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QUARTERLY STATEMENT

As of September 30, 2020

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

Licensed as Business Type: Life, Accident & Health

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

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

OFFICERS

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

OTHER

Christopher James Calabro	Senior Vice President & Chief Marketing Officer	Rocky Coppola	Senior Vice President & Chief Financial Officer
Michael Joseph DeWeirdt	Senior Vice President & Chief Product 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
Gary Thomas Huffman	Chairman & Chief Executive Officer	William Charles Price #	Senior Vice President & General Counsel
Michael James Slattery	Senior Vice President & Chief Information Officer	Raymond Donald Spears	Senior Vice President & Chief Underwriting 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	Barbara Ann Turner
James Charles Votruba	Gary Edward Wendlandt		

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

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

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

Subscribed and sworn to before me
This 11th day of November 2020

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

Darlene Cook, Notary Public
Expires on February 17, 2025

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,460,218,512	0	5,460,218,512	5,382,680,680
2. Stocks:				
2.1 Preferred stocks	7,101,234	0	7,101,234	5,101,234
2.2 Common stocks	364,281,793	0	364,281,793	374,410,345
3. Mortgage loans on real estate:				
3.1 First liens	943,766,646	0	943,766,646	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)	25,001,190	0	25,001,190	25,758,289
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 486,125,073), cash equivalents ($ 91,084,269) and short-term investments ($ 0)	577,209,344	0	577,209,344	397,382,095
6. Contract loans (including $ 0 premium notes)	823,664,396	131,561	823,532,835	744,592,647
7. Derivatives	70,859,596	0	70,859,596	111,720,663
8. Other invested assets	339,302,682	0	339,302,682	251,658,666
9. Receivables for securities	159,805	0	159,805	528,314
10. Securities lending reinvested collateral assets	171,534,193	0	171,534,193	172,498,326
11. Aggregate write-ins for invested assets	19,160,000	0	19,160,000	26,000,000
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,802,259,392	131,561	8,802,127,830	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	52,447,993	0	52,447,993	48,869,586
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	14,059,826	0	14,059,826	18,300,147
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	70,072,431	0	70,072,431	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	16,728,410	125,000	16,603,410	51,623,928
16.2 Funds held by or deposited with reinsured companies	210,154	0	210,154	2,142,758
16.3 Other amounts receivable under reinsurance contracts	785,279	0	785,279	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	9,176,880	0	9,176,880	0
18.2 Net deferred tax asset	188,233,835	63,030,973	125,202,862	121,095,890
19. Guaranty funds receivable or on deposit	1,607,975	0	1,607,975	2,256,953
20. Electronic data processing equipment and software	234,664	0	234,664	256,115
21. Furniture and equipment, including health care delivery assets ($ 0)	4,628,802	4,628,802	(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	45,610,606	1,000	45,609,606	101,368,518
24. Health care ($ 0) and other amounts receivable	19,462,441	19,462,441	(0)	0
25. Aggregate write-ins for other than invested assets	121,752,159	54,087	121,698,072	127,344,368
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	9,347,270,846	87,433,865	9,259,836,981	8,968,986,451
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,810,712,474	0	17,810,712,474	19,255,771,388
28. Total (Lines 26 and 27)	27,157,983,320	87,433,865	27,070,549,455	28,224,757,839

DETAILS OF WRITE-INS

1101. Receivable for Collateral	19,160,000	0	19,160,000	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)	19,160,000	0	19,160,000	26,000,000
2501. Annuity rider charges receivable	106,111,295	0	106,111,295	111,342,963
2502. Keyman insurance	10,109,884	0	10,109,884	9,359,061
2503. Fund revenue receivable	5,103,371	0	5,103,371	5,768,383
2598. Summary of remaining write-ins for Line 25 from overflow page	427,609	54,087	373,522	873,961
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	121,752,159	54,087	121,698,072	127,344,368

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....6,263,253,462 less $..........0 included in Line 6.3 (including $.....545,642,743 Modco Reserve)	6,263,253,462	5,884,658,836
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	27,152,460	27,436,788
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	734,647,281	696,909,618
4.	Contract claims:		
	4.1 Life	24,781,973	19,509,152
	4.2 Accident and health	131,883	83,628
5.	Policyholders' dividends/refunds to members $.....5,102,929 and coupons $..........0 due and unpaid	5,102,929	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)	116,312,956	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 $.....64,929 accident and health premiums	3,707,908	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 $.....28,848,684 assumed and $.....(8,229,234) ceded	20,619,450	26,784,783
	9.4 Interest Maintenance Reserve	19,937,257	20,019,714
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,503,325, accident and health $.....614,090 and deposit-type contract funds $..........0	5,117,415	7,928,095
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	3,924,260	11,007,885
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(124,286,373) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(124,286,373)	(123,076,144)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,289,583	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	9,017,330	8,530,784
17.	Amounts withheld or retained by reporting entity as agent or trustee	131,450,070	119,584,482
18.	Amounts held for agents' account, including $.....5,472,677 agents' credit balances	5,506,507	4,811,338
19.	Remittances and items not allocated	6,913,046	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 $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	51,824,180	40,774,208
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	473,382,203	492,466,784
	24.04 Payable to parent, subsidiaries and affiliates	148,205,581	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	35,579,364	34,784,220
	24.08 Derivatives	29,281,763	58,898,349
	24.09 Payable for securities	14,994,591	4,555,589
	24.10 Payable for securities lending	171,534,193	172,498,326
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	70,342,277	100,802,095
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,249,723,548	7,949,123,812
27.	From Separate Accounts statement	17,810,712,474	19,255,771,388
28.	Total liabilities (Lines 26 and 27)	26,060,436,022	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	309,832,016	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)	371,158,645	380,965,070
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,000,113,434	1,009,862,639
38.	Totals of Lines 29, 30 and 37	1,010,113,434	1,019,862,639
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,070,549,455	28,224,757,839

DETAILS OF WRITE-INS

2501.	Liability for cash collateral	58,360,000	78,280,000
2502.	Liability for plan benefits	9,259,931	20,953,909
2503.	Unclaimed funds	2,722,346	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)	70,342,277	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	348,093,372	111,672,427	272,012,568
2. Considerations for supplementary contracts with life contingencies	19,326	796,613	889,923
3. Net investment income	229,934,194	264,489,849	436,293,319
4. Amortization of Interest Maintenance Reserve (IMR)	2,434,766	2,881,661	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	55,717,235	63,881,435	85,239,248
7. Reserve adjustments on reinsurance ceded	141,102,330	117,270,814	150,628,216
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	167,820,397	183,138,962	243,928,084
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	222,519,500	224,405,393	300,451,598
9. Totals (Lines 1 to 8.3)	1,167,641,119	968,537,154	1,493,344,516
10. Death benefits	43,515,818	35,639,464	45,565,668
11. Matured endowments (excluding guaranteed annual pure endowments)	283,709	116,911	251,501
12. Annuity benefits	515,553,729	540,806,201	697,662,383
13. Disability benefits and benefits under accident and health contracts	1,347,367	959,864	1,405,096
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,071,097,772	2,317,644,506	2,790,580,672
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	12,811,686	12,935,980	17,814,679
18. Payments on supplementary contracts with life contingencies	443,266	430,262	562,183
19. Increase in aggregate reserves for life and accident and health contracts	414,591,893	444,333,314	639,895,223
20. Totals (Lines 10 to 19)	2,059,645,239	3,352,866,502	4,193,737,405
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	122,402,742	135,387,406	182,101,742
22. Commissions and expense allowances on reinsurance assumed	3,106,334	3,105,975	4,440,772
23. General insurance expenses and fraternal expenses	99,291,062	107,277,343	142,460,492
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,745,150	17,164,676	19,850,921
25. Increase in loading on deferred and uncollected premiums	(5,452,061)	(2,640,597)	1,458,091
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,368,221,409)	(2,450,528,070)	(3,027,908,176)
27. Aggregate write-ins for deductions	78,427,355	22,620,369	31,301,929
28. Totals (Lines 20 to 27)	1,001,944,411	1,185,253,604	1,547,443,176
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	165,696,708	(216,716,450)	(54,098,661)
30. Dividends to policyholders and refunds to members	87,611,294	85,963,414	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)	78,085,413	(302,679,864)	(167,092,787)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	34,814,299	(87,766,317)	(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)	43,271,114	(214,913,547)	(78,880,257)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(1,743,278) (excluding taxes of $.....625,297 transferred to the IMR)	74,054,173	(6,695,211)	(4,934,889)
35. Net income (Line 33 plus Line 34)	117,325,287	(221,608,758)	(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)	117,325,287	(221,608,758)	(83,815,146)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(7,619,901)	(124,004,471)	207,585,005	41,436,041
39. Change in net unrealized foreign exchange capital gain (loss)	0	(471)	(471)
40. Change in net deferred income tax	4,889,750	(11,640,015)	(16,822,346)
41. Change in nonadmitted assets	(4,678,392)	14,629,155	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	(11,049,972)	(35,817,357)	(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	57,219	57,219	76,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(40,000,000)	(55,000,000)	(55,000,000)
53. Aggregate write-ins for gains and losses in surplus	35,556,331	144,493,471	136,537,960
54. Net change in capital and surplus (Lines 37 through 53)	(9,749,205)	42,698,248	789,549
55. Capital and surplus as of statement date (Lines 36 + 54)	1,010,113,434	1,061,771,338	1,019,862,639

DETAILS OF WRITE-INS

		1	2	3
08.301.	Policy charges	171,120,321	171,763,560	229,797,890
08.302.	Fee income	46,534,178	50,733,294	67,681,011
08.303.	Reinsurance ceded trails	4,979,202	1,720,124	3,422,755
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(114,202)	188,415	(450,058)
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	222,519,500	224,405,393	300,451,598
2701.	Adjustment for VM-21 implementation	50,895,348	0	0
2702.	Funds withheld miscellaneous expense	15,589,651	15,294,672	20,656,423
2703.	Miscellaneous expense	9,995,454	4,721,455	7,466,464
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,946,902	2,604,242	3,179,042
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	78,427,355	22,620,369	31,301,929
5301.	Adjustment for VM-21 implementation	50,895,348	0	0
5302.	Benefit plan adjustment	2,188,463	2,468,889	(366,442)
5303.	Voluntary reserve	0	97,567,181	97,567,181
5398.	Summary of remaining write-ins for Line 53 from overflow page	(17,527,480)	44,457,401	39,337,221
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	35,556,331	144,493,471	136,537,960

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	495,052,272	610,378,625	783,336,978
2.	Net investment income	231,167,176	267,441,696	441,010,164
3.	Miscellaneous income	209,444,753	226,462,112	304,071,729
4.	Total (Lines 1 through 3)	935,664,200	1,104,282,433	1,528,418,871
5.	Benefit and loss related payments	1,365,078,375	2,671,354,291	3,253,819,725
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,316,115,832)	(2,488,944,872)	(3,078,812,217)
7.	Commissions, expenses paid and aggregate write-ins for deductions	258,508,231	292,856,285	389,800,612
8.	Dividends paid to policyholders	80,314,113	81,253,292	115,392,417
9.	Federal and foreign income taxes paid (recovered) net of $.....892,370 tax on capital gains (losses)	46,945,513	(76,367,281)	(101,003,396)
10.	Total (Lines 5 through 9)	434,730,400	480,151,715	579,197,140
11.	Net cash from operations (Line 4 minus Line 10)	500,933,800	624,130,718	949,221,731
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	687,657,139	545,082,396	753,191,577
	12.2 Stocks	0	15,884,203	16,952,203
	12.3 Mortgage loans	60,842,060	76,610,649	107,995,718
	12.4 Real estate	0	0	0
	12.5 Other invested assets	572,393	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(21,347)
	12.7 Miscellaneous proceeds	7,829,678	24,071,798	3,127,597
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	756,901,270	661,649,046	881,245,748
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	772,460,404	594,275,145	1,010,788,300
	13.2 Stocks	5,439,193	7,783,605	7,533,605
	13.3 Mortgage loans	75,360,000	118,022,204	181,512,204
	13.4 Real estate	0	191,550	381,658
	13.5 Other invested assets	169,839,135	3,130,378	60,534,728
	13.6 Miscellaneous applications	0	10,900,910	5,049,230
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,023,098,732	734,303,792	1,265,799,725
14.	Net increase or (decrease) in contract loans and premium notes	78,970,212	81,480,113	105,791,089
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(345,167,674)	(154,134,859)	(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	22,105,667	(10,094,096)	(25,915,279)
	16.5 Dividends to stockholders	40,000,000	55,000,000	55,000,000
	16.6 Other cash provided (applied)	41,955,456	(263,927,267)	(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)	24,061,123	(329,021,363)	(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)	179,827,249	140,974,496	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)	577,209,345	468,404,905	397,382,096

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

20.0001	Change in securities lending collateral	964,133	57,672,509	57,806,586
20.0002	Funds held under fixed indexed annuity reinsurance agreement, net	32,523,381	35,333,580	40,410,617
20.0003	Amortization of deferred gain on reinsurance agreements	(17,527,480)	(6,940,687)	(12,060,867)
20.0004	Capital contribution to Sunrise Captive Re, LLC	0	(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	1,694,933,564	1,694,933,564

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	554,833,418	550,680,009	777,403,460
3. Ordinary individual annuities	68,660,397	59,660,911	78,866,585
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	75,229,720	87,432,609	107,851,991
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	8,206,746	8,818,278	11,656,039
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	706,930,281	706,591,807	975,778,075
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	706,930,281	706,591,807	975,778,075
14. Deposit-type contracts	165,059,631	113,715,663	119,312,897
15. Total (Lines 13 and 14)	871,989,912	820,307,470	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 $235,383,304 and decreased the subsidiary's valuation by $164,187,067 for September 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 #	September 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	$ 117,325,287	$ (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	$ 117,325,287	$ (83,815,146)
SURPLUS					
(5) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$1,010,113,434	$ 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	235,383,304	(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	$ 774,730,130	$ 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 - NONE

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	11,383,143
	2. 12 Months or Longer	$	9,982
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	234,937,494
	2. 12 Months or Longer	$	1,356,159

(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 $ 171,540,891

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

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

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

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

J. Real Estate
No significant changes

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

L. Restricted Assets
No significant changes

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

O. 5GI Securities - No significant changes

P. Short Sales -- NONE

Q. Prepayment Penalty and Acceleration Fees
No significant changes

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

Note 7 – Investment Income
No significant changes

Note 8 – Derivative Instruments

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

(8) Total Premium Costs for Contracts

a. Scheduled Amortization Fiscal Year	Derivative Premium Payments Due
1. 2020	$ 21,191,008
2. 2021	63,856,202
3. 2022	0
4. 2023	0
5. Thereafter	0
6. Total Future Settled Premiums	$ 85,047,210

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	$ (29,071,610)	$ 45,796,713

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

Note 9 – Income Taxes
No significant changes

NOTES TO FINANCIAL STATEMENTS

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 $4,950,000 for the period ended September 30, 2020.

