	0	0	0	0	0	47,622	0	0	0
2725476	KALISPELL	MT		11/23/2010		1,560,323	0	0	0	0	0	0	0	89,557	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		374,864	0	0	0	0	0	0	0	57,677	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,215,136	0	0	0	0	0	0	0	59,258	0	0	0
2925950	LAS VEGAS	NV		10/24/2017		3,898,781	0	0	0	0	0	0	0	25,627	0	0	0
2925951	LAS VEGAS	NV		10/24/2017		1,949,390	0	0	0	0	0	0	0	12,813	0	0	0
3125306	OAKLAND	NJ		03/01/2007		691,879	0	0	0	0	0	0	0	73,272	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,308,303	0	0	0	0	0	0	0	36,480	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,221,882	0	0	0	0	0	0	0	30,141	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		730,235	0	0	0	0	0	0	0	5,468	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,335,986	0	0	0	0	0	0	0	22,220	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		2,285,154	0	0	0	0	0	0	0	67,799	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018		5,242,443	0	0	0	0	0	0	0	150,106	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,294,998	0	0	0	0	0	0	0	18,459	0	0	0
3325219	CLAY	NY		12/01/2010		1,192,148	0	0	0	0	0	0	0	39,630	0	0	0
3325538	LATHAM	NY		11/28/2011		1,809,803	0	0	0	0	0	0	0	27,202	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		1,781,178	0	0	0	0	0	0	0	68,202	0	0	0
3326070	COMMACK	NY		04/23/2019		982,508	0	0	0	0	0	0	0	2,571	0	0	0
3425105	MATTHEWS	NC		11/08/2004		394,019	0	0	0	0	0	0	0	17,205	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		405,017	0	0	0	0	0	0	0	17,589	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,207,343	0	0	0	0	0	0	0	19,895	0	0	0
3425482	CARRBORO	NC		12/20/2010		2,573,903	0	0	0	0	0	0	0	94,612	0	0	0
3425529	GREENSBORO	NC		09/29/2011		648,133	0	0	0	0	0	0	0	53,966	0	0	0
3425579	DURHAM	NC		10/19/2012		1,636,776	0	0	0	0	0	0	0	13,606	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,164,500	0	0	0	0	0	0	0	56,626	0	0	0
3425591	MONROE	NC		12/18/2012		1,193,537	0	0	0	0	0	0	0	23,796	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,072,505	0	0	0	0	0	0	0	28,846	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,114,565	0	0	0	0	0	0	0	37,882	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		1,142,921	0	0	0	0	0	0	0	38,130	0	0	0
3425754	CONCORD	NC		05/07/2015		3,370,228	0	0	0	0	0	0	0	39,188	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,129,304	0	0	0	0	0	0	0	35,993	0	0	0
3425875	RALEIGH	NC		12/22/2016		745,414	0	0	0	0	0	0	0	23,340	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		1,258,236	0	0	0	0	0	0	0	14,031	0	0	0
3426080	WILMINGTON	NC		06/13/2019		5,233,118	0	0	0	0	0	0	0	41,254	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		1,001,012	0	0	0	0	0	0	0	11,162	0	0	0

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)					
3625201	PLAIN CITY	OH		12/29/2005		555,639	0	0	0	0	0	0	19,401	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		291,595	0	0	0	0	0	0	77,019	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,043,698	0	0	0	0	0	0	41,837	0	0	0
3625484	WESTLAKE	OH		12/27/2010		1,059,091	0	0	0	0	0	0	97,387	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		2,135,787	0	0	0	0	0	0	44,609	0	0	0
3625566	COLUMBUS	OH		07/13/2012		1,013,838	0	0	0	0	0	0	90,996	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,770,390	0	0	0	0	0	0	37,262	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,367,527	0	0	0	0	0	0	33,288	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		22,481,869	0	0	0	0	0	0	200,634	0	0	0
3625680	HUDSON	OH		03/21/2014		1,222,873	0	0	0	0	0	0	18,207	0	0	0
3625688	MASON	OH		06/09/2014		1,685,193	0	0	0	0	0	0	35,393	0	0	0
3625764	DAYTON	OH		06/10/2015		2,982,958	0	0	0	0	0	0	57,475	0	0	0
3625773	MASON	OH		07/09/2015		1,774,217	0	0	0	0	0	0	33,636	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,840,967	0	0	0	0	0	0	43,439	0	0	0
3625835	DAYTON	OH		06/17/2016		965,767	0	0	0	0	0	0	18,612	0	0	0
3625845	WELLINGTON	OH		08/02/2016		4,678,057	0	0	0	0	0	0	48,004	0	0	0
3625850	MORAIN	OH		09/09/2016		1,158,552	0	0	0	0	0	0	12,099	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,158,552	0	0	0	0	0	0	12,099	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,966,927	0	0	0	0	0	0	31,621	0	0	0
3625886	MENTOR	OH		02/07/2017		3,086,039	0	0	0	0	0	0	26,903	0	0	0
3625909	COLUMBUS	OH		05/16/2017		943,502	0	0	0	0	0	0	27,366	0	0	0
3625922	BLUE ASH	OH		07/07/2017		20,820,854	0	0	0	0	0	0	140,800	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,785,563	0	0	0	0	0	0	15,549	0	0	0
3625961	HILLIARD	OH		11/29/2017		3,456,032	0	0	0	0	0	0	10,742	0	0	0
3625986	HILLIARD	OH		03/29/2018		4,922,153	0	0	0	0	0	0	43,989	0	0	0
3625992	MENTOR	OH		05/02/2018		1,907,724	0	0	0	0	0	0	16,236	0	0	0
3626018	ELYRIA	OH		08/07/2018		7,024,949	0	0	0	0	0	0	57,802	0	0	0
3626019	ELYRIA	OH		08/07/2018		899,702	0	0	0	0	0	0	21,046	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,768,881	0	0	0	0	0	0	7,416	0	0	0
3626037	VANDALIA	OH		12/06/2018		4,182,352	0	0	0	0	0	0	33,442	0	0	0
3626040	MIAMISBURG	OH		12/13/2018		4,181,705	0	0	0	0	0	0	27,981	0	0	0
3626041	LORAIN	OH		12/14/2018		1,650,187	0	0	0	0	0	0	28,378	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,873,430	0	0	0	0	0	0	35,967	0	0	0
3626059	FAIRBORN	OH		03/21/2019		707,690	0	0	0	0	0	0	8,662	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,800,000	0	0	0	0	0	0	22,165	0	0	0
3626132	VANDALIA	OH		03/12/2020		0	0	0	0	0	0	0	34,358	0	0	0
3626139	COLUMBUS	OH		04/14/2020		0	0	0	0	0	0	0	2,689	0	0	0
3725792	TULSA	OK		09/29/2015		2,518,351	0	0	0	0	0	0	18,797	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		775,076	0	0	0	0	0	0	26,025	0	0	0
3726011	DUNCAN	OK		07/24/2018		3,073,028	0	0	0	0	0	0	54,834	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		923,135	0	0	0	0	0	0	19,323	0	0	0

QE02.6

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3825521	MCMINNVILLE	OR		08/17/2011		3,577,471	0	0	0	0	0	0	0	36,681	0	0	0
3825692	SALEM	OR		07/25/2014		1,291,064	0	0	0	0	0	0	0	63,867	0	0	0
3825787	FLORENCE	OR		08/31/2015		623,124	0	0	0	0	0	0	0	24,467	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,868,740	0	0	0	0	0	0	0	40,486	0	0	0
3825869	SALEM	OR		12/02/2016		1,491,681	0	0	0	0	0	0	0	23,937	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,417,132	0	0	0	0	0	0	0	23,059	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,357,666	0	0	0	0	0	0	0	19,653	0	0	0
3826039	PORTLAND	OR		12/12/2018		1,914,525	0	0	0	0	0	0	0	24,256	0	0	0
3925757	LANGHORNE	PA		05/15/2015		630,961	0	0	0	0	0	0	0	61,155	0	0	0
3925776	MERCER	PA		07/15/2015		1,118,528	0	0	0	0	0	0	0	21,205	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,782,994	0	0	0	0	0	0	0	34,015	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,238,528	0	0	0	0	0	0	0	18,519	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		6,033,785	0	0	0	0	0	0	0	38,386	0	0	0
3926013	PITTSBURGH	PA		07/26/2018		5,471,041	0	0	0	0	0	0	0	45,212	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,961,887	0	0	0	0	0	0	0	373,237	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		3,285,145	0	0	0	0	0	0	0	40,709	0	0	0
4124976	LEXINGTON	SC		01/14/2003		350,581	0	0	0	0	0	0	0	25,311	0	0	0
4125556	ROCK HILL	SC		05/17/2012		3,509,136	0	0	0	0	0	0	0	64,770	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,711,520	0	0	0	0	0	0	0	34,407	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,323,201	0	0	0	0	0	0	0	8,888	0	0	0
4125782	FLORENCE	SC		07/30/2015		4,101,724	0	0	0	0	0	0	0	77,003	0	0	0
4125797	LEXINGTON	SC		11/10/2015		871,555	0	0	0	0	0	0	0	15,780	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		1,005,904	0	0	0	0	0	0	0	3,172	0	0	0
4125979	PAWLEY'S ISLAND	SC		02/26/2018		6,599,734	0	0	0	0	0	0	0	60,343	0	0	0
4126140	GREER	SC		04/28/2020		0	0	0	0	0	0	0	0	50,934	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		399,967	0	0	0	0	0	0	0	27,356	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,465,029	0	0	0	0	0	0	0	39,181	0	0	0
4325739	NASHVILLE	TN		02/25/2015		1,429,789	0	0	0	0	0	0	0	62,424	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		473,145	0	0	0	0	0	0	0	16,788	0	0	0
4326090	COLUMBIA	TN		07/30/2019		17,869,349	0	0	0	0	0	0	0	100,409	0	0	0
4425173	EL PASO	TX		09/28/2005		199,959	0	0	0	0	0	0	0	59,863	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		856,699	0	0	0	0	0	0	0	24,707	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,649,308	0	0	0	0	0	0	0	25,697	0	0	0
4425405	HOUSTON	TX		07/10/2008		711,758	0	0	0	0	0	0	0	8,947	0	0	0
4425421	HOUSTON	TX		10/15/2008		5,917,279	0	0	0	0	0	0	0	78,237	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		163,704	0	0	0	0	0	0	0	70,549	0	0	0
4425463	EL PASO	TX		09/16/2010		994,602	0	0	0	0	0	0	0	12,084	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		1,563,016	0	0	0	0	0	0	0	41,596	0	0	0
4425478	EL PASO	TX		12/06/2010		1,429,353	0	0	0	0	0	0	0	16,640	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		2,434,138	0	0	0	0	0	0	0	22,144	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,082,896	0	0	0	0	0	0	0	8,847	0	0	0
4425633	KATY	TX		06/26/2013		1,631,503	0	0	0	0	0	0	0	39,609	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
4425652	CONROE	TX		09/30/2013		837,754	0	0	0	0	0	0	0	10,679	0	0	0
4425660	EL PASO	TX		10/31/2013		1,309,502	0	0	0	0	0	0	0	10,127	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		5,168,816	0	0	0	0	0	0	0	38,296	0	0	0
4425670	CARROLLTON	TX		12/23/2013		3,166,723	0	0	0	0	0	0	0	70,659	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,396,595	0	0	0	0	0	0	0	28,934	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,256,721	0	0	0	0	0	0	0	26,098	0	0	0
4425779	AUSTIN	TX		07/27/2015		892,098	0	0	0	0	0	0	0	10,146	0	0	0
4425799	HOUSTON	TX		11/19/2015		969,842	0	0	0	0	0	0	0	17,605	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,592,284	0	0	0	0	0	0	0	28,667	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		1,816,693	0	0	0	0	0	0	0	20,548	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		2,000,488	0	0	0	0	0	0	0	23,927	0	0	0
4425857	HUMBLE	TX		09/28/2016		877,443	0	0	0	0	0	0	0	14,721	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		3,399,072	0	0	0	0	0	0	0	20,865	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017		1,111,772	0	0	0	0	0	0	0	17,048	0	0	0
4425893	AUSTIN	TX		03/15/2017		3,188,956	0	0	0	0	0	0	0	20,883	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,662,284	0	0	0	0	0	0	0	8,483	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,591,918	0	0	0	0	0	0	0	45,153	0	0	0
4425948	LAREDO	TX		10/10/2017		6,321,295	0	0	0	0	0	0	0	30,862	0	0	0
4425973	LEWISVILLE	TX		01/18/2018		1,088,866	0	0	0	0	0	0	0	15,953	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,526,129	0	0	0	0	0	0	0	12,997	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018		3,142,369	0	0	0	0	0	0	0	9,177	0	0	0
4426002	HOUSTON	TX		06/20/2018		2,962,321	0	0	0	0	0	0	0	52,781	0	0	0
4426007	PLANO	TX		07/11/2018		1,897,291	0	0	0	0	0	0	0	25,149	0	0	0
4426035	EL PASO	TX		11/29/2018		7,751,749	0	0	0	0	0	0	0	32,354	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		3,705,649	0	0	0	0	0	0	0	9,773	0	0	0
4426048	SAN ANTONIO	TX		02/14/2019		4,344,762	0	0	0	0	0	0	0	17,820	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,934,913	0	0	0	0	0	0	0	15,578	0	0	0
4426071	DALLAS	TX		04/26/2019		1,347,979	0	0	0	0	0	0	0	10,500	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,735,897	0	0	0	0	0	0	0	7,161	0	0	0
4426107	BOERNE	TX		09/24/2019		1,904,396	0	0	0	0	0	0	0	23,840	0	0	0
4426114	EL PASO	TX		11/05/2019		5,450,000	0	0	0	0	0	0	0	32,230	0	0	0
4426120	AUSTIN	TX		12/10/2019		2,275,000	0	0	0	0	0	0	0	30,679	0	0	0
4426135	SAN ANTONIO	TX		03/23/2020		0	0	0	0	0	0	0	0	10,475	0	0	0
4426137	SAN MARCOS	TX		04/02/2020		0	0	0	0	0	0	0	0	24,813	0	0	0
4525762	MURRAY	UT		05/29/2015		929,478	0	0	0	0	0	0	0	39,804	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		2,201,229	0	0	0	0	0	0	0	110,583	0	0	0
4526113	LINDON	UT		10/28/2019		998,054	0	0	0	0	0	0	0	5,935	0	0	0
4625460	BARRE	VT		08/26/2010		534,598	0	0	0	0	0	0	0	159,239	0	0	0
4725354	DALE CITY	VA		10/29/2007		782,790	0	0	0	0	0	0	0	6,441	0	0	0
4725492	WOODBIDGE	VA		04/06/2011		1,060,845	0	0	0	0	0	0	0	21,965	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,457,117	0	0	0	0	0	0	0	28,658	0	0	0

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OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value						
4725563	RICHMOND	VA		06/28/2012		2,237,149	0	0	0	0	0	0	0	17,867	0	0	0	
4725662	WILLIAMSBURG	VA		11/08/2013		2,938,547	0	0	0	0	0	0	0	21,583	0	0	0	
4725693	GREAT FALLS	VA		07/29/2014		3,540,960	0	0	0	0	0	0	0	43,372	0	0	0	
4725702	RICHMOND	VA		09/18/2014		2,442,884	0	0	0	0	0	0	0	40,092	0	0	0	
4725705	RICHMOND	VA		09/30/2014		708,541	0	0	0	0	0	0	0	33,635	0	0	0	
4725733	FALLS CHURCH	VA		12/31/2014		2,077,267	0	0	0	0	0	0	0	41,568	0	0	0	
4725865	RICHMOND	VA		11/21/2016		1,158,289	0	0	0	0	0	0	0	43,821	0	0	0	
4726006	CHESTER	VA		06/28/2018		4,747,527	0	0	0	0	0	0	0	40,406	0	0	0	
4726075	HAMPTON	VA		05/03/2019		3,790,587	0	0	0	0	0	0	0	30,571	0	0	0	
4726121	NORFOLK	VA		12/10/2019		3,355,000	0	0	0	0	0	0	0	40,498	0	0	0	
4825448	SNOHOMISH	WA		05/28/2010		2,200,709	0	0	0	0	0	0	0	86,126	0	0	0	
4825710	NEWCASTLE	WA		10/21/2014		4,100,881	0	0	0	0	0	0	0	33,282	0	0	0	
4825717	RENTON	WA		11/14/2014		2,402,710	0	0	0	0	0	0	0	28,311	0	0	0	
4825760	SPOKANE	WA		05/21/2015		4,549,837	0	0	0	0	0	0	0	52,715	0	0	0	
4825825	BELLINGHAM	WA		04/28/2016		1,564,917	0	0	0	0	0	0	0	21,916	0	0	0	
4825826	VANCOUVER	WA		04/28/2016		782,658	0	0	0	0	0	0	0	10,905	0	0	0	
4826118	KIRKLAND	WA		11/21/2019		1,350,000	0	0	0	0	0	0	0	28,006	0	0	0	
4926038	BRIDGEPORT	WV		12/10/2018		3,739,295	0	0	0	0	0	0	0	38,581	0	0	0	
5025877	MILWAUKEE	WI		12/28/2016		2,333,086	0	0	0	0	0	0	0	38,359	0	0	0	
5025947	VARIOUS	WI		10/05/2017		9,126,763	0	0	0	0	0	0	0	209,241	0	0	0	
5025994	MILWAUKEE	WI		05/10/2018		9,914,572	0	0	0	0	0	0	0	120,538	0	0	0	
5325336	MT PLEASANT	SC		08/03/2007		427,085	0	0	0	0	0	0	0	19,620	0	0	0	
5325587	TURNERSVILLE	NJ		11/30/2012		679,735	0	0	0	0	0	0	0	22,562	0	0	0	
5325613	MANCHESTER	NH		04/17/2013		1,454,420	0	0	0	0	0	0	0	44,960	0	0	0	
5326017	MILLEDGEVILLE	GA		08/06/2018		4,991,398	0	0	0	0	0	0	0	92,073	0	0	0	
5326116	VIRGINIA BEACH	VA		11/13/2019		10,465,000	0	0	0	0	0	0	0	130,977	0	0	0	
5326128	COLUMBIA	SC		12/20/2019		5,500,000	0	0	0	0	0	0	0	118,142	0	0	0	
0299999	Total - Mortgages With Partial Repayments						908,886,318	0	0	0	0	0	0	0	14,522,044	0	0	0
0599999	Total Mortgages						919,883,273	0	0	0	0	0	0	10,520,642	25,042,686	0	0	0

QE02.9

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated													
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP.....	WILMINGTON.....	DE...	IRONWOOD MEZZANINE MANAGEMENT IV LLC.....	2.....	01/01/2018....	.....2	.....0	.....1,339,135	.....0	.....0	.....3.540	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....									.....0	.....1,339,135	.....0	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated													
86773# 10 0	SUNRISE CAPTIVE RE, LLC.....	CINCINNATI.....	OH..	THE OHIO NATIONAL LIFE INSURANCE CO.....	.....	12/31/2018....	.....0	.....0	.....165,000,000	.....0	.....0	.....100.000	
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									.....0	.....165,000,000	.....0	.....0	.....XXX.....
4899999. Subtotal - Unaffiliated.....									.....0	.....1,339,135	.....0	.....0	.....XXX.....
4999999. Subtotal - Affiliated.....								0165,000,00000XXX.....
5099999. Totals.....								0166,339,13500XXX.....

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SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income		
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.	
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP.....	WILMINGTON.....	DE..	RETURN OF CAPITAL.....	01/01/2018	04/09/2020	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....379,151	.....379,151	.....0	.....0	.....0	.....8,190	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated.....									.....0	.....0	.....0	.....0	.....0	.....0	.....379,151	.....379,151	.....0	.....0	.....0	.....8,190
4899999. Subtotal - Unaffiliated.....									.....0	.....0	.....0	.....0	.....0	.....0	.....379,151	.....379,151	.....0	.....0	.....0	.....8,190
5099999. Totals.....									.....0	.....0	.....0	.....0	.....0	.....0	.....379,151	.....379,151	.....0	.....0	.....0	.....8,190

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. States, Territories and Possessions										
39081H	CV	2		06/05/2020	Citi Global Markets Inc.		3,500,000	3,500,000	0	1FE
39081H	CW	0		06/05/2020	Citi Global Markets Inc.		4,000,000	4,000,000	0	1FE
452152	6H	9		05/14/2020	Bank of America		1,244,613	1,250,000	0	2FE
452152	6J	5		05/14/2020	Bank of America		2,481,175	2,500,000	0	2FE
762315	RS	0		05/22/2020	RBC Capital Markets		1,994,800	2,000,000	0	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions						13,220,588	13,250,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment										
31392M	U4	2		04/01/2020	Interest Capitalization		(295)	(295)	0	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						(295)	(295)	0	XXX
Bonds - Industrial and Miscellaneous										
00206R	JX	1		05/21/2020	Bank of America		998,520	1,000,000	0	2FE
00206R	KB	7		05/21/2020	Mizuho Securities		2,987,220	3,000,000	0	2FE
00287Y	CJ	6		05/18/2020	Tax Free Exchange		2,947,503	3,000,000	49,088	2FE
00287Y	DC	0		05/15/2020	Tax Free Exchange		1,983,570	2,000,000	12,667	2FE
02209S	BJ	1		05/04/2020	Barclays		3,987,560	4,000,000	0	2FE
03237P	AB	9		06/09/2020	KeyBanc Capital Markets		2,678,622	2,679,000	0	1FE
03237P	AC	7		06/09/2020	KeyBanc Capital Markets		2,129,505	2,130,000	0	1FE
081437	AR	6		04/23/2020	Tax Free Exchange		3,003,375	3,000,000	3,000	2FE
092113	AT	6		06/12/2020	Wells Fargo Securities		2,491,450	2,500,000	0	2FE
097023	CW	3		04/30/2020	Citi Global Markets Inc.		2,000,000	2,000,000	0	2FE
097023	CX	1		04/30/2020	Citi Global Markets Inc.		3,000,000	3,000,000	0	2FE
14040H	CE	3		05/06/2020	Morgan Stanley Dean Witter		998,470	1,000,000	0	2FE
149123	CJ	8		04/06/2020	Bank of America		996,010	1,000,000	0	1FE
24703N	AB	5		04/21/2020	Barclays		1,999,764	2,000,000	0	1FE
24736@	AA	7		04/09/2020	Morgan Stanley & Co		3,000,000	3,000,000	0	2PL
24737*	AA	8		04/22/2020	Morgan Stanley & Co		4,000,000	4,000,000	0	2PL
254687	GA	8		05/11/2020	Morgan Stanley Dean Witter		2,995,710	3,000,000	0	1FE
256677	AG	0		04/01/2020	Bank of America		1,998,660	2,000,000	0	2FE
26208V	AF	3		06/10/2020	J P Morgan & Co		1,999,938	2,000,000	0	1FE
26209X	AA	9		06/26/2020	Barclays		1,000,000	1,000,000	0	2FE
263534	CP	2		05/13/2020	J P Morgan & Co		2,989,110	3,000,000	0	1FE
26746*	AA	2		06/23/2020	Goldman Sachs & Co		1,459,727	1,459,727	0	1FE
26746@	AA	0		06/23/2020	Goldman Sachs & Co		2,540,273	2,540,273	0	1FE
29365T	AF	1		05/15/2020	BB&T Capital Markets		1,707,193	1,625,000	26,163	2FE
41242*	BW	1		06/30/2020	J P Morgan & Co		5,000,000	5,000,000	0	1Z
457187	AC	6		05/08/2020	Bank of America		2,994,240	3,000,000	0	2FE
457187	AD	4		05/08/2020	Bank of America		2,956,530	3,000,000	0	2FE
491674	BM	8		05/19/2020	Barclays		2,487,725	2,500,000	0	1FE
49271V	AJ	9		04/07/2020	Bank of America		2,992,290	3,000,000	0	2FE
494550	BP	0		06/30/2020	Citi Global Markets Inc.		564,925	500,000	8,403	2FE
513272	AC	8		05/08/2020	Goldman Sachs & Co		1,029,250	1,000,000	0	3FE
55336V	BM	1		05/21/2020	Tax Free Exchange		1,007,631	1,000,000	18,375	2FE
615369	AT	2		05/12/2020	J P Morgan & Co		1,479,315	1,500,000	0	2FE
64952G	AT	5		04/08/2020	Credit Suisse		1,987,780	2,000,000	0	1FE
675553	A@	0		06/25/2020	Citi		2,000,000	2,000,000	0	1Z
693652	AB	5		06/26/2020	Wells Fargo Securities		5,135,938	5,000,000	11,667	1FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
720186 AM 7	PIEDMONT NATURAL GAS CO 3.350% 06/01/5			05/18/2020	Mizuho Securities		1,489,305	1,500,000	0	1FE
737662 B@ 4	POTOMAC EDISON 3.430% 06/15/51			06/29/2020	Mizuho Securities		3,000,000	3,000,000	0	1Z
74333L AC 0	PROGRESS RESIDENTIAL TRUST 2020-SFR2 B			05/21/2020	Goldman Sachs & Co		999,972	1,000,000	0	1FE
75513E AC 5	RAYTHEON TECH CORP 3.125% 07/01/50			05/14/2020	Deutsche Bank Securities		5,481,685	5,500,000	0	2FE
75513E AX 9	RAYTHEON TECH CORP 144A 4.875% 10/15/4			06/10/2020	Tax Free Exchange		3,063,368	3,000,000	0	1FE
75513E AY 7	RAYTHEON TECH CORP 144A 4.700% 12/15/4			06/10/2020	Tax Free Exchange		1,495,657	1,500,000	0	1FE
845743 BU 6	SOUTHWESTERN PUBLIC SERVICE 3.150% 05/			05/11/2020	Barclays		1,734,915	1,750,000	0	1FE
87264A AW 5	T-MOBILE USA INC 144A 4.375% 04/15/40			04/02/2020	Barclays		1,960,500	2,000,000	0	2FE
87264A AY 1	T-MOBILE USA INC 144A 4.500% 04/15/50			04/02/2020	Barclays		1,991,500	2,000,000	0	2FE
87264A BJ 3	T-MOBILE USA INC 144A 2.550% 02/15/31			06/18/2020	Deutsche Bank Securities		997,930	1,000,000	0	2FE
878091 BG 1	TEACHERS INSUR & ANNUITY 144A 3.300% 0			05/04/2020	J P Morgan & Co		4,993,350	5,000,000	0	1FE
89832Q AE 9	TRUIST FIN CORP 4.950% Perpet			05/27/2020	RBC Capital Markets		1,000,000	1,000,000	0	2FE
898813 AR 1	TUCSON ELECTRIC POWER CO 4.000% 06/15/			04/06/2020	Suntrust		1,982,760	2,000,000	0	1FE
902691 B# 0	UGI UTILITIES INC 3.120% 04/16/50			04/16/2020	Bank of America		6,000,000	6,000,000	0	1Z
907818 FE 3	UNION PACIFIC CORP 3.950% 08/15/59			06/30/2020	Goldman Sachs & Co		1,797,735	1,500,000	22,548	2FE
91324P DZ 2	UNITEDHEALTH GROUP INC 2.900% 05/15/50			05/13/2020	Barclays		3,401,335	3,500,000	0	1FE
91529Y AQ 9	UNUM GROUP 4.500% 03/15/25			05/18/2020	Citi Global Markets Inc		3,978,880	4,000,000	0	2FE
91533B AD 2	UPJOHN INC 144A 2.700% 06/22/30			06/17/2020	Goldman Sachs & Co		1,993,740	2,000,000	0	2FE
928668 BE 1	VOLKSWAGEN GROUP AMERICA 144A 3.350% 0			05/06/2020	Goldman Sachs & Co		1,997,900	2,000,000	0	2FE
92942A AA 3	WRG 2020-1 A 5.071% 07/15/28			06/17/2020	Guggenheim Capital		2,999,994	3,000,000	0	1FE
12656* AT 9	CSLB HOLDINGS INC Guaranteed Senior Note		D	05/27/2020	Bank of America		4,000,000	4,000,000	0	1Z
74435K AA 3	PRUDENTIAL PLC 3.125% 04/14/30		D	04/08/2020	Citi Global Markets Inc		2,971,740	3,000,000	0	1FE
Q7160# AP 4	ORICA FINANCE LIMITED 3.400% 10/24/30		D	06/24/2020	J P Morgan & Co		3,000,000	3,000,000	0	2Z
3899999	Total - Bonds - Industrial and Miscellaneous						147,860,070	147,684,000	151,911	XXX
8399997	Total - Bonds - Part 3						161,080,363	160,933,705	151,911	XXX
8399999	Total - Bonds						161,080,363	160,933,705	151,911	XXX
9999999	Total - Bonds, Preferred and Common Stocks						161,080,363	XXX	151,911	XXX