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

	September 30, 2020
Dividends declared and unpaid (P3, L23,C1)	$ 0
Dividends paid in cash (P5, L16.5, C1)	40,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	0
Dividends to stockholders (P4, L52, C1)	$ 40,000,000

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

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

	September 30, 2020
Ohio National Life Assurance Corporation	$21,120,365
Ohio National Financial Services	23,749,189
Sycamore Re, Ltd	19,782,866
Ohio National Investments, Inc.	6,178,241
Montgomery Re, Inc.	(2,345,876)
Ohio National Mutual Holdings, Inc.	1,095,641
ONFlight Inc.	123,000
Kenwood Re, Inc	4,874,287
Sunrise Captive Re, LLC	62,784,880
OnTech, LLC	(764,837)
Financial Way Realty, Inc	550,502
ON Foreign Holdings, LLC	(10,880,500)
Camargo Re Captive, Inc.	5,485,798
Total	$131,753,556

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 September 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.

(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

NOTES TO FINANCIAL STATEMENTS

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)	$ 500,878,369	$ 471,918,616	$ 425,000,000
2. Current Year to Date General Account Total Collateral Pledged	500,878,369	471,918,616	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	$ 425,000,000
2. Current Year to Date General Account Total Collateral Pledged	533,387,111	503,794,337	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	$ 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

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	425,000,000	425,000,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$ 425,000,000	$ 425,000,000	$ 0

c. FHLB – Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2019	Current Year to Date	2019	Current Year to Date	2019
a. Service cost	$ 525,000	$ 1,744,000	$ 26,000	$ 25,000	$ 0	$ 0
b. Interest cost	2,395,000	3,893,000	195,000	280,000	0	0
c. Expected return on plan assets	(3,072,000)	(3,568,000)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	2,000,000	3,010,000	226,666	117,000	0	0
f. Prior service cost or credit	0	41,000	(37,000)	(31,000)	0	0
g. Gain or loss recognized due to a settlement curtailment	0	0		0	0	0
h. Total net periodic benefit cost	$ 1,848,000	$ 5,120,000	$ 410,666	$ 391,000	$ 0	$ 0

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

Note 14 – Liabilities, Contingencies and Assessments
No significant changes

Note 15 – Leases
No significant changes

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

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

B. Transfer and Servicing of Financial Assets

(2) Servicing Assets and Servicing Liabilities - NONE

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

C. Wash Sales - NONE

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

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

Note 20 – Fair Value Measurements

A. Fair Value Measurements
(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Cash & Cash equivalents	$ 486,125,073	$ 0	$ 0	$ 91,084,269	$ 577,209,342
Securities lending collateral	$ 0	$ 171,540,891	$ 0	$ 0	$ 171,540,891
Bonds - Industrial and Misc	$ 0	$ 197,696	$ 0	$ 0	$ 197,696
Common stock - Industrial and Misc	$ 0	$ 43,664,540	$ 1,585,092	$ 0	$ 45,249,632
Equity put options	$ 0	$ 30,755,630	$ 0	$ 0	$ 30,755,630
Equity call Options	$ 0	$ 37,332,053	$ 0	$ 0	$ 37,332,053
Swaps	$ 0	$ 837,200	$ 0	$ 0	$ 837,200
Futures contracts	$ 1,934,713	$ 0	$ 0	$ 0	$ 1,934,713
Separate account assets	$17,810,712,474	$ 0	$ 0	$ 0	$17,810,712,474
Total	$18,298,772,260	$ 284,328,010	$ 1,585,092	$ 91,084,269	$18,675,769,631
Liabilities at Fair Value					
Equity put options	$ 0	$ 29,071,610	$ 0	$ 0	$ 29,071,610
Futures contracts	$ 210,154	$ 0	$ 0	$ 0	$ 210,154
Total	$ 210,154	$ 29,071,610	$ 0	$ 0	$ 29,281,764

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common stock - Industrial and Misc	$ 0	$ 0	$ 0	$ 0	$ 145,899	$ 1,439,193	$ 0	$ 0	$ 0	$ 1,585,092
Total	$ 0	$ 0	$ 0	$ 0	$ 145,899	$ 1,439,193	$ 0	$ 0	$ 0	$ 1,585,092
b. Liabilities										
	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

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

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

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

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

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

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

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

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

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

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,881,920,624	$5,460,218,512	$ 10,777,153	$5,802,828,844	$ 68,314,628	$ 0	$ 0
Cash & cash equivalents	$ 577,209,344	$ 577,209,344	$ 486,125,075	$ 0	$ 0	$ 91,084,269	$ 0
Common stock non-affilate	$ 45,249,632	$ 45,249,632	$ 0	$ 43,664,540	$ 1,585,092	$ 0	$ 0
Preferred stock	$ 7,658,980	$ 7,101,234	$ 0	$ 7,658,980	$ 0	$ 0	$ 0
Mortgage Loan	$ 969,509,365	$ 943,766,646	$ 0	$ 0	$ 969,509,365	$ 0	$ 0
Securities lending collateral	$ 171,540,891	$ 171,534,193	$ 0	$ 171,540,891	$ 0	$ 0	$ 0
Derivatives- equity put options	$ 30,755,630	$ 30,755,630	$ 0	$ 30,755,630	$ 0	$ 0	$ 0
Derivatives- equity put options	$ (29,071,610)	$ (29,071,610)	$ 0	$ (29,071,610)	$ 0	$ 0	$ 0
Derivatives- call options	$ 37,332,053	$ 37,332,053	$ 0	$ 37,332,053	$ 0	$ 0	$ 0
Derivatives- swaps	$ 837,200	$ 837,200	$ 0	$ 837,200	$ 0	$ 0	$ 0
Derivatives- futures contracts	$ 1,934,713	$ 1,934,713	$ 1,934,713	$ 0	$ 0	$ 0	$ 0
Derivatives- futures contracts	$ (210,154)	$ (210,154)	$ (210,154)	$ 0	$ 0	$ 0	$ 0
Separate account assets	$17,810,712,474	$17,810,712,474	$ 17,810,712,474	$ 0	$ 0	$ 0	$ 0
Separate account liabilities	$(17,810,712,474)	$(17,810,712,474)	$(17,810,712,474)	$ 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 is 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 September 30, 2020, ($2,250,068) 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 $7,904,212. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

Note 26 – Intercompany Pooling Arrangements - NONE

Note 27 – Structured Settlements - NONE

Note 28 – Health Care Receivables - NONE

Note 29 – Participating Policies
No significant changes

Note 30 – Premium Deficiency Reserves
No significant changes

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts
No significant changes

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics
No significant changes

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics
No significant changes

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

Note 35 – Separate Accounts
No significant changes

Note 36 – Loss/Claim Adjustment Expenses
No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/17/2017

6.4 By what department or departments?
The Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 12,160,066

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	319,032,162
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	259,466,895
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 332,689,126	$ 578,499,057
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: $ 171,540,891

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 171,534,191

16.3 Total payable for securities lending reported on the liability page: $ 171,534,193

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
Northern Trust Corp	50 South La Salle St Chicago, IL 60603
Goldman Sachs	200 West St, New York, NY 10282
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$943,766,646
1.14	Total mortgages in good standing	$943,766,646
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)	$943,766,646
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	24.1
2.2	A&H cost containment percent	2.4
2.3	A&H expense percent excluding cost containment expenses	29.8
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	7,130,691	483,007	109,767	1,417,703	9,141,168	70,549
2. Alaska AK	L	241,350	0	5,329	23,097	269,776	658
3. Arizona AZ	L	10,151,826	1,222,422	58,036	307,611	11,739,896	3,100
4. Arkansas AR	L	4,210,183	55,957	45,984	409,754	4,721,878	1,188,652
5. California CA	L	34,601,354	3,505,025	478,161	4,260,104	42,844,644	660,570
6. Colorado CO	L	24,881,622	860,355	218,851	397,694	26,358,522	336,616
7. Connecticut CT	L	3,420,669	1,149,786	96,925	950,719	5,618,100	1,100
8. Delaware DE	L	1,775,972	259,492	26,048	154,771	2,216,283	87,419
9. District of Columbia DC	L	685,257	2,709	5,666	297,043	990,675	8
10. Florida FL	L	40,473,071	4,417,885	261,888	1,674,148	46,826,993	267,842
11. Georgia GA	L	7,057,858	559,035	122,922	1,420,391	9,160,207	892,623
12. Hawaii HI	L	132,984	0	1,964	0	134,949	167
13. Idaho ID	L	1,264,985	245,102	66,956	329,837	1,906,880	1,732
14. Illinois IL	L	25,882,326	2,931,247	487,897	6,353,440	35,654,911	658,749
15. Indiana IN	L	8,215,690	301,957	92,276	1,563,696	10,173,619	6,208
16. Iowa IA	L	5,803,607	698,441	71,093	648,255	7,221,397	514,162
17. Kansas KS	L	12,142,838	3,031,203	192,486	438,119	15,804,647	2,894
18. Kentucky KY	L	3,695,506	142,841	79,413	2,528,410	6,446,170	28,501
19. Louisiana LA	L	12,680,757	747,054	27,340	964,627	14,419,777	340,386
20. Maine ME	L	480,497	9,364	18,674	228,059	736,593	170
21. Maryland MD	L	7,866,685	5,127,088	137,315	533,251	13,664,338	5,236
22. Massachusetts MA	L	8,518,286	363,670	264,481	463,539	9,609,976	220,071
23. Michigan MI	L	29,231,420	3,084,413	241,753	1,915,061	34,472,647	684,326
24. Minnesota MN	L	6,483,680	1,376,538	104,524	1,001,008	8,965,750	2,017,625
25. Mississippi MS	L	2,616,466	37,922	60,923	16,633	2,731,943	555
26. Missouri MO	L	8,490,899	699,030	83,298	410,206	9,683,432	183,466
27. Montana MT	L	946,029	13,684	19,765	313	979,790	3,219
28. Nebraska NE	L	8,235,606	375,134	61,500	674,160	9,346,400	70,251
29. Nevada NV	L	2,158,616	338,821	42,610	0	2,540,047	2,054
30. New Hampshire NH	L	4,767,030	677,777	26,579	148	5,471,535	3,157
31. New Jersey NJ	L	17,885,557	2,969,021	154,788	640,767	21,650,133	798,071
32. New Mexico NM	L	496,953	242,809	11,994	0	751,756	473
33. New York NY	N	1,669,633	272,568	19,778	51	1,962,030	1,270
34. North Carolina NC	L	10,256,767	865,532	148,193	2,029,329	13,299,821	560,431
35. North Dakota ND	L	4,104,062	0	73,879	69,786	4,247,728	1,729
36. Ohio OH	L	35,058,452	7,622,232	833,635	28,018,999	71,533,318	150,857,996
37. Oklahoma OK	L	7,500,420	1,154,769	73,680	660,692	9,389,560	1,192
38. Oregon OR	L	2,816,678	289,421	105,496	417,203	3,628,798	134,838
39. Pennsylvania PA	L	22,911,811	5,880,670	417,604	1,876,057	31,086,142	723,409
40. Rhode Island RI	L	1,784,077	612,169	42,770	51,072	2,490,088	1,258,819
41. South Carolina SC	L	4,148,886	304,339	62,040	322,232	4,837,497	1,579
42. South Dakota SD	L	1,435,246	163,860	5,181	8,082	1,612,370	1,068
43. Tennessee TN	L	14,737,845	1,755,910	250,504	1,917,690	18,661,949	276,631
44. Texas TX	L	40,896,339	3,773,043	384,866	4,298,532	49,352,781	799,003
45. Utah UT	L	7,013,770	516,486	34,059	10,958	7,575,272	359,980
46. Vermont VT	L	222,727	9,000	4,678	6,396	242,800	36
47. Virginia VA	L	8,858,697	820,084	135,566	3,198,501	13,012,848	643,174
48. Washington WA	L	5,433,979	461,252	86,130	627,870	6,609,231	301,959
49. West Virginia WV	L	1,947,460	310,312	61,028	943,766	3,262,567	650
50. Wisconsin WI	L	12,318,917	1,383,331	385,115	749,937	14,837,300	83,573
51. Wyoming WY	L	833,680	17,050	16,471	0	867,201	1,569
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	380,209	9,900	833,389	0	1,223,498	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	23,688	0	1,953	0	25,642	90
58. Aggregate Other Alien OT	XXX	148,309	0	14,714	0	163,023	23
59. Subtotal	XXX	487,127,964	62,150,717	7,667,936	75,229,720	632,176,336	165,059,631
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	73,785,082	0	0	0	73,785,082	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,255,979	6,509,681	219,156	0	7,984,816	0
94. Aggregate other amounts not allocable by State	XXX	6,452,947	0	353,162	0	6,806,109	0
95. Totals (Direct Business)	XXX	568,621,972	68,660,398	8,240,253	75,229,720	720,752,343	165,059,631
96. Plus Reinsurance Assumed	XXX	79,497,511	2,241,713	0	0	81,739,224	0
97. Totals (All Business)	XXX	648,119,483	70,902,110	8,240,253	75,229,720	802,491,567	165,059,631
98. Less Reinsurance Ceded	XXX	269,715,509	166,725,380	4,135,244	0	440,576,133	0
99. Totals (All Business) less Reinsurance Ceded	XXX	378,403,974	(95,823,270)	4,105,009	75,229,720	361,915,433	165,059,631

DETAILS OF WRITE-INS

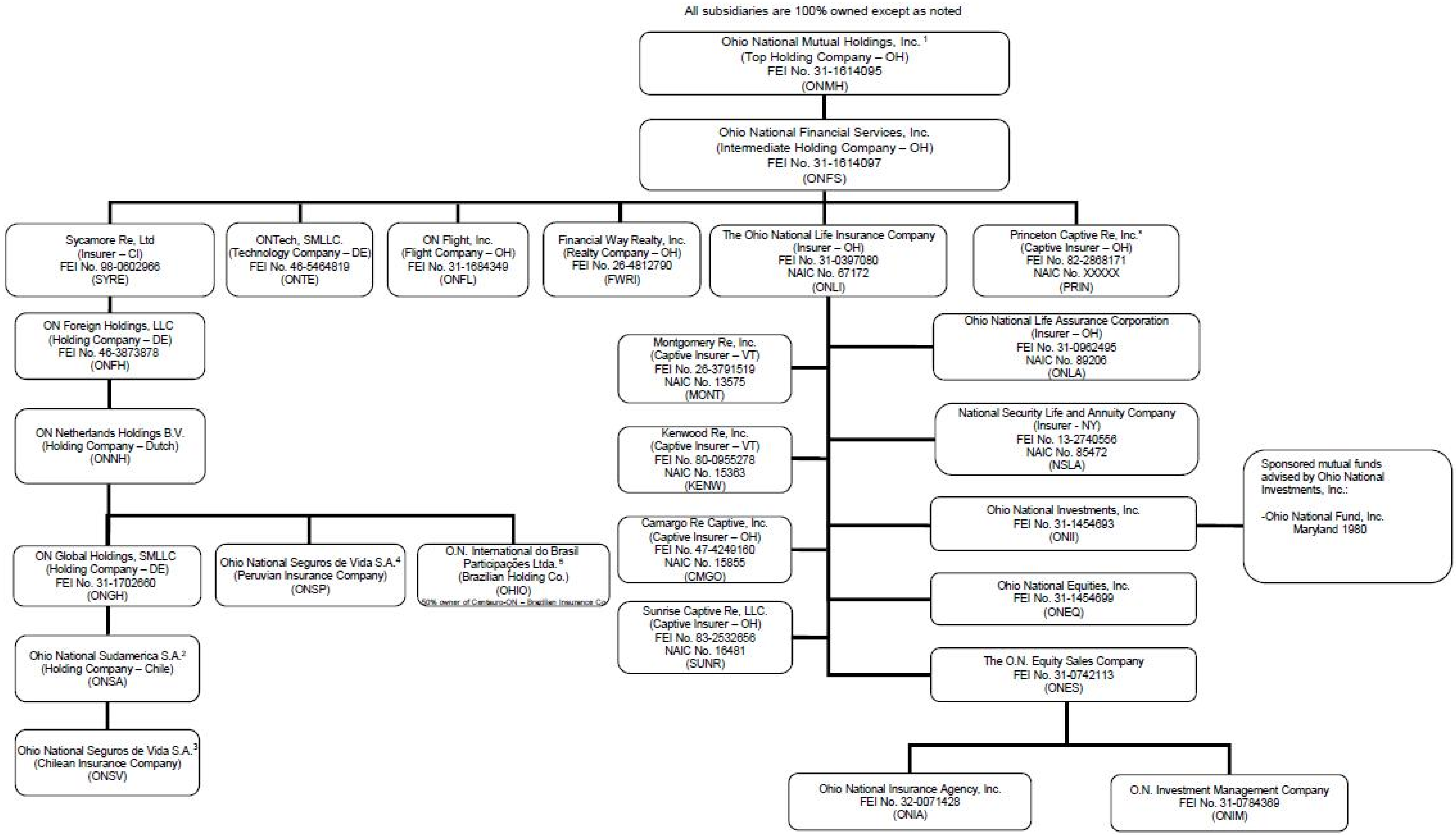
58001. Other alien	XXX	148,309	0	14,714	0	163,023	23
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	148,309	0	14,714	0	163,023	23
9401. Dividends accums used to purchase paid-up additions	XXX	5,077,085	0	0	0	5,077,085	0
9402. Div accums applied as prem in states that do not allow div ded	XXX	57,342	0	0	0	57,342	0
9403. Dividends accums used to shorten endow or prem pay	XXX	1,318,520	0	353,162	0	1,671,682	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	6,452,947	0	353,162	0	6,806,109	0

(a) Active Status Count

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0704	Ohio National Mutual Holdings, Inc.	0	82-2868171	0	0		Princeton Captive Re, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	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	31-1454693	0	0		Ohio National Investments, Inc.	OH	NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	Y	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0704	Ohio National Mutual Holdings, Inc...	0..........	31-1454699..	0	0	....	Ohio National Equities, Inc................................	OH...........	NIA...............	The Ohio National Life Insurance Company.......	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..........	......Y.......	0..........
0704	Ohio National Mutual Holdings, Inc...	0..........	31-0742113..	0	0	....	The O.N. Equity Sales Company......................	OH...........	NIA...............	The Ohio National Life Insurance Company.......	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..........	......Y.......	0..........
0704	Ohio National Mutual Holdings, Inc...	0..........	32-0071428..	0	0	....	Ohio National Insurance Agency, Inc.................	OH...........	NIA...............	The O.N. Equity Sales Company........................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..........	......N.......	0..........
0704	Ohio National Mutual Holdings, Inc...	0..........	31-0784369..	0	0	....	O.N. Investment Management Company...........	OH...........	NIA...............	The O.N. Equity Sales Company........................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..........	......N.......	0..........
0704	Ohio National Mutual Holdings, Inc...	0..........	31-1684349..	0	0	....	ON Flight, Inc...	OH...........	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..........	......N.......	0..........
0704	Ohio National Mutual Holdings, Inc...	0..........	26-4812790..	0	0	....	Financial Way Realty, Inc..................................	OH...........	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..........	......N.......	0..........
0704	Ohio National Mutual Holdings, Inc...	0..........	46-5464819..	0	0	....	ON Tech, LLC...	DE............	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc..........	......N.......	0..........

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	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:

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

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

* 6 7 1 7 2 2 0 2 0 3 6 5 0 0 0 0 3 *

* 6 7 1 7 2 2 0 2 0 4 4 8 0 0 0 0 3 *

* 6 7 1 7 2 2 0 2 0 4 4 5 0 0 0 0 3 *

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. State taxes recoverable	223,000	0	223,000	664,000
2505. Goodwill	99,066	0	99,066	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. Surplus note issuance costs	54,087	54,087	0	0
2597. Summary of remaining write-ins for Line 25	427,609	54,087	373,522	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)	(114,202)	188,415	(450,058)
08.397. Summary of remaining write-ins for Line 8.3	(114,202)	188,415	(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	1,942,002	2,210,643	2,785,443
2705. Regulatory fines and penalties	4,900	0	0
2706. IMR adjustment	0	393,599	393,599
2797. Summary of remaining write-ins for Line 27	1,946,902	2,604,242	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	(17,527,480)	45,903,815	40,783,635
5397. Summary of remaining write-ins for Line 53	(17,527,480)	44,457,401	39,337,221

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	25,758,290	26,406,596
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	381,658
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	757,099	1,029,964
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	25,001,191	25,758,290
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	25,001,191	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	75,360,000	181,355,122
2.2 Additional investment made after acquisition	0	157,082
3. Capitalized deferred interest and other	213,661	0
4. Accrual of discount	5,615	7,723
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	62,443,691	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)	943,766,645	930,631,557
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	943,766,645	930,631,557
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	943,766,645	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)	(81,622,726)	34,554,021
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	572,393	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)	339,302,682	251,658,666
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	339,302,682	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	777,899,597	1,018,321,905
3. Accrual of discount	2,562,357	3,627,381
4. Unrealized valuation increase (decrease)	(13,558,384)	(30,005,268)
5. Total gain (loss) on disposals	3,387,235	133,710,869
6. Deduct consideration for bonds and stocks disposed of	690,082,153	2,794,114,112
7. Deduct amortization of premium	6,071,144	7,148,886
8. Total foreign exchange change in book/adjusted carrying value	339,500	(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	2,268,131	4,482,663
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,831,601,523	5,762,192,261
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	5,831,601,523	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)	3,319,306,131	192,425,992	284,262,363	(48,047,724)	3,322,288,703	3,319,306,131	3,179,422,036	3,392,634,931
2. NAIC 2 (a)	2,023,573,057	91,861,704	62,512,073	28,481,852	2,021,435,324	2,023,573,057	2,081,404,540	1,882,851,203
3. NAIC 3 (a)	152,280,041	5,033,750	2,339,420	7,597,152	128,849,717	152,280,041	162,571,523	115,791,494
4. NAIC 4 (a)	15,980,641	0	637,623	11,730,019	13,182,527	15,980,641	27,073,037	14,441,641
5. NAIC 5 (a)	9,211,489	0	1,481,547	(1,633,539)	7,003,592	9,211,489	6,096,403	14,653,505
6. NAIC 6 (a)	4,735,934	3,320,871	4,497,607	91,768	332,362	4,735,934	3,650,966	357,563
7. Total Bonds	5,525,087,293	292,642,317	355,730,633	(1,780,472)	5,493,092,225	5,525,087,293	5,460,218,505	5,420,730,337
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	101,234	2,000,000	0	0	101,234	101,234	2,101,234	101,234
10. NAIC 3	5,000,000	0	0	0	5,000,000	5,000,000	5,000,000	5,000,000
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	5,101,234	2,000,000	0	0	5,101,234	5,101,234	7,101,234	5,101,234
15. Total Bonds and Preferred Stock	5,530,188,527	294,642,317	355,730,633	(1,780,472)	5,498,193,459	5,530,188,527	5,467,319,739	5,425,831,571

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	38,049,667	0
2. Cost of short-term investments acquired	20,000,000	67,380,111
3. Accrual of discount	2,367	6,370
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	56	(21,347)
6. Deduct consideration received on disposals	58,000,001	29,265,000
7. Deduct amortization of premium	52,089	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)	(0)	38,049,667
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	(0)	38,049,667

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	54,866,835
2.	Cost paid/(consideration received) on additions	125,528,946
3.	Unrealized valuation increase/(decrease)	(21,062,314)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	54,641,634
6.	Considerations received/(paid) on terminations	173,782,328
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	(339,500)
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	39,853,274
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	39,853,274

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(2,044,522)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				3,769,081
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	1,724,559			
3.14	Section 1, Column 18, prior year	(2,044,523)	3,769,082	3,769,082	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	1,724,559			
3.24	Section 1, Column 19, prior year	(2,044,523)			
3.25	SSAP No. 108 adjustments	0	3,769,082	3,769,082	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(3,723,467)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(3,723,468)			
4.23	SSAP No. 108 adjustments	0	(3,723,468)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				1
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				1,724,559
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				1,724,559

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

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

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check		
1.	Part A, Section 1, Column 14	39,853,274	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,724,559	
3.	Total (Line 1 plus Line 2)		41,577,833
4.	Part D, Section 1, Column 5	70,859,596	
5.	Part D, Section 1, Column 6	(29,281,763)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1
	Fair Value Check		
7.	Part A, Section 1, Column 16	39,853,274	
8.	Part B, Section 1, Column 13	1,724,559	
9.	Total (Line 7 plus Line 8)		41,577,833
10.	Part D, Section 1, Column 8	70,859,596	
11.	Part D, Section 1, Column 9	(29,281,763)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check		
13.	Part A, Section 1, Column 21	91,693	
14.	Part B, Section 1, Column 20	7,852,000	
15.	Part D, Section 1, Column 11	7,943,693	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	93,683,190	112,628,030
2. Cost of cash equivalents acquired	852,803,111	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	855,402,034	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)	91,084,267	93,683,190
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	91,084,267	93,683,190