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
36194N	LU 1		06/01/2020	Paydown		73,805	73,805	74,174	74,085	0	(281)	0	(281)	0	73,805	0	0	0	877	07/01/2033	1
36194S	PD 4		06/15/2020	Paydown		43,406	43,406	44,206	44,000	0	(595)	0	(595)	0	43,406	0	0	0	546	09/15/2041	1
36197J	ZL 2		06/01/2020	Paydown		45,541	45,541	47,164	46,724	0	(1,183)	0	(1,183)	0	45,541	0	0	0	748	03/15/2037	1
36230M	FL 6		06/01/2020	Paydown		44,637	44,637	46,423	46,001	0	(1,364)	0	(1,364)	0	44,637	0	0	0	716	07/15/2036	1
36235*	AB 7		06/15/2020	Redemption	100.0000	73,217	73,217	73,217	73,217	0	0	0	0	0	73,217	0	0	0	1,444	06/15/2030	1
38373M	2F 6		06/01/2020	Paydown		0	0	1,125	1,070	0	(1,070)	0	(1,070)	0	0	0	0	0	106	04/16/2050	1
38373V	M3 1		06/01/2020	Paydown		219,937	219,937	215,063	218,107	0	1,830	0	1,830	0	219,937	0	0	0	4,992	11/20/2032	1
38373X	L2 0		06/01/2020	Paydown		57,625	57,625	59,840	58,124	0	(500)	0	(500)	0	57,625	0	0	0	1,454	07/20/2032	1
38375C	BD 1		06/01/2020	Paydown		54,352	54,352	59,481	56,463	0	(2,112)	0	(2,112)	0	54,352	0	0	0	1,163	04/20/2042	1
38376G	2H 2		06/01/2020	Paydown		60,882	60,882	60,075	60,457	0	424	0	424	0	60,882	0	0	0	975	04/16/2052	1
38376G	A7 5		06/01/2020	Paydown		24,479	24,479	26,588	26,184	0	(1,705)	0	(1,705)	0	24,479	0	0	0	371	11/16/2044	1
38376G	S2 7		06/01/2020	Paydown		466,268	466,268	474,353	475,495	0	(9,227)	0	(9,227)	0	466,268	0	0	0	6,782	12/16/2051	1
38376G	S3 5		06/01/2020	Paydown		1,452,070	1,452,070	1,461,755	1,463,405	0	(11,335)	0	(11,335)	0	1,452,070	0	0	0	25,487	12/16/2051	1
38376G	U2 4		06/01/2020	Paydown		1,216,333	1,216,333	1,209,599	1,213,837	0	2,496	0	2,496	0	1,216,333	0	0	0	25,254	10/16/2045	1
38377G	S7 5		06/01/2020	Paydown		205,357	205,357	216,908	208,542	0	(3,185)	0	(3,185)	0	205,357	0	0	0	3,407	07/20/2040	1
38377X	AL 6		06/01/2020	Paydown		239,612	239,612	252,940	240,388	0	(776)	0	(776)	0	239,612	0	0	0	4,103	12/20/2039	1
38378N	KA 0		06/01/2020	Paydown		35,148	35,148	35,148	35,148	0	0	0	0	0	35,148	0	0	0	513	10/16/2033	1
38378X	6B 2		06/01/2020	Paydown		48,098	48,098	48,459	48,290	0	(192)	0	(192)	0	48,098	0	0	0	652	05/16/2042	1
0599999	Total - Bonds - U.S. Government					4,360,767	4,360,767	4,406,518	4,389,537	0	(28,775)	0	(28,775)	0	4,360,767	0	0	0	79,590	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
01170R	EF 5		06/01/2020	Redemption	100.0000	400,000	400,000	392,264	393,749	0	87	0	87	0	393,836	0	6,164	6,164	7,511	12/01/2037	1FE
130333	CA 3		06/01/2020	Redemption	100.0000	16,253	16,253	16,253	16,253	0	0	0	0	0	16,253	0	0	0	203	02/01/2042	1FE
196479	K3 2		04/01/2020	Redemption	100.0000	470,000	470,000	470,000	470,000	0	0	0	0	0	470,000	0	0	0	9,165	10/01/2032	1FE
196479	XM 6		05/01/2020	Redemption	100.0000	50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	798	11/01/2027	1FE
19647P	BQ 5		06/01/2020	Redemption	100.0000	1,289,774	1,289,774	1,289,774	1,289,774	0	0	0	0	0	1,289,774	0	0	0	40,182	11/01/2045	1FE
19647P	BS 1		06/01/2020	Redemption	100.0000	9,754	9,754	9,754	9,754	0	0	0	0	0	9,754	0	0	0	157	07/01/2057	1FE
230563	AS 7		04/15/2020	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,470	04/15/2020	1FE
246412	EC 0		06/01/2020	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,600	06/01/2020	1FE
25477P	NF 8		06/15/2020	Redemption	100.0000	12,000	12,000	12,000	12,000	0	0	0	0	0	12,000	0	0	0	201	06/15/2045	1FE
34074H	FQ 0		04/01/2020	Redemption	100.0000	10,000	10,000	8,888	9,256	0	16	0	16	0	9,272	0	728	728	173	04/01/2029	1FE
34074M	HW 4		04/01/2020	Redemption	100.0000	10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	334	01/01/2030	1FE
34074M	ND 4		06/01/2020	Redemption	100.0000	31,387	31,387	31,387	31,387	0	0	0	0	0	31,387	0	0	0	5,082	07/01/2037	1FE
419818	HM 4		06/01/2020	Redemption	100.0000	46,097	46,097	42,728	43,375	0	38	0	38	0	43,413	0	2,684	2,684	484	07/01/2037	1FE
49130N	EW 5		06/01/2020	Redemption	100.0000	1,025,000	1,025,000	1,025,000	1,025,000	0	0	0	0	0	1,025,000	0	0	0	19,654	06/01/2034	1FE
49130T	PS 9		04/01/2020	Redemption	100.0000	2,045,000	2,045,000	2,045,000	2,045,000	0	0	0	0	0	2,045,000	0	0	0	21,283	11/01/2041	1FE
57419R	M2 8		06/01/2020	Redemption	100.0000	7,850	7,850	7,850	7,850	0	0	0	0	0	7,850	0	0	0	123	03/01/2059	1FE
59465M	W9 2		04/01/2020	Redemption	100.0000	230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	4,296	10/01/2033	1FE
60416Q	EP 5		06/01/2020	Redemption	100.0000	30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,075	07/01/2031	1FE
60416Q	GV 0		06/01/2020	Redemption	100.0000	72,982	72,982	72,982	72,982	0	0	0	0	0	72,982	0	0	0	1,011	06/01/2047	1FE
60416Q	HR 8		06/01/2020	Redemption	100.0000	25,581	25,581	25,581	25,581	0	0	0	0	0	25,581	0	0	0	6,198	08/01/2049	1FE
60637B	CN 8		05/20/2020	Call	100.0000	825,000	825,000	825,000	825,000	0	0	0	0	0	825,000	0	0	0	10,263	11/01/2040	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		05/01/2020	Redemption	100.0000	35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	331	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		05/01/2020	Redemption	100.0000	30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	320	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		06/01/2020	Redemption	100.0000	22,068	22,068	19,789	20,300	0	30	0	30	0	20,330	0	1,738	1,738	226	10/01/2034	1FE
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011		04/01/2020	Redemption	100.0000	35,000	35,000	35,474	35,122	0	(17)	0	(17)	0	35,105	0	(105)	(105)	831	10/01/2033	1FE
64469D B6 7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		06/01/2020	Redemption	100.0000	105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,858	01/01/2040	1FE
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3		06/01/2020	Redemption	100.0000	100,000	100,000	104,750	101,798	0	(147)	0	(147)	0	101,651	0	(1,651)	(1,651)	3,000	07/01/2034	1FE
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/		06/01/2020	Redemption	100.0000	106,423	106,423	106,423	106,423	0	0	0	0	0	106,423	0	0	0	1,429	08/01/2038	1FE
647200 WM 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		06/01/2020	Redemption	100.0000	30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	799	09/01/2032	1FE
649883 TM 7	NEW YORK HOUSING 2012 SERIES 172 4.203		04/01/2020	Redemption	100.0000	345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	7,250	10/01/2027	1FE
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		04/01/2020	Redemption	100.0000	70,000	70,000	72,451	70,756	0	(66)	0	(66)	0	70,690	0	(690)	(690)	919	04/01/2041	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		04/01/2020	Redemption	100.0000	5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	162	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		06/01/2020	Redemption	100.0000	35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	363	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		06/01/2020	Redemption	100.0000	165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	7,070	06/01/2020	1FE
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		04/01/2020	Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,315	04/01/2022	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		04/01/2020	Redemption	100.0000	70,000	70,000	72,641	71,451	0	1	0	1	0	71,452	0	(1,452)	(1,452)	2,100	07/01/2025	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		06/01/2020	Redemption	100.0000	25,000	25,000	25,066	25,011	0	(4)	0	(4)	0	25,007	0	(7)	(7)	983	01/01/2030	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0		06/01/2020	Redemption	100.0000	85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,882	03/01/2039	1FE
92428C JE 5	VERMONT STUDENT ASSISTANCE COR 3.750%		06/15/2020	Redemption	100.0000	295,000	295,000	289,973	292,046	0	184	0	184	0	292,230	0	2,770	2,770	5,531	06/15/2026	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		06/01/2020	Redemption	100.0000	26,821	26,821	26,821	26,821	0	0	0	0	0	26,821	0	0	0	321	04/25/2042	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		06/25/2020	Redemption	100.0000	75,576	75,576	75,576	75,576	0	0	0	0	0	75,576	0	0	0	8,532	06/25/2042	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		06/25/2020	Redemption	100.0000	88,695	88,695	88,695	88,695	0	0	0	0	0	88,695	0	0	0	1,170	11/25/2039	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					11,356,261	11,356,261	11,347,120	11,345,960	0	122	0	122	0	11,346,082	0	10,179	10,179	249,655	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS 4.810%		06/01/2020	Redemption	100.0000	245,000	245,000	265,703	255,346	0	(918)	0	(918)	0	254,428	0	(9,428)	(9,428)	5,892	06/01/2027	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					245,000	245,000	265,703	255,346	0	(918)	0	(918)	0	254,428	0	(9,428)	(9,428)	5,892	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220%		06/01/2020	Paydown		77,701	77,701	77,700	77,631	0	70	0	70	0	77,701	0	0	0	1,044	08/25/2035	1
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2020	Paydown		27,827	27,827	28,064	27,820	0	7	0	7	0	27,827	0	0	0	785	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2020	Paydown		20,503	20,503	20,064	20,324	0	178	0	178	0	20,503	0	0	0	526	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2020	Paydown		26,219	26,219	26,329	26,185	0	34	0	34	0	26,219	0	0	0	721	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2020	Paydown		10,629	10,629	10,043	10,529	0	100	0	100	0	10,629	0	0	0	266	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2020	Paydown		7,331	7,331	6,738	7,101	0	230	0	230	0	7,331	0	0	0	168	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2020	Paydown		72,350	72,350	69,826	71,851	0	499	0	499	0	72,350	0	0	0	1,599	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2020	Paydown		18,337	18,337	16,592	18,074	0	263	0	263	0	18,337	0	0	0	466	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2020	Paydown		23,961	23,961	22,737	23,674	0	287	0	287	0	23,961	0	0	0	601	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2020	Paydown		23,595	23,595	22,605	23,329	0	266	0	266	0	23,595	0	0	0	586	02/15/2029	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2020	Paydown		10,445	10,445	9,906	10,327	0	118	0	118	0	10,445	0	0	0	285	11/25/2023	1
31359G BZ 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2020	Paydown		33,793	33,793	32,209	33,448	0	345	0	345	0	33,793	0	0	0	886	02/25/2024	1
3136A1 N8 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		06/01/2020	Paydown		306,506	306,506	315,222	307,485	0	(979)	0	(979)	0	306,506	0	0	0	5,190	09/25/2040	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		06/01/2020	Paydown		58,917	58,917	63,814	59,872	0	(44)	0	(44)	0	59,828	0	(911)	(911)	860	02/25/2038	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		06/01/2020	Paydown		58,552	58,552	60,309	59,029	0	(477)	0	(477)	0	58,552	0	0	0	732	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		06/01/2020	Paydown		22,087	22,087	21,419	21,882	0	205	0	205	0	22,087	0	0	0	276	02/25/2036	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Designatio n and Admini- strative Symbol
3136AE	TT 4 FANNIE MAE 2013-54 BA 3.000% 06/25/43		06/01/2020	Paydown		115,011	115,011	119,000	117,085	0	(2,074)	0	(2,074)	0	115,011	0	0	0	1,465	06/25/2043	1
3136AG	HV 7 FANNIE MAE 2013-94 CV 3.500% 07/25/33		06/01/2020	Paydown		55,229	55,229	54,882	55,045	0	184	0	184	0	55,229	0	0	0	806	07/25/2033	1
3137A2	NL 1 FHR 3756 PC 4.000% 11/15/40		06/01/2020	Paydown		171,538	171,538	175,827	173,313	0	(1,774)	0	(1,774)	0	171,538	0	0	0	3,326	11/15/2040	1
3137A8	UG 1 FHR 3837 DB 4.500% 04/15/41		06/01/2020	Paydown		7,245	7,245	7,528	7,452	0	(207)	0	(207)	0	7,245	0	0	0	136	04/15/2041	1
3137AR	WS 1 FHR 4073 HC 3.500% 03/15/35		06/01/2020	Paydown		46,423	46,423	50,224	47,328	0	(905)	0	(905)	0	46,423	0	0	0	677	03/15/2035	1
3137B3	4W 5 FHR 4215 LV 3.500% 04/15/33		06/01/2020	Paydown		77,772	77,772	77,444	77,597	0	175	0	175	0	77,772	0	0	0	1,135	04/15/2033	1
3137G1	AA 5 FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		06/01/2020	Paydown		276,558	276,558	281,139	278,273	0	(1,715)	0	(1,715)	0	276,558	0	0	0	4,275	05/25/2045	1
3138L2	V4 6 FANNIE MAE AM2434 3.050% 05/01/27		04/13/2020	FTN Financial		2,138,866	2,065,602	2,171,464	2,113,125	0	(1,747)	0	(1,747)	0	2,111,378	0	27,489	27,489	23,625	05/01/2027	1
3138L2	V4 6 FANNIE MAE AM2434 3.050% 05/01/27		04/01/2020	Paydown		4,407	4,407	4,632	4,508	0	(101)	0	(101)	0	4,407	0	0	0	45	05/01/2027	1
3138L4	EQ 2 FANNIE MAE AM3742 3.150% 09/01/25		06/02/2020	Paydown		20,943	20,943	19,614	20,433	0	26	0	26	0	20,459	0	483	483	279	09/01/2025	1
3138L4	J3 8 FANNIE MAE AM3881 3.830% 08/01/25		06/25/2020	Paydown		11,923	11,923	11,746	11,839	0	4	0	4	0	11,843	0	80	80	192	08/01/2025	1
3138L4	S2 0 FANNIE MAE AM4136 3.370% 08/01/23		05/26/2020	Paydown		3,000,000	3,000,000	2,892,656	2,951,921	0	48,079	0	48,079	0	3,000,000	0	0	0	67,962	08/01/2023	1
313920	SU 5 FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2020	Paydown		33,777	33,777	32,660	33,390	0	387	0	387	0	33,777	0	0	0	782	08/25/2031	1
31392E	H6 0 FNMA 2002-69 Z 5.500% 10/25/32		06/01/2020	Paydown		39,474	39,474	37,668	38,765	0	708	0	708	0	39,474	0	0	0	955	10/25/2032	1
31392K	HM 1 FHLMC 2445 OZ 6.500% 05/15/32		06/01/2020	Paydown		9,290	9,290	9,113	9,217	0	72	0	72	0	9,290	0	0	0	251	05/15/2032	1
31392M	U4 2 FHLMC 2463 Z 6.000% 06/15/32		06/15/2020	Paydown		12,139	12,139	11,710	12,012	0	127	0	127	0	12,139	0	0	0	290	06/15/2032	1
31392M	U5 9 FHLMC 2463 ZB 6.500% 06/15/32		06/01/2020	Paydown		29,143	29,143	28,955	29,037	0	105	0	105	0	29,143	0	0	0	766	06/15/2032	1
31392P	HP 3 FHLMC 2459 LZ 6.500% 06/15/32		06/01/2020	Paydown		22,890	22,890	22,058	22,630	0	260	0	260	0	22,890	0	0	0	605	06/15/2032	1
31392P	RL 1 FHLMC 2484 Z 6.000% 07/15/32		06/01/2020	Paydown		26,046	26,046	23,942	25,310	0	736	0	736	0	26,046	0	0	0	601	07/15/2032	1
31392R	RJ 2 FHLMC 2468 ZA 6.000% 07/15/32		06/01/2020	Paydown		38,783	38,783	37,370	38,365	0	417	0	417	0	38,783	0	0	0	997	07/15/2032	1
31392R	WT 4 FHLMC 2492 Z 5.500% 08/15/32		06/01/2020	Paydown		65,448	65,448	59,052	63,614	0	1,835	0	1,835	0	65,448	0	0	0	1,513	08/15/2032	1
31392U	EE 0 FHLMC 2504 Z 6.000% 09/15/32		06/01/2020	Paydown		65,795	65,795	63,392	65,181	0	614	0	614	0	65,795	0	0	0	1,632	09/15/2032	1
31392U	JL 9 FHLMC 2499 VZ 6.000% 09/15/32		06/01/2020	Paydown		83,635	83,635	82,152	82,955	0	679	0	679	0	83,635	0	0	0	2,463	09/15/2032	1
31392W	JU 5 FHLMC 2509 ZQ 5.500% 10/15/32		06/01/2020	Paydown		14,976	14,976	14,303	14,819	0	157	0	157	0	14,976	0	0	0	345	10/15/2032	1
31393A	VK 0 FNMA 2003-30 HY 5.500% 04/25/33		06/01/2020	Paydown		3,071	3,071	2,911	3,000	0	71	0	71	0	3,071	0	0	0	71	04/25/2033	1
31393C	LX 9 FNMA 2003-48 GH 5.500% 06/25/33		06/01/2020	Paydown		74,631	74,631	72,905	73,909	0	722	0	722	0	74,631	0	0	0	1,807	06/25/2033	1
31393N	4A 4 FHLMC 2589 GM 5.500% 03/15/33		06/01/2020	Paydown		28,696	28,696	28,862	28,701	0	(5)	0	(5)	0	28,696	0	0	0	647	03/15/2033	1
31393Y	W2 7 FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500		06/01/2020	Paydown		663,133	663,133	645,012	659,718	0	3,415	0	3,415	0	663,133	0	0	0	15,832	07/25/2034	1
31397S	SJ 4 FANNIE MAE 2011-24 GY 4.500% 04/25/41		06/25/2020	Paydown		145,287	145,287	150,866	148,132	0	(2,845)	0	(2,845)	0	145,287	0	0	0	3,007	04/25/2041	1
31398N	Y2 4 FANNIE MAE 2010-123 PM 4.000% 07/25/40		06/25/2020	Paydown		150,174	150,174	142,478	147,609	0	2,565	0	2,565	0	150,174	0	0	0	2,538	07/25/2040	1
31398Q	TQ 0 FREDDIE MAC 3747 HX 4.500% 11/15/39		06/01/2020	Paydown		208,593	208,593	220,457	212,290	0	(3,697)	0	(3,697)	0	208,593	0	0	0	4,686	11/15/2039	1
31398R	NW 1 FANNIE MAE 2010-59 BP 5.000% 06/25/40		06/25/2020	Paydown		330,340	330,340	355,149	343,025	0	(12,685)	0	(12,685)	0	330,340	0	0	0	6,784	06/25/2040	1
3140J6	GP 6 FNMA P/T POOL BM2005 4.000% 12/01/47		06/01/2020	Paydown		893,577	893,577	919,128	909,517	0	(15,940)	0	(15,940)	0	893,577	0	0	0	15,066	12/01/2047	1
3140Q9	UA 9 FANNIE MAE POOL CA2376 4.000% 09/01/48		06/01/2020	Paydown		1,348,056	1,348,056	1,353,953	1,353,757	0	(5,702)	0	(5,702)	0	1,348,056	0	0	0	22,579	09/01/2048	1
31418C	XN 9 FANNIE MAE POOL MA3384 4.000% 06/01/48		06/01/2020	Paydown		1,255,312	1,255,312	1,254,332	1,254,272	0	1,040	0	1,040	0	1,255,312	0	0	0	21,194	06/01/2048	1
33803W	AA 7 FISHERS LANE ASSOC LLC US GOVT LEASE BAC		06/05/2020	Redemption	100.0000	118,918	118,918	121,205	120,195	0	(40)	0	(40)	0	120,155	0	(1,237)	(1,237)	1,817	08/05/2030	1FE
35563P	HF 9 Freddie Mac - SCRT 2018-4 MA 3.500% 11		06/01/2020	Paydown		151,891	151,891	148,385	148,816	0	3,076	0	3,076	0	151,891	0	0	0	2,216	11/25/2057	1
46637Q	AA 4 JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		06/01/2020	Paydown		125,289	125,289	128,309	126,249	0	(961)	0	(961)	0	125,289	0	0	0	1,514	01/27/2038	1FE
911551	AA 7 US ARMY HOSP CASH MGMT FUND SENIOR SECUR		06/01/2020	Various		42,395	42,395	42,395	42,395	0	0	0	0	0	42,395	0	0	0	1,321	05/01/2032	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					12,705,427	12,632,163	12,678,455	12,663,360	0	16,158	0	16,158	0	12,679,523	0	25,904	25,904	231,193	XXX	XXX