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0526154	SANTA ANA	CA		09/29/2020	3.750	8,500,000	0	20,500,000
1026149	SEBRING	FL		09/17/2020	3.750	1,000,000	0	2,120,000
3426147	GREENSBORO	NC		08/14/2020	3.750	3,500,000	0	6,610,000
3626148	SPRINGBORO	OH		09/17/2020	3.750	7,100,000	0	11,250,000
5326151	CARTERSVILLE	GA		09/21/2020	4.000	7,200,000	0	15,375,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	27,300,000	0	55,855,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	27,300,000	0	55,855,000
3399999. Total Mortgages				XXX	XXX	27,300,000	0	55,855,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
2225747	SPENCER	MA		04/07/2015	09/25/2020	787,627	0	0	0	0	0	0	397,906	397,906	0	0	0
2225971	SPENCER	MA		01/04/2018	09/25/2020	952,785	0	0	0	0	0	0	935,525	935,525	0	0	0
2325533	WYOMING	MI		10/26/2011	09/28/2020	1,129,706	0	0	0	0	0	0	1,027,223	1,027,223	0	0	0
3425474	GRAHAM	NC		11/17/2010	09/05/2020	1,207,344	0	0	0	0	0	0	1,154,419	1,154,419	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010	07/09/2020	163,704	0	0	0	0	0	0	23,655	23,655	0	0	0
0199999. Total - Mortgages Closed by Repayment						4,241,166	0	0	0	0	0	0	3,538,728	3,538,728	0	0	0
Mortgages With Partial Repayments																	
0024739	CHILLUM	MD		08/18/1997		1,100,143	0	0	0	0	0	0	0	93,776	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		460,386	0	0	0	0	0	0	0	37,005	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		523,045	0	0	0	0	0	0	0	43,425	0	0	0
0024957	BOYLSTON	MA		11/26/2002		946,935	0	0	0	0	0	0	0	75,652	0	0	0
0024958	OGDEN	UT		11/26/2002		1,225,529	0	0	0	0	0	0	0	30,439	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		659,113	0	0	0	0	0	0	0	49,872	0	0	0
0024966	AMARILLO	TX		12/19/2002		1,123,435	0	0	0	0	0	0	0	85,391	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		2,088,425	0	0	0	0	0	0	0	71,497	0	0	0
0024971	VISALIA	CA		12/23/2002		1,866,995	0	0	0	0	0	0	0	69,568	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,614,880	0	0	0	0	0	0	0	25,382	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,421,395	0	0	0	0	0	0	0	43,098	0	0	0
0125617	GREENVILLE	AL		05/02/2013		796,503	0	0	0	0	0	0	0	22,965	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		2,367,514	0	0	0	0	0	0	0	86,659	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,418,822	0	0	0	0	0	0	0	47,752	0	0	0
0325410	TUCSON	AZ		08/29/2008		1,896,661	0	0	0	58,473	58,473	0	0	0	0	0	0
0325424	TUCSON	AZ		10/30/2008		1,586,709	0	0	0	0	0	0	0	47,051	0	0	0
0325559	PHOENIX	AZ		05/22/2012		544,977	0	0	0	0	0	0	0	18,511	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325730	TUCSON	AZ		12/22/2014		2,335,045	0	0	0	0	0	0	0	27,301	0	0	0
0325796	TUCSON	AZ		10/29/2015		5,751,522	0	0	0	0	0	0	0	64,945	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,209,723	0	0	0	0	0	0	0	16,466	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,842,950	0	0	0	0	0	0	0	33,152	0	0	0
0325939	TUSCON	AZ		08/30/2017		1,084,725	0	0	0	0	0	0	0	10,250	0	0	0
0325955	PHOENIX	AZ		11/09/2017		2,073,105	0	0	0	0	0	0	0	30,438	0	0	0
0325987	PHOENIX	AZ		03/29/2018		4,091,626	0	0	0	0	0	0	0	43,754	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		3,214,673	0	0	0	0	0	0	0	19,580	0	0	0
0326069	TUCSON	AZ		04/22/2019		1,723,122	0	0	0	0	0	0	0	12,025	0	0	0
0326073	MAUMELLE	AR		05/02/2019		3,152,035	0	0	0	0	0	0	0	25,022	0	0	0
0326083	MESA	AZ		06/21/2019		2,215,377	0	0	0	0	0	0	0	18,025	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,979,735	0	0	0	0	0	0	0	15,774	0	0	0
0326122	TUCSON	AZ		12/16/2019		4,000,000	0	0	0	0	0	0	0	33,738	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		3,382,749	0	0	0	0	0	0	0	79,604	0	0	0
0426093	BENTON	AR		07/31/2019		4,242,204	0	0	0	0	0	0	0	44,837	0	0	0
0426094	JONESBORO	AR		07/31/2019		2,495,992	0	0	0	0	0	0	0	26,383	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,910,346	0	0	0	0	0	0	0	30,763	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		5,302,752	0	0	0	0	0	0	0	56,048	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,910,346	0	0	0	0	0	0	0	30,763	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		655,380	0	0	0	0	0	0	0	6,010	0	0	0
0525147	TEMECULA	CA		06/15/2005		468,047	0	0	0	0	0	0	0	4,166	0	0	0
0525175	HAYWARD	CA		09/30/2005		188,237	0	0	0	0	0	0	0	57,180	0	0	0
0525238	ONTARIO	CA		05/25/2006		274,762	0	0	0	0	0	0	0	45,432	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,217,109	0	0	0	0	0	0	0	15,757	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		2,090,956	0	0	0	0	0	0	0	91,113	0	0	0
0525498	COSTA MESA	CA		04/26/2011		2,076,315	0	0	0	0	0	0	0	69,496	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,114,853	0	0	0	0	0	0	0	34,793	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,526,299	0	0	0	0	0	0	0	46,766	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		4,764,585	0	0	0	0	0	0	0	58,365	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,053,713	0	0	0	0	0	0	0	24,929	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,486,315	0	0	0	0	0	0	0	39,494	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		694,915	0	0	0	0	0	0	0	75,703	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,148,138	0	0	0	0	0	0	0	37,583	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,391,968	0	0	0	0	0	0	0	32,877	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		4,721,191	0	0	0	0	0	0	0	57,403	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,068,763	0	0	0	0	0	0	0	37,250	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,239,236	0	0	0	0	0	0	0	32,166	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,182,005	0	0	0	0	0	0	0	40,377	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,505,210	0	0	0	0	0	0	0	45,282	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		4,850,340	0	0	0	0	0	0	0	51,402	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		3,270,915	0	0	0	0	0	0	0	22,140	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525895	LOS ANGELES	CA		03/22/2017		1,050,269	0	0	0	0	0	0	0	10,220	0	0	0
0525900	ONTARIO	CA		04/06/2017		8,219,764	0	0	0	0	0	0	0	54,095	0	0	0
0525972	CUPERTINO	CA		01/11/2018		6,821,359	0	0	0	0	0	0	0	62,602	0	0	0
0525980	LYNWOOD	CA		03/08/2018		2,296,371	0	0	0	0	0	0	0	35,436	0	0	0
0525988	SAN DIEGO	CA		04/06/2018		6,839,115	0	0	0	0	0	0	0	94,558	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		5,827,179	0	0	0	0	0	0	0	77,413	0	0	0
0526021	LEMON GROVE	CA		08/14/2018		3,598,365	0	0	0	0	0	0	0	42,869	0	0	0
0526033	OTAY MESA	CA		11/02/2018		2,859,869	0	0	0	0	0	0	0	36,965	0	0	0
0526054	NEWPORT BEACH	CA		02/25/2019		3,504,914	0	0	0	0	0	0	0	21,967	0	0	0
0526066	CARLSBAD	CA		04/16/2019		1,371,558	0	0	0	0	0	0	0	11,117	0	0	0
0526119	BEAUMONT	CA		11/26/2019		7,200,000	0	0	0	0	0	0	0	58,690	0	0	0
0526123	HAYWARD	CA		12/19/2019		17,000,000	0	0	0	0	0	0	0	144,154	0	0	0
0526141	CALEXICO	CA		05/14/2020		0	0	0	0	0	0	0	0	39,767	0	0	0
0625177	AURORA	CO		09/30/2005		1,809,139	0	0	0	0	0	0	0	74,660	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		2,005,290	0	0	0	0	0	0	0	55,356	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		2,043,531	0	0	0	0	0	0	0	17,964	0	0	0
0825978	NEWARK	DE		02/15/2018		3,619,263	0	0	0	0	0	0	0	52,763	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		1,466,915	0	0	0	0	0	0	0	67,734	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		131,870	0	0	0	0	0	0	0	6,087	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		619,945	0	0	0	0	0	0	0	20,578	0	0	0
1025400	ODESSA	FL		06/09/2008		1,964,050	0	0	0	0	0	0	0	45,284	0	0	0
1025520	ORLANDO	FL		08/09/2011		2,796,480	0	0	0	38,999	38,999	0	0	48,543	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,448,558	0	0	0	0	0	0	0	13,860	0	0	0
1025549	APOPKA	FL		03/28/2012		605,984	0	0	0	0	0	0	0	17,438	0	0	0
1025668	DESTIN	FL		12/16/2013		885,537	0	0	0	0	0	0	0	69,098	0	0	0
1025734	SANFORD	FL		01/06/2015		2,098,995	0	0	0	0	0	0	0	42,004	0	0	0
1025748	NAPLES	FL		04/14/2015		4,205,738	0	0	0	0	0	0	0	49,127	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		971,121	0	0	0	0	0	0	0	11,374	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		1,728,832	0	0	0	0	0	0	0	43,532	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		1,934,843	0	0	0	0	0	0	0	73,494	0	0	0
1025810	HALEAH	FL		01/06/2016		5,059,150	0	0	0	0	0	0	0	90,320	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		6,423,182	0	0	0	0	0	0	0	68,425	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		229,730	0	0	0	0	0	0	0	17,174	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		1,135,642	0	0	0	0	0	0	0	18,607	0	0	0
1025880	NAPLES	FL		01/18/2017		3,628,627	0	0	0	0	0	0	0	35,923	0	0	0
1025920	MIAMI	FL		07/06/2017		5,681,367	0	0	0	0	0	0	0	24,344	0	0	0
1025925	POMPANO BEACH	FL		07/13/2017		1,110,317	0	0	0	0	0	0	0	23,501	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,483,079	0	0	0	0	0	0	0	14,048	0	0	0
1025935	WHARTON	NJ		08/11/2017		1,272,922	0	0	0	0	0	0	0	50,704	0	0	0
1026044	CORAL GABLE	FL		12/19/2018		3,306,273	0	0	0	0	0	0	0	26,957	0	0	0
1026084	PACE	FL		06/26/2019		1,029,699	0	0	0	0	0	0	0	12,666	0	0	0
1026086	NAPLES	FL		06/27/2019		3,178,910	0	0	0	0	0	0	0	44,214	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1026102	NAPLES	FL		09/05/2019		1,489,164	0	0	0	0	0	0	0	16,765	0	0	0
1026108	LARGO	FL		09/27/2019		16,112,992	0	0	0	0	0	0	0	134,399	0	0	0
1026138	JACKSONVILLE	FL		04/03/2020		0	0	0	0	0	0	0	0	61,530	0	0	0
1125929	MACON	GA		07/20/2017		1,019,031	0	0	0	0	0	0	0	15,308	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		750,682	0	0	0	0	0	0	0	17,859	0	0	0
1126020	ROSWELL	GA		08/13/2018		4,328,980	0	0	0	0	0	0	0	37,960	0	0	0
1126127	MABLETON	GA		12/20/2019		4,000,000	0	0	0	0	0	0	0	33,557	0	0	0
1325752	MERIDIAN	ID		05/01/2015		923,268	0	0	0	0	0	0	0	10,893	0	0	0
1326091	CALDWELL	ID		07/30/2019		2,573,579	0	0	0	0	0	0	0	39,828	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,361,278	0	0	0	0	0	0	0	21,146	0	0	0
1425518	WOODRIVER	IL		07/27/2011		647,018	0	0	0	0	0	0	0	48,660	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		2,780,202	0	0	0	0	0	0	0	77,796	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		5,315,419	0	0	0	0	0	0	0	74,280	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,052,060	0	0	0	0	0	0	0	18,688	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		1,038,689	0	0	0	0	0	0	0	7,057	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,128,671	0	0	0	0	0	0	0	10,819	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,441,842	0	0	0	0	0	0	0	41,206	0	0	0
1425998	WHEELING	IL		05/14/2018		2,805,999	0	0	0	0	0	0	0	22,790	0	0	0
1426056	WHEELING	IL		03/07/2019		979,629	0	0	0	0	0	0	0	7,992	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		806,273	0	0	0	0	0	0	0	27,328	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,359,123	0	0	0	0	0	0	0	50,307	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,460,061	0	0	0	0	0	0	0	48,978	0	0	0
1525500	CARMEL	IN		04/28/2011		1,573,817	0	0	0	0	0	0	0	37,523	0	0	0
1525586	FISHERS	IN		11/29/2012		976,373	0	0	0	0	0	0	0	13,990	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,304,290	0	0	0	0	0	0	0	22,727	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,093,822	0	0	0	0	0	0	0	26,242	0	0	0
1525663	FISHERS	IN		11/13/2013		919,698	0	0	0	0	0	0	0	11,207	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		707,519	0	0	0	0	0	0	0	15,354	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,069,730	0	0	0	0	0	0	0	12,130	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,374,782	0	0	0	0	0	0	0	48,834	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		879,752	0	0	0	0	0	0	0	21,813	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,444,633	0	0	0	0	0	0	0	34,991	0	0	0
1525856	FISHERS	IN		09/19/2016		9,667,766	0	0	0	0	0	0	0	234,923	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		2,312,456	0	0	0	0	0	0	0	36,072	0	0	0
1525910	CARMEL	IN		06/02/2017		715,934	0	0	0	0	0	0	0	9,520	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,527,915	0	0	0	0	0	0	0	53,141	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,440,832	0	0	0	0	0	0	0	36,079	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		2,947,337	0	0	0	0	0	0	0	18,001	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,058,636	0	0	0	0	0	0	0	16,445	0	0	0
1726064	WITCHITA	KS		04/09/2019		4,472,419	0	0	0	0	0	0	0	11,514	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		842,716	0	0	0	0	0	0	0	18,618	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		1,717,710	0	0	0	0	0	0	0	89,509	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1825608	LOUISVILLE	KY		03/19/2013		1,197,885	0	0	0	0	0	0	0	20,446	0	0	0
1825624	LEXINGTON	KY		05/17/2013		1,326,697	0	0	0	0	0	0	0	90,006	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,267,685	0	0	0	0	0	0	0	36,082	0	0	0
1825709	LEXINGTON	KY		10/10/2014		1,492,400	0	0	0	0	0	0	0	47,767	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,430,676	0	0	0	0	0	0	0	16,132	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,478,975	0	0	0	0	0	0	0	30,769	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,422,493	0	0	0	0	0	0	0	36,782	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		2,073,047	0	0	0	0	0	0	0	30,444	0	0	0
1826051	HEBRON	KY		02/20/2019		1,622,270	0	0	0	0	0	0	0	11,673	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		511,157	0	0	0	0	0	0	0	26,206	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,444,949	0	0	0	0	0	0	0	27,790	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,151,121	0	0	0	0	0	0	0	81,336	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,259,489	0	0	0	0	0	0	0	32,358	0	0	0
2125731	FULTON	MD		12/22/2014		1,201,033	0	0	0	0	0	0	0	24,411	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,392,589	0	0	0	0	0	0	0	16,351	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,586,804	0	0	0	0	0	0	0	53,309	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,925,645	0	0	0	0	0	0	0	19,290	0	0	0
2225747	SPENCER	MA		04/07/2015		787,627	0	0	0	0	0	0	0	147,097	0	0	0
2225971	SPENCER	MA		01/04/2018		952,785	0	0	0	0	0	0	0	6,525	0	0	0
2325533	WYOMING	MI		10/26/2011		1,129,706	0	0	0	0	0	0	0	34,639	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		744,183	0	0	0	0	0	0	0	54,407	0	0	0
2325609	CLARKSTON	MI		03/28/2013		943,833	0	0	0	0	0	0	0	44,429	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,101,038	0	0	0	0	0	0	0	14,641	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		2,923,034	0	0	0	0	0	0	0	72,262	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,806,790	0	0	0	0	0	0	0	25,589	0	0	0
2325681	LANSING	MI		04/16/2014		2,139,515	0	0	0	0	0	0	0	45,699	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,309,324	0	0	0	0	0	0	0	31,030	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		2,575,019	0	0	0	0	0	0	0	62,828	0	0	0
2325844	NOVI	MI		07/26/2016		4,139,420	0	0	0	0	0	0	0	70,882	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,788,310	0	0	0	0	0	0	0	22,389	0	0	0
2325954	LAKE ORION	MI		11/09/2017		936,239	0	0	0	0	0	0	0	8,588	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,951,770	0	0	0	0	0	0	0	55,739	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		2,603,483	0	0	0	0	0	0	0	48,964	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		3,188,350	0	0	0	0	0	0	0	42,265	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,351,529	0	0	0	0	0	0	0	24,072	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		0	0	0	0	0	0	0	0	31,809	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		0	0	0	0	0	0	0	0	8,149	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		1,371,654	0	0	0	0	0	0	0	46,270	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		2,510,527	0	0	0	0	0	0	0	120,217	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,442,913	0	0	0	0	0	0	0	16,360	0	0	0
2425638	MINNETONKA	MN		07/16/2013		1,868,139	0	0	0	0	0	0	0	75,088	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2425766	BLOOMINGTON	MN		06/12/2015		1,776,945	0	0	0	0	0	0	0	14,149	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		742,189	0	0	0	0	0	0	0	16,072	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		1,225,276	0	0	0	0	0	0	0	18,523	0	0	0
2625625	ST LOUIS	MO		05/24/2013		1,948,689	0	0	0	0	0	0	0	48,174	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		374,864	0	0	0	0	0	0	0	58,587	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,215,136	0	0	0	0	0	0	0	59,878	0	0	0
2925950	LAS VEGAS	NV		10/24/2017		3,898,781	0	0	0	0	0	0	0	25,899	0	0	0
2925951	LAS VEGAS	NV		10/24/2017		1,949,390	0	0	0	0	0	0	0	12,949	0	0	0
3125306	OAKLAND	NJ		03/01/2007		691,879	0	0	0	0	0	0	0	74,436	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,308,303	0	0	0	0	0	0	0	36,950	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,221,882	0	0	0	0	0	0	0	30,519	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		730,235	0	0	0	0	0	0	0	11,006	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,335,986	0	0	0	0	0	0	0	22,443	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		2,285,154	0	0	0	0	0	0	0	68,564	0	0	0
3125996	WILLINGBORO	NJ		05/11/2018		5,242,443	0	0	0	0	0	0	0	151,755	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,294,998	0	0	0	0	0	0	0	37,190	0	0	0
3325219	CLAY	NY		12/01/2010		1,192,148	0	0	0	0	0	0	0	40,278	0	0	0
3325538	LATHAM	NY		11/28/2011		1,809,803	0	0	0	0	0	0	0	27,578	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		1,781,178	0	0	0	0	0	0	0	68,842	0	0	0
3326070	COMMACK	NY		04/23/2019		982,508	0	0	0	0	0	0	0	5,173	0	0	0
3425105	MATTHEWS	NC		11/08/2004		394,019	0	0	0	0	0	0	0	17,474	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		405,017	0	0	0	0	0	0	0	17,875	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,207,343	0	0	0	0	0	0	0	13,428	0	0	0
3425482	CARRBORO	NC		12/20/2010		2,573,903	0	0	0	0	0	0	0	63,754	0	0	0
3425529	GREENSBORO	NC		09/29/2011		648,133	0	0	0	0	0	0	0	54,711	0	0	0
3425579	DURHAM	NC		10/19/2012		1,636,776	0	0	0	0	0	0	0	13,768	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,164,500	0	0	0	0	0	0	0	57,301	0	0	0
3425591	MONROE	NC		12/18/2012		1,193,537	0	0	0	0	0	0	0	24,065	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,072,505	0	0	0	0	0	0	0	29,199	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,114,565	0	0	0	0	0	0	0	38,318	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		1,142,921	0	0	0	0	0	0	0	76,599	0	0	0
3425754	CONCORD	NC		05/07/2015		3,370,228	0	0	0	0	0	0	0	26,357	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,129,304	0	0	0	0	0	0	0	36,376	0	0	0
3425875	RALEIGH	NC		12/22/2016		745,414	0	0	0	0	0	0	0	23,556	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		1,258,236	0	0	0	0	0	0	0	14,194	0	0	0
3426080	WILMINGTON	NC		06/13/2019		5,233,118	0	0	0	0	0	0	0	41,746	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		1,001,012	0	0	0	0	0	0	0	11,292	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		555,639	0	0	0	0	0	0	0	19,691	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,043,698	0	0	0	0	0	0	0	42,534	0	0	0
3625484	WESTLAKE	OH		12/27/2010		1,059,091	0	0	0	0	0	0	0	98,733	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		2,135,787	0	0	0	0	0	0	0	45,149	0	0	0
3625566	COLUMBUS	OH		07/13/2012		1,013,838	0	0	0	0	0	0	0	92,024	0	0	0