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Bonds - Industrial and Miscellaneous

00037B	AB 8	ABB FINANCE USA INC	2.875% 05/08/22	04/02/2020	J P Morgan & Co	4,038,760	4,000,000	3,939,760	3,984,148	0	1,721	0	1,721	0	3,985,869	0	52,891	52,891	47,278	05/08/2022	1FE
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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Designatio n and Admini- strative Symbol
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/3		06/30/2020	Redemption	100.0000	39,460	39,460	39,460	39,460	0	0	0	0	0	39,460	0	0	0	575	10/31/2038	1
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3		06/30/2020	Redemption	100.0000	39,872	39,872	39,872	39,872	0	0	0	0	0	39,872	0	0	0	600	03/31/2039	1
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEA		06/30/2020	Redemption	100.0000	11,944	11,944	11,944	11,944	0	0	0	0	0	11,944	0	0	0	204	07/31/2039	1
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEA		06/30/2020	Redemption	100.0000	13,170	13,170	13,170	13,170	0	0	0	0	0	13,170	0	0	0	225	08/31/2039	1
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		06/15/2020	Redemption	100.0000	190,601	190,601	195,682	191,343	0	(150)	0	(150)	0	191,193	0	(593)	(593)	5,921	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		06/01/2020	Paydown		53,580	53,580	40,453	46,954	0	6,626	0	6,626	0	53,580	0	0	0	962	10/25/2033	1FM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		06/01/2020	Paydown		84,091	84,091	80,439	81,752	0	19	0	19	0	81,771	0	2,321	2,321	1,261	07/25/2043	1FM
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP		04/01/2020	Various		40,590	40,590	40,836	40,597	0	(4)	0	(4)	0	40,593	0	(3)	(3)	1,751	10/01/2020	4FE
013078 AA 8	ALBERTO-CULVER COMPANY 5.150% 06/01/20		06/01/2020	Maturity		1,000,000	1,000,000	999,590	999,980	0	20	0	20	0	1,000,000	0	0	0	25,750	06/01/2020	1FE
023765 AA 8	AMERICAN AIRLINES 2016-2 AA 3.200% 06/		06/15/2020	Redemption	100.0000	67,500	67,500	67,259	67,311	0	12	0	12	0	67,323	0	177	177	1,080	06/15/2028	2FE
023770 AA 8	AMERICAN AIRLINES 2015-1 A 3.375% 05/0		05/01/2020	Various		150,804	150,804	151,370	151,230	0	(22)	0	(22)	0	151,207	0	(403)	(403)	2,545	05/01/2027	1FE
023770 AB 6	AMERICAN AIRLINES 2015-1 B 3.700% 05/0		05/01/2020	Redemption	100.0000	41,528	41,528	41,528	41,528	0	0	0	0	0	41,528	0	0	0	768	05/01/2023	3FE
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST 3		04/01/2020	Redemption	100.0000	37,435	37,435	37,435	37,435	0	0	0	0	0	37,435	0	0	0	693	10/01/2026	1FE
02380# AA 0	AMERICAN AIRLINES 2012-1B(R) EETC 3.53		04/01/2020	Redemption	100.0000	394,444	394,444	394,444	394,444	0	0	0	0	0	394,444	0	0	0	7,155	10/01/2024	2PL
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		06/01/2020	Paydown		152,062	152,062	126,029	126,029	0	26,033	0	26,033	0	152,062	0	0	0	3,308	10/25/2034	1FM
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		06/01/2020	Paydown		13,462	13,462	13,461	13,455	0	6	0	6	0	13,462	0	0	0	194	04/17/2045	1FE
03066D AF 3	AMERICREDIT AUTOMOBILE REC 2016-2 C 2		06/08/2020	Paydown		1,191,109	1,191,109	1,191,079	1,191,069	0	40	0	40	0	1,191,109	0	0	0	14,218	11/08/2021	1FE
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		06/01/2020	Paydown		963	963	904	904	0	2	0	2	0	906	0	57	57	24	01/25/2034	1FM
03215P EQ 8	AMRESKO RESIDENTIAL SEC CORP 1998-2 A5		06/01/2020	Paydown		41,670	41,670	38,597	41,144	0	42	0	42	0	41,186	0	484	484	1,238	02/25/2028	1FM
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		06/01/2020	Paydown		48,087	48,087	48,086	48,004	0	83	0	83	0	48,087	0	0	0	642	01/25/2047	1FM
037411 BF 1	APACHE CORP 4.250% 01/15/30		06/16/2020	Citi Global Markets Inc		2,700,000	3,000,000	2,994,570	2,994,884	0	202	0	202	0	2,995,086	0	(295,086)	(295,086)	127,146	01/15/2030	3FE
038222 AF 2	APPLIED MATERIALS INC 4.300% 06/15/21		06/27/2020	Call	103.7848	2,075,696	2,000,000	2,007,690	2,001,340	0	(439)	0	(439)	0	2,000,901	0	(901)	(901)	118,696	06/15/2021	1FE
038370 AA 0	AQUA FINANCE TRUST 2019A A 3.140% 07/1		06/15/2020	Paydown		163,611	163,611	163,585	163,588	0	23	0	23	0	163,611	0	0	0	2,113	07/16/2040	1FE
03837P AA 5	AQUA FINANCE TRUST 2017-A A 3.720% 11/		06/15/2020	Paydown		392,133	392,133	392,085	392,098	0	35	0	35	0	392,133	0	0	0	6,057	11/15/2035	1FE
04365T AE 7	ASCENTIUM EQUIPMENT RECEIVABLE 2018-2A C		05/10/2020	Paydown		1,750,000	1,750,000	1,749,680	1,749,730	0	270	0	270	0	1,750,000	0	0	0	28,146	07/10/2024	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		06/01/2020	Paydown		76,117	76,117	75,932	75,894	0	(1)	0	(1)	0	75,892	0	225	225	1,519	06/25/2035	1FM
04684T AG 6	A10 SECURITIZATION 2017-1A B 3.150% 03		06/15/2020	Paydown		460,436	460,436	460,324	460,392	0	12	0	12	0	460,404	0	32	32	6,093	03/15/2036	1FE
053611 AF 6	AVERY DENNISON CORP 5.375% 04/15/20		04/15/2020	Maturity		3,000,000	3,000,000	3,009,610	3,000,350	0	(350)	0	(350)	0	3,000,000	0	0	0	80,625	04/15/2020	2FE
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20		05/01/2020	Redemption	100.0000	99,277	99,277	99,277	99,251	0	26	0	26	0	99,277	0	0	0	3,527	05/01/2021	1
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5		06/15/2020	Redemption	100.0000	44,401	44,401	44,401	44,401	0	0	0	0	0	44,401	0	0	0	655	11/15/2032	1
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		06/02/2020	Paydown		25,172	25,172	25,172	25,172	0	0	0	0	0	25,172	0	0	0	275	12/02/2027	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3		06/04/2020	Paydown		46,424	46,424	46,414	46,422	0	2	0	2	0	46,424	0	0	0	575	12/04/2028	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2		06/02/2020	Paydown		98,618	98,618	98,610	98,615	0	0	0	0	0	98,616	0	3	3	1,170	05/02/2030	1FE
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2		06/02/2020	Paydown		40,002	40,002	40,001	40,001	0	0	0	0	0	40,001	0	1	1	489	10/04/2032	1FE
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B 3		06/02/2020	Paydown		64,398	64,398	64,394	64,395	0	0	0	0	0	64,395	0	3	3	958	10/04/2032	2FE
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B 3		06/02/2020	Paydown		94,277	94,277	94,261	94,264	0	13	0	13	0	94,277	0	0	0	1,529	02/02/2034	1FE
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C 4		06/02/2020	Paydown		90,485	90,485	90,466	90,469	0	16	0	16	0	90,485	0	0	0	1,650	02/02/2034	2FE
06406H BY 4	BANK OF NEW YORK MELLON 3.550% 09/23/2		04/13/2020	Morgan Stanley Dean Witter		1,030,970	1,000,000	1,023,140	1,005,497	0	(938)	0	(938)	0	1,004,558	0	26,412	26,412	19,919	09/23/2021	1FE
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4		06/01/2020	Paydown		73,746	73,746	69,528	69,528	0	0	0	0	0	69,528	0	4,217	4,217	1,897	08/25/2034	1FM
081437 AM 7	BEMIS COMPANY INC 144A 4.500% 10/15/21		04/23/2020	Tax Free Exchange		3,006,375	3,000,000	3,010,686	3,007,877	0	(1,503)	0	(1,503)	0	3,006,375	0	0	0	67,500	10/15/2021	2FE
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		06/15/2020	Paydown		34,797	34,797	34,797	34,797	0	0	0	0	0	34,797	0	0	0	625	12/16/2041	1FE
10240* AA 7	BOWIE ACQUISITIONS LLC 3.920% 09/30/38		06/30/2020	Redemption	100.0000	85,898	85,898	85,898	85,898	0	0	0	0	0	85,898	0	0	0	1,824	09/30/2038	2PL