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

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,770,390	0	0	0	0	0	0	0	37,730	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,367,527	0	0	0	0	0	0	0	33,682	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		22,481,869	0	0	0	0	0	0	0	202,647	0	0	0
3625680	HUDSON	OH		03/21/2014		1,222,873	0	0	0	0	0	0	0	18,438	0	0	0
3625688	MASON	OH		06/09/2014		1,685,193	0	0	0	0	0	0	0	35,813	0	0	0
3625764	DAYTON	OH		06/10/2015		2,982,958	0	0	0	0	0	0	0	58,051	0	0	0
3625773	MASON	OH		07/09/2015		1,774,217	0	0	0	0	0	0	0	33,984	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,840,967	0	0	0	0	0	0	0	43,944	0	0	0
3625835	DAYTON	OH		06/17/2016		965,767	0	0	0	0	0	0	0	18,798	0	0	0
3625845	WELLINGTON	OH		08/02/2016		4,678,057	0	0	0	0	0	0	0	48,535	0	0	0
3625850	MORAINE	OH		09/09/2016		1,158,552	0	0	0	0	0	0	0	12,225	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,158,552	0	0	0	0	0	0	0	12,225	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,966,927	0	0	0	0	0	0	0	31,948	0	0	0
3625886	MENTOR	OH		02/07/2017		3,086,039	0	0	0	0	0	0	0	13,521	0	0	0
3625909	COLUMBUS	OH		05/16/2017		943,502	0	0	0	0	0	0	0	27,642	0	0	0
3625922	BLUE ASH	OH		07/07/2017		20,820,854	0	0	0	0	0	0	0	142,262	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,785,563	0	0	0	0	0	0	0	15,754	0	0	0
3625961	HILLIARD	OH		11/29/2017		3,456,032	0	0	0	0	0	0	0	32,456	0	0	0
3625986	HILLIARD	OH		03/29/2018		4,922,153	0	0	0	0	0	0	0	44,486	0	0	0
3625992	MENTOR	OH		05/02/2018		1,907,724	0	0	0	0	0	0	0	16,433	0	0	0
3626018	ELYRIA	OH		08/07/2018		7,024,949	0	0	0	0	0	0	0	58,524	0	0	0
3626019	ELYRIA	OH		08/07/2018		899,702	0	0	0	0	0	0	0	21,301	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,768,881	0	0	0	0	0	0	0	14,927	0	0	0
3626037	VANDALIA	OH		12/06/2018		4,182,352	0	0	0	0	0	0	0	33,861	0	0	0
3626040	MIAMISBURG	OH		12/13/2018		4,181,705	0	0	0	0	0	0	0	28,344	0	0	0
3626041	LORAIN	OH		12/14/2018		1,650,187	0	0	0	0	0	0	0	28,736	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,873,430	0	0	0	0	0	0	0	36,414	0	0	0
3626059	FAIRBORN	OH		03/21/2019		707,690	0	0	0	0	0	0	0	8,769	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,800,000	0	0	0	0	0	0	0	22,388	0	0	0
3626132	VANDALIA	OH		03/12/2020		0	0	0	0	0	0	0	0	51,947	0	0	0
3626139	COLUMBUS	OH		04/14/2020		0	0	0	0	0	0	0	0	8,121	0	0	0
3626143	NEW ALBANY	OH		06/03/2020		0	0	0	0	0	0	0	0	9,970	0	0	0
3725792	TULSA	OK		09/29/2015		2,518,351	0	0	0	0	0	0	0	19,004	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		775,076	0	0	0	0	0	0	0	26,294	0	0	0
3726011	DUNCAN	OK		07/24/2018		3,073,028	0	0	0	0	0	0	0	55,557	0	0	0
3825692	SALEM	OR		07/25/2014		1,291,064	0	0	0	0	0	0	0	64,508	0	0	0
3825787	FLORENCE	OR		08/31/2015		623,124	0	0	0	0	0	0	0	24,713	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,868,740	0	0	0	0	0	0	0	20,456	0	0	0
3825869	SALEM	OR		12/02/2016		1,491,681	0	0	0	0	0	0	0	24,195	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,417,132	0	0	0	0	0	0	0	23,317	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,357,666	0	0	0	0	0	0	0	19,865	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3826039	PORTLAND	OR		12/12/2018		1,914,525	0	0	0	0	0	0	0	24,548	0	0	0
3826142	MCMINNVILLE	OR		05/28/2020		0	0	0	0	0	0	0	0	57,911	0	0	0
3826144	OREGON CITY	OR		06/08/2020		0	0	0	0	0	0	0	0	13,571	0	0	0
3925757	LANGHORNE	PA		05/15/2015		630,961	0	0	0	0	0	0	0	61,699	0	0	0
3925776	MERCER	PA		07/15/2015		1,118,528	0	0	0	0	0	0	0	21,425	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,782,994	0	0	0	0	0	0	0	34,389	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,238,528	0	0	0	0	0	0	0	18,725	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		6,033,785	0	0	0	0	0	0	0	38,805	0	0	0
3926013	PITTSBURGH	PA		07/26/2018		5,471,041	0	0	0	0	0	0	0	45,780	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,961,887	0	0	0	0	0	0	0	18,691	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		3,285,145	0	0	0	0	0	0	0	41,143	0	0	0
4124976	LEXINGTON	SC		01/14/2003		350,581	0	0	0	0	0	0	0	25,772	0	0	0
4125556	ROCK HILL	SC		05/17/2012		3,509,136	0	0	0	0	0	0	0	65,583	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,711,520	0	0	0	0	0	0	0	34,818	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,323,201	0	0	0	0	0	0	0	17,879	0	0	0
4125782	FLORENCE	SC		07/30/2015		4,101,724	0	0	0	0	0	0	0	77,835	0	0	0
4125797	LEXINGTON	SC		11/10/2015		871,555	0	0	0	0	0	0	0	15,949	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		1,005,904	0	0	0	0	0	0	0	6,382	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018		6,599,734	0	0	0	0	0	0	0	60,999	0	0	0
4126140	GREER	SC		04/28/2020		0	0	0	0	0	0	0	0	153,823	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		399,967	0	0	0	0	0	0	0	27,838	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,465,029	0	0	0	0	0	0	0	39,623	0	0	0
4325739	NASHVILLE	TN		02/25/2015		1,429,789	0	0	0	0	0	0	0	63,017	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		473,145	0	0	0	0	0	0	0	16,945	0	0	0
4326090	COLUMBIA	TN		07/30/2019		17,869,349	0	0	0	0	0	0	0	101,547	0	0	0
4425173	EL PASO	TX		09/28/2005		199,959	0	0	0	0	0	0	0	60,690	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		856,699	0	0	0	0	0	0	0	25,116	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,649,308	0	0	0	0	0	0	0	25,960	0	0	0
4425405	HOUSTON	TX		07/10/2008		711,758	0	0	0	0	0	0	0	18,029	0	0	0
4425421	HOUSTON	TX		10/15/2008		5,917,279	0	0	0	0	0	0	0	52,703	0	0	0
4425463	EL PASO	TX		09/16/2010		994,602	0	0	0	0	0	0	0	24,350	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		1,563,016	0	0	0	0	0	0	0	83,816	0	0	0
4425478	EL PASO	TX		12/06/2010		1,429,353	0	0	0	0	0	0	0	33,519	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		2,434,138	0	0	0	0	0	0	0	44,558	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,082,896	0	0	0	0	0	0	0	17,799	0	0	0
4425633	KATY	TX		06/26/2013		1,631,503	0	0	0	0	0	0	0	40,057	0	0	0
4425652	CONROE	TX		09/30/2013		837,754	0	0	0	0	0	0	0	10,814	0	0	0
4425660	EL PASO	TX		10/31/2013		1,309,502	0	0	0	0	0	0	0	20,366	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		5,168,816	0	0	0	0	0	0	0	77,057	0	0	0
4425670	CARROLLTON	TX		12/23/2013		3,166,723	0	0	0	0	0	0	0	71,566	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,396,595	0	0	0	0	0	0	0	29,289	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,256,721	0	0	0	0	0	0	0	26,384	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425779	AUSTIN	TX		07/27/2015		892,098	0	0	0	0	0	0	0	10,255	0	0	0
4425799	HOUSTON	TX		11/19/2015		969,842	0	0	0	0	0	0	0	17,791	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,592,284	0	0	0	0	0	0	0	28,969	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		1,816,693	0	0	0	0	0	0	0	41,284	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		2,000,488	0	0	0	0	0	0	0	36,190	0	0	0
4425847	LAREDO	TX		08/24/2016		4,078,543	0	0	0	54,077	54,077	0	0	28,535	0	0	0
4425857	HUMBLE	TX		09/28/2016		877,443	0	0	0	0	0	0	0	14,869	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		3,399,072	0	0	0	0	0	0	0	41,934	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017		1,111,772	0	0	0	0	0	0	0	17,244	0	0	0
4425893	AUSTIN	TX		03/15/2017		3,188,956	0	0	0	0	0	0	0	10,498	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,662,284	0	0	0	0	0	0	0	17,060	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,591,918	0	0	0	0	0	0	0	45,638	0	0	0
4425973	LEWISVILLE	TX		01/18/2018		1,088,866	0	0	0	0	0	0	0	16,113	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,526,129	0	0	0	0	0	0	0	13,155	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018		3,142,369	0	0	0	0	0	0	0	18,458	0	0	0
4426002	HOUSTON	TX		06/20/2018		2,962,321	0	0	0	0	0	0	0	26,705	0	0	0
4426007	PLANO	TX		07/11/2018		1,897,291	0	0	0	0	0	0	0	25,447	0	0	0
4426035	EL PASO	TX		11/29/2018		7,751,749	0	0	0	0	0	0	0	65,113	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		3,705,649	0	0	0	0	0	0	0	19,668	0	0	0
4426048	SAN ANTONIO	TX		02/14/2019		4,344,762	0	0	0	0	0	0	0	35,859	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,934,913	0	0	0	0	0	0	0	15,766	0	0	0
4426071	DALLAS	TX		04/26/2019		1,347,979	0	0	0	0	0	0	0	10,633	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,735,897	0	0	0	0	0	0	0	14,396	0	0	0
4426107	BOERNE	TX		09/24/2019		1,904,396	0	0	0	0	0	0	0	24,081	0	0	0
4426114	EL PASO	TX		11/05/2019		5,450,000	0	0	0	0	0	0	0	32,554	0	0	0
4426120	AUSTIN	TX		12/10/2019		2,275,000	0	0	0	0	0	0	0	30,987	0	0	0
4426135	SAN ANTONIO	TX		03/23/2020		0	0	0	0	0	0	0	0	15,844	0	0	0
4426137	SAN MARCOS	TX		04/02/2020		0	0	0	0	0	0	0	0	74,898	0	0	0
4426145	AUSTIN	TX		06/18/2020		0	0	0	0	0	0	0	0	27,487	0	0	0
4525762	MURRAY	UT		05/29/2015		929,478	0	0	0	0	0	0	0	40,169	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		2,201,229	0	0	0	0	0	0	0	111,754	0	0	0
4526113	LINDON	UT		10/28/2019		998,054	0	0	0	0	0	0	0	5,995	0	0	0
4625460	BARRE	VT		08/26/2010		534,598	0	0	0	0	0	0	0	161,539	0	0	0
4725354	DALE CITY	VA		10/29/2007		782,790	0	0	0	0	0	0	0	12,987	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,060,845	0	0	0	0	0	0	0	22,268	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,457,117	0	0	0	0	0	0	0	28,945	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,237,149	0	0	0	0	0	0	0	18,092	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		2,938,547	0	0	0	0	0	0	0	21,678	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		3,540,960	0	0	0	0	0	0	0	43,862	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,442,884	0	0	0	0	0	0	0	20,263	0	0	0
4725705	RICHMOND	VA		09/30/2014		708,541	0	0	0	0	0	0	0	33,983	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,077,267	0	0	0	0	0	0	0	42,030	0	0	0

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4725865	RICHMOND	VA		11/21/2016		1,158,289	0	0	0	0	0	0	0	44,218	0	0	0
4726006	CHESTER	VA		06/28/2018		4,747,527	0	0	0	0	0	0	0	40,890	0	0	0
4726075	HAMPTON	VA		05/03/2019		3,790,587	0	0	0	0	0	0	0	30,924	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		2,200,709	0	0	0	0	0	0	0	87,561	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,100,881	0	0	0	0	0	0	0	33,637	0	0	0
4825717	RENTON	WA		11/14/2014		2,402,710	0	0	0	0	0	0	0	28,638	0	0	0
4825760	SPOKANE	WA		05/21/2015		4,549,837	0	0	0	0	0	0	0	53,278	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,564,917	0	0	0	0	0	0	0	22,152	0	0	0
4825826	VANCOUVER	WA		04/28/2016		782,658	0	0	0	0	0	0	0	11,025	0	0	0
4826118	KIRKLAND	WA		11/21/2019		1,350,000	0	0	0	0	0	0	0	28,281	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,739,295	0	0	0	0	0	0	0	39,066	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,333,086	0	0	0	0	0	0	0	38,734	0	0	0
5025947	MENOMONEE FALLS	WI		10/05/2017		9,126,763	0	0	0	0	0	0	0	211,340	0	0	0
5025994	MILWAUKEE	WI		05/10/2018		9,914,572	0	0	0	0	0	0	0	121,991	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		427,085	0	0	0	0	0	0	0	39,541	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		679,735	0	0	0	0	0	0	0	22,817	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,454,420	0	0	0	0	0	0	0	45,468	0	0	0
5325965	LUBBOCK	TX		12/19/2017		5,941,009	0	0	0	62,112	62,112	0	0	86,274	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		4,991,398	0	0	0	0	0	0	0	93,158	0	0	0
5326116	VIRGINIA BEACH	VA		11/13/2019		10,465,000	0	0	0	0	0	0	0	132,236	0	0	0
5326128	COLUMBIA	SC		12/20/2019		5,500,000	0	0	0	0	0	0	0	119,446	0	0	0
0299999. Total - Mortgages With Partial Repayments						904,904,844	0	0	0	213,661	213,661	0	0	15,110,431	0	0	0
0599999. Total Mortgages						909,146,010	0	0	0	213,661	213,661	0	3,538,728	18,649,159	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
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	RETURN OF CAPITAL	01/01/2018	09/04/2020	0	0	0	0	0	0	0	193,242	193,242	0	0	0	0
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	0	193,242	193,242	0	0	0	0
4899999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	193,242	193,242	0	0	0	0
5099999. Totals							0	0	0	0	0	0	0	193,242	193,242	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. States, Territories and Possessions									
022555 XE 1	ALVORD CA UNIF SCH DIST SCHOOL DISTRICT		08/28/2020	RBC Capital Markets		4,000,000	4,000,000	0	1FE
16772P CX 2	CHICAGO ILLINOIS TRANSIT AUTH GENERAL		08/28/2020	Goldman Sachs & Co		2,500,000	2,500,000	0	1FE
419792 ZF 6	STATE OF HAWAII GENERAL OBLIGATION 2.2		08/06/2020	Bank of America		8,500,000	8,500,000	0	1FE
421290 6H 5	HAYWARD CA UNIF SCH DIST SCHOOL DISTRICT		08/27/2020	RBC Capital Markets		6,500,000	6,500,000	0	1FE
524803 BB 8	LEHIGH CNTY AUTH WTR & SWR REV 3.482%		09/04/2020	RBC Capital Markets		3,008,550	3,000,000	0	1FE
524803 BC 6	LEHIGH CNTY AUTH WTR & SWR REV 3.632%		09/03/2020	RBC Capital Markets		3,000,000	3,000,000	0	1FE
54628C MV 1	LOUISIANA ST LOCAL GOVT ENVRNM WATER 2		07/31/2020	J P Morgan & Co		3,500,000	3,500,000	0	1FE
59259Y DK 2	METROPOLITAN TRANS AUTH NY BUILD AMERICA		07/15/2020	Morgan Stanley Dean Witter		7,770,210	7,000,000	74,744	1FE
59334P JT 5	MIAMI-DADE CNTY FL TRANSIT SAL GENERAL		08/27/2020	Morgan Stanley Dean Witter		5,903,940	6,000,000	0	1FE
64972E RA 9	NEW YORK CITY NY HSG DEV CORP MULTIFAMIL		08/13/2020	Barclays		3,000,000	3,000,000	0	1FE
76221T NA 3	RHODE ISLAND ST HSG & MTGE FIN MULTIFAMI		08/26/2020	RBC Capital Markets		3,000,000	3,000,000	0	1FE
83715A AY 5	SOUTH CAROLINA ST STUDENT LOAN STUDENT L		08/06/2020	RBC Capital Markets		5,000,000	5,000,000	0	1FE
929833 BZ 3	WACO TX EDUCTNL FIN CORP REVEN HIGHER ED		08/07/2020	Morgan Stanley Dean Witter		5,000,000	5,000,000	0	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						60,682,700	60,000,000	74,744	XXX
Bonds - Industrial and Miscellaneous									
00206R BH 4	AT&T INC 4.300% 12/15/42		07/27/2020	Citi Global Markets Inc		1,170,530	1,000,000	5,256	2FE
00206R KE 1	AT&T INC 3.300% 02/01/52		07/27/2020	Deutsche Bank Securities		1,998,840	2,000,000	0	2FE
037833 EA 4	APPLE INC 2.550% 08/20/60		08/13/2020	J P Morgan & Co		4,946,650	5,000,000	0	1FE
038413 AA 8	AQUA FINANCE TRUST 2020-AA A 1.900% 0		08/19/2020	KeyBanc Capital Markets		2,999,446	3,000,000	0	1FE
038413 AB 6	AQUA FINANCE TRUST 2020-AA B 2.790% 0		08/19/2020	KeyBanc Capital Markets		1,749,458	1,750,000	0	1FE
038779 AB 0	ARBYS FUNDING LLC 2020-1A A2 3.237% 0		07/23/2020	Barclays		1,000,000	1,000,000	0	2FE
05369A AH 4	AVIATION CAPITAL GROUP 144A 5.500% 12/		07/07/2020	J P Morgan & Co		2,971,170	3,000,000	0	2FE
05526D BT 1	BAT CAPITAL CORP 3.734% 09/25/40		09/22/2020	Deutsche Bank Securities		2,000,000	2,000,000	0	2FE
09261W AQ 7	BLACKROCK DLF IX 2020-1 0.000% 07/21/3		09/17/2020	Direct		569,595	569,595	0	6Z
09748R AA 6	BOJANGLES ISSUER, LLC 2020-1A A2 3.832		09/29/2020	Barclays		6,000,000	6,000,000	0	2FE
10805@ AA 2	BRIDGE INVESTMENT GROUP LLC Senior Secur		07/22/2020	Deutsche Bank Securities		3,000,000	3,000,000	0	1FE
10805@ AB 0	BRIDGE INVESTMENT GROUP LLC Senior Secur		07/22/2020	Deutsche Bank Securities		1,000,000	1,000,000	0	1FE
110122 CT 3	BRISTOL-MYERS SQUIBB 3.950% 10/15/20		07/17/2020	Tax Free Exchange		2,523,524	2,500,000	0	1FE
110122 DA 3	BRISTOL-MYERS SQUIBB 4.000% 08/15/23		07/17/2020	Tax Free Exchange		2,011,987	2,000,000	0	1FE
110122 DE 5	BRISTOL-MYERS SQUIBB 3.900% 02/20/28		07/17/2020	Tax Free Exchange		8,029,076	8,000,000	0	1FE
125523 BZ 2	CIGNA CORP 4.500% 02/25/26		07/14/2020	Tax Free Exchange		3,025,584	3,000,000	0	2FE
125523 CB 4	CIGNA CORP 3.400% 03/01/27		07/14/2020	Tax Free Exchange		2,017,022	2,000,000	0	2FE
12563L AN 7	CLI FUNDING LLC 2020-1A A 2.080% 09/18		08/27/2020	Bank of America		4,497,927	4,500,000	0	1FE
260543 DD 2	DOW CHEMICAL CO 3.600% 11/15/50		08/17/2020	Citi Global Markets Inc		1,985,200	2,000,000	0	2FE
289338 AB 1	ELM TRUST 2020-3A A2 2.954% 08/20/29		08/26/2020	KeyBanc Capital Markets		3,799,910	3,800,000	0	1FE
29379V CA 9	ENTERPRISE PRODUCTS OPERATING 3.200% 0		07/30/2020	J P Morgan & Co		4,961,650	5,000,000	0	2FE
316773 DB 3	FIFTH THIRD BANCORP 4.500% Perpet		07/27/2020	Morgan Stanley Dean Witter		2,000,000	2,000,000	0	3FE
33851K AC 0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.00		08/13/2020	Goldman Sachs & Co		2,570,313	2,500,000	4,167	1FE
36150J AE 0	GBG LLC 144A 4.100% 09/01/50		09/22/2020	Raymond James & Associates		5,000,000	5,000,000	0	1FE
36259V AB 9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A		09/18/2020	Goldman Sachs & Co		2,576,172	2,500,000	6,042	1FE
37959P AA 5	GLOBAL SC FINANCE SRL 2020-1A A 2.170%		09/02/2020	RBC Capital Markets		6,999,669	7,000,000	0	1FE
37959P AC 1	GLOBAL SC FINANCE SRL 2020-2A A 2.260%		09/23/2020	Deutsche Bank Securities		2,998,864	3,000,000	0	2FE
37959P AD 9	GLOBAL SC FINANCE SRL 2020-2A B 3.320%		09/23/2020	Deutsche Bank Securities		999,728	1,000,000	0	2FE
38173M AA 0	GOLUB CAPITAL BDC 3.375% 04/15/24		09/29/2020	J P Morgan & Co		4,996,000	5,000,000	0	2FE
40065F DJ 0	GUAM GOVT WTRWKS AUTH WTR & WS WATER 3		08/19/2020	Citi Global Markets Inc		5,000,000	5,000,000	0	2FE
40439H AB 5	HIN TIMESHARE TRUST 2020-A B 2.230% 10		09/04/2020	Bank of America		3,749,035	3,750,000	0	1FE