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Designatio n and Admini- strative Symbol
10623*	AA 4 BRAZOS SANDY CREEK ELEC COOP 6.540% 06.....		06/30/2020	Redemption 100.0000.....		61,111	61,111	61,111	61,111	0	0	0	0	0	61,111	0	0	0	1,998	06/30/2024	1.....
11042T	AA 1 BRITISH AIR 18-1 AA PTT 144A 3.800% 09.....		06/20/2020	Redemption 100.0000.....		87,415	87,415	87,415	87,415	0	0	0	0	0	87,415	0	0	0	1,661	09/20/2031	1FE.....
11043X	AA 1 BRITISH AIR 19-1 AA PTT 144A 3.300% 12.....		06/15/2020	Redemption 100.0000.....		4,883	4,883	4,883	4,883	0	0	0	0	0	4,883	0	0	0	81	12/15/2032	1FE.....
124860	CB 1 C-BASS LLC 1999-3 A 14.589% 01/01/29.....		06/01/2020	Paydown.....		1,144	26,999	26,501	24,113	2,670	59	0	2,729	0	26,841	0	(25,697)	(25,697)	530	01/01/2029	4FM.....
12489W	GE 8 C-BASS 2002-CB6 M2F 5.820% 01/25/33.....		06/01/2020	Paydown.....		21,928	42,308	27,303	36,997	0	0	9,695	(9,695)	0	27,303	0	(5,375)	(5,375)	587	01/25/2033	1FM.....
12502Y	AP 8 CCR INC MT100 PYMT RIGHTS MAST 2012-CA C.....		06/10/2020	Paydown.....		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	2,121	07/11/2022	1FE.....
12508U	AD 7 CCG RECEIVABLES TRUST 2017-1 C 3.440%.....		06/14/2020	Paydown.....		5,053,000	5,053,000	5,052,563	5,052,681	0	319	0	319	0	5,053,000	0	0	0	86,912	11/14/2023	1FE.....
125634	AN 5 CLI FUNDING LLC 2014-1 A 3.290% 06/18.....		06/18/2020	Paydown.....		50,763	50,763	50,742	50,752	0	1	0	1	0	50,753	0	10	10	712	06/18/2029	1FE.....
12563L	AJ 6 CLI FUNDING LLC 2018-1A A 4.030% 04/18.....		06/18/2020	Paydown.....		81,380	81,380	81,778	81,207	0	173	0	173	0	81,380	0	0	0	1,373	04/18/2043	1FE.....
12563L	AL 1 CLI FUNDING LLC 2019-1A A 3.710% 05/18.....		06/18/2020	Paydown.....		188,311	188,311	188,309	188,308	0	3	0	3	0	188,311	0	0	0	2,939	05/18/2044	1FE.....
12591R	AY 6 COMM MORTGAGE TRUST 2014-CCRE A-SB 3.5.....		06/01/2020	Paydown.....		136,872	136,872	140,973	137,971	0	(1,099)	0	(1,099)	0	136,872	0	0	0	2,051	02/10/2047	1FM.....
12594T	AC 7 CPS AUTO TRUST 2017-A C 3.310% 12/15/2.....		06/15/2020	Paydown.....		694,049	694,049	693,918	693,992	0	57	0	57	0	694,049	0	0	0	9,582	12/15/2022	1FE.....
12637F	AC 6 CPS AUTO TRUST 2016-D C 2.900% 01/17/2.....		06/15/2020	Paydown.....		897,906	897,906	897,726	897,845	0	62	0	62	0	897,906	0	0	0	10,941	01/17/2023	1FE.....
126410	LC 3 CSX TRANSPORTATION DEBENTURES 9.750% 0.....		06/15/2020	Maturity.....		2,100,000	2,100,000	2,359,347	2,112,960	0	(12,960)	0	(12,960)	0	2,100,000	0	0	0	102,375	06/15/2020	1FE.....
12646W	AH 7 CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A.....		06/01/2020	Paydown.....		105,061	105,061	106,805	105,787	0	(726)	0	(726)	0	105,061	0	0	0	1,309	04/25/2043	1FM.....
12646X	AJ 1 CREDIT SUISSE COMM MORT TRUST 2013-IVR3.....		06/01/2020	Paydown.....		166,619	166,619	168,767	167,349	0	(11)	0	(11)	0	167,338	0	(719)	(719)	2,206	05/25/2043	1FM.....
12667F	R5 6 COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2.....		06/01/2020	Paydown.....		110,572	110,168	91,456	101,929	0	53	0	53	0	101,982	0	8,590	8,590	2,623	02/25/2035	1FM.....
12667F	Y3 3 COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A.....		06/01/2020	Paydown.....		186,134	208,174	187,945	187,945	0	0	0	0	0	187,945	0	(1,811)	(1,811)	4,711	03/25/2035	1FM.....
12667F	YF 6 COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1.....		06/01/2020	Paydown.....		213,833	213,833	211,536	213,009	0	824	0	824	0	213,833	0	0	0	4,773	01/25/2035	1FM.....
12668A	MN 2 COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A.....		06/01/2020	Paydown.....		851	1,169	952	1,083	0	1	0	1	0	1,084	0	(233)	(233)	25	11/25/2035	3FM.....
126694	CV 8 COUNTRYWIDE HOME LOANS 2005-21 A17 5.5.....		06/01/2020	Paydown.....		4,069	4,070	3,548	3,812	0	3	0	3	0	3,815	0	253	253	98	10/25/2035	4FM.....
12669G	C8 2 COUNTRYWIDE HOME LOANS 2005-13 A8 5.50.....		06/01/2020	Paydown.....		33,837	32,969	28,700	29,377	0	52	0	52	0	29,429	0	4,408	4,408	814	06/25/2035	3FM.....
141781	G# 5 CARGILL INC SR NOTE 7.280% 06/30/23.....		06/30/2020	Redemption 100.0000.....		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023	1.....
14855M	AA 6 Castlake Aircraft Securitiza 2019-1A A.....		06/15/2020	Paydown.....		40,287	40,287	40,287	40,287	0	0	0	0	0	40,287	0	0	0	605	04/15/2039	1FE.....
16159G	AC 3 Chase Mortgage Finance Corpora 2019-ATR2.....		06/01/2020	Paydown.....		191,568	191,568	193,723	193,523	0	(140)	0	(140)	0	193,383	0	(1,815)	(1,815)	2,847	07/25/2049	1FM.....
16164A	AC 9 Chase Mortgage Finance Corpora 2016-2 M2.....		06/01/2020	Paydown.....		312,999	312,999	321,079	317,724	0	(4,724)	0	(4,724)	0	312,999	0	0	0	4,977	02/25/2044	1FE.....
172973	2R 9 CITICORP MORTGAGE SECURITIES 2005-6 1A5.....		06/01/2020	Paydown.....		742	742	708	708	0	0	0	0	0	708	0	34	34	15	09/25/2035	1FM.....
172973	5F 2 CITICORP MORTGAGE SECURITIES 2006-1 2A1.....		06/01/2020	Paydown.....		645	645	633	642	0	0	0	0	0	642	0	3	3	13	02/25/2021	1FM.....
17312D	AC 2 CITICORP MORTGAGE SECURITIES 2007-8 1A3.....		06/01/2020	Paydown.....		1,787	1,787	1,778	1,779	0	0	0	0	0	1,779	0	0	0	45	09/25/2037	1FM.....
17321L	AA 7 CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A.....		06/01/2020	Paydown.....		102,699	102,699	100,605	101,480	0	1,219	0	1,219	0	102,699	0	0	0	1,523	10/25/2043	1FM.....
17323M	AA 3 CITIGROUP MRTGE LOAN TRUST INC 2015-A A1.....		06/01/2020	Paydown.....		107,400	107,400	108,845	107,867	0	(467)	0	(467)	0	107,400	0	0	0	1,530	06/25/2058	1FM.....
17328B	AA 2 CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1.....		06/01/2020	Paydown.....		59,060	59,060	59,028	59,020	0	40	0	40	0	59,060	0	0	0	660	07/25/2049	1FM.....
19260M	AA 4 COINSTAR FUNDING, LLC 2017-1A A2 5.216.....		04/25/2020	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	196	04/25/2047	2FE.....
194204	AB 9 COLLEGE AVE STUDENT LOANS 2017-A A2 3.....		06/25/2020	Paydown.....		79,841	79,841	79,808	79,817	0	24	0	24	0	79,841	0	0	0	1,211	11/26/2046	2FE.....
19421U	AB 0 COLLEGE AVE STUDENT LOANS 2019-A A2 3.....		06/25/2020	Paydown.....		99,476	99,476	99,439	99,441	0	35	0	35	0	99,476	0	0	0	1,350	12/28/2048	1FE.....
19423D	AB 6 COLLEGE AVE STUDENT LOANS 2018-A A2 4.....		06/25/2020	Paydown.....		121,365	121,365	121,310	121,318	0	47	0	47	0	121,365	0	0	0	2,013	12/26/2047	1FE.....
20267T	AA 0 COMMONBOND STUDENT LOAN TRUST 2016-A A1.....		06/25/2020	Paydown.....		188,141	188,141	188,132	188,133	0	8	0	8	0	188,141	0	0	0	2,555	05/25/2040	1FE.....
20267U	AA 7 COMMONBOND STUDENT LOAN TRUST 2016-B A1.....		06/25/2020	Paydown.....		150,294	150,294	150,254	150,267	0	27	0	27	0	150,294	0	0	0	1,596	10/25/2040	1FE.....
20267V	AC 1 COMMONBOND STUDENT LOAN TRUST 2017-AGS B.....		06/25/2020	Paydown.....		272,405	272,405	272,391	272,393	0	12	0	12	0	272,405	0	0	0	3,981	05/25/2041	1FE.....
20268M	AA 4 COMMONBOND STUDENT LOAN TRUST 2018-BGS A.....		06/25/2020	Paydown.....		274,057	274,057	272,173	272,379	0	106	0	106	0	272,484	0	1,573	1,573	3,898	09/25/2045	1FE.....
20269D	AC 9 COMMONBOND STUDENT LOAN TRUST 2018-AGS B.....		06/25/2020	Paydown.....		340,991	340,991	340,845	340,886	0	105	0	105	0	340,991	0	0	0	5,109	02/25/2044	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Designatio n and Admini- strative Symbol
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.129		06/01/2020	Paydown		12,536	12,536	5,174	5,174	0	0	0	0	5,174	0	7,362	7,362	83	03/15/2027	1FM	
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 6.744		06/01/2020	Paydown		792	792	322	322	0	0	0	0	322	0	470	470	21	03/15/2027	1FM	
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0		04/29/2020	Redemption	100.0000	124,503	124,503	126,370	125,552	0	(75)	0	(75)	125,476	0	(974)	(974)	2,490	10/29/2024	1FE	
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		06/01/2020	Paydown		23,195	23,195	22,799	22,799	0	0	0	0	22,799	0	397	397	452	02/25/2035	1FM	
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT 4.070%		06/15/2020	Redemption	100.0000	14,918	14,918	14,918	14,918	0	0	0	0	14,918	0	0	0	254	05/15/2034	1FE	
23343D AE 9	DT AUTO OWNER TRUST 2018-2 C 3.670% 03		06/15/2020	Paydown		898,947	898,947	898,837	898,893	0	54	0	54	898,947	0	0	0	14,239	03/15/2024	1FE	
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/		06/30/2020	Redemption	100.0000	25,000	25,000	25,000	25,000	0	0	0	0	25,000	0	0	0	428	03/30/2043	1	
252722 AB 9	DIAMOND RESORTS OWNER TRUST 2019-1A B		06/20/2020	Paydown		35,114	35,114	35,108	35,108	0	6	0	6	35,114	0	0	0	497	02/20/2032	1FE	
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C		06/20/2020	Paydown		105,342	105,342	105,317	105,318	0	24	0	24	105,342	0	0	0	1,698	02/20/2032	2FE	
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4		06/20/2020	Paydown		150,511	150,511	150,502	150,502	0	9	0	9	150,511	0	0	0	2,572	01/21/2031	1FE	
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		06/20/2020	Paydown		38,242	38,242	38,232	38,236	0	6	0	6	38,242	0	0	0	489	10/22/2029	1FE	
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		06/20/2020	Paydown		28,682	28,682	28,677	28,678	0	3	0	3	28,682	0	0	0	461	10/22/2029	2FE	
25278X AN 9	DIAMONDBACK ENERGY INC 3.500% 12/01/29		06/17/2020	Citi Global Markets Inc		997,510	1,000,000	997,410	997,426	0	99	0	99	997,525	0	(15)	(15)	18,861	12/01/2029	2FE	
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II		04/25/2020	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	12,500	0	0	0	271	07/25/2048	2FE	
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3		04/25/2020	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	12,500	0	0	0	199	10/25/2049	2FE	
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D		06/15/2020	Paydown		395,132	395,132	395,124	395,104	0	28	0	28	395,132	0	0	0	6,708	05/15/2024	1FE	
26208E AG 9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D		06/15/2020	Paydown		720,534	720,534	720,512	720,496	0	39	0	39	720,534	0	0	0	11,272	03/15/2023	1FE	
26208L AE 8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2		04/20/2020	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	8,750	0	0	0	174	10/20/2049	2FE	
26209B AF 6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C		06/15/2020	Paydown		571,439	571,439	571,339	571,390	0	49	0	49	571,439	0	0	0	9,539	11/15/2024	1FE	
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2 3.600		04/15/2020	Paydown		63,206	63,206	63,196	63,203	0	4	0	4	63,206	0	0	0	1,138	04/15/2027	2FE	
26857E AA 6	ELFI GRADUATE LOAN PROGRAM 2019-A A 2		06/25/2020	Paydown		223,998	223,998	223,952	223,953	0	45	0	45	223,998	0	0	0	2,361	03/25/2044	1FE	
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25		06/20/2020	Paydown		381,660	381,660	381,651	381,648	0	12	0	12	381,660	0	0	0	7,251	06/20/2025	1FE	
26986* AA 1	EAGLE SOLAR LLC SENIOR SECURED NOTE 4		06/30/2020	Redemption	100.0000	25,320	25,320	25,320	25,320	0	0	0	0	25,320	0	0	0	610	12/31/2042	2PL	
27034M AB 0	Earnest Student Loan Program L 2016-D A2		06/25/2020	Paydown		104,268	104,268	104,235	104,249	0	19	0	19	104,268	0	0	0	1,137	01/25/2041	1FE	
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2		06/25/2020	Paydown		41,957	41,957	41,956	41,956	0	0	0	0	41,957	0	0	0	442	02/25/2027	1FE	
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3		06/25/2020	Paydown		41,957	41,957	41,950	41,955	0	1	0	1	41,957	0	0	0	527	02/25/2027	2FE	
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2		06/25/2020	Paydown		112,459	112,459	112,425	112,436	0	23	0	23	112,459	0	0	0	1,375	03/25/2030	1FE	
29273R BD 0	ENERGY TRANSFER PARTNERS 4.050% 03/15/		06/16/2020	Citi Global Markets Inc		1,068,140	1,000,000	999,180	999,535	0	37	0	37	999,572	0	68,568	68,568	30,713	03/15/2025	2FE	
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5 4.375% 0		06/01/2020	Paydown		397,264	397,264	380,829	392,559	0	324	0	324	392,883	0	4,381	4,381	7,137	07/25/2034	1FM	
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		06/01/2020	Paydown		89,333	89,333	89,864	89,519	0	(186)	0	(186)	89,333	0	0	0	933	03/25/2043	1FM	
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		06/01/2020	Paydown		143,496	143,496	142,080	142,459	0	1,037	0	1,037	143,496	0	0	0	1,832	06/25/2043	1FM	
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1		06/01/2020	Paydown		409,854	409,854	405,243	406,020	0	3,834	0	3,834	409,854	0	0	0	5,993	02/25/2048	1FM	
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		06/01/2020	Paydown		195,046	195,046	200,471	200,360	0	(5,314)	0	(5,314)	195,046	0	0	0	2,854	08/01/2056	1	
3140Q8 WM 3	FANNIE MAE POOL CA1551 4.000% 04/01/48		06/01/2020	Paydown		1,332,896	1,332,896	1,355,389	1,354,880	0	(21,984)	0	(21,984)	1,332,896	0	0	0	22,787	04/01/2048	1	
31953* AL 6	BNSF RAILWAY COMPANY SERIES A 5.960% 1		05/15/2020	Redemption	100.0000	13,807	13,807	13,807	13,807	0	0	0	0	13,807	0	0	0	411	10/15/2027	1	
31953* AM 4	BNSF RAILWAY COMPANY SERIES B 5.960% 1		05/15/2020	Redemption	100.0000	1,369	1,369	1,369	1,369	0	0	0	0	1,369	0	0	0	41	10/15/2027	1	
31953* AN 2	BNSF RAILWAY COMPANY SERIES C 5.960% 1		05/15/2020	Redemption	100.0000	8,814	8,814	8,814	8,814	0	0	0	0	8,814	0	0	0	263	10/15/2027	1	
31953* AP 7	BNSF RAILWAY COMPANY SERIES D 5.960% 1		05/15/2020	Redemption	100.0000	3,518	3,518	3,518	3,518	0	0	0	0	3,518	0	0	0	105	10/15/2027	1	
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E 5.960% 1		05/15/2020	Redemption	100.0000	4,682	4,682	4,682	4,682	0	0	0	0	4,682	0	0	0	140	10/15/2027	1	
31953* AR 3	BNSF RAILWAY COMPANY SERIES F 5.960% 1		05/15/2020	Redemption	100.0000	16,567	16,567	16,567	16,567	0	0	0	0	16,567	0	0	0	492	10/15/2027	1	
32485* AD 9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY		05/01/2020	Redemption	100.0000	1,371,128	1,371,128	1,371,128	1,371,128	0	0	0	0	1,371,128	0	0	0	85,558	05/01/2020	2PL	
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50		06/01/2020	Paydown		73,478	73,478	74,902	74,266	0	(13)	0	(13)	74,253	0	(775)	(775)	1,086	03/25/2045	1FM	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Designatio n and Admini- strative Symbol
33849N	AG 0 FLAGSTAR MORTGAGE TRUST 2018-5 A7 4.00		06/01/2020	Paydown		619,231	619,231	622,424	619,091	0	140	0	140	0	619,231	0	0	0	10,003	09/25/2048	1FM
33850T	AC 2 FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.50		06/01/2020	Paydown		743,801	743,801	737,177	739,857	0	3,944	0	3,944	0	743,801	0	0	0	10,730	03/25/2048	1FM
33850T	AE 8 FLAGSTAR MORTGAGE TRUST 2018-1 A5 3.50		06/01/2020	Paydown		1,239,668	1,239,668	1,243,348	1,238,842	0	826	0	826	0	1,239,668	0	0	0	17,882	03/25/2048	1FM
33851F	AA 5 FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4		06/01/2020	Paydown		367,041	367,041	363,509	364,436	0	2,605	0	2,605	0	367,041	0	0	0	6,097	10/25/2048	1FM
33851L	AD 6 FLAGSTAR MORTGAGE TRUST 2018-4 A4 4.00		06/01/2020	Paydown		1,075,593	1,075,593	1,080,129	1,074,904	0	689	0	689	0	1,075,593	0	0	0	18,225	07/25/2048	1FM
34417M	AA 5 FOCUS BRANDS FUNDING LLC 2017-1A A2I 3		04/30/2020	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	145	04/30/2047	2FE
345397	WF 6 FORD MOTOR CREDIT CO LLC 4.250% 09/20/		06/30/2020	Bank of America		490,000	500,000	495,550	498,593	0	247	0	247	0	498,840	0	(8,840)	(8,840)	16,646	09/20/2022	3FE
35040U	AA 9 Foundation Finance Trust 2017-1A A 3.3		06/15/2020	Paydown		265,069	265,069	265,031	265,044	0	25	0	25	0	265,069	0	0	0	3,623	07/15/2033	1FE
36157R	D7 7 GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		06/01/2020	Paydown		14,810	14,810	14,921	14,817	0	(2)	0	(2)	0	14,815	0	(5)	(5)	418	04/25/2029	1FM
36157R	D9 3 GE CAPITAL MTG 1999-HE M 6.705% 04/25/		06/01/2020	Paydown		3,357	3,552	3,361	3,041	413	3	0	416	0	3,457	0	(100)	(100)	53	04/25/2029	6FM
36242D	RF 2 GSR MORTGAGE LOAN TRUST 2004-15F 5.500		06/01/2020	Paydown		1,082	1,082	1,112	1,082	0	0	0	0	0	1,082	0	0	0	25	12/25/2020	4FM
36256B	AC 4 GS MORTGAGE-BACKED SECURITIES 2018-RPL1		06/01/2020	Paydown		210,613	210,613	207,669	208,118	0	2,496	0	2,496	0	210,613	0	0	0	3,267	10/25/2057	1FM
36258F	AA 7 GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A		06/01/2020	Paydown		476,765	476,765	486,077	0	0	(9,312)	0	(9,312)	0	476,765	0	0	0	5,599	05/01/2050	1FE
38061L	AA 7 GOLD KEY RESORTS 2014-A A 3.220% 03/17		06/15/2020	Paydown		143,869	143,869	143,839	143,862	0	7	0	7	0	143,869	0	0	0	1,940	03/17/2031	1FE
38217K	AA 2 Goodgreen Trust 2016-1A A 3.230% 10/15		06/01/2020	Paydown		203,311	203,311	203,209	203,219	0	8	0	8	0	203,227	0	83	83	3,371	10/15/2052	1FE
40432B	AA 7 HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		04/01/2020	Paydown		3,912	3,912	3,560	3,841	0	5	0	5	0	3,846	0	67	67	72	09/25/2037	5FM
411707	AB 8 CKE RESTAURANTS HOLDINGS INC 2018-1A AI		06/20/2020	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	159	06/21/2048	2FE
41242*	AJ 1 NBA HARDWOOD FUNDING LL SENIOR NOTES SER		06/08/2020	Maturity		1,137,838	1,137,838	1,137,838	1,137,838	0	0	0	0	0	1,137,838	0	0	0	32,079	06/08/2020	1FE
42770L	AA 1 HERO FUNDING TRUST 2015-1A A 3.840% 09		06/20/2020	Paydown		61,391	61,391	61,363	61,367	0	1	0	1	0	61,368	0	23	23	1,230	09/20/2040	1FE
42806D	BG 3 HERTZ VEHICLE FINANCING LLC 2017-2A A		06/25/2020	Paydown		485,464	485,464	485,253	485,343	0	121	0	121	0	485,464	0	0	0	7,408	10/25/2023	1FE
428236	BM 4 HEWLETT-PACKARD CO 4.300% 06/01/21		06/17/2020	Various		3,111,000	3,000,000	3,041,840	3,008,305	0	(2,641)	0	(2,641)	0	3,005,664	0	105,336	105,336	70,233	06/01/2021	2FE
43284B	AB 8 HILTON GRAND VACATIONS TRUST 2018-AA B		06/25/2020	Paydown		123,964	123,964	123,935	123,939	0	25	0	25	0	123,964	0	0	0	1,879	02/25/2032	1FE
43284B	AC 6 HILTON GRAND VACATIONS TRUST 2018-AA C		06/25/2020	Paydown		123,964	123,964	123,952	123,952	0	12	0	12	0	123,964	0	0	0	2,031	02/25/2032	2FE
44040H	AA 0 HORIZON AIRCRAFT FINANCE I LTD 2019-1 A		05/15/2020	Paydown		18,140	18,140	18,140	18,140	0	0	0	0	0	18,140	0	0	0	243	07/15/2039	1FE
44040J	AA 6 HORIZON AIRCRAFT FINANCE I LTD 2019-2 A		04/15/2020	Paydown		23,810	23,810	23,809	23,809	0	1	0	1	0	23,810	0	0	0	272	11/15/2039	1FE
44106M	AU 6 HOSPITALITY PROPERTIES 4.250% 02/15/21		06/17/2020	Redemption	101.4560	1,906,358	1,879,000	1,860,022	1,874,406	0	1,859	0	1,859	0	1,876,265	0	30,093	30,093	66,992	02/15/2021	3FE
44919*	AC 2 I 595 EXPRESS LLC SR SECURED NOTES DUE 2		06/30/2020	Redemption	100.0000	67,703	67,703	67,703	67,703	0	0	0	0	0	67,703	0	0	0	1,120	12/31/2031	1PL
449670	CP 1 IMC HOME EQUITY LN TR 1997-3 CLASS A-6		06/01/2020	Paydown		10,400	10,400	10,397	10,372	0	(1)	0	(1)	0	10,372	0	28	28	424	08/20/2028	1FM
45254N	FL 6 IMPAC CMB TRUST 2003-9F A1 1.185% 07/2		06/25/2020	Paydown		5,513	5,513	4,741	5,441	0	21	0	21	0	5,463	0	50	50	53	07/25/2033	1FM
45254T	PL 2 IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		06/01/2020	Paydown		192,995	192,995	178,134	178,134	0	0	0	0	0	178,134	0	14,861	14,861	2,897	08/25/2034	1FM
45254T	PM 0 IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		06/01/2020	Paydown		2,112	2,112	2,076	2,101	0	0	0	0	0	2,101	0	11	11	31	08/25/2034	1FM
457187	AB 8 INGREDION INC 3.200% 10/01/26		04/09/2020	280 Securities		2,088,940	2,000,000	1,999,140	1,999,401	0	23	0	23	0	1,999,424	0	89,516	89,516	34,311	10/01/2026	2FE
46591D	AC 3 JP MORGAN MORTGAGE TRUST 2019-INV1 A3		06/01/2020	Paydown		138,371	138,371	141,211	140,231	0	(366)	0	(366)	0	139,865	0	(1,494)	(1,494)	2,242	10/25/2049	1FE
465964	AC 8 JP MORGAN MORTGAGE TRUST 2018-LTV1 A3		06/01/2020	Paydown		1,146,793	1,146,793	1,156,648	1,150,368	0	(989)	0	(989)	0	1,149,379	0	(2,585)	(2,585)	21,220	04/25/2049	1FM
46616M	AA 8 HENDERSON RECEIVABLES LLC 2010-3A A 3		06/15/2020	Paydown		27,563	27,563	27,557	27,560	0	3	0	3	0	27,563	0	0	0	439	12/15/2048	1FE
46618L	AA 8 HENDERSON RECEIVABLES LLC 2015-1A A 3		06/15/2020	Paydown		32,147	32,147	32,126	32,129	0	18	0	18	0	32,147	0	0	0	413	09/15/2072	1FE
466365	AA 1 JACK IN THE BOX FUNDING, LLC 2019-1A A2I		05/25/2020	Paydown		18,125	18,125	18,125	18,125	0	0	0	0	0	18,125	0	0	0	361	08/25/2049	2FE
46639G	AL 0 JP MORGAN MTGE TRUST 2013-1 A2 3.000%		06/01/2020	Paydown		50,310	50,310	51,459	50,771	0	(13)	0	(13)	0	50,758	0	(448)	(448)	693	03/01/2043	1FM
46640B	AC 8 JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		06/01/2020	Paydown		53,739	53,739	52,799	53,282	0	6	0	6	0	53,288	0	451	451	798	05/25/2043	1FM
46640N	AD 0 JPMBB COMMERCIAL MRTG SEC 2013-C15 A4		06/01/2020	Paydown		88,840	88,840	90,338	89,397	0	(75)	0	(75)	0	89,323	0	(482)	(482)	1,819	11/15/2045	1FM
46641A	AA 3 JP MORGAN TAXABLE HFA TRUST 2013-2 A 4		06/01/2020	Paydown		27,948	27,948	28,367	28,106	0	(2)	0	(2)	0	28,104	0	(156)	(156)	466	08/26/2036	1FE
46641X	AA 3 JP MORGAN TAXABLE HFA TRUST 2014-1 A 4		06/01/2020	Paydown		25,026	25,026	26,090	25,591	0	(565)	0	(565)	0	25,026	0	0	0	450	11/27/2038	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Designatio n and Admini- strative Symbol
46641Y	AJ 2 JP MORGAN MORTGAGE TRUST 2014-2 2A2 3		06/01/2020	Paydown		98,781	98,781	102,578	99,968	0	(46)	0	(46)	0	99,922	0	(1,141)	(1,141)	1,331	06/25/2029	1FM
46647S	AE 0 JP MORGAN MORTGAGE TRUST 2017-3 1A3 3		06/01/2020	Paydown		250,605	250,605	255,832	254,079	0	(46)	0	(46)	0	254,033	0	(3,428)	(3,428)	3,679	08/25/2047	1FM
46648H	AN 3 JP MORGAN MORTGAGE TRUST 2017-2 A13 3		06/01/2020	Paydown		366,950	366,950	369,616	368,535	0	(1,585)	0	(1,585)	0	366,950	0	0	0	5,314	05/25/2047	1FM
46648R	AC 5 JP MORGAN MORTGAGE TRUST 2018-1 A3 3.5		06/01/2020	Paydown		218,033	218,033	218,748	218,389	0	(356)	0	(356)	0	218,033	0	0	0	3,125	06/25/2048	1FM
46649Y	AC 9 JP MORGAN MORTGAGE TRUST 2018-9 A3 4.0		06/01/2020	Paydown		213,115	213,115	211,516	212,071	0	68	0	68	0	212,139	0	975	975	3,540	02/25/2049	1FM
46649Y	AE 5 JP MORGAN MORTGAGE TRUST 2018-9 A5 4.0		06/01/2020	Paydown		364,568	364,568	365,878	364,329	0	(175)	0	(175)	0	364,155	0	413	413	6,055	02/25/2049	1FM
46650P	AC 4 JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		06/01/2020	Paydown		274,914	274,914	275,902	275,151	0	(165)	0	(165)	0	274,986	0	(72)	(72)	4,369	06/25/2049	1FM
46651B	AC 4 JP MORGAN MORTGAGE TRUST 2019-6 A3 3.5		06/01/2020	Paydown		361,685	361,685	367,337	366,714	0	(461)	0	(461)	0	366,253	0	(4,568)	(4,568)	4,890	12/25/2049	1FM
46651N	AA 2 JOL AIR 2019-1 A 3.967% 04/15/44		06/15/2020	Paydown		43,078	43,078	43,078	43,078	0	0	0	0	0	43,078	0	0	0	595	04/15/2044	1FE
48283P	AE 1 KABBAGE FUNDING LLC 2019-1 A 3.825% 03		06/15/2020	Paydown		706,296	706,296	706,289	706,289	0	7	0	7	0	706,296	0	0	0	13,508	03/15/2024	1FE
486606	J* 8 KAYNE ANDERSON MLP INV CO 3.200% 04/16		04/27/2020	Redemption	100.0000	4,225,959	4,225,959	4,225,959	4,225,959	0	0	0	0	0	4,225,959	0	0	0	89,215	04/16/2021	1FE
486606	K# 2 KAYNE ANDERSON MLP INV CO SER KK SR UNSE		04/24/2020	Redemption	100.0000	845,192	845,192	845,192	845,192	0	0	0	0	0	845,192	0	0	0	19,985	07/30/2024	1FE
487312	AA 8 KEENAN FT DETRICK ENERGY 144A 6.093% 0		05/15/2020	Redemption	100.0000	20,958	20,958	23,161	22,943	0	(84)	0	(84)	0	22,859	0	(1,901)	(1,901)	638	05/05/2033	1FE
49725V	AB 8 KIOWA POWER PARTNERS LLC 144A SNR SECURE		06/30/2020	Redemption	100.0000	254,284	254,284	254,989	254,346	0	(29)	0	(29)	0	254,318	0	(34)	(34)	7,294	03/30/2021	2FE
50543L	AA 0 LABRADOR AVIATION FINANCE LTD 2016-1A A1		06/15/2020	Paydown		43,705	43,705	42,857	43,071	0	634	0	634	0	43,705	0	0	0	676	01/15/2042	1FE
521615	AA 2 LEA POWER PARTNERS LLC 144A 6.595% 06/		06/15/2020	Redemption	100.0000	10,285	10,285	10,285	10,285	0	0	0	0	0	10,285	0	0	0	339	06/15/2033	3FE
52465#	AZ 8 FLUOR CORPORATION CTL - LEGGMASON MTG CE		06/08/2020	Redemption	100.0000	97,180	97,180	97,180	97,180	0	0	0	0	0	97,180	0	0	0	2,868	06/08/2021	2
53688T	AA 2 LITIGATION FEE RESIDUAL FUND 2015-1 A		04/29/2020	Redemption	100.0000	88,460	88,460	88,460	88,460	0	0	0	0	0	88,460	0	0	0	1,825	04/29/2022	1PL
543190	AA 0 LONGTRAIN LEASING III LLC 2015-1A A1 2		06/15/2020	Paydown		167,332	167,332	167,323	167,325	0	8	0	8	0	167,332	0	0	0	2,078	01/15/2045	1FE
548661	CW 5 LOWES COMPANIES INC 3.120% 04/15/22		04/02/2020	BNP Paribas		2,022,160	2,000,000	1,999,160	1,999,781	0	24	0	24	0	1,999,806	0	22,354	22,354	29,640	04/15/2022	2FE
55281T	AB 6 MCA FUND HOLDING LLC 2017-1 B 3.042% 0		05/15/2020	Paydown		42,327	42,327	42,327	42,327	0	0	0	0	0	42,327	0	0	0	953	08/15/2028	2FE
55336V	BC 3 MPLX LP 5.250% 01/15/25		05/21/2020	Tax Free Exchange		1,026,006	1,000,000	1,031,664	1,029,218	0	(3,212)	0	(3,212)	0	1,026,006	0	0	0	26,250	01/15/2025	2FE
553891	AA 0 MVW OWNER TRUST 2014-1 A 2.250% 09/20/		06/20/2020	Paydown		48,523	48,523	48,509	48,521	0	2	0	2	0	48,523	0	0	0	453	09/20/2031	1FE
553894	AA 4 MVW OWNER TRUST 2016-1A A 2.250% 12/20		06/20/2020	Paydown		62,537	62,537	62,531	62,533	0	4	0	4	0	62,537	0	0	0	575	12/20/2033	1FE
553896	AB 7 MVW OWNER TRUST 2017-1A B 2.750% 12/20		06/20/2020	Paydown		66,225	66,225	66,223	66,223	0	2	0	2	0	66,225	0	0	0	752	12/20/2034	1FE
553896	AC 5 MVW OWNER TRUST 2017-1A C 2.990% 12/20		06/20/2020	Paydown		132,451	132,451	132,416	132,427	0	23	0	23	0	132,451	0	0	0	1,634	12/20/2034	2FE
59549W	AA 1 MID STATE TRUST SERIES 11 A1 4.864% 07		06/15/2020	Paydown		138,556	138,556	134,917	137,717	0	839	0	839	0	138,556	0	0	0	2,916	07/15/2038	2FE
59560U	AA 9 MID-STATE TRUST 2004-1 A 6.005% 08/15/		06/01/2020	Paydown		34,026	34,026	34,818	34,380	0	(355)	0	(355)	0	34,026	0	0	0	868	08/15/2037	1FE
59560W	AC 1 MID-STATE TRUST 2010-1 M 5.250% 12/15/		06/01/2020	Paydown		92,538	92,538	92,474	92,446	0	92	0	92	0	92,538	0	0	0	2,109	12/15/2045	1FM
59980C	AF 0 MILL CITY MORTGAGE TRUST 2017-3 M2 3.2		04/01/2020	Paydown		513	513	501	506	0	7	0	7	0	513	0	0	0	6	02/25/2058	1FM
60040#	AA 0 MILLENNIUM PIPELINE LLC SENIOR SECURED N		06/30/2020	Redemption	100.0000	31,751	31,751	31,751	31,751	0	0	0	0	0	31,751	0	0	0	846	06/30/2027	1PL
62848B	AB 7 MVW OWNER TRUST 2018-1A B 3.600% 01/21		06/20/2020	Paydown		191,459	191,459	191,430	191,435	0	24	0	24	0	191,459	0	0	0	2,816	01/21/2036	1FE
62946A	AA 2 NP SPE II LLC 2016-1A A1 4.164% 04/20/		06/20/2020	Paydown		109,530	109,530	109,530	109,530	0	0	0	0	0	109,530	0	0	0	1,897	04/20/2046	1FE
629682	AA 3 NADG NNN OPERATING LP 2019-1 A 3.368%		06/28/2020	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	59	12/28/2049	1FE
63730*	AB 1 NATIONAL RAILROAD PASSENGER SENIOR SECUR		05/15/2020	Redemption	100.0000	143,836	143,836	143,836	143,836	0	0	0	0	0	143,836	0	0	0	2,589	11/15/2033	1FE
63939N	AB 9 NAVIENT STUDENT LOAN TRUST 2016-AA A2A		06/15/2020	Paydown		63,652	63,652	63,622	63,635	0	17	0	17	0	63,652	0	0	0	1,038	12/15/2045	1FE
64352V	ED 9 NEW CENTURY HOME EQUITY LOAN 2003-5 A16		06/01/2020	Paydown		156,675	156,675	147,096	154,862	0	(1,155)	0	(1,155)	0	153,707	0	2,968	2,968	3,282	11/25/2033	1FM
655855	FA 7 NORFOLK SOUTHERN CORP DEBENTURES 9.750		06/15/2020	Maturity		2,825,000	2,825,000	3,173,884	2,842,434	0	(17,434)	0	(17,434)	0	2,825,000	0	0	0	137,719	06/15/2020	2FE
662352	A* 4 NORTH SHORE LONG ISLAND JEWISH HEALTH CA		05/01/2020	Redemption	100.0000	53,760	53,760	53,760	53,760	0	0	0	0	0	53,760	0	0	0	1,129	05/01/2030	1
67400A	AC 6 OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1		06/01/2020	Paydown		419,858	419,858	421,761	420,704	0	(26)	0	(26)	0	420,679	0	(820)	(820)	6,127	10/25/2045	1FM
674599	CE 3 OCCIDENTAL PETROLEUM CORP 2.700% 02/15		06/15/2020	Morgan Stanley Dean Witter		2,700,000	3,000,000	2,855,550	2,940,218	0	8,428	0	8,428	0	2,948,646	0	(248,646)	(248,646)	67,950	02/15/2023	3FE
674599	DC 6 OCCIDENTAL PETROLEUM CORP 5.550% 03/15		06/15/2020	Citi Global Markets Inc		1,800,000	2,000,000	2,011,673	2,011,237	0	(724)	0	(724)	0	2,010,513	0	(210,513)	(210,513)	83,867	03/15/2026	3FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Designatio n and Admini- strative Symbol
68235R AC 8	ONDECK ASSET SECURITIZATION TR 2018-1A A		06/17/2020	Paydown		2,409,746	2,409,746	2,409,675	2,409,630	0	116	0	116	0	2,409,746	0	0	0	38,599	04/18/2022	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%		06/15/2020	Redemption 100.0000		176,925	176,925	176,925	176,925	0	0	0	0	0	176,925	0	0	0	7,232	03/15/2022	1FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		06/09/2020	Paydown		90,793	90,793	90,777	90,788	0	0	0	0	0	90,788	0	5	5	863	07/09/2029	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		06/09/2020	Paydown		69,896	69,896	69,880	69,890	0	0	0	0	0	69,891	0	5	5	879	07/09/2029	2FE
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A		06/08/2020	Paydown		83,356	83,356	83,342	83,349	0	1	0	1	0	83,350	0	6	6	981	09/08/2027	1FE
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3		06/09/2020	Paydown		90,622	90,622	90,610	90,611	0	12	0	12	0	90,622	0	0	0	1,357	04/09/2038	1FE
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3		06/08/2020	Paydown		203,521	203,521	203,518	203,517	0	4	0	4	0	203,521	0	0	0	2,784	07/08/2030	1FE
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3		06/08/2020	Paydown		174,445	174,445	174,420	174,424	0	20	0	20	0	174,445	0	0	0	2,664	07/08/2030	2FE
687846 AC 5	OSCAR US FUNDING TRUST 2017-1A A4 3.30		06/10/2020	Paydown		373,860	373,860	373,776	373,821	0	39	0	39	0	373,860	0	0	0	5,634	05/10/2024	1FE
68784U AE 2	OSCAR US FUNDING TRUST 2016-2A A4 2.99		06/15/2020	Paydown		431,678	431,678	431,562	431,637	0	41	0	41	0	431,678	0	0	0	5,364	10/25/2023	1FE
69362B AW 2	PSEG POWER LLC 5.125% 04/15/20		04/15/2020	Maturity		7,500,000	7,500,000	7,486,863	7,499,535	0	465	0	465	0	7,500,000	0	0	0	192,188	04/15/2020	2FE
69371V AA 5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		06/01/2020	Paydown		940,066	940,066	928,169	930,531	0	9,535	0	9,535	0	940,066	0	0	0	13,634	02/25/2048	1FM
69374J AA 9	PSMC TRUST 2018-3 A1 4.000% 08/25/48		06/01/2020	Paydown		600,560	600,560	599,153	599,020	0	1,541	0	1,541	0	600,560	0	0	0	9,929	08/25/2048	1FM
69374K AA 6	PSMC TRUST 2018-4 A1 4.000% 11/25/48		06/01/2020	Paydown		582,437	582,437	575,612	578,809	0	3,628	0	3,628	0	582,437	0	0	0	9,707	11/25/2048	1FM
69374X AA 8	PSMC 2019-2 A1 3.500% 10/25/49		06/01/2020	Paydown		289,355	289,355	295,142	294,888	0	(5,533)	0	(5,533)	0	289,355	0	0	0	4,117	10/25/2049	1FE
708696 BW 8	PENNSYLVANIA ELECTRIC CO 5.200% 04/01		04/01/2020	Maturity		750,000	750,000	747,360	749,920	0	80	0	80	0	750,000	0	0	0	19,500	04/01/2020	2FE
723787 AK 3	PIONEER NATURAL RESOURCE 3.950% 07/15		05/27/2020	Various		5,225,000	5,000,000	5,053,834	5,018,885	0	(3,186)	0	(3,186)	0	5,015,700	0	209,300	209,300	171,167	07/15/2022	2FE
72703P AC 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I		06/05/2020	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	320	09/05/2048	2FE
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2		06/05/2020	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	171	12/05/2049	2FE
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		06/01/2020	Paydown		2,450	2,450	2,309	2,418	0	2	0	2	0	2,420	0	30	30	33	01/25/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		06/01/2020	Paydown		0	8,180	7,776	8,105	0	7	0	7	0	8,112	0	(8,112)	(8,112)	112	10/25/2021	3FM
755111 BU 4	RAYTHEON CO 4.875% 10/15/40		06/10/2020	Various		3,044,024	3,000,000	3,049,870	3,041,554	0	(530)	0	(530)	0	3,041,024	0	3,000	3,000	95,469	10/15/2040	1FE
755111 BW 0	RAYTHEON CO 4.700% 12/15/41		06/10/2020	Tax Free Exchange		1,462,887	1,500,000	1,455,705	1,460,943	0	444	0	444	0	1,461,387	0	1,500	1,500	34,271	12/15/2041	1FE
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5		06/01/2020	Paydown		59,619	59,619	52,534	55,045	0	116	2,563	(2,447)	0	52,597	0	7,022	7,022	1,096	07/25/2034	1FM
78412D AN 9	SEMCO ENERGY 144A 5.150% 04/21/20		04/21/2020	Maturity		1,500,000	1,500,000	1,498,950	1,499,960	0	40	0	40	0	1,500,000	0	0	0	38,625	04/21/2020	1FE
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A		06/15/2020	Paydown		88,210	88,210	87,804	88,071	0	139	0	139	0	88,210	0	0	0	1,074	07/15/2027	1FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		06/01/2020	Paydown		367,274	367,274	373,658	373,023	0	(5,750)	0	(5,750)	0	367,274	0	0	0	4,592	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		06/01/2020	Paydown		99,888	99,888	100,545	100,163	0	(3)	0	(3)	0	100,160	0	(272)	(272)	1,204	06/25/2043	1FM
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500		06/01/2020	Paydown		344,885	344,885	352,698	349,895	0	(5,010)	0	(5,010)	0	344,885	0	0	0	4,819	07/25/2047	1FM
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.5		06/01/2020	Paydown		274,915	274,915	278,895	276,317	0	(1,402)	0	(1,402)	0	274,915	0	0	0	3,830	10/25/2047	1FM
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500		06/01/2020	Paydown		586,065	586,065	590,186	588,536	0	(2,471)	0	(2,471)	0	586,065	0	0	0	8,156	02/25/2048	1FM
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.50		06/01/2020	Paydown		176,199	176,199	179,806	178,602	0	(16)	0	(16)	0	178,586	0	(2,387)	(2,387)	2,618	08/25/2046	1FM
81746Y AA 2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000		06/01/2020	Paydown		554,289	554,289	564,855	562,000	0	(969)	0	(969)	0	561,031	0	(6,742)	(6,742)	9,177	05/25/2049	1FM
81747C AA 9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.5		06/01/2020	Paydown		419,196	419,196	431,349	429,210	0	(1,215)	0	(1,215)	0	427,995	0	(8,799)	(8,799)	7,674	08/25/2049	1FM
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.0		06/01/2020	Paydown		373,705	373,705	379,777	376,452	0	(2,747)	0	(2,747)	0	373,705	0	0	0	6,352	02/25/2048	1FM
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.5		06/01/2020	Paydown		181,463	181,463	184,906	182,939	0	(1,476)	0	(1,476)	0	181,463	0	0	0	3,560	03/25/2049	1FM
81747W AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4 4.000		06/01/2020	Paydown		401,315	401,315	403,322	400,958	0	357	0	357	0	401,315	0	0	0	6,629	09/25/2048	1FM
81748B AB 8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500		06/01/2020	Paydown		584,391	584,391	594,709	593,759	0	(9,368)	0	(9,368)	0	584,391	0	0	0	8,376	09/25/2049	1FM
81748J AA 3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500		06/01/2020	Paydown		65,826	65,826	67,204	67,128	0	(1,302)	0	(1,302)	0	65,826	0	0	0	1,010	11/25/2049	1FM
81748K AA 0	SEQUOIA MORTGAGE TRUST 2020-2 A1 3.500		06/01/2020	Paydown		23,817	23,817	24,405	0	0	(588)	0	(588)	0	23,817	0	0	0	225	03/25/2050	1FE
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2		04/25/2020	Paydown		12,469	12,469	12,469	12,469	0	0	0	0	0	12,469	0	0	0	274	10/25/2049	2FE
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3		04/25/2020	Paydown		60,190	60,190	60,190	60,190	0	0	0	0	0	60,190	0	0	0	1,198	01/25/2044	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Designatio n and Admini- strative Symbol
82652M	AC 4 SIERRA RECEIVABLES FUNDING CO 2019-2A C.....		06/20/2020	Paydown.....		110,132	110,132	110,123	110,123	0	9	0	9	0	110,132	0	0	0	1,390	05/20/2036	2FE
82652N	AB 4 SIERRA RECEIVABLES FUNDING CO 2019-3A B.....		06/20/2020	Paydown.....		188,107	188,107	188,072	188,072	0	34	0	34	0	188,107	0	0	0	2,109	07/15/2038	1FE
82653D	AB 5 SIERRA RECEIVABLES FUNDING CO 2018-2A B.....		06/20/2020	Paydown.....		75,185	75,185	75,176	75,178	0	8	0	8	0	75,185	0	0	0	1,122	06/20/2035	1FE
82653D	AC 3 SIERRA RECEIVABLES FUNDING CO 2018-2A C.....		06/20/2020	Paydown.....		75,185	75,185	75,165	75,168	0	17	0	17	0	75,185	0	0	0	1,211	06/20/2035	2FE
82653G	AB 8 SIERRA RECEIVABLES FUNDING CO 2018-3A B.....		06/20/2020	Paydown.....		66,704	66,704	66,693	66,694	0	10	0	10	0	66,704	0	0	0	1,062	09/20/2035	1FE
82653G	AC 6 SIERRA RECEIVABLES FUNDING CO 2018-3A C.....		06/20/2020	Paydown.....		86,628	86,628	86,627	86,626	0	2	0	2	0	86,628	0	0	0	1,486	09/20/2035	2FE
83405A	AA 2 SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A.....		06/25/2020	Paydown.....		234,790	234,790	234,770	234,747	0	43	0	43	0	234,790	0	0	0	3,213	01/26/2026	1FE
83416W	AB 9 SOLAR STAR FUNDING LLC 144A 3.950% 06/.....		06/30/2020	Redemption 100.0000.....		27,372	27,372	27,372	27,372	0	0	0	0	0	27,372	0	0	0	541	06/30/2035	2FE
83546D	AF 5 SONIC CAPITAL LLC 2018-1A A2 4.026% 02.....		06/20/2020	Paydown.....		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	105	02/20/2048	2FE
83546D	AG 3 SONIC CAPITAL LLC 2020-1A A2I 3.845% 0.....		06/20/2020	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	63	01/20/2050	2FE
84265V	AD 7 SOUTHERN COPPER CORP 5.375% 04/16/20.....		04/16/2020	Maturity.....		4,500,000	4,500,000	4,504,485	4,500,169	0	(169)	0	(169)	0	4,500,000	0	0	0	120,938	04/16/2020	2FE
84314#	AB 7 SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....		06/15/2020	Redemption 100.0000.....		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040	2
84314#	AC 5 SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....		06/15/2020	Redemption 100.0000.....		115,385	115,385	115,385	115,385	0	0	0	0	0	115,385	0	0	0	2,885	06/15/2025	2FE
84334#	AA 5 SOUTHERN MARYLAND ELECTRIC COO FIRST MOR.....		04/16/2020	Redemption 100.0000.....		65,132	65,132	65,132	65,132	0	0	0	0	0	65,132	0	0	0	1,303	04/16/2048	2
845467	AL 3 SOUTHWESTERN ENRG CO 6.200% 01/23/25.....		06/11/2020	RBC Capital Markets.....		2,730,000	3,000,000	2,993,460	3,012,178	0	(960)	0	(960)	0	3,011,217	0	(281,217)	(281,217)	166,367	01/23/2050	3FE
846502	AA 0 SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A.....		05/01/2020	Paydown.....		155,133	155,133	155,133	155,133	0	0	0	0	0	155,133	0	0	0	3,103	08/01/2031	1PL
84858D	AA 6 SPIRIT AIRLINES 2015-1 A 4.100% 04/01/.....		04/01/2020	Various.....		168,264	168,264	169,564	169,430	0	(39)	0	(39)	0	169,391	0	(1,126)	(1,126)	3,449	04/01/2028	1FE
84858E	AA 4 SPIRIT AIRLINES 2015-1 B 4.450% 04/01/.....		04/01/2020	Redemption 100.0000.....		33,069	33,069	33,069	33,069	0	0	0	0	0	33,069	0	0	0	736	04/01/2024	3FE
859245	AA 0 STERLING BANK TRUST FSB 2004-1 0.000%.....		05/26/2020	Paydown.....		0	0	4,034	3,338	0	(3,338)	0	(3,338)	0	0	0	0	0	674	04/26/2026	1
86212V	AF 1 STORE MASTER FUNDING LLC 2018-1A A3 4.....		06/20/2020	Paydown.....		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	46	10/20/2048	1FE
86212X	AB 6 STORE MASTER FUNDING LLC 2019-1 A2 3.6.....		06/20/2020	Paydown.....		15,437	15,437	15,437	15,437	0	0	0	0	0	15,437	0	0	0	235	10/20/2049	1FE
86358R	WU 7 STRUCTURED ASSET SEC CORP 2002-3 B1 6.....		06/01/2020	Paydown.....		46,392	46,392	46,370	46,245	0	0	0	0	0	46,245	0	147	147	1,266	03/25/2032	1FM
86359A	K3 6 STRUCTURED ASSET SECURITIES 2003-25XS A5.....		06/01/2020	Paydown.....		39,740	39,740	27,015	27,015	0	0	0	0	0	27,015	0	12,725	12,725	936	08/25/2033	1FM
863667	AN 1 STRYKER CORP 3.500% 03/15/26.....		04/06/2020	KeyBanc Capital Markets.....		3,126,900	3,000,000	3,166,980	3,112,491	0	(4,669)	0	(4,669)	0	3,107,822	0	19,078	19,078	59,208	03/15/2026	2FE
87342R	AD 6 TACO BELL FUNDING, LLC 2018-1 A2I 4.31.....		05/25/2020	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	162	11/25/2048	2FE
87407P	AE 0 TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.....		06/20/2020	Paydown.....		62,500	62,500	62,473	62,478	0	22	0	22	0	62,500	0	0	0	924	11/20/2038	1FE
87408#	AB 7 TAL INTERNATIONAL CONTAINER SENIOR SECUR.....		04/30/2020	Redemption 100.0000.....		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	21,640	04/30/2024	2PL
88315F	AE 1 TEXTAINER MARINE CCONTAINERS 2017-2A A.....		06/20/2020	Paydown.....		115,929	115,929	115,908	115,912	0	17	0	17	0	115,929	0	0	0	1,703	06/20/2042	1FE
88315L	AA 6 TEXTAINER MARINE CONTAINERS 2018-1A A.....		06/20/2020	Paydown.....		90,000	90,000	88,936	89,063	0	937	0	937	0	90,000	0	0	0	1,541	08/20/2043	1FE
88315L	AC 2 TEXTAINER MARINE CONTAINERS 2019-1A A.....		06/20/2020	Paydown.....		40,000	40,000	39,987	39,988	0	12	0	12	0	40,000	0	0	0	660	04/20/2044	1FE
891098	AA 3 TORO MORTGAGE FUNDING TRUST 2017-RJ1 A.....		04/01/2020	Paydown.....		28,281	28,281	28,740	28,528	0	(248)	0	(248)	0	28,281	0	0	0	377	04/25/2074	1PL
891098	AA 3 TORO MORTGAGE FUNDING TRUST 2017-RJ1 A.....		06/01/2020	Paydown.....		84,774	84,774	86,152	85,516	0	(743)	0	(743)	0	84,774	0	0	0	1,622	04/25/2074	2PL
89171D	AA 5 TOWD POINT MRTGE TRUST 2015-1 A1 3.250.....		06/25/2020	Paydown.....		156,082	156,082	160,478	156,139	0	(227)	0	(227)	0	155,912	0	170	170	2,171	10/25/2053	1FM
89233P	5F 9 TOYOTA MOTOR CREDIT CORP 3.400% 09/15/.....		04/06/2020	RBC Capital Markets.....		1,269,938	1,250,000	1,268,975	1,254,607	0	(709)	0	(709)	0	1,253,898	0	16,040	16,040	23,965	09/15/2021	1FE
89656C	AA 1 TRINITY RAIL LEASING LP 2010-1A A 5.19.....		06/16/2020	Paydown.....		25,803	25,803	25,803	25,803	0	0	0	0	0	25,803	0	0	0	533	10/16/2040	1FE
89656F	AA 4 TRINITY RAIL LEASING LP 2012-1A A1 2.2.....		06/15/2020	Paydown.....		36,578	36,578	36,578	36,578	0	0	0	0	0	36,578	0	0	0	380	01/15/2043	1FE
89657A	AA 4 TRINITY RAIL LEASING L.P. 2018-1A A1 3.....		06/17/2020	Paydown.....		149,862	149,862	149,807	149,813	0	49	0	49	0	149,862	0	0	0	2,385	06/17/2048	1FE
89657B	AA 2 TRINITY RAIL LEASING L.P. 2019-1A A 3.....		06/17/2020	Paydown.....		19,533	19,533	19,523	19,524	0	9	0	9	0	19,533	0	0	0	311	04/17/2049	1FE
89679H	AJ 4 TRITON CONTAINER FINANCE LLC 2018-1A A.....		06/20/2020	Paydown.....		87,500	87,500	87,483	87,485	0	15	0	15	0	87,500	0	0	0	1,440	03/20/2043	1FE
902635	AA 9 UNITED CAPITAL MARKETS 2003-A 2.300% 1.....		06/25/2020	Paydown.....		0	0	2,961	2,864	0	(39)	0	(39)	0	2,825	0	(2,825)	(2,825)	1,606	11/08/2027	1FE
90933J	AA 9 UNITED AIRLINES 2016-2 B 3.650% 10/07/.....		04/07/2020	Redemption 100.0000.....		85,648	85,648	85,648	85,648	0	0	0	0	0	85,648	0	0	0	1,563	10/07/2025	2FE
918290	AA 5 VSE VOI Mortgage LLC 2016-A A 2.540%.....		06/01/2020	Paydown.....		59,183	59,183	59,177	59,135	0	48	0	48	0	59,183	0	0	0	626	07/20/2033	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Designatio n and Admini- strative Symbol
92211M	AC 7 VANTAGE DATA CENTERS ISSUER 2018-1A A2.....		06/15/2020	Paydown.....		10,000	10,000	10,000	10,000	0	0	0	0	10,000	0	0	0	170	02/16/2043	1FE.....	
92257A	AB 0 VELOCITY COMMERCIAL CAPITAL LO 2018-1 A.....		06/01/2020	Paydown.....		188,631	188,631	188,567	188,411	0	220	0	220	188,631	0	0	0	2,609	04/25/2048	1FE.....	
92257L	AB 6 VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF.....		06/01/2020	Paydown.....		234,922	234,922	234,859	234,565	0	357	0	357	234,922	0	0	0	2,833	05/25/2047	1FE.....	
92257N	AA 4 VELOCITY COMMERCIAL CAPITAL LO 2019-2 A.....		06/01/2020	Paydown.....		143,084	143,084	143,071	143,045	0	39	0	39	143,084	0	0	0	1,838	07/25/2049	1FE.....	
92536B	AB 1 VERUS SECURITIZATION TRUST 2017-1A A2.....		06/01/2020	Paydown.....		51,451	51,451	51,451	51,355	0	97	0	97	51,451	0	0	0	716	01/25/2047	1FM.....	
92922F	JJ 8 WASHINGTON MUTUAL 2003-AR11 B1 4.134%.....		06/01/2020	Paydown.....		19,053	19,053	9,742	16,950	0	210	7,220	(7,010)	9,939	0	9,114	9,114	361	10/25/2033	1FM.....	
92922F	KX 5 WASHINGTON MUTUAL 2003-AR12 B1 3.793%.....		06/01/2020	Paydown.....		163,691	163,691	110,708	130,570	0	518	0	518	131,088	0	32,603	32,603	2,857	02/25/2034	1FM.....	
92940V	AA 9 WRG Debt Funding II LLC 2017-1 A 4.458.....		06/15/2020	Paydown.....		2,137,719	2,137,719	2,137,696	2,137,631	0	14	0	14	2,137,645	0	74	74	44,297	03/15/2026	1PL.....	
94354K	AA 8 WAVE USA 2019-1 A 3.597% 09/15/44.....		06/15/2020	Paydown.....		38,411	38,411	38,409	38,409	0	2	0	2	38,411	0	0	0	0	09/15/2044	1FE.....	
949456	AA 5 WELK RESORTS LLC 2013-A A 3.100% 03/15.....		06/15/2020	Paydown.....		49,319	49,319	49,312	49,315	0	4	0	4	49,319	0	0	0	616	03/15/2029	1FE.....	
949458	AA 1 WELK RESORTS LLC 2015-AA A 2.790% 06/1.....		06/15/2020	Paydown.....		52,457	52,457	52,453	52,454	0	3	0	3	52,457	0	0	0	605	06/16/2031	1FE.....	
94945P	AA 3 WELK RESORTS LLC 2017-AA A 2.820% 06/1.....		06/15/2020	Paydown.....		65,460	65,460	65,454	65,456	0	5	0	5	65,460	0	0	0	748	06/15/2033	1FE.....	
94945P	AB 1 WELK RESORTS LLC 2017-AA B 3.410% 06/1.....		06/15/2020	Paydown.....		65,469	65,469	65,458	65,462	0	7	0	7	65,469	0	0	0	904	06/15/2033	2FE.....	
94978F	AH 0 CVS HEALTH CORP CTL - PASS THROUGH CERT.....		06/10/2020	Redemption 100.0000.....		78,652	78,652	78,652	78,650	0	2	0	2	78,652	0	0	0	2,345	01/10/2024	2.....	
94978F	AJ 6 HY-VEE INC CTL 7.420% 10/05/21.....		06/05/2020	Redemption 100.0000.....		10,106	10,106	10,106	10,106	0	0	0	0	10,106	0	0	0	313	10/05/2021	2.....	
94978F	JE 8 ZC AVIATION 2014 CLASS A-1 3.620% 09/1.....		06/15/2020	Redemption 100.0000.....		64,025	64,025	64,025	64,025	0	0	0	0	64,025	0	0	0	966	09/15/2024	2FE.....	
94978F	JG 3 ZC AVIATION 2014 CLASS A-1 3.620% 10/1.....		06/11/2020	Redemption 100.0000.....		64,282	64,282	64,282	64,282	0	0	0	0	64,282	0	0	0	970	10/11/2024	2FE.....	
949831	AA 9 WELLS FARGO MRTG BACKED SEC 2019-3 A1.....		06/01/2020	Paydown.....		360,652	360,652	365,723	365,160	0	(4,508)	0	(4,508)	360,652	0	0	0	5,212	07/25/2049	1FM.....	
94989U	AS 0 WELLS FARGO MORTGAGE BACKED 2018-1 A17.....		06/01/2020	Paydown.....		625,172	625,172	596,551	601,245	0	23,926	0	23,926	625,172	0	0	0	9,271	07/25/2047	1FM.....	
95002J	AA 4 WELLS FARGO MRTG BACKED SEC 2019-2 A1.....		06/01/2020	Paydown.....		480,567	480,567	489,128	488,885	0	(8,318)	0	(8,318)	480,567	0	0	0	7,718	04/25/2049	1FM.....	
95058X	AD 0 WENDYS FUNDING LLC 2018-1A A2I 3.573%.....		06/15/2020	Paydown.....		12,500	12,500	12,500	12,500	0	0	0	0	12,500	0	0	0	223	03/15/2048	2FE.....	
95058X	AH 1 WENDYS FUNDING LLC 2019-1A A2II 4.080%.....		06/15/2020	Paydown.....		33,750	33,750	33,750	33,750	0	0	0	0	33,750	0	0	0	689	06/15/2049	2FE.....	
958667	AB 3 WESTERN MIDSTREAM OPERAT 3.100% 02/01/.....		06/16/2020	Goldman Sachs & Co.....		1,910,000	2,000,000	1,999,240	0	0	76	0	76	1,999,316	0	(89,316)	(89,316)	26,694	02/01/2025	3FE.....	
96033C	AA 0 WESTGATE RESORTS 2016-1A A 3.500% 12/2.....		06/30/2020	Paydown.....		1,344,183	1,344,183	1,339,352	1,341,695	0	2,488	0	2,488	1,344,183	0	0	0	25,579	12/20/2028	1FE.....	
96033D	AA 8 WESTGATE RESORTS 2017-1A A 3.050% 12/2.....		06/01/2020	Paydown.....		84,815	84,815	84,712	84,687	0	128	0	128	84,815	0	0	0	1,072	12/20/2030	1FE.....	
96033D	AB 6 WESTGATE RESORTS 2017-1A B 4.050% 12/2.....		06/01/2020	Paydown.....		42,407	42,407	42,344	42,324	0	83	0	83	42,407	0	0	0	712	12/20/2030	1FE.....	
96033W	AB 4 WESTGATE RESORTS 2018-1A B 3.580% 12/2.....		06/01/2020	Paydown.....		172,206	172,206	171,345	171,553	0	652	0	652	172,206	0	0	0	2,571	12/20/2031	1FE.....	
96033W	AC 2 WESTGATE RESORTS 2018-1A C 4.100% 12/2.....		06/01/2020	Paydown.....		196,807	196,807	196,430	196,405	0	401	0	401	196,807	0	0	0	3,364	12/20/2031	2FE.....	
97064E	AA 6 WILLIS ENGINE SECURITIZATION T 2018-A A.....		06/15/2020	Paydown.....		39,724	39,724	39,722	39,723	0	2	0	2	39,724	0	0	0	814	09/15/2043	1FE.....	
97064F	AA 3 WILLIS ENGINE SECURITIZATION T 2020-A A.....		06/15/2020	Paydown.....		33,789	33,789	33,789	0	0	0	0	0	33,789	0	0	0	218	03/15/2045	1FE.....	
97652P	AA 9 WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....		06/01/2020	Paydown.....		62,663	62,663	64,778	63,843	0	(8)	0	(8)	63,835	0	(1,172)	(1,172)	1,059	06/27/2044	1FM.....	
97652T	AD 5 WINWATER MORTGAGE LOAN TRUST 2015-1 A4.....		06/01/2020	Paydown.....		273,026	273,026	279,042	276,327	0	(3,301)	0	(3,301)	273,026	0	0	0	4,207	01/20/2045	1FM.....	
976826	BL 0 WISCONSIN POWER & LIGHT 3.050% 10/15/2.....		04/13/2020	KeyBanc Capital Markets.....		1,043,310	1,000,000	997,090	997,665	0	76	0	76	997,741	0	45,569	45,569	15,250	10/15/2027	1FE.....	
98419M	AJ 9 XYLEM INC 3.250% 11/01/26.....		04/07/2020	Goldman Sachs & Co.....		3,712,730	3,500,000	3,519,015	3,513,366	0	(515)	0	(515)	3,512,851	0	199,879	199,879	49,924	11/01/2026	2FE.....	
008474	A@ 7 AGNICO-EAGLE MINES LIMITED 6.670% 04/0.....		04/07/2020	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	3,000,000	0	0	0	100,050	04/07/2020	2.....	
009088	AA 3 AIR CANADA 2015-2AA 3.750% 12/15/27.....		06/15/2020	Redemption 100.0000.....		168,777	168,777	168,440	168,484	0	21	0	21	168,505	0	272	272	3,165	12/15/2027	1FE.....	
009088	AB 1 AIR CANADA 2015-2A 4.125% 12/15/27.....		06/15/2020	Redemption 100.0000.....		48,220	48,220	48,220	48,220	0	0	0	0	48,220	0	0	0	995	12/15/2027	2FE.....	
00507U	AF 8 ACTAVIS FUNDING SCS 3.850% 06/15/24.....		05/18/2020	Various.....		2,999,591	3,000,000	2,992,706	2,996,301	0	289	0	289	2,996,591	0	3,000	3,000	0	06/15/2024	2FE.....	
00507U	AS 0 ACTAVIS FUNDING SCS 3.800% 03/15/25.....		05/15/2020	Tax Free Exchange.....		1,998,237	2,000,000	1,992,900	1,995,977	0	260	0	260	1,996,237	0	2,000	2,000	38,000	03/15/2025	2FE.....	
05330K	AA 3 AUTO METRO PUERTO RICO AUTOPISTAS LLC 14.....		06/30/2020	Redemption 100.0000.....		31,500	31,500	31,500	31,500	0	0	0	0	31,500	0	0	0	1,063	06/30/2035	2FE.....	
12479L	AA 8 CAI 2012-1A A 2012-1A A 3.470% 10/25/2.....		04/25/2020	Paydown.....		775,000	775,000	774,833	774,947	0	53	0	53	775,000	0	0	0	8,964	10/25/2027	1FE.....	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei g n	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 Designatio n and Admini- strative Symbol
12805P	AJ 5 CAL FUNDING LTD 2018-2A A 4.340% 09/25.....	D	06/25/2020	Paydown.....		87,500	87,500	87,490	87,491	0	9	0	9	0	87,500	0	0	0	1,582	09/25/2043	1FE.....
200447	A@ 9 COMISION FEDERAL DE ELECTRICID SENIOR NO.....	D	06/26/2020	Redemption 100.0000.....		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,460	06/26/2038	2.....
377373	AD 7 GLAXOSMITHKLINE CAPITAL 2.850% 05/08/2.....	D	04/06/2020	Credit Suisse.....		1,028,330	1,000,000	995,950	998,940	0	118	0	118	0	999,058	0	29,272	29,272	11,875	05/08/2022	1FE.....
37952U	AD 5 SEACO CONTAINER 2014-1A A1 3.190% 07/.....	D	06/17/2020	Paydown.....		62,500	62,500	62,487	62,493	0	0	0	0	0	62,493	0	7	7	831	07/17/2029	1FE.....
45605P	AM 0 INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.....	D	04/15/2020	Redemption 100.0000.....		154,926	154,926	154,926	154,926	0	0	0	0	0	154,926	0	0	0	4,055	04/15/2026	2FE.....
46359C	AA 1 ENGENCAP ABS TRUST PAYMENT TR 2016-1A.....	D	06/20/2020	Paydown.....		476,797	476,797	475,791	476,395	0	402	0	402	0	476,797	0	0	0	7,381	12/21/2026	2FE.....
682336	AA 0 ONE ELEVEN FUNDING I LTD 2017-1A A1 CLO.....	D	04/12/2020	Paydown.....		94,857	94,857	94,857	94,857	0	0	0	0	0	94,857	0	0	0	1,707	10/12/2035	1FE.....
71654Q	BG 6 PETROLEOS MEXICANOS 3.500% 01/30/23.....	D	06/15/2020	Credit Suisse.....		1,905,000	2,000,000	1,994,751	1,998,106	0	271	0	271	0	1,998,377	0	(93,377)	(93,377)	61,639	01/30/2023	3FE.....
784309	AA 4 S-JETS Limited 2017-1 A 3.967% 08/15/4.....	D	06/15/2020	Paydown.....		112,889	112,889	112,889	112,887	0	2	0	2	0	112,889	0	0	0	1,799	08/15/2042	1FE.....
83363R	AA 5 SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI.....	C	06/15/2020	Redemption 100.0000.....		4,688	4,688	4,820	4,732	0	(4)	0	(4)	0	4,727	0	(40)	(40)	146	12/15/2026	2FE.....
86709L	AA 4 PROJECT SUNBIRD 2020-1A A 3.671% 02/1.....	D	06/15/2020	Paydown.....		52,347	52,347	52,344	0	0	2	0	2	0	52,347	0	0	0	339	02/15/2045	1FE.....
89152U	AD 4 TOTAL CAPITAL SA 4.450% 06/24/20.....	D	06/24/2020	Maturity.....		4,000,000	4,000,000	4,062,840	4,003,651	0	(3,651)	0	(3,651)	0	4,000,000	0	0	0	89,000	06/24/2020	1FE.....
89675*	AN 7 TRITON CONTAINER INVEST LLC SERIES A-1.....	D	04/30/2020	Redemption 100.0000.....		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020	2.....
89675*	AP 2 TRITON CONTAINER INVEST LLC SERIES A-2.....	D	04/30/2020	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,000	04/30/2022	2.....
H4777*	AA 3 SBM DEEP PANUKE SA SNR SEC NOTES 3.500.....	D	06/15/2020	Redemption 100.0000.....		443,333	443,333	443,333	443,333	0	0	0	0	0	443,333	0	0	0	7,758	12/15/2021	2PL.....
K3752#	AE 8 COPENHAGEN AIRPORTS A/S SENIOR UNSECURED.....	D	06/29/2020	Maturity.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	120,000	06/29/2020	2.....
N4281@	BW 4 KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI.....	D	04/20/2020	Redemption 100.0000.....		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,244	06/19/2027	2.....
P7077@	AF 1 NASSAU AIRPORT DEVELOPMENT CO 7.000% 1.....	D	06/30/2020	Redemption 100.0000.....		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	3,063	11/30/2033	2PL.....
Q3079#	AA 6 DBCT FINANCE PTY LIMITED SERIES A 5.23.....	D	04/28/2020	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	78,450	04/28/2020	2.....
Q9396#	AE 1 VICTORIA PWR NETWORKS SERIES C 4.470%.....	D	06/03/2020	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	67,050	06/03/2020	1.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					172,830,512	173,017,347	173,702,530	170,492,472	3,083	(48,030)	19,478	(64,425)	0	173,028,908	0	(274,091)	(274,091)	4,056,338	XXX	XXX
8399997.	Total - Bonds - Part 4.....					201,497,967	201,611,538	202,400,326	199,146,675	3,083	(61,443)	19,478	(77,838)	0	201,669,708	0	(247,436)	(247,436)	4,622,668	XXX	XXX
8399999.	Total - Bonds.....					201,497,967	201,611,538	202,400,326	199,146,675	3,083	(61,443)	19,478	(77,838)	0	201,669,708	0	(247,436)	(247,436)	4,622,668	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					201,497,967	XXX	202,400,326	199,146,675	3,083	(61,443)	19,478	(77,838)	0	201,669,708	0	(247,436)	(247,436)	4,622,668	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
RUSSELL 2000 7/14/2020 Strike @ 1569.999 4642L\$110	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	07/12/2019.	07/14/2020....	5,176	8,126,519	1569.999.....	467,935	.....0	.....0	.....0		.....0	(332,366)	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 8/14/2020 Strike @ 1467.5221 4642L\$111	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFGFNF3BB653...	08/14/2019.	08/14/2020....	4,943	7,253,536	1467.5221...	345,297	.....0	.....0	95,977		95,977	(757,015)	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 9/14/2020 Strike @ 1578.138 4642L\$112	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	09/13/2019.	09/14/2020....	6,285	9,918,471	1578.138.....	462,100	.....0	.....0	.....1		.....1	(556,049)	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 10/14/2020 Strike @ 1505.429 4642L\$113	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	10/14/2019.	10/14/2020....	5,230	7,873,619	1505.429.....	371,968	.....0	.....0	14,276		14,276	(856,017)	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 11/13/2020 Strike @ 1588.7936 4642L\$114	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFGFNF3BB653...	11/14/2019.	11/13/2020....	4,981	7,914,226	1588.7936...	597,061	.....0	.....0	2,003		2,003	(660,190)	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 12/14/2020 Strike @ 1637.976 4642L\$115	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	12/13/2019.	12/14/2020....	4,635	7,591,380	1637.976.....	314,283	.....0	.....0	32		32	(384,609)	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 1/14/2021 Strike @ 1675.741 4642L\$116	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Goldman Sachs..... W22LROWP2IHZNB6K528...	01/14/2020.	01/14/2021....	7,577	12,696,268	1675.741.....	498,963	.....0	.....0	1,216		1,216	(497,747)	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 2/12/2021 Strike @ 1687.584 4642L\$117	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Goldman Sachs..... W22LROWP2IHZNB6K528...	02/14/2020.	02/12/2021....	19,864	33,522,118	1687.584.....	1,243,671	.....0	.....0	6,298		6,298	(1,237,373)	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 3/12/2021 Strike @ 1209.07 4642L\$118	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFGFNF3BB653...	03/13/2020.	03/12/2021....	22,179	26,824,734	1209.07.....	2,667,478	.....0	.....0	2,446,801		2,446,801	(220,677)	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 4/14/2021 Strike @ 1237.333 4642L\$119	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	04/14/2020.	04/14/2021....	16,724	20,692,662	1237.333.....	2,626,561	.....0	.....0	3,522,201		3,522,201	895,640	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 5/14/2021 Strike @ 1237.55 4642L\$120	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFGFNF3BB653...	05/14/2020.	05/14/2021....	4,931	6,102,879	1237.55.....	799,797	.....0	.....0	538,148		538,148	(261,649)	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 6/14/2021 Strike @ 1387.68 4642L\$121	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	06/12/2020.	06/14/2021....	6,653	9,232,166	1387.68.....	1,242,649	.....0	.....0	624,247		624,247	(618,402)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 7/14/2020 Strike @ 3013.77 7846L\$138	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	07/12/2019.	07/14/2020....	10,003	30,145,747	3013.77.....	1,795,700	.....0	.....0	1,149,561		1,149,561	(1,775,117)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 8/14/2020 Strike @ 2840.6 7846L\$141	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFGFNF3BB653...	08/14/2019.	08/14/2020....	13,044	37,051,991	2840.6.....	2,529,438	.....0	.....0	4,077,255		4,077,255	(150,780)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 9/14/2020 Strike @ 3007.39 7846L\$142	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	09/13/2019.	09/14/2020....	12,898	38,789,797	3007.39.....	2,491,946	.....0	.....0	2,530,360		2,530,360	(1,563,096)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 9/14/2020 Strike @ 3007.39 7846L\$143	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	09/13/2019.	09/14/2020....	3,419	10,282,597	3007.39.....	660,578	.....0	.....0	670,761		670,761	(414,353)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 10/14/2020 Strike @ 2966.15 7846L\$145	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	10/14/2019.	10/14/2020....	9,029	26,782,495	2966.15.....	1,766,617	.....0	.....0	2,279,459		2,279,459	(966,879)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 11/13/2020 Strike @ 3096.63 7846L\$148	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFGFNF3BB653...	11/14/2019.	11/13/2020....	7,833	24,255,129	3096.63.....	1,522,763	.....0	.....0	1,666,348		1,666,348	(336,220)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 12/14/2020 Strike @ 3168.8 7846L\$149	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	12/13/2019.	12/14/2020....	6,889	21,829,927	3168.8.....	1,386,201	.....0	.....0	1,143,810		1,143,810	(457,611)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 1/14/2021 Strike @ 3284.41562 7846L\$151	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Goldman Sachs..... W22LROWP2IHZNB6K528...	01/14/2020.	01/14/2021....	12,327	40,487,090	3284.41562.....	2,360,396	.....0	.....0	1,483,005		1,483,005	(877,391)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 2/12/2021 Strike @ 3380.16 7846L\$154	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Goldman Sachs..... W22LROWP2IHZNB6K528...	02/14/2020.	02/12/2021....	30,444	102,904,983	3380.16.....	5,917,037	.....0	.....0	2,744,481		2,744,481	(3,172,555)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 3/12/2021 Strike @ 2711.02 7846L\$155	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFGFNF3BB653...	03/13/2020.	03/12/2021....	47,349	128,363,002	2711.02.....	13,786,95200	24,303,277		24,303,277	10,516,32400000	0/0.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 4/14/2021 Strike @ 2846.06 7846L\$157	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVR4N79VEW8JPSK1K14..	04/14/2020.	04/14/2021.....	37,973	108,074,461	2846.06.....	.....0	11,021,650	.....0	16,184,854	.....	16,184,854	5,163,205	.....0	.....0	.....0	.....0	.....	0/0.....
S&P 500 5/14/2021 Strike @ 2852.5 7846L\$160	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFQFN3BB653..	05/14/2020.	05/14/2021.....	14,270	40,705,232	2852.5.....	.....0	4,138,306	.....0	6,087,832	.....	6,087,832	1,949,526	.....0	.....0	.....0	.....0	.....	0/0.....
S&P 500 6/14/2021 Strike @ 3041.31 7846L\$162	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVR4N79VEW8JPSK1K14..	06/12/2020.	06/14/2021.....	11,590	35,248,661	3041.31.....	.....0	3,464,943	.....0	3,610,953	.....	3,610,953	146,010	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 7/14/2020 Strike @ 167.017 BXIIG\$009	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	07/14/2017.	07/14/2020.....	3,843	641,846	167.017.....	30,560	.....0	.....0	73,952	.....	73,952	(17,574)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 8/14/2020 Strike @ 166.3356 BXIIG\$010	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	08/14/2017.	08/14/2020.....	2,470	410,886	166.3356.....	19,681	.....0	.....0	49,208	.....	49,208	(11,212)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 9/14/2020 Strike @ 168.6971 BXIIG\$011	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	09/14/2017.	09/14/2020.....	10,925	1,843,018	168.6971.....	87,728	.....0	.....0	191,952	.....	191,952	(50,036)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 10/14/2020 Strike @ 173.3773 BXIIG\$012	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	10/13/2017.	10/14/2020.....	4,657	807,371	173.3773.....	38,188	.....0	.....0	60,862	.....	60,862	(21,746)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 11/13/2020 Strike @ 176.2006 BXIIG\$013	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	11/14/2017.	11/13/2020.....	6,497	1,144,856	176.2006.....	54,402	.....0	.....0	69,023	.....	69,023	(30,071)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 12/14/2020 Strike @ 176.7431 BXIIG\$014	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	12/15/2017.	12/14/2020.....	12,689	2,242,718	176.7431.....	106,043	.....0	.....0	130,679	.....	130,679	(57,862)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG\$015	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	01/12/2018.	01/14/2021.....	24,543	4,318,237	175.9437.....	203,781	.....0	.....0	272,298	.....	272,298	(110,602)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG\$016	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	02/05/2018.	01/14/2021.....	6,271	1,103,280	175.9437.....	52,046	.....0	.....0	69,570	.....	69,570	(28,258)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 2/12/2021 Strike @ 168.0285 BXIIG\$017	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	02/14/2018.	02/12/2021.....	176,309	29,624,977	168.0285.....	1,401,840	.....0	.....0	3,283,235	.....	3,283,235	(800,798)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 3/12/2021 Strike @ 169.6624 BXIIG\$018	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	03/14/2018.	03/12/2021.....	179,596	30,470,666	169.6624.....	1,426,613	.....0	.....0	3,089,205	.....	3,089,205	(810,264)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 4/14/2021 Strike @ 169.8689 BXIIG\$019	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	04/13/2018.	04/14/2021.....	75,659	12,852,142	169.8689.....	601,552	.....0	.....0	1,295,235	.....	1,295,235	(338,906)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 5/14/2021 Strike @ 170.7436 BXIIG\$020	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	05/15/2018.	05/14/2021.....	18,395	3,140,799	170.7436.....	153,229	.....0	.....0	302,681	.....	302,681	(81,462)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 6/14/2021 Strike @ 172.2793 BXIIG\$023	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	06/15/2018.	06/14/2021.....	4,930	849,292	172.2793.....	41,260	.....0	.....0	75,277	.....	75,277	(21,544)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 7/14/2021 Strike @ 174.1576 BXIIG\$025	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	07/13/2018.	07/14/2021.....	10,547	1,836,783	174.1576.....	85,383	.....0	.....0	146,405	.....	146,405	(45,265)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG\$026	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	08/15/2018.	08/13/2021.....	5,825	1,007,292	172.9247.....	46,979	.....0	.....0	86,527	.....	86,527	(24,753)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG\$027	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	08/15/2018.	08/13/2021.....	1,905	329,456	172.9247.....	15,366	.....0	.....0	28,301	.....	28,301	(8,096)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 9/14/2021 Strike @ 173.2475 BXIIG\$030	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	09/18/2018.	09/14/2021.....	11,593	2,008,498	173.2475.....	93,581	.....0	.....0	170,594	.....	170,594	(48,723)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 10/14/2021 Strike @ 168.2026 BXIIG\$032	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	10/15/2018.	10/14/2021.....	4,288	721,229	168.2026.....	33,402	.....0	.....0	81,782	.....	81,782	(17,861)	.....0	.....0	.....0	.....0	.....	0/0.....
BARCLAYS CUSTOM 1/14/2022 Strike @ 167.5568 BXIIG\$034	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319...	01/16/2019.	01/14/2022.....	543	90,973	167.5568.....	4,25700	10,795	10,795	(2,194)0000	0/0.....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS CUSTOM 7/14/2020 Strike @ 180.8736 BXIG\$037	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	07/16/2019	07/14/2020....	15,395	2,784,536	180.8736....	74,050	0	0	86,338		86,338	(81,754)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 8/14/2020 Strike @ 181.3586 BXIG\$038	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	08/14/2019	08/14/2020....	15,229	2,761,903	181.3586....	74,013	0	0	87,327		87,327	(74,830)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 9/14/2020 Strike @ 184.7776 BXIG\$039	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	09/16/2019	09/14/2020....	17,705	3,271,474	184.7776....	87,285	0	0	67,334		67,334	(78,050)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 10/14/2020 Strike @ 187.6872 BXIG\$040	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	10/14/2019	10/14/2020....	12,270	2,302,954	187.6872....	61,474	0	0	32,606		32,606	(47,098)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 11/13/2020 Strike @ 189.9725 BXIG\$041	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	11/14/2019	11/13/2020....	2,215	420,873	189.9725....	11,232	0	0	4,453		4,453	(7,376)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 11/14/2022 Strike @ 189.9725 BXIG\$042	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	11/14/2019	11/14/2022....	3,054	580,210	189.9725....	27,854	0	0	20,583		20,583	(8,348)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 12/14/2020 Strike @ 191.6586 BXIG\$043	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	12/13/2019	12/14/2020....	1,652	316,616	191.6586....	8,458	0	0	2,721		2,721	(4,883)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 12/14/2022 Strike @ 191.6586 BXIG\$044	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	12/16/2019	12/14/2022....	1,910	366,108	191.6586....	17,536	0	0	11,793		11,793	(4,963)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 1/14/2021 Strike @ 193.5362 BXIG\$045	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	01/16/2020	01/14/2021....	4,912	950,555	193.5362....	0	25,491	0	6,863		6,863	(18,628)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 1/13/2023 Strike @ 193.5362 BXIG\$046	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	01/16/2020	01/13/2023....	5,713	1,105,630	193.5362....	0	53,072	0	32,257		32,257	(20,815)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 2/12/2021 Strike @ 197.192 BXIG\$047	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	02/14/2020	02/12/2021....	16,868	3,326,195	197.192....	0	89,062	0	15,199		15,199	(73,863)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 2/14/2023 Strike @ 197.192 BXIG\$048	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	02/14/2020	02/14/2023....	5,714	1,126,796	197.192....	0	54,285	0	26,254		26,254	(28,031)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 3/12/2021 Strike @ 184.111 BXIG\$049	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	03/16/2020	03/12/2021....	7,443	1,370,362	184.111....	0	36,843	0	45,763		45,763	8,919	0	0	0	0		0/0.....
BARCLAYS CUSTOM 3/14/2023 Strike @ 184.111 BXIG\$050	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	03/16/2020	03/14/2023....	2,279	419,504	184.111....	0	20,735	0	23,538		23,538	2,803	0	0	0	0		0/0.....
BARCLAYS CUSTOM 4/14/2021 Strike @ 184.9172 BXIG\$051	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	04/15/2020	04/14/2021....	3,516	650,213	184.9172....	0	17,546	0	20,643		20,643	3,097	0	0	0	0		0/0.....
BARCLAYS CUSTOM 4/14/2023 Strike @ 184.9172 BXIG\$052	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	04/15/2020	04/14/2023....	8,399	1,553,134	184.9172....	0	77,020	0	84,013		84,013	6,994	0	0	0	0		0/0.....
BARCLAYS CUSTOM 5/14/2021 Strike @ 185.042 BXIG\$053	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	05/14/2020	05/14/2021....	1,962	362,965	185.042....	0	9,827	0	11,112		11,112	1,285	0	0	0	0		0/0.....
BARCLAYS CUSTOM 5/12/2023 Strike @ 185.042 BXIG\$054	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	05/14/2020	05/12/2023....	4,306	796,761	185.042....	0	39,614	0	38,156		38,156	(1,457)	0	0	0	0		0/0.....
BARCLAYS CUSTOM 6/14/2021 Strike @ 185.5466 BXIG\$055	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	06/12/2020	06/14/2021....	16,814	3,119,782	185.5466....	0	84,574	0	93,884		93,884	9,310	0	0	0	0		0/0.....
BARCLAYS CUSTOM 6/14/2023 Strike @ 185.5466 BXIG\$056	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	06/12/2020	06/14/2023....	7,773	1,442,180	185.5466....	0	71,663	0	67,789		67,789	(3,874)	0	0	0	0		0/0.....
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN\$026 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.....	Exhibit 5	Interest Rate.....	Morgan Stanley..... 4PQUHN3JPFNGFN3BB653....	12/06/2018	12/06/2023....	0	273,000,000	2.75.....	10,504,305	0	0	49,268,514		49,268,514	28,627,244	0	0	0	0		0/0.....
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN\$028 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.....	Exhibit 5	Interest Rate.....	Credit Suisse..... ANGGYXNXJLX3X63JN86....	12/06/2018	12/06/2023....	0	246,000,000	2.75.....	9,450,000	0	0	44,457,678		44,457,678	25,809,930	0	0	0	0		0/0.....