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
40439H AC 3	HIN TIMESHARE TRUST 2020-A C 3.420% 10		09/04/2020	Bank of America		1,999,739	2,000,000	0	2FE
46284V AN 1	IRON MOUNTAIN INC 144A 4.500% 02/15/31		08/11/2020	RW Baird		1,007,500	1,000,000	0	3FE
46591X AC 9	JP MORGAN MORTGAGE TRUST 2020-7 A3 3.0		09/18/2020	J P Morgan & Co		2,987,906	2,900,000	7,008	1FE
477164 AA 5	JETBLUE AIRWAYS CORP SER 1A 4.000% 11/		08/03/2020	Various		3,017,500	3,000,000	0	1FE
525015 AC 7	LEHIGH UNIVERSITY 2.703% 11/15/50		08/13/2020	Wells Fargo Securities		8,000,000	8,000,000	0	1FE
55400E AB 5	MVWOT 2020-1A B 2.730% 10/20/37		07/13/2020	Credit Suisse		1,556,785	1,557,000	0	1FE
55400E AC 3	MVWOT 2020-1A C 4.210% 10/20/37		07/13/2020	Credit Suisse		1,499,870	1,500,000	0	2FE
59156R CA 4	METLIFE INC 3.850% Perpet		09/15/2020	Various		6,502,500	6,500,000	374	2FE
682441 AB 6	ONEAMERICA FINL PARTNERS 144A 4.250% 1		09/14/2020	Goldman Sachs & Co		10,061,210	10,000,000	0	2FE
68902V AM 9	OTIS WORLDWIDE CORP 3.362% 02/15/50		09/08/2020	Tax Free Exchange		4,007,872	4,000,000	0	2FE
70339P AA 7	PATTERN ENERGY OP LP/PAT 144A 4.500% 0		07/15/2020	RBC Capital Markets		2,026,250	2,000,000	0	3FE
737679 C* 9	POTOMAC ELEC PWR CO 3.280% 09/23/50		09/23/2020	SCOTIABANK		7,000,000	7,000,000	0	1FE
74275# AC 3	PRISA II LHC LLC SENIOR UNSECURED NOTES		09/28/2020	J P Morgan & Co		6,000,000	6,000,000	0	2Z
74992* AF 2	RXR REALTY LLC SENIOR SECURED NOTES 5		07/16/2020	Goldman Sachs & Co		6,000,000	6,000,000	0	2Z
78147# AC 0	RUMPKE CONSOLIDATED COMPANIES SENIOR SEC		09/24/2020	Wells Fargo Securities		2,000,000	2,000,000	0	2Z
78403D AR 1	SBA TOWER TRUST 144A 2.328% 01/15/28		07/09/2020	Barclays		2,000,000	2,000,000	0	1FE
784054 AD 0	SCF EQUIPMENT TRUST LLC 2020-1A B 2.0		08/11/2020	Bank of America		2,799,093	2,800,000	0	1FE
784054 AE 8	SCF EQUIPMENT TRUST LLC 2020-1A C 2.6		08/11/2020	Bank of America		3,599,713	3,600,000	0	1FE
826525 AB 3	SIERRA RECEIVABLES FUNDING CO 2020-2A B		08/03/2020	Credit Suisse		2,999,207	3,000,000	0	1FE
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C		08/03/2020	Credit Suisse		1,999,751	2,000,000	0	2FE
842587 DF 1	SOUTHERN CO 4.000% 01/15/51		09/15/2020	Wells Fargo Securities		500,000	500,000	0	2FE
87407R AC 0	TAL ADVANTAGE VII LLC 2020-1A B 3.290%		09/09/2020	Wells Fargo Securities		2,749,388	2,750,000	0	2FE
88167H AF 3	TESLA AUTO LEASE TRUST 2020-A C 1.680%		07/30/2020	Deutsche Bank Securities		1,999,744	2,000,000	0	1FE
88167H AG 1	TESLA AUTO LEASE TRUST 2020-A D 2.330%		07/30/2020	Deutsche Bank Securities		1,749,971	1,750,000	0	2FE
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A		08/04/2020	RBC Capital Markets		1,999,661	2,000,000	0	1FE
883203 CC 3	TEXTRON INC 2.450% 03/15/31		08/03/2020	Citi Global Markets Inc		998,770	1,000,000	0	2FE
92203# AZ 1	THE VANGUARD GROUP SR UNSEC NOTES 3.25		08/19/2020	J P Morgan & Co		10,000,000	10,000,000	0	1Z
95002T AA 2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1		07/15/2020	Wells Fargo Securities		2,582,031	2,500,000	5,833	1FE
G8655* AA 2	TPG PARTNER HOLDINGS LP SENIOR UNSECURED		09/09/2020	Goldman Sachs & Co		2,000,000	2,000,000	0	1FE
G8655* AB 0	TPG PARTNER HOLDINGS LP SENIOR UNSECURED		09/09/2020	Goldman Sachs & Co		2,000,000	2,000,000	0	1FE
09784Y AA 6	BONAVISTA ENERGY CORPORATION 8.000% 08	A	08/11/2020	Tax Free Exchange		1,671,668	1,679,900	0	6Z
09784Y AC 2	BONAVISTA ENERGY CORPORATION PIK CONVERT	A	08/11/2020	Tax Free Exchange		1,079,607	839,900	0	6Z
98462Y AD 2	YAMANA GOLD INC 4.625% 12/15/27	A	08/24/2020	280 Securities		446,693	410,000	3,740	2FE
05523R AE 7	BAE SYSTEMS PLC 144A 3.000% 09/15/50	D	09/08/2020	Barclays		1,970,740	2,000,000	0	2FE
12807C AA 1	CAL FUNDING IV LTD 2020-1A A 2.220% 0	D	09/01/2020	Wells Fargo Securities		3,999,096	4,000,000	0	1FE
38138B AQ 3	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2R	D	09/10/2020	Wells Fargo Securities		5,000,000	5,000,000	0	1FE
67591Y AN 9	OCTAGON INVESTMENT PARTNERS 38 2018-1A A	D	08/20/2020	Bank of America		5,000,000	5,000,000	0	1FE
69355D AN 7	PPM CLO, LTD 2018-1A B1R 2.312% 07/15/	D	09/15/2020	Goldman Sachs & Co		5,000,000	5,000,000	0	1FE
87656X C* 0	TATE & LYLE INTL FINANCE 2.910% 08/06/	D	08/06/2020	Bank of America		2,000,000	2,000,000	0	2Z
87656X C@ 8	TATE & LYLE INTL FINANCE 3.010% 08/06/	D	08/06/2020	Bank of America		3,000,000	3,000,000	0	2Z
3899999. Total - Bonds - Industrial and Miscellaneous						231,959,615	231,156,395	32,420	XXX
8399997. Total - Bonds - Part 3						292,642,315	291,156,395	107,164	XXX
8399999. Total - Bonds						292,642,315	291,156,395	107,164	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
74460W 53 7	PUBLIC STORAGE PREFERRED		08/11/2020	Bank of America	80,000.000	2,000,000	0.00	0	2FE
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
8999997. Total - Preferred Stocks - Part 3						2,000,000	XXX	0	XXX
8999999. Total - Preferred Stocks						2,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Other									
09784Y 40 5	BONAVISTA ENERGY CORPORATION COMMON STOC	A	08/11/2020	Tax Free Exchange	533,701.000	1,439,193	XXX	0	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,439,193	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,439,193	XXX	0	XXX
9799999. Total - Common Stocks						1,439,193	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,439,193	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						296,081,508	XXX	107,164	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
36194N LU 1	GN AU1239 2.850% 07/01/33		09/01/2020.	Paydown		74,378	74,378	74,750	74,661	0	(283)	0	(283)	0	74,378	0	0	0	1,413	07/01/2033.	1
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		09/15/2020.	Paydown		43,768	43,768	44,575	44,367	0	(599)	0	(599)	0	43,768	0	0	0	881	09/15/2041.	1
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		09/01/2020.	Paydown		46,020	46,020	47,660	47,215	0	(1,195)	0	(1,195)	0	46,020	0	0	0	1,209	03/15/2037.	1
36230M FL 6	GN 752871 3.850% 07/15/36		09/01/2020.	Paydown		45,097	45,097	46,900	46,474	0	(1,378)	0	(1,378)	0	45,097	0	0	0	1,158	07/15/2036.	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		09/15/2020.	Redemption 100.0000		60,728	60,728	60,728	60,728	0	0	0	0	0	60,728	0	0	0	1,916	06/15/2030.	1
38373M 2F 6	GNMA 2008-80 IO 1.576% 04/16/50		09/01/2020.	Paydown		0	0	1,126	1,070	0	(1,070)	0	(1,070)	0	0	0	0	0	169	04/16/2050.	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		09/01/2020.	Paydown		249,963	249,963	244,424	247,883	0	2,079	0	2,079	0	249,963	0	0	0	9,018	11/20/2032.	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		09/01/2020.	Paydown		75,555	75,555	78,459	76,210	0	(655)	0	(655)	0	75,555	0	0	0	2,983	07/20/2032.	1
38375C BD 1	GNMA 2012-57 DA 5.359% 04/20/42		09/01/2020.	Paydown		156,037	156,037	170,763	162,100	0	(6,063)	0	(6,063)	0	156,037	0	0	0	5,532	04/20/2042.	1
38376G 2H 2	GNMA 2011-92 C 3.841% 04/16/52		09/01/2020.	Paydown		1,142,915	1,142,915	1,127,780	1,134,950	0	7,965	0	7,965	0	1,142,915	0	0	0	32,730	04/16/2052.	1
38376G A7 5	GNMA 2011-10 AC 3.622% 11/16/44		08/01/2020.	Paydown		9,401	9,401	10,211	10,055	0	(655)	0	(655)	0	9,401	0	0	0	203	11/16/2044.	1
38376G S2 7	GNMA 2011-67 CA 4.086% 12/16/51		09/01/2020.	Paydown		112,755	112,755	114,710	114,986	0	(2,231)	0	(2,231)	0	112,755	0	0	0	2,605	12/16/2051.	1
38376G S3 5	GNMA 2011-67 D 4.086% 12/16/51		09/01/2020.	Paydown		1,089,964	1,089,964	1,097,234	1,098,472	0	(8,508)	0	(8,508)	0	1,089,964	0	0	0	25,181	12/16/2051.	1
38376G U2 4	GNMA 2011-77 D 4.149% 10/16/45		09/01/2020.	Paydown		37,504	37,504	37,297	37,427	0	77	0	77	0	37,504	0	0	0	1,043	10/16/2045.	1
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40		09/01/2020.	Paydown		184,935	184,935	195,337	187,803	0	(2,868)	0	(2,868)	0	184,935	0	0	0	4,917	07/20/2040.	1
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39		08/01/2020.	Paydown		284,963	284,963	300,814	285,886	0	(923)	0	(923)	0	284,963	0	0	0	6,917	12/20/2039.	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		09/01/2020.	Paydown		35,435	35,435	35,435	35,435	0	0	0	0	0	35,435	0	0	0	827	10/16/2033.	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42		09/01/2020.	Paydown		48,422	48,422	48,785	48,615	0	(193)	0	(193)	0	48,422	0	0	0	1,049	05/16/2042.	1
0599999.	Total - Bonds - U.S. Government					3,697,840	3,697,840	3,736,988	3,714,337	0	(16,500)	0	(16,500)	0	3,697,840	0	0	0	99,751	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A		07/01/2020.	Redemption 100.0000		120,000	120,000	117,679	118,125	0	35	0	35	0	118,160	0	1,840	1,840	2,888	12/01/2037.	1FE
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		08/01/2020.	Redemption 100.0000		327,798	327,798	327,798	327,798	0	0	0	0	0	327,798	0	0	0	6,326	02/01/2042.	1FE
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV 3.650% 0		09/01/2020.	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,246	08/01/2025.	1FE
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2		09/01/2020.	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	403	11/01/2027.	1FE
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS 3.400%		09/01/2020.	Redemption 100.0000		25,194	25,194	25,194	25,194	0	0	0	0	0	25,194	0	0	0	20,121	11/01/2045.	1FE
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS 3.850%		09/01/2020.	Redemption 100.0000		9,870	9,870	9,870	9,870	0	0	0	0	0	9,870	0	0	0	253	07/01/2057.	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		09/15/2020.	Redemption 100.0000		14,070	14,070	14,070	14,070	0	0	0	0	0	14,070	0	0	0	365	06/15/2045.	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		07/01/2020.	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,780	01/01/2030.	1FE
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series		09/01/2020.	Redemption 100.0000		94,188	94,188	94,188	94,188	0	0	0	0	0	94,188	0	0	0	11,781	07/01/2037.	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		09/01/2020.	Redemption 100.0000		28,345	28,345	26,274	26,671	0	46	0	46	0	26,717	0	1,628	1,628	520	07/01/2037.	1FE
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DE 4.416%		09/01/2020.	Redemption 100.0000		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	97,814	09/01/2037.	1FE
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE 3.242%		09/01/2020.	Redemption 100.0000		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	31,691	09/01/2048.	1FE
57419R M2 8	MARYLAND ST CMNTY DEV ADMIN DE 3.750%		09/01/2020.	Redemption 100.0000		7,933	7,933	7,933	7,933	0	0	0	0	0	7,933	0	0	0	198	03/01/2059.	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		07/01/2020.	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	445	07/01/2031.	1FE
60416Q GV 0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/		09/01/2020.	Redemption 100.0000		203,675	203,675	203,675	203,675	0	0	0	0	0	203,675	0	0	0	4,382	06/01/2047.	1FE
60416Q HR 8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY H		09/01/2020.	Redemption 100.0000		159,886	159,886	159,886	159,886	0	0	0	0	0	159,886	0	0	0	19,330	08/01/2049.	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		09/01/2020.	Redemption 100.0000		48,498	48,498	43,489	44,611	0	120	0	120	0	44,731	0	3,767	3,767	817	10/01/2034.	1FE
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011		08/01/2020.	Redemption 100.0000		200,000	200,000	202,706	200,698	0	(226)	0	(226)	0	200,472	0	(472)	(472)	7,969	10/01/2033.	1FE
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		08/01/2020.	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,417	01/01/2034.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
64469D B6 7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40	..	09/01/2020.	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	564	01/01/2040.	1FE
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3	..	09/01/2020.	Redemption 100.0000		190,000	190,000	199,025	193,416	0	(599)	0	(599)	0	192,817	0	(2,817)	(2,817)	8,125	07/01/2034.	1FE
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/	..	09/01/2020.	Redemption 100.0000		96,043	96,043	96,043	96,043	0	0	0	0	0	96,043	0	0	0	1,895	08/01/2038.	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3	..	09/01/2020.	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	3,018	09/01/2032.	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3	..	07/01/2020.	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,944	01/01/2029.	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES	..	09/01/2020.	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,017	11/01/2041.	1FE
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF) 4.750%	..	07/15/2020.	Redemption 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	166,250	07/15/2022.	1FE
762323 AL 7	RHODE ISLAND ST STUDENT LOAN A 4.283%	..	08/04/2020.	Call 100.0000		940,000	940,000	940,000	940,000	0	0	0	0	0	940,000	0	0	0	27,175	12/01/2034.	1FE
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC 2.752% 07/	..	07/01/2020.	Redemption 100.0000		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,192	07/01/2021.	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	..	07/01/2020.	Redemption 100.0000		65,000	65,000	67,452	66,347	0	(116)	0	(116)	0	66,231	0	(1,231)	(1,231)	2,600	07/01/2025.	1FE
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700%	..	08/12/2020.	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,424	11/01/2036.	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	..	09/01/2020.	Redemption 100.0000		95,000	95,000	95,252	95,041	0	(26)	0	(26)	0	95,015	0	(15)	(15)	4,784	01/01/2030.	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0	..	09/01/2020.	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	2,756	03/01/2039.	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B	..	09/01/2020.	Redemption 100.0000		30,758	30,758	30,758	30,758	0	0	0	0	0	30,758	0	0	0	582	04/25/2042.	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A	..	09/25/2020.	Redemption 100.0000		134,579	134,579	134,579	134,579	0	0	0	0	0	134,579	0	0	0	2,542	06/25/2042.	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/	..	09/25/2020.	Redemption 100.0000		98,733	98,733	98,733	98,733	0	0	0	0	0	98,733	0	0	0	2,122	11/25/2039.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					7,719,570	7,719,570	7,724,604	7,717,636	0	(766)	0	(766)	0	7,716,870	0	2,700	2,700	449,736	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220%	..	09/01/2020.	Paydown		262,715	262,715	262,713	262,477	0	238	0	238	0	262,715	0	0	0	6,305	08/25/2035.	1