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SCHEDULE DB - PART A - SECTION 1

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

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SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN\$030 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.....	Exhibit 5	Interest Rate.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	12/06/2018	12/06/2023.....0	..245,000,000	2.75.....9,300,0000044,401,136	44,401,136	..25,861,78600000	0/0.....
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN\$032 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.....	Exhibit 5	Interest Rate.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14..	12/06/2018	12/06/2023.....0	..275,000,000	2.75.....10,615,0000049,730,391	49,730,391	..28,305,94100000	0/0.....
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN\$034 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.....	Exhibit 5	Interest Rate.....	Goldman Sachs..... W22LROWP2IHZNBB6K528..	12/06/2018	12/06/2023.....0	..261,000,000	2.75.....9,450,0000047,340,881	47,340,881	..27,529,06700000	0/0.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										68,888,985	50,348,1360	320,647,962	XXX	320,647,962	135,759,7870000	XXX	XXX

Purchased Options - Hedging Other - Put Options

RUSSELL 2000 07/13/2020 Strike @ 1510.58 46428\$086 Periodic 07/13/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	08/13/2019	07/15/2020.....	..10,629	....16,055,275	1510.58.....	.....0	.....0	.....0	.....(295,526)	^..	.....(295,526)	....470,628	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 08/13/2020 Strike @ 1510.58 46428\$087 Periodic 08/13/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	08/13/2019	08/17/2020.....	..10,629	....16,055,275	1510.58.....	.....0	.....0	.....0	.....(63,721)	^..	.....(63,721)	....700,971	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 09/11/2020 Strike @ 1578.14 46428\$088 Periodic 09/11/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	09/13/2019	09/15/2020.....	..16,896	....26,664,285	1578.14.....	.....0	.....0	.....0	.....826,860	^..	.....826,860	....1,782,400	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 10/09/2020 Strike @ 1511.9 46428\$089 Periodic 10/09/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	10/11/2019	10/14/2020.....	..11,568	....17,489,100	1511.9.....	.....0	.....0	.....0	.....271,737	^..	.....271,737	....997,188	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 11/13/2020 Strike @ 1589.179 46428\$090 Periodic 11/13/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE FB USA... ANGGYXNX0JLX3X63JN86..	11/13/2019	11/17/2020.....	....9,225	....14,659,604	1589.179.....	.....0	.....0	.....0	.....724,239	^..	.....724,239	....1,104,583	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 12/11/2020 Strike @ 1637.98 46428\$091 Periodic 12/11/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE GROUP... ANGGYXNX0JLX3X63JN86..	12/13/2019	12/15/2020.....	....9,643	....15,794,697	1637.98.....	.....0	.....0	.....0	.....1,179,811	^..	.....1,179,811	....1,331,826	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 01/13/2021 Strike @ 1669.605 46428\$092 Periodic 01/13/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	MORGAN STANLEY..... 4PQUHN3JPFQFN3BB653..	01/13/2020	01/15/2021.....	....9,564	....15,968,169	1669.605.....	.....0	.....0	.....0	.....1,505,603	^..	.....1,505,603	....1,505,603	.....0	.....0	.....0	.....0	.....0	0/0.....
RUSSELL 2000 2021-02-12 Strike @ 1693.736 46428\$093 Periodic 02/12/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF NOVA SCOTIA... L319ZG2KFGXZ61BMYR72....	02/13/2020	02/12/2021.....	....7,686	....13,018,173	1693.736.....	.....0	.....0	.....0	.....1,379,676	^..	.....1,379,676	....1,379,676	.....0	.....0	.....0	.....0	.....0	0/0.....
FTSE 100 07/17/2020 Strike @ 7189.65 50424Q\$00 Periodic 07/17/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	08/19/2019	07/21/2020.....	....1,298	....9,328,715	7189.65.....	.....0	.....0	.....0	.....723,420	^..	.....723,420	....1,065,880	.....0	.....0	.....0	.....0	.....0	0/0.....
FTSE 100 08/19/2020 Strike @ 7189.65 50424Q\$01 Periodic 08/19/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	08/19/2019	08/21/2020.....	....1,298	....9,328,715	7189.65.....	.....0	.....0	.....0	.....696,930	^..	.....696,930	....1,042,345	.....0	.....0	.....0	.....0	.....0	0/0.....
FTSE 100 09/18/2020 Strike @ 7356.42 50424Q\$02 Periodic 09/18/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	09/19/2019	09/22/2020.....1,91914,113,365	7356.42.....0001,335,773	^..1,335,7731,705,09400000	0/0.....

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SCHEDULE DB - PART A - SECTION 1

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FTSE 100 10/16/2020 Strike @ 7161.83 50424Q\$03 Periodic 10/16/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	10/18/2019.	10/20/2020....	1,819	13,030,234	7161.83.....000	922,273	A.	922,273	1,254,21100000	0/0.....
FTSE 100 11/19/2020 Strike @ 7323.8 50424Q\$04 Periodic 11/19/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	11/19/2019.	11/23/2020....	1,327	9,717,291	7323.8.....	.....0	.....0	.....0	954,127	A.	954,127	1,103,931	.....0	.....0	.....0	.....0	.....0	0/0.....
FTSE 100 12/18/2020 Strike @ 7573.82 50424Q\$05 Periodic 12/18/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	12/19/2019.	12/22/2020....	957	7,250,569	7573.82.....	.....0	.....0	.....0	899,906	A.	899,906	897,685	.....0	.....0	.....0	.....0	.....0	0/0.....
FTSE 100 01/15/2021 Strike @ 7674.56 50424Q\$06 Periodic 01/15/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE GROUP.. ANGGYXNX0JLX3X63JN86...	01/17/2020.	01/20/2021....	1,029	7,895,511	7674.56.....	.....0	.....0	.....0	1,074,037	A.	1,074,037	1,074,037	.....0	.....0	.....0	.....0	.....0	0/0.....
FTSE 100 2021-02-19 Strike @ 7457.02 50424Q\$07 Periodic 02/19/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	02/19/2020.	02/19/2021....	168	1,250,244	7457.02.....	.....0	.....0	.....0	143,122	A.	143,122	143,122	.....0	.....0	.....0	.....0	.....0	0/0.....
NIKKEI 225 07/17/2020 Strike @ 22492.68 65411Q\$9 Periodic 07/17/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	10/18/2019.	07/21/2020....	236	5,309,172	22493.....	.....0	.....0	.....0	(188,766)	A.	(188,766)	(24,907)	.....0	.....0	.....0	.....0	.....0	0/0.....
NIKKEI 225 08/18/2020 Strike @ 22492.68 65411Q\$10 Periodic 08/18/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	10/18/2019.	08/20/2020....	236	5,309,172	22493.....	.....0	.....0	.....0	(140,702)	A.	(140,702)	25,420	.....0	.....0	.....0	.....0	.....0	0/0.....
NIKKEI 225 09/18/2020 Strike @ 22492.68 65411Q\$11 Periodic 09/18/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	10/18/2019.	09/22/2020....	236	5,309,172	22493.....	.....0	.....0	.....0	(101,857)	A.	(101,857)	63,848	.....0	.....0	.....0	.....0	.....0	0/0.....
NIKKEI 225 10/16/2020 Strike @ 22492.68 65411Q\$12 Periodic 10/16/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	10/18/2019.	10/20/2020....	236	5,309,172	22493.....	.....0	.....0	.....0	(85,861)	A.	(85,861)	86,300	.....0	.....0	.....0	.....0	.....0	0/0.....
NIKKEI 225 11/19/2020 Strike @ 23292.65 65411Q\$13 Periodic 11/19/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	11/19/2019.	11/23/2020....	294	6,840,353	23293.....	.....0	.....0	.....0	60,726	A.	60,726	151,945	.....0	.....0	.....0	.....0	.....0	0/0.....
NIKKEI 225 12/18/2020 Strike @ 23964.85 65411Q\$14 Periodic 12/18/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	12/19/2019.	12/22/2020....	265	6,352,842	23965.....	.....0	.....0	.....0	178,489	A.	178,489	157,874	.....0	.....0	.....0	.....0	.....0	0/0.....
NIKKEI 225 01/15/2021 Strike @ 24041.26 65411Q\$15 Periodic 01/15/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE GROUP.. ANGGYXNX0JLX3X63JN86...	01/17/2020.	01/20/2021....	241	5,796,348	24041.....	.....0	.....0	.....0	200,990	A.	200,990	200,990	.....0	.....0	.....0	.....0	.....0	0/0.....
NIKKEI 225 2021-02-19 Strike @ 23400.7 65411Q\$16 Periodic 02/19/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	02/19/2020.	02/19/2021....	109	2,543,656	23401.....	.....0	.....0	.....0	64,016	A.	64,016	64,016	.....0	.....0	.....0	.....0	.....0	0/0.....
NASDAQ 100 07/13/2020 Strike @ 7728.15 73935\$078 Periodic 07/13/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	08/13/2019.	07/15/2020....	1,281	9,898,678	7728.15.....	.....0	.....0	.....0	(706,711)	A.	(706,711)	(210,026)	.....0	.....0	.....0	.....0	.....0	0/0.....
NASDAQ 100 08/13/2020 Strike @ 7728.15 73935\$079 Periodic 08/13/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	08/13/2019.	08/17/2020....	1,281	9,898,678	7728.15.....000	(706,669)	A.	(706,669)	(210,232)00000	0/0.....

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SCHEDULE DB - PART A - SECTION 1

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NASDAQ 100 09/11/2020 Strike @ 7892.96 73935\$080 Periodic 09/11/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	09/13/2019.	09/15/2020....	2,083	16,439,615	7892.96.....000	(1,060,242)	^	(1,060,242)	(361,591)00000	0/0.....
NASDAQ 100 10/09/2020 Strike @ 7843.875 73935\$081	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	10/11/2019.	10/14/2020....	1,375	10,782,740	7843.875.....	.....0	.....0	.....0	(677,874)	^	(677,874)	(206,221)	.....0	.....0	.....0	.....0	.....0	0/0.....
NASDAQ 100 11/13/2020 Strike @ 8259.813 73935\$082 Periodic 11/13/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE FB USA... ANGGYXNX0JLX3X63JN86...	11/13/2019.	11/17/2020....	1,183	9,770,368	8259.813.....	.....0	.....0	.....0	(477,971)	^	(477,971)	(199,908)	.....0	.....0	.....0	.....0	.....0	0/0.....
NASDAQ 100 12/11/2020 Strike @ 8487.71 73935\$083 Periodic 12/11/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE GROUP.. ANGGYXNX0JLX3X63JN86...	12/13/2019.	12/15/2020....	1,549	13,149,670	8487.71.....	.....0	.....0	.....0	(475,822)	^	(475,822)	(285,909)	.....0	.....0	.....0	.....0	.....0	0/0.....
NASDAQ 100 01/13/2021 Strike @ 9070.648 73935\$084 Periodic 01/13/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	MORGAN STANLEY..... 4PQUHN3JPFQFN3BB653...	01/13/2020.	01/15/2021....	1,557	14,118,645	9070.648.....	.....0	.....0	.....0	(188,859)	^	(188,859)	(188,859)	.....0	.....0	.....0	.....0	.....0	0/0.....
NASDAQ 100 2021-02-12 Strike @ 9595.703 73935\$085 Periodic 02/12/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF NOVA SCOTIA... L3I9ZG2KFGXZ61BMYR72....	02/13/2020.	02/12/2021....	2,106	20,204,520	9595.703.....	.....0	.....0	.....0	45,653	^	45,653	45,653	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 07/13/2020 Strike @ 2926.32 78462\$103 Periodic 07/13/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	08/13/2019.	07/15/2020....	24,812	72,607,881	2926.32.....	.....0	.....0	.....0	(4,079,092)	^	(4,079,092)	(1,102,940)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 08/13/2020 Strike @ 2926.32 78462\$104 Periodic 08/13/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	08/13/2019.	08/17/2020....	24,812	72,607,881	2926.32.....	.....0	.....0	.....0	(3,147,705)	^	(3,147,705)	(280,901)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 09/11/2020 Strike @ 3007.39 78462\$105 Periodic 09/11/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	09/13/2019.	09/15/2020....	40,097	120,586,054	3007.39.....	.....0	.....0	.....0	(3,200,924)	^	(3,200,924)	626,022	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 10/09/2020 Strike @ 2970.27 78462\$106 Periodic 10/09/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	10/11/2019.	10/14/2020....	26,628	79,092,498	2970.27.....	.....0	.....0	.....0	(1,886,802)	^	(1,886,802)	795,104	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 11/13/2020 Strike @ 3094.04 78462\$107 Periodic 11/13/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE FB USA... ANGGYXNX0JLX3X63JN86...	11/13/2019.	11/17/2020....	29,552	91,435,318	3094.04.....	.....0	.....0	.....0	81,946	^	81,946	1,819,617	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 12/11/2020 Strike @ 3168.8 78462\$108 Periodic 12/11/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE GROUP.. ANGGYXNX0JLX3X63JN86...	12/13/2019.	12/15/2020....	29,512	93,519,178	3168.8.....	.....0	.....0	.....0	1,633,282	^	1,633,282	2,397,086	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 01/13/2021 Strike @ 3288.13 78462\$109 Periodic 01/13/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	MORGAN STANLEY..... 4PQUHN3JPFQFN3BB653...	01/13/2020.	01/15/2021....	30,891	101,574,577	3288.13.....	.....0	.....0	.....0	4,230,813	^	4,230,813	4,230,813	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 2021-02-12 Strike @ 3373.94 78462\$110 Periodic 02/12/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF NOVA SCOTIA... L3I9ZG2KFGXZ61BMYR72....	02/13/2020.	02/12/2021....	31,398	105,936,385	3373.94.....	.....0	.....0	.....0	6,054,453	^	6,054,453	6,054,453	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 2021-03-17 Strike @ 2529.19 78462\$111 Periodic 03/17/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE GROUP.. ANGGYXNX0JLX3X63JN86...	03/17/2020.	03/17/2021....	35,585	90,000,012	2529.19.....000	(5,182,076)	^	(5,182,076)	(5,182,076)00000	0/0.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 2021-03-17 Strike @ 1770.43 78462\$112	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE GROUP-... ANGGYXNX0JLX3X63JN86...	03/17/2020.	03/17/2021....	35,585	62,999,902	1770.43.....	.....0	.....0	.....0	.....(845,962)		.....(845,962)	.....(845,962)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 2021-04-13 Strike @ 2761.63 78462\$113 Periodic 04/13/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	04/13/2020.	04/13/2021....	38,021	104,999,989	2761.63.....	.....0	.....0	.....0	.....(2,364,339)	A	.....(2,364,339)	.....(2,364,339)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 2021-04-13 Strike @ 1933.14 78462\$114	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	04/13/2020.	04/13/2021....	38,021	73,499,955	1933.14.....	.....0	.....0	.....0	.....(1,559,087)		.....(1,559,087)	.....(1,559,087)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 2021-05-14 Strike @ 2863.7 78462\$115 Periodic 05/14/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WIBK2824319....	05/15/2020.	05/14/2021....	28,495	81,599,986	2863.7.....	.....0	.....0	.....0	.....(2,952,111)	A	.....(2,952,111)	.....(2,952,111)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 6/15/2021 Strike @ 3066.59 78462\$116	Variable Annuities.....	Exhibit 5	Product equity risk.	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	06/15/2020.	06/15/2021....	27,685	84,900,016	3066.59.....	.....0	9,033,360	.....0	8,235,819		8,235,819	.....(797,540)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 7/31/2020 Strike @ 1049.33 78462F\$62	Variable Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	10/05/2010.	07/31/2020....	105	110,180	1049.33.....	30,864	.....0	.....0	.....0		.....0	.....(4)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 8/31/2020 Strike @ 1049.33 78462F\$63	Variable Annuities.....	Exhibit 5	Equity/Index.....	Barclays Capital..... AC28XWWI3WIBK2824319....	10/05/2010.	08/31/2020....	120	125,920	1049.33.....	35,348	.....0	.....0	.....4		.....4	.....(4)	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 09/30/2020 Strike @ 1141.20 78462F\$64	Variable Annuities.....	Exhibit 5	Equity/Index.....	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011.	09/30/2020....	20	22,824	1141.2.....	4,658	.....0	.....0	.....1		.....1	.....1	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 10/30/2020 Strike @ 1183.26 78462F\$65	Variable Annuities.....	Exhibit 5	Equity/Index.....	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011.	10/30/2020....	25	29,582	1183.26.....	6,185	.....0	.....0	.....6		.....6	.....5	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 11/30/2020 Strike @ 1180.55 78462F\$66	Variable Annuities.....	Exhibit 5	Equity/Index.....	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011.	11/30/2020....	45	53,125	1180.55.....	11,122	.....0	.....0	.....25		.....25	.....23	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 12/31/2020 Strike @ 1257.64 78462F\$67	Variable Annuities.....	Exhibit 5	Equity/Index.....	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011.	12/31/2020....	65	81,747	1257.64.....	17,796	.....0	.....0	.....89		.....89	.....77	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 01/29/2021 Strike @ 1286.12 78462F\$68	Variable Annuities.....	Exhibit 5	Equity/Index.....	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011.	01/29/2021....	75	96,459	1286.12.....	21,324	.....0	.....0	.....182		.....182	.....159	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 02/26/2021 Strike @ 1327.22 78462F\$69	Variable Annuities.....	Exhibit 5	Equity/Index.....	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011.	02/26/2021....	95	126,086	1327.22.....	28,446	.....0	.....0	.....409		.....409	.....356	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 03/31/2021 Strike @ 1325.83 78462F\$70	Variable Annuities.....	Exhibit 5	Equity/Index.....	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011.	03/31/2021....	155	205,504	1325.83.....	46,387	.....0	.....0	.....899		.....899	.....779	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 04/30/2021 Strike @ 1363.61 78462F\$71	Variable Annuities.....	Exhibit 5	Equity/Index.....	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011.	04/30/2021....	120	163,633	1363.61.....	37,620	.....0	.....0	.....950		.....950	.....799	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 05/28/2021 Strike @ 1257.60 78462F\$72	Variable Annuities.....	Exhibit 5	Equity/Index.....	JP Morgan & Company..... 8I5DZWZKVSZ11NUHU748....	01/25/2012.	05/28/2021....	393	494,237	1257.6.....	145,214	.....0	.....0	.....4,184		.....4,184	.....3,278	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 06/30/2021 Strike @ 1257.60 78462F\$73	Variable Annuities.....	Exhibit 5	Equity/Index.....	JP Morgan & Company..... 8I5DZWZKVSZ11NUHU748....	01/25/2012.	06/30/2021....	621	780,970	1257.6.....	230,056	.....0	.....0	.....7,269		.....7,269	.....5,627	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 07/30/2021 Strike @ 1257.60 78462F\$74	Variable Annuities.....	Exhibit 5	Equity/Index.....	JP Morgan & Company..... 8I5DZWZKVSZ11NUHU748....	01/25/2012.	07/30/2021....	203	255,293	1257.6.....	75,313	.....0	.....0	.....2,535		.....2,535	.....1,927	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 08/31/2021 Strike @ 1257.60 78462F\$75	Variable Annuities.....	Exhibit 5	Equity/Index.....	JP Morgan & Company..... 8I5DZWZKVSZ11NUHU748....	01/25/2012.	08/31/2021....	223	280,445	1257.6.....	83,041	.....0	.....0	.....2,983		.....2,983	.....2,221	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 09/30/2021 Strike @ 1257.60 78462F\$76	Variable Annuities.....	Exhibit 5	Equity/Index.....	JP Morgan & Company..... 8I5DZWZKVSZ11NUHU748....	01/25/2012.	09/30/2021....	114	143,366	1257.6.....	42,517	.....0	.....0	.....1,639		.....1,639	.....1,203	.....0	.....0	.....0	.....0	.....0	0/0.....
S&P 500 10/29/2021 Strike @ 1257.60 78462F\$77	Variable Annuities.....	Exhibit 5	Equity/Index.....	JP Morgan & Company..... 8I5DZWZKVSZ11NUHU748....	01/25/2012.	10/29/2021....	211	265,354	1257.6.....	78,819003,285	3,2852,38900000	0/0.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
S&P 500 11/30/2021 Strike @ 1257.60 78462F\$78	Variable Annuities.....	Exhibit 5	Equity/Index.....	JP Morgan & Company..... 815DZWZKVSZ11NUHU748....	01/25/2012	11/30/2021.....	235	295,536	1257.6.....	88,085	0	0	3,965		3,965	2,853	0	0	0	0	0	0/0.....	
S&P 500 12/31/2021 Strike @ 1257.60 78462F\$79	Variable Annuities.....	Exhibit 5	Equity/Index.....	JP Morgan & Company..... 815DZWZKVSZ11NUHU748....	01/25/2012	12/31/2021.....	517	650,179	1257.6.....	194,165	0	0	9,427		9,427	6,758	0	0	0	0	0	0/0.....	
EURO STOXX 50 07/17/2020 Strike @ 3369.37 78463Q\$00 Periodic 07/17/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	08/19/2019	07/21/2020.....	2,437	8,212,705	3369.37.....	0	0	0	(204,377)	^	(204,377)	223,121	0	0	0	0	0	0/0.....	
EURO STOXX 50 08/19/2020 Strike @ 3369.37 78463Q\$01 Periodic 08/19/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	08/19/2019	08/21/2020.....	2,437	8,212,705	3369.37.....	0	0	0	(128,062)	^	(128,062)	299,026	0	0	0	0	0	0/0.....	
EURO STOXX 50 09/18/2020 Strike @ 3552.65 78463Q\$02 Periodic 09/18/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	09/19/2019	09/22/2020.....	3,497	12,424,967	3552.65.....	0	0	0	314,508	^	314,508	763,329	0	0	0	0	0	0/0.....	
EURO STOXX 50 10/16/2020 Strike @ 3579.59 78463Q\$03 Periodic 10/16/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WBK2824319....	10/18/2019	10/20/2020.....	3,205	11,471,405	3579.59.....	0	0	0	389,572	^	389,572	825,350	0	0	0	0	0	0/0.....	
EURO STOXX 50 11/19/2020 Strike @ 3696.56 78463Q\$04 Periodic 11/19/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	11/19/2019	11/23/2020.....	2,085	7,705,997	3696.56.....	0	0	0	521,894	^	521,894	588,967	0	0	0	0	0	0/0.....	
EURO STOXX 50 12/18/2020 Strike @ 3739.17 78463Q\$05 Periodic 12/18/2020	Variable Annuities.....	Exhibit 5	Product equity risk.	BANK OF AMERICA CORP EYKN6V0ZCB8VD9IULB80....	12/19/2019	12/22/2020.....	1,900	7,104,685	3739.17.....	0	0	0	548,678	^	548,678	560,528	0	0	0	0	0	0/0.....	
EURO STOXX 50 01/15/2021 Strike @ 3808.26 78463Q\$06 Periodic 01/15/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	CREDIT SUISSE GROUP-.. ANGGYXNX0JLX3X63JN86....	01/17/2020	01/20/2021.....	1,879	7,154,007	3808.26.....	0	0	0	657,056	^	657,056	657,056	0	0	0	0	0	0/0.....	
EURO STOXX 50 2021-02-19 Strike @ 3865.18 78463Q\$07 Periodic 02/19/2021	Variable Annuities.....	Exhibit 5	Product equity risk.	BARCLAYS CAPITAL INC... AC28XWWI3WBK2824319....	02/19/2020	02/19/2021.....	2,479	9,582,477	3865.18.....	0	0	0	1,006,366	^	1,006,366	1,006,366	0	0	0	0	0	0/0.....	
0169999999. Total-Purchased Options-Hedging Other-Put Options.....										1,176,960	9,033,360	0	6,178,511	XXX	6,178,511	22,457,904	0	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										70,065,945	59,381,495	0	326,826,473	XXX	326,826,473	158,217,691	0	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants.....										68,888,985	50,348,136	0	320,647,962	XXX	320,647,962	135,759,787	0	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options.....										1,176,960	9,033,360	0	6,178,511	XXX	6,178,511	22,457,904	0	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										70,065,945	59,381,495	0	326,826,473	XXX	326,826,473	158,217,691	0	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
RUSSELL 2000 7/14/2020 Strike @ 1660.902 4642S\$110	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	07/12/2019	07/14/2020.....	5,176	8,597,045	1660.902.....	279,400	0	0	0		0	48,200	0	0	0	0	0	0/0.....	
RUSSELL 2000 8/14/2020 Strike @ 1554.105904 4642S\$111	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQJHN3JPFQFNFB8653....	08/14/2019	08/14/2020.....	4,943	7,681,495	1554.105904.....	133,494	0	0	(52,351)		(52,351)	412,917	0	0	0	0	0	0/0.....	
RUSSELL 2000 9/14/2020 Strike @ 1672.353 4642S\$112	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	09/13/2019	09/14/2020.....	6,285	10,510,605	1672.353.....	179,424	0	0	0		0	168,613	0	0	0	0	0	0/0.....	
RUSSELL 2000 10/14/2020 Strike @ 1591.389 4642S\$113	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	10/14/2019	10/14/2020.....	5,230	8,323,203	1591.389.....	153,609	0	0	(44)		(44)	494,508	0	0	0	0	0	0/0.....	
RUSSELL 2000 11/13/2020 Strike @ 1679.03708 4642S\$114	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQJHN3JPFQFNFB8653....	11/14/2019	11/13/2020.....	4,981	8,363,754	1679.03708.....	379,419	0	0	(1,093)		(1,093)	360,104	0	0	0	0	0	0/0.....	

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year's Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 12/14/2020 Strike @ 1725.11632 4642S\$115	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14..	12/13/2019	12/14/2020.....	4,635	7,995,241	1725.116323	123,740	0	0	(8)		(8)	162,428	0	0	0	0		0/0.....
RUSSELL 2000 1/14/2021 Strike @ 1765.225569 4642S\$116	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Goldman Sachs..... W22LROWP2IHZNB6K528..	01/14/2020	01/14/2021.....	7,577	13,374,249	1765.225569	0	(167,591)	0	(236)		(236)	167,355	0	0	0	0		0/0.....
RUSSELL 2000 2/12/2021 Strike @ 1776.18216 4642S\$117	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Goldman Sachs..... W22LROWP2IHZNB6K528..	02/14/2020	02/12/2021.....	19,864	35,282,029	1776.18216	0	(408,970)	0	(1,561)		(1,561)	407,409	0	0	0	0		0/0.....
RUSSELL 2000 3/12/2021 Strike @ 1270.49 4642S\$118	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFQFNFB653..	03/13/2020	03/12/2021.....	22,179	28,187,418	1270.9	0	(1,822,499)	0	(1,334,619)		(1,334,619)	487,880	0	0	0	0		0/0.....
RUSSELL 2000 4/14/2021 Strike @ 1302.416716 4642S\$119	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14..	04/14/2020	04/14/2021.....	16,724	21,781,096	1302.416716	0	(2,026,474)	0	(2,664,673)		(2,664,673)	(638,199)	0	0	0	0		0/0.....
RUSSELL 2000 5/14/2021 Strike @ 1301.41 4642S\$120	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFQFNFB653..	05/14/2020	05/14/2021.....	4,931	6,417,799	1301.41	0	(615,490)	0	(293,535)		(293,535)	321,954	0	0	0	0		0/0.....
RUSSELL 2000 6/14/2021 Strike @ 1458.45 4642S\$121	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14..	06/12/2020	06/14/2021.....	6,653	9,702,995	1458.45	0	(973,993)	0	(340,498)		(340,498)	633,495	0	0	0	0		0/0.....
S&P 500 7/14/2020 Strike @ 3180.431 7846S\$138	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	07/12/2019	07/14/2020.....	10,003	31,812,802	3180.431	879,269	0	0	(182,438)		(182,438)	1,498,997	0	0	0	0		0/0.....
S&P 500 8/14/2020 Strike @ 3005.63886 7846S\$141	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFQFNFB653..	08/14/2019	08/14/2020.....	13,044	39,204,712	3005.63886	1,347,480	0	0	(2,378,399)		(2,378,399)	87,955	0	0	0	0		0/0.....
S&P 500 9/14/2020 Strike @ 3182.119 7846S\$142	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	09/13/2019	09/14/2020.....	12,898	41,043,480	3182.119	1,246,794	0	0	(1,137,248)		(1,137,248)	1,313,941	0	0	0	0		0/0.....
S&P 500 9/14/2020 Strike @ 3182.119 7846S\$143	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	09/13/2019	09/14/2020.....	3,419	10,880,015	3182.119	330,506	0	0	(301,467)		(301,467)	348,306	0	0	0	0		0/0.....
S&P 500 10/14/2020 Strike @ 3128.992 7846S\$145	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	10/14/2019	10/14/2020.....	9,029	28,252,858	3128.992	939,191	0	0	(1,306,859)		(1,306,859)	844,727	0	0	0	0		0/0.....
S&P 500 11/13/2020 Strike @ 3258.27409 7846S\$148	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFQFNFB653..	11/14/2019	11/13/2020.....	7,833	25,521,246	3258.27409	809,663	0	0	(972,036)		(972,036)	196,128	0	0	0	0		0/0.....
S&P 500 12/14/2020 Strike @ 3327.87376 7846S\$149	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14..	12/13/2019	12/14/2020.....	6,889	22,925,789	3327.87376	774,963	0	0	(602,785)		(602,785)	347,783	0	0	0	0		0/0.....
S&P 500 1/14/2021 Strike @ 3450.935526 7846S\$151	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Goldman Sachs..... W22LROWP2IHZNB6K528..	01/14/2020	01/14/2021.....	12,327	42,539,786	3450.935526	0	(1,210,563)	0	(686,997)		(686,997)	523,567	0	0	0	0		0/0.....
S&P 500 2/12/2021 Strike @ 3548.49197 7846S\$154	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Goldman Sachs..... W22LROWP2IHZNB6K528..	02/14/2020	02/12/2021.....	30,444	108,029,651	3548.49197	0	(3,087,150)	0	(1,192,689)		(1,192,689)	1,894,460	0	0	0	0		0/0.....
S&P 500 3/12/2021 Strike @ 2847.11 7846S\$155	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFQFNFB653..	03/13/2020	03/12/2021.....	47,349	134,806,673	2847.11	0	(10,179,950)	0	(19,542,586)		(19,542,586)	(9,362,636)	0	0	0	0		0/0.....
S&P 500 4/14/2021 Strike @ 2991.21 7846S\$157	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14..	04/14/2020	04/14/2021.....	37,973	113,586,294	2991.21	0	(7,909,105)	0	(12,393,732)		(12,393,732)	(4,484,627)	0	0	0	0		0/0.....
S&P 500 5/14/2021 Strike @ 2995.41 7846S\$160	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	Morgan Stanley..... 4PQUHN3JPFQFNFB653..	05/14/2020	05/14/2021.....	14,270	42,744,561	2995.41	0	(2,978,206)	0	(4,710,899)		(4,710,899)	(1,732,693)	0	0	0	0		0/0.....
S&P 500 6/14/2021 Strike @ 3197.33 7846S\$162	Fixed Index Annuities.....	Exhibit 5	Equity/Index.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14..	06/12/2020	06/14/2021.....	11,590	37,056,927	3197.33	0	(2,428,633)	0	(2,539,939)		(2,539,939)	(111,306)	0	0	0	0		0/0.....
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN\$027 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.....	Exhibit 5	Interest Rate.....	Morgan Stanley..... 4PQUHN3JPFQFNFB653..	12/06/2018	12/06/2023.....	0	273,000,000	1.75	4,328,801	0	0	(26,437,292)		(26,437,292)	(18,395,791)	0	0	0	0		0/0.....
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN\$029 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.....	Exhibit 5	Interest Rate.....	Credit Suisse..... ANGGYXNXJLX3X63JN86..	12/06/2018	12/06/2023.....	0	246,000,000	1.75	3,900,000	0	0	(23,917,335)		(23,917,335)	(16,635,352)	0	0	0	0		0/0.....

QE06.8

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN\$031 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.....	Exhibit 5	Interest Rate.....	Bank of America Merr..... EYKN6V0ZCB8VD9IULB80....	12/06/2018	12/06/2023.....	.....0	..245,000,000	1.75.....	.....3,750,000	.....0	.....0	.....(23,835,917)		.....(23,835,917)	(16,522,007)	.....0	.....0	.....0	.....0	.....0	0/0.....
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN\$033 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.....	Exhibit 5	Interest Rate.....	BNP Paribas..... KVQR4N79VEW8JPSK1K14..	12/06/2018	12/06/2023.....	.....0	..275,000,000	1.75.....	.....4,380,000	.....0	.....0	.....(26,695,821)		.....(26,695,821)	(18,228,375)	.....0	.....0	.....0	.....0	.....0	0/0.....
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN\$035 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge.....	Exhibit 5	Interest Rate.....	Goldman Sachs..... W22LROWP2IHZNBB6K528..	12/06/2018	12/06/2023.....	.....0	..261,000,000	1.75.....	.....4,000,000	.....0	.....0	.....(25,502,146)		.....(25,502,146)	(17,754,108)	.....0	.....0	.....0	.....0	.....0	0/0.....
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants.....									27,935,753	(33,808,623)0(179,025,204)	XXX	(179,025,204)	(93,144,369)00000	XXX	XXX
Written Options - Hedging Other - Other																							
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap-R BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D....	Currency.....	Credit Suisse..... EXD7DEVFDH4HOFFQ7349..	11/12/2014	11/12/2024.....	.....0	.....9,038,400	3.78/(1.93)...	.....0	.....0	.....0	.....1,199,100		.....1,199,100	.....0	.....22,400	.....0	.....0	.....94,436	.....100/100.....	
0699999999. Total-Written Options-Hedging Other-Other.....										.....0	.....0	.....0	.....1,199,100	XXX	.....1,199,100	.....0	.....22,400	.....0	.....0	.....94,436	XXX	XXX
0709999999. Total-Written Options-Hedging Other.....										.....27,935,753	(33,808,623)	.....0	.....(177,826,104)	XXX	(177,826,104)	(93,144,369)	.....22,400	.....0	.....0	.....94,436	XXX	XXX
Total Written Options																							
0929999999. Total-Written Options-Call Options and Warrants.....										.....27,935,753	(33,808,623)	.....0	.....(179,025,204)	XXX	(179,025,204)	(93,144,369)	.....0	.....0	.....0	.....0	XXX	XXX
0979999999. Total-Written Options-Other.....										.....0	.....0	.....0	.....1,199,100	XXX	.....1,199,100	.....0	.....22,400	.....0	.....0	.....94,436	XXX	XXX
0989999999. Total-Written Options.....										.....27,935,753	(33,808,623)	.....0	.....(177,826,104)	XXX	(177,826,104)	(93,144,369)	.....22,400	.....0	.....0	.....94,436	XXX	XXX
Totals																							
1709999999. Total-Hedging Other.....										.....98,001,698	25,572,872	.....0	.....149,000,369	XXX	149,000,369	65,073,323	.....22,400	.....0	.....0	.....94,436	XXX	XXX
1759999999. TOTAL.....										.....98,001,698	25,572,872	.....0	.....149,000,369	XXX	149,000,369	65,073,323	.....22,400	.....0	.....0	.....94,436	XXX	XXX

QE06.9

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPU0.....79	.....6,303,706	BP CURRENCY FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....127.6700	.....123.9700	.....182,688	.....182,688	.....0	.....0	.....0	.....182,688	.....182,688	.....213,300	.....0/0	.....625
BPU0.....317	.....25,282,731	BP CURRENCY FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....127.6100	.....123.9700	.....721,175	.....721,175	.....0	.....0	.....0	.....721,175	.....721,175	.....855,900	.....0/0	.....625
BPU0.....958	.....76,370,563	BP CURRENCY FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....127.5500	.....123.9700	.....2,143,525	.....2,143,525	.....0	.....0	.....0	.....2,143,525	.....2,143,525	.....2,586,600	.....0/0	.....625
BPU0.....170	.....13,562,813	BP CURRENCY FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....127.6500	.....123.9700	.....391,000	.....391,000	.....0	.....0	.....0	.....391,000	.....391,000	.....459,000	.....0/0	.....625
BPU0.....22	.....1,753,538	BP CURRENCY FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....127.5300	.....123.9700	.....48,950	.....48,950	.....0	.....0	.....0	.....48,950	.....48,950	.....59,400	.....0/0	.....625
ECU0.....35	.....4,984,700	EURO FX CURR FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....1.1394	.....1.1254	.....61,294	.....61,294	.....0	.....0	.....0	.....61,294	.....61,294	.....79,625	.....0/0	.....125,000
ECU0.....118	.....16,805,412	EURO FX CURR FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....1.1393	.....1.1254	.....206,499	.....206,499	.....0	.....0	.....0	.....206,499	.....206,499	.....268,450	.....0/0	.....125,000
ECU0.....358	.....50,995,310	EURO FX CURR FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....1.1396	.....1.1254	.....635,897	.....635,897	.....0	.....0	.....0	.....635,897	.....635,897	.....814,450	.....0/0	.....125,000
ECU0.....90	.....12,800,925	EURO FX CURR FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....1.1379	.....1.1254	.....140,738	.....140,738	.....0	.....0	.....0	.....140,738	.....140,738	.....204,750	.....0/0	.....125,000
ECU0.....15	.....2,132,775	EURO FX CURR FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....1.1375	.....1.1254	.....22,744	.....22,744	.....0	.....0	.....0	.....22,744	.....22,744	.....34,125	.....0/0	.....125,000
JYU0.....22	.....2,569,243	JPN YEN CURR FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....93.4270	.....92.7100	.....19,718	.....19,718	.....0	.....0	.....0	.....19,718	.....19,718	.....79,200	.....0/0	.....1,250
JYU0.....72	.....8,407,530	JPN YEN CURR FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....93.4170	.....92.7100	.....63,630	.....63,630	.....0	.....0	.....0	.....63,630	.....63,630	.....259,200	.....0/0	.....1,250
JYU0.....218	.....25,453,953	JPN YEN CURR FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....93.4090	.....92.7100	.....190,478	.....190,478	.....0	.....0	.....0	.....190,478	.....190,478	.....784,800	.....0/0	.....1,250
JYU0.....133	.....15,522,596	JPN YEN CURR FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....93.3690	.....92.7100	.....109,559	.....109,559	.....0	.....0	.....0	.....109,559	.....109,559	.....478,800	.....0/0	.....1,250
JYU0.....20	.....2,335,300	JPN YEN CURR FUT.....	Variable Annuities.....	Exhibit 5.	Product Equity Risk	09/16/2020.	CME.....	SNZ20JLFX8MNNCLQOF39..	06/10/2020.	.....93.4120	.....92.7100	.....17,550	.....17,550	.....0	.....0	.....0	.....17,550	.....17,550	.....72,000	.....0/0	.....1,250
1602999999. Total-Short Futures-Hedging Other.....												.....4,955,443	.....4,955,443	.....0	.....0	.....0	.....4,955,443	.....4,955,443	.....7,249,600	XXX	XXX
1649999999. Total-Short Futures.....												.....4,955,443	.....4,955,443	.....0	.....0	.....0	.....4,955,443	.....4,955,443	.....7,249,600	XXX	XXX
Totals																					
1709999999. Total-Hedging Other.....												.....4,955,443	.....4,955,443	.....0	.....0	.....0	.....4,955,443	.....4,955,443	.....7,249,600	XXX	XXX
1759999999. TOTAL.....												.....4,955,443	.....4,955,443	.....0	.....0	.....0	.....4,955,443	.....4,955,443	.....7,249,600	XXX	XXX

QE07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	.....(2,044,523)	.....6,999,966	.....4,955,443
Total Net Cash Deposits.....	.....(2,044,523)	.....6,999,966	.....4,955,443

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
019999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	4,955,443	0	4,955,443	4,955,443	0	4,955,443	7,249,600	4,955,443
NAIC 1 Designation											
BARCLAYS CAPITAL..... AC28XWWI3WIBK2824319..	Y.....	Y.....	0	10,266,210	(18,095,717)	0	10,266,210	(18,095,717)	0	0	0
JP MORGAN CHASE..... 8I5DZWZKVSZ11NUHU748..	Y.....	Y.....	0	35,288	0	35,288	35,288	0	35,288	0	0
BNP PARIBAS..... KVQR4N79VEW8JPSK1K14	Y.....	Y.....	29,110,000	29,579,032	0	469,032	29,579,032	0	469,032	0	0
CREDIT SUISSE..... ANGGYXNX0JLX3X63JN86.	Y.....	Y.....	19,300,000	21,742,004	(2,928,797)	0	21,742,004	(2,928,797)	0	94,436	0
GOLDMAN SACHS..... W22LROWP2IHZNB6K528	Y.....	Y.....	23,990,000	24,192,251	0	202,251	24,192,251	0	202,251	0	0
BANK OF AMERICA MERRILL LYNCH..... EYKN6V0ZCB8VD9IULB80..	Y.....	Y.....	38,720,000	32,517,401	5,902,013	0	32,517,401	5,902,013	0	0	0
MORGAN STANLEY..... 4PQUHN3JPF3BB653.	Y.....	Y.....	39,310,000	32,763,345	5,547,558	0	32,763,345	5,547,558	0	0	0
SCOTIA BANK..... 5G6NVP4WAD0I32VUUB17	Y.....	Y.....	4,510,000	0	7,479,781	2,969,781	0	7,479,781	2,969,781	0	0
029999999. Total NAIC 1 Designation.....			154,940,000	151,095,531	(2,095,162)	3,676,353	151,095,531	(2,095,162)	3,676,353	94,436	0
099999999. Gross Totals.....			154,940,000	156,050,974	(2,095,162)	8,631,796	156,050,974	(2,095,162)	8,631,796	7,344,036	4,955,443
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				156,050,974	(2,095,162)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
CREDIT SUISSE.....	ANGGYXNX0JLX3X63JN86..	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	19,300,000	19,300,000	19,300,000	N/A.....	IV.....
BNP PARIBAS.....	KVQR4N79VEW8JPSK1K14..	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	29,110,000	29,110,000	29,110,000	N/A.....	IV.....
BARCLAYS CAPITAL.....	AC28XWWI3WIBK2824319...	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	0	0	0	N/A.....	IV.....
MORGAN STANLEY.....	4PQUHN3JPFGFNF3BB653...	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	39,310,000	39,310,000	39,310,000	N/A.....	IV.....
GOLDMAN SACHS.....	W22LROWP2IHZNBB6K528..	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	23,990,000	23,990,000	23,990,000	N/A.....	IV.....
BANK OF AMERICA MERRILL LYNCH.....	EYKN6V0ZCB8VD9IULB80...	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	38,720,000	38,720,000	38,720,000	N/A.....	IV.....
SCOTIA BANK.....	5G6NVP4WADOI32VUUB17..	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	4,510,000	4,510,000	4,510,000	N/A.....	IV.....
0199999999. Totals.....				154,940,000	154,940,000	154,940,000	XXX	XXX

QE09

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flow Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flow Attributed to Interest Rates	Fair Value Gain (Loss) in Hedged Item Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

NONE

QE10

Statement as of June 30, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							
06370R 5M 7	BANK OF MONTREAL CHICAGO.....		C.....	1.....	1,751,372	1,750,000	11/10/2020.....
21684L 4V 1	COOPERAT RABOBANK UA/NY.....		C.....	1.....	1,700,612	1,700,000	09/09/2020.....
40435R FE 6	HSBC BANK USA NA.....		C.....	1.....	2,000,824	2,000,000	11/04/2020.....
89114N EU 5	TORONTO DOMINION BANK NY.....		C.....	1.....	1,750,714	1,750,000	01/04/2021.....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....				7,203,522	7,200,000	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....				7,203,522	7,200,000	XXX
Totals							
6399999	Total - Issuer Obligations.....				7,203,522	7,200,000	XXX
7099999	Subtotal - Bonds.....				7,203,522	7,200,000	XXX
Short-Term Invested Assets (Schedule DA Type)							
000000 00 0	ANZ NEW ZEALAND INTL LTD.....		C.....		2,300,055	2,300,000	07/07/2020.....
000000 00 0	BANCO ESTADO CHILE/NY.....		C.....		2,000,146	2,000,000	07/10/2020.....
000000 00 0	BANCO ESTADO CHILE/NY.....		C.....		999,291	1,000,000	08/26/2020.....
000000 00 0	BANK OF AMERICA NA.....		C.....		1,999,986	2,000,000	07/10/2020.....
000000 00 0	BANK OF NOVA SCOTIA HOUS.....		C.....		2,000,030	2,000,000	10/13/2020.....
000000 00 0	CAFCO LLC.....		C.....		749,900	749,820	08/06/2020.....
000000 00 0	COMMONWEALTH BK AUSTRALI.....		C.....		1,750,327	1,750,000	10/08/2020.....
000000 00 0	COOPERAT RABOBANK UA/NY.....		C.....		1,000,100	1,000,000	11/12/2020.....
000000 00 0	CREDIT AGRICOLE CIB NY.....		C.....		2,000,516	2,000,000	10/27/2020.....
000000 00 0	CREDIT SUISSE NEW YORK.....		C.....		1,750,336	1,750,000	11/18/2020.....
000000 00 0	FAIRWAY FINANCE CORP.....		C.....		1,000,004	1,000,000	11/16/2020.....
000000 00 0	ING (US) FUNDING LLC.....		C.....		1,750,098	1,750,000	07/06/2020.....
000000 00 0	ING (US) FUNDING LLC.....		C.....		1,000,629	1,000,000	02/02/2021.....
000000 00 0	JP MORGAN SECURITIES LLC.....		C.....		2,000,138	2,000,000	10/20/2020.....
000000 00 0	KELLS FUNDING LLC.....		C.....		999,916	999,757	08/05/2020.....
000000 00 0	MIZUHO BANK LTD.....		C.....		1,750,359	1,750,000	08/07/2020.....
000000 00 0	MIZUHO BANK LTD/NY.....		C.....		1,750,126	1,750,000	07/14/2020.....
000000 00 0	NATIONAL AUSTRALI BANK L.....		C.....		1,000,356	1,000,000	02/19/2021.....
000000 00 0	NATIONAL AUSTRALIA BANK LIMITED.....		C.....		499,975	500,000	03/19/2021.....
000000 00 0	SKANDINAV ENSKILDA BK NY.....		C.....		2,000,322	2,000,033	08/06/2020.....
000000 00 0	STATE STREET BANK & TR.....		C.....		2,000,324	2,000,000	07/22/2020.....
000000 00 0	SVENSKA HANDELSBANKEN AB.....		C.....		999,820	1,000,000	03/19/2021.....
000000 00 0	TOTAL CAPITAL CANADA LTD.....		C.....		799,788	799,433	08/04/2020.....
000000 00 0	TOTAL CAPITAL CANADA LTD.....		C.....		899,756	899,399	08/07/2020.....
000000 00 0	TOYOTA FINANCE AUSTRALIA.....		C.....		1,999,686	2,000,000	10/23/2020.....
000000 00 0	UBS AG LONDON.....		C.....		1,750,025	1,750,000	10/07/2020.....
000000 00 0	WESTPAC BANKING CORP.....		C.....		1,000,000	1,000,058	05/28/2021.....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....				39,752,009	39,748,500	XXX
Cash (Schedule E Part 1 Type)							
000000 00 0	US DOLLARS.....		C.....		0	0	
9099999	Total - Cash (Schedule E Part 1 Type).....				0	0	XXX
Cash Equivalents (Schedule E Part 2 Type)							
15963T G1 1	CHARIOT FUNDING LLC.....		C.....		999,997	1,000,000	07/01/2020.....
16677J G8 3	CHEVRON CORP.....		C.....		1,699,961	1,699,934	07/08/2020.....
20271E SN 0	COMMONWEALTH BK AUSTR NY.....		C.....		1,750,000	1,750,000	07/27/2020.....
30229A H7 7	EXXON MOBIL CORP.....		C.....		999,836	999,517	08/07/2020.....
313384 ZA 0	FED HOME LN DISCOUNT NT.....		C.....		4,099,930	4,099,943	07/06/2020.....
4497W0 G1 0	ING (US) FUNDING LLC.....		C.....		249,999	250,000	07/01/2020.....
54316T G1 4	LONGSHIP FUNDING LLC.....		C.....		999,996	1,000,000	07/01/2020.....
54316T GE 6	LONGSHIP FUNDING LLC.....		C.....		1,999,899	1,999,906	07/14/2020.....
60920V G6 3	MONDELEZ INTERNATIONAL.....		C.....		999,955	999,967	07/06/2020.....
63743C G7 2	NATIONAL RURAL UTILITIES.....		C.....		2,499,958	2,499,958	07/07/2020.....
63975U GP 1	NEDERLANDSE WATERSCHAPS.....		C.....		1,399,909	1,399,855	07/23/2020.....
63975U GT 3	NEDERLANDSE WATERSCHAPS.....		C.....		999,880	999,884	07/27/2020.....
69372A G7 1	PACCAR FINANCIAL CORP.....		C.....		999,983	999,980	07/07/2020.....
69372A GA 4	PACCAR FINANCIAL CORP.....		C.....		449,988	449,985	07/10/2020.....
69372A GU 0	PACCAR FINANCIAL CORP.....		C.....		474,948	474,950	07/28/2020.....
83050P HF 9	SKANDINAV ENSKILDA BK NY.....		C.....		100,010	100,004	07/02/2020.....
88602T G2 3	THUNDER BAY FUNDING LLC.....		C.....		1,999,986	1,999,994	07/02/2020.....
89119A G2 8	TORONTO DOMINION BANK.....		C.....		1,999,990	1,999,995	07/02/2020.....
8AMMF0 8Q 7	GOLDMAN SACHS FINANCIAL SQUARE FUNDS -.....		C.....		4,497,840	4,497,840	
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST.....		C.....		3,673,773	3,673,773	
8AMMF0 AK 7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION.....		C.....		1,465,223	1,465,223	
96130A CV 8	WESTPAC BANKING CORP NY.....		C.....		1,000,000	1,000,003	07/02/2020.....
CR1022 88 6	HSBC SECURITIES (USA) INC REPO 0.07% 7/1.....		C.....		5,000,000	5,000,000	07/01/2020.....
CR1727 13 8	BNP PARIBAS SA REOENT.....		C.....		2,000,000	2,000,000	08/04/2020.....
CR2019 63 4	BNP PARIBAS SA REPONT 0.27% 7/1/2020.....		C.....		2,000,000	2,000,000	07/01/2020.....
CR2157 72 3	HSBC SECURITIES (USA) INC REPONT 0.18%.....		C.....		1,500,000	1,500,000	07/01/2020.....
CR2544 63 1	ING FINANCIAL MARKETS LLC REPONT 0.18%.....		C.....		1,500,000	1,500,000	07/01/2020.....
CR5741 72 1	BoFA SECURITIES INC. REOENT 0.45% 7/15/.....		C.....		2,000,000	2,000,000	08/04/2020.....
CR6133 46 4	BNP PARIBAS SA REPO 0.09% 7/1/2020.....		C.....		5,000,000	5,000,000	07/01/2020.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....				54,361,061	54,360,711	XXX
9999999	Totals.....				101,316,592	101,309,211	XXX

Statement as of June 30, 2020 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

1. The activity for the year: Fair Value \$.....(71,186,902) Book/Adjusted Carrying Value \$.....(71,189,113)
2. Average balance for the year: Fair Value \$.....128,782,772 Book/Adjusted Carrying Value \$.....128,810,250
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....100,309,244 NAIC 2: \$.....999,967 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 Line 10 of the Assets page)

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

General Interrogatories:

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

NONE

OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
U.S. Bank..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....139,806,643	.....160,700,253	.....200,174,647	XXX
BMO Harris Bank N.A..... Chicago, IL.....		.....0.000	.....0	.....0	.....70,000,765	.....70,026,223	.....10,075,229	XXX
Goldman Sachs..... New York, NY.....		.....0.000	.....0	.....0	.....10,122,212	.....10,207,322	.....12,980,239	XXX
Key Bank..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....24,132,861	.....18,527,006	.....32,157,022	XXX
Firth Third Bank..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....104,032,162	.....114,793,015	.....106,303,320	XXX
Associated Bank..... Green Bay, WI.....		.....0.000	.....0	.....0	.....30,086,346	.....30,090,169	.....30,093,868	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....0	.....0	.....314,963	.....314,963	.....315,907	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....378,495,953	.....404,658,952	.....392,100,232	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....378,495,953	.....404,658,952	.....392,100,232	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....378,495,953	.....404,658,952	.....392,100,232	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	BMO Harris Bank NA CD.....		06/11/2020.....	0.300	07/12/2020.....	25,000,000	4,167	0
	BMO Harris Bank NA CD.....		06/11/2020.....	0.400	08/10/2020.....	10,000,000	2,222	0
	BMO Harris Bank NA CD.....		06/11/2020.....	0.500	09/09/2020.....	50,000,000	13,889	0
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					85,000,000	20,278	0
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					85,000,000	20,278	0
Total Bonds								
7699999.	Subtotals - Issuer Obligations.....					85,000,000	20,278	0
8399999.	Subtotals - Bonds.....					85,000,000	20,278	0
All Other Money Market Mutual Funds								
31846V 56 7	FIRST AMERICAN GOVT OBLIG FUND CL Z.....		06/30/2020.....	0.000		163,141,142	0	0
60934N 68 2	FEDERATED TREASURY CASH RESERVES FUND #125.....		06/30/2020.....	0.000		1,903,514	0	0
8699999.	Total - All Other Money Market Mutual Funds.....					165,044,656	0	0
8899999.	Total - Cash Equivalents.....					250,044,656	20,278	0

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