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31	..	09/01/2020.	Paydown		10,812	10,812	10,904	10,809	0	3	0	3	0	10,812	0	0	0	439	08/15/2031.	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32	..	09/01/2020.	Paydown		22,326	22,326	21,849	22,132	0	194	0	194	0	22,326	0	0	0	900	02/15/2032.	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31	..	09/01/2020.	Paydown		14,193	14,193	14,252	14,174	0	19	0	19	0	14,193	0	0	0	570	10/15/2031.	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31	..	09/01/2020.	Paydown		10,763	10,763	10,169	10,662	0	101	0	101	0	10,763	0	0	0	431	12/15/2031.	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32	..	09/01/2020.	Paydown		7,450	7,450	6,848	7,216	0	234	0	234	0	7,450	0	0	0	273	01/15/2032.	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32	..	09/01/2020.	Paydown		23,931	23,931	23,096	23,766	0	165	0	165	0	23,931	0	0	0	958	04/15/2032.	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23	..	09/01/2020.	Paydown		15,472	15,472	14,000	15,250	0	222	0	222	0	15,472	0	0	0	623	11/15/2023.	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29	..	09/01/2020.	Paydown		25,068	25,068	23,788	24,768	0	300	0	300	0	25,068	0	0	0	988	01/15/2029.	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29	..	09/01/2020.	Paydown		30,365	30,365	29,092	30,023	0	343	0	343	0	30,365	0	0	0	1,213	02/15/2029.	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23	..	09/01/2020.	Paydown		14,845	14,845	14,080	14,678	0	167	0	167	0	14,845	0	0	0	649	11/25/2023.	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24	..	09/01/2020.	Paydown		23,994	23,994	22,870	23,749	0	245	0	245	0	23,994	0	0	0	1,053	02/25/2024.	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40	..	09/01/2020.	Paydown		492,911	492,911	506,929	494,485	0	(1,574)	0	(1,574)	0	492,911	0	0	0	13,083	09/25/2040.	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	..	09/01/2020.	Paydown		59,434	59,434	64,375	60,397	0	(79)	0	(79)	0	60,318	0	(884)	(884)	1,387	02/25/2038.	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36	..	09/01/2020.	Paydown		58,992	58,992	60,762	59,472	0	(480)	0	(480)	0	58,992	0	0	0	1,180	03/25/2036.	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36	..	09/01/2020.	Paydown		22,253	22,253	21,581	22,047	0	207	0	207	0	22,253	0	0	0	445	02/25/2036.	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43	..	09/01/2020.	Paydown		139,387	139,387	144,222	141,900	0	(2,514)	0	(2,514)	0	139,387	0	0	0	2,890	06/25/2043.	1
3136AF BT 0	FANNIE MAE 2013-72 YA 3.000% 06/25/33	..	09/25/2020.	Paydown		346,814	346,814	346,164	346,142	0	672	0	672	0	346,814	0	0	0	7,411	06/25/2033.	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33	..	09/01/2020.	Paydown		55,714	55,714	55,363	55,528	0	186	0	186	0	55,714	0	0	0	1,300	07/25/2033.	1
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40	..	09/01/2020.	Paydown		165,941	165,941	170,089	167,657	0	(1,716)	0	(1,716)	0	165,941	0	0	0	4,465	11/15/2040.	1
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41	..	09/01/2020.	Paydown		7,425	7,425	7,715	7,638	0	(212)	0	(212)	0	7,425	0	0	0	223	04/15/2041.	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	..	09/01/2020.	Paydown		46,889	46,889	50,728	47,803	0	(914)	0	(914)	0	46,889	0	0	0	1,094	03/15/2035.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33	..	09/01/2020.	Paydown		78,455	78,455	78,124	78,278	0	177	0	177	0	78,455	0	0	0	1,831	04/15/2033.	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	..	09/01/2020.	Paydown		234,492	234,492	238,376	235,946	0	(1,454)	0	(1,454)	0	234,492	0	0	0	5,568	05/25/2045.	1
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25	..	09/02/2020.	Paydown		21,173	21,173	19,830	20,659	0	45	0	45	0	20,704	0	469	469	451	09/01/2025.	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25	..	09/25/2020.	Paydown		12,081	12,081	11,901	11,996	0	6	0	6	0	12,002	0	79	79	312	08/01/2025.	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31	..	09/01/2020.	Paydown		15,168	15,168	14,666	14,994	0	174	0	174	0	15,168	0	0	0	625	08/25/2031.	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32	..	09/01/2020.	Paydown		18,019	18,019	17,195	17,695	0	323	0	323	0	18,019	0	0	0	661	10/25/2032.	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32	..	09/01/2020.	Paydown		7,753	7,753	7,606	7,693	0	60	0	60	0	7,753	0	0	0	335	05/15/2032.	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32	..	09/15/2020.	Paydown		10,690	10,690	10,313	10,593	0	97	0	97	0	10,690	0	0	0	427	06/15/2032.	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32	..	09/01/2020.	Paydown		25,055	25,055	24,893	24,964	0	91	0	91	0	25,055	0	0	0	1,085	06/15/2032.	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32	..	09/01/2020.	Paydown		34,574	34,574	33,318	34,182	0	392	0	392	0	34,574	0	0	0	1,429	06/15/2032.	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32	..	09/01/2020.	Paydown		17,145	17,145	15,759	16,660	0	484	0	484	0	17,145	0	0	0	700	07/15/2032.	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32	..	09/01/2020.	Paydown		47,834	47,834	46,092	47,320	0	515	0	515	0	47,834	0	0	0	1,888	07/15/2032.	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32	..	09/01/2020.	Paydown		17,036	17,036	15,371	16,558	0	478	0	478	0	17,036	0	0	0	610	08/15/2032.	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32	..	09/01/2020.	Paydown		43,006	43,006	41,436	42,605	0	401	0	401	0	43,006	0	0	0	1,718	09/15/2032.	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32	..	09/01/2020.	Paydown		8,066	8,066	7,923	8,000	0	66	0	66	0	8,066	0	0	0	323	09/15/2032.	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32	..	09/01/2020.	Paydown		28,207	28,207	26,940	27,912	0	295	0	295	0	28,207	0	0	0	1,109	10/15/2032.	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33	..	09/01/2020.	Paydown		7,360	7,360	6,976	7,191	0	169	0	169	0	7,360	0	0	0	289	04/25/2033.	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33	..	09/01/2020.	Paydown		71,190	71,190	69,544	70,502	0	688	0	688	0	71,190	0	0	0	2,732	06/25/2033.	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33	..	09/01/2020.	Paydown		24,800	24,800	24,943	24,805	0	(5)	0	(5)	0	24,800	0	0	0	919	03/15/2033.	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500	..	09/01/2020.	Paydown		770,434	770,434	749,381	766,466	0	3,968	0	3,968	0	770,434	0	0	0	28,402	07/25/2034.	1
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41	..	09/25/2020.	Paydown		237,593	237,593	246,717	242,246	0	(4,653)	0	(4,653)	0	237,593	0	0	0	6,961	04/25/2041.	1
31398N Y2 4	FANNIE MAE 2010-123 PM 4.000% 07/25/40	..	09/25/2020.	Paydown		197,021	197,021	186,923	193,656	0	3,365	0	3,365	0	197,021	0	0	0	5,233	07/25/2040.	1
31398Q TQ 0	FREDDIE MAC 3747 HX 4.500% 11/15/39	..	09/01/2020.	Paydown		674,322	674,322	712,674	686,274	0	(11,952)	0	(11,952)	0	674,322	0	0	0	20,356	11/15/2039.	1
31398R NW 1	FANNIE MAE 2010-59 BP 5.000% 06/25/40	..	09/25/2020.	Paydown		349,226	349,226	375,453	362,636	0	(13,410)	0	(13,410)	0	349,226	0	0	0	11,902	06/25/2040.	1
3140J6 GP 6	FNMA P/T POOL BM2005 4.000% 12/01/47	..	09/01/2020.	Paydown		897,496	897,496	923,158	913,506	0	(16,010)	0	(16,010)	0	897,496	0	0	0	23,766	12/01/2047.	1
3140Q9 UA 9	FANNIE MAE POOL CA2376 4.000% 09/01/48	..	09/01/2020.	Paydown		1,124,502	1,124,502	1,129,422	1,129,258	0	(4,756)	0	(4,756)	0	1,124,502	0	0	0	29,305	09/01/2048.	1
31418C XN 9	FANNIE MAE POOL MA3384 4.000% 06/01/48	..	09/01/2020.	Paydown		1,106,643	1,106,643	1,105,779	1,105,726	0	917	0	917	0	1,106,643	0	0	0	29,101	06/01/2048.	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC	..	09/05/2020.	Redemption 100.0000		119,987	119,987	122,294	121,275	0	(69)	0	(69)	0	121,206	0	(1,219)	(1,219)	2,933	08/05/2030.	1
35563P HF 9	Freddie Mac - SCRT 2018-4 MA 3.500% 11	..	09/01/2020.	Paydown		213,221	213,221	208,299	208,903	0	4,318	0	4,318	0	213,221	0	0	0	4,989	11/25/2057.	1
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1	..	09/01/2020.	Paydown		185,818	185,818	190,299	187,243	0	(1,425)	0	(1,425)	0	185,818	0	0	0	3,750	01/27/2038.	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE	..	07/15/2020.	Various		364,639	364,639	364,639	364,639	0	0	0	0	0	364,639	0	0	0	29,171	07/15/2028.	1FE
677521 HL 3	STATE OF OHIO ULT GO 4.061% 08/01/20	..	08/01/2020.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	162,440	08/01/2020.	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR	..	09/01/2020.	Various		43,395	43,395	43,395	43,395	0	0	0	0	0	43,395	0	0	0	2,161	05/01/2032.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					12,864,095	12,864,095	12,951,228	12,906,549	0	(40,898)	0	(40,898)	0	12,865,650	0	(1,555)	(1,555)	431,362	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/3	..	09/30/2020.	Redemption 100.0000		39,806	39,806	39,806	39,806	0	0	0	0	0	39,806	0	0	0	928	10/31/2038.	1
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3	..	09/30/2020.	Redemption 100.0000		40,233	40,233	40,233	40,233	0	0	0	0	0	40,233	0	0	0	968	03/31/2039.	1
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEA	..	09/30/2020.	Redemption 100.0000		12,559	12,559	12,559	12,559	0	0	0	0	0	12,559	0	0	0	343	07/31/2039.	1
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEA	..	09/30/2020.	Redemption 100.0000		13,487	13,487	13,487	13,487	0	0	0	0	0	13,487	0	0	0	369	08/31/2039.	1
00206R CN 0	AT&T INC 3.400% 05/15/25	..	08/12/2020.	Redemption 111.8860		2,237,720	2,000,000	1,994,080	1,996,591	0	358	0	358	0	1,996,950	0	240,770	240,770	50,433	05/15/2025.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS		09/15/2020.	Redemption 100.0000		195,755	195,755	200,974	196,518	0	(259)	0	(259)	0	196,260	0	(504)	(504)	9,737	08/15/2021.	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		09/01/2020.	Paydown		29,801	29,801	22,500	26,116	0	3,685	0	3,685	0	29,801	0	0	0	965	10/25/2033.	1FM
00751Y AC 0	ADVANCE AUTO PARTS INC 4.500% 12/01/23		09/28/2020.	Call 111.8870		2,237,740	2,000,000	2,042,300	2,018,322	0	(3,459)	0	(3,459)	0	2,014,863	0	(14,863)	(14,863)	312,240	12/01/2023.	2FE
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		09/01/2020.	Paydown		173,855	173,855	166,303	169,017	0	69	0	69	0	169,085	0	4,769	4,769	4,099	07/25/2043.	1FM
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/		09/22/2020.	Redemption 100.0000		71,066	71,066	71,066	71,066	0	0	0	0	0	71,066	0	0	0	2,558	09/22/2027.	2FE
02377L AA 2	AMERICAN AIRLINES 2019-1AA PTT 3.150%		08/15/2020.	Redemption 100.0000		58,115	58,115	58,115	58,115	0	0	0	0	0	58,115	0	0	0	1,831	02/15/2032.	2FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		09/01/2020.	Paydown		129,522	129,522	107,348	107,348	0	22,174	0	22,174	0	129,522	0	0	0	3,993	10/25/2034.	1FM
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		09/01/2020.	Paydown		14,211	14,211	14,211	14,204	0	7	0	7	0	14,211	0	0	0	331	04/17/2045.	1FE
03066D AF 3	AMERICREDIT AUTOMOBILE REC 2016-2 C 2		08/08/2020.	Paydown		573,811	573,811	573,797	573,792	0	19	0	19	0	573,811	0	0	0	10,057	11/08/2021.	1FE
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		09/01/2020.	Paydown		88,069	88,069	82,715	82,715	0	256	0	256	0	82,971	0	5,098	5,098	3,019	01/25/2034.	1FM
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		09/01/2020.	Paydown		41,465	41,465	38,407	40,942	0	72	0	72	0	41,013	0	451	451	1,831	02/25/2028.	1FM
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		09/01/2020.	Paydown		68,053	68,053	68,052	67,935	0	117	0	117	0	68,053	0	0	0	1,425	01/25/2047.	1FM
038222 AF 2	APPLIED MATERIALS INC 4.300% 06/15/21		07/01/2020.	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	45,867	06/15/2021.	1FE
038370 AA 0	AQUA FINANCE TRUST 2019A A 3.140% 07/1		09/15/2020.	Paydown		146,492	146,492	146,470	146,472	0	20	0	20	0	146,492	0	0	0	3,067	07/16/2040.	1FE
03837P AA 5	AQUA FINANCE TRUST 2017-A A 3.720% 11/		09/15/2020.	Paydown		389,947	389,947	389,899	389,912	0	35	0	35	0	389,947	0	0	0	9,650	11/15/2035.	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		09/01/2020.	Paydown		99,487	99,487	99,245	99,195	0	(4)	0	(4)	0	99,191	0	296	296	3,026	06/25/2035.	1FM
04684T AG 6	A10 SECURITIZATION 2017-1A B 3.150% 03		09/15/2020.	Paydown		4,539,564	4,539,564	4,538,457	4,539,135	0	197	0	197	0	4,539,332	0	232	232	96,583	03/15/2036.	1FE
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5		09/15/2020.	Redemption 100.0000		44,795	44,795	44,795	44,795	0	0	0	0	0	44,795	0	0	0	1,057	11/15/2032.	1
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		09/02/2020.	Paydown		21,360	21,360	21,360	21,360	0	0	0	0	0	21,360	0	0	0	379	12/02/2027.	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3		09/04/2020.	Paydown		41,364	41,364	41,355	41,362	0	2	0	2	0	41,364	0	0	0	833	12/04/2028.	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2		09/02/2020.	Paydown		90,127	90,127	90,120	90,124	0	0	0	0	0	90,125	0	2	2	1,712	05/02/2030.	1FE
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2		09/02/2020.	Paydown		39,113	39,113	39,113	39,112	0	0	0	0	0	39,112	0	1	1	775	10/04/2032.	1FE
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B 3		09/02/2020.	Paydown		62,968	62,968	62,964	62,965	0	0	0	0	0	62,965	0	3	3	1,517	10/04/2032.	2FE
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B 3		09/02/2020.	Paydown		100,018	100,018	100,001	100,004	0	14	0	14	0	100,018	0	0	0	2,655	02/02/2034.	1FE
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C 4		09/02/2020.	Paydown		95,995	95,995	95,975	95,978	0	17	0	17	0	95,995	0	0	0	2,864	02/02/2034.	2FE
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4		09/01/2020.	Paydown		90,560	90,560	85,381	85,381	0	0	0	0	0	85,381	0	5,179	5,179	3,352	08/25/2034.	1FM
084423 AR 3	BERKLEY (WR) CORPORATION 5.375% 09/15/		09/15/2020.	Maturity		3,000,000	3,000,000	3,081,480	3,007,152	0	(7,152)	0	(7,152)	0	3,000,000	0	0	0	161,250	09/15/2020.	2FE
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		09/15/2020.	Paydown		74,578	74,578	74,578	74,577	0	1	0	1	0	74,578	0	0	0	2,150	12/16/2041.	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5		09/15/2020.	Paydown		46,875	46,875	46,873	46,873	0	2	0	2	0	46,875	0	0	0	1,813	12/16/2041.	2FE
110122 BD 9	BRISTOL-MYERS SQUIBB 144A 3.950% 10/15		07/17/2020.	Tax Free Exchange		2,498,288	2,500,000	2,493,774	2,494,489	0	4,256	0	4,256	0	2,498,288	0	0	0	74,611	10/15/2020.	1FE
110122 BL 1	BRISTOL-MYERS SQUIBB 144A 4.000% 08/15		07/17/2020.	Tax Free Exchange		1,978,210	2,000,000	1,973,852	1,974,604	0	3,606	0	3,606	0	1,978,210	0	0	0	73,778	08/15/2023.	1FE
110122 BQ 0	BRISTOL-MYERS SQUIBB 144A 3.900% 02/20		07/17/2020.	Tax Free Exchange		7,901,676	8,000,000	7,894,257	7,895,512	0	6,165	0	6,165	0	7,901,676	0	0	0	283,400	02/20/2028.	1FE
11042T AA 1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09		09/20/2020.	Redemption 100.0000		88,245	88,245	88,245	88,245	0	0	0	0	0	88,245	0	0	0	2,515	09/20/2031.	1FE
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12		09/15/2020.	Redemption 100.0000		20,359	20,359	20,359	20,359	0	0	0	0	0	20,359	0	0	0	504	12/15/2032.	1FE
124860 CB 1	C-BASS LLC 1999-3 A 4.867% 01/01/29		09/01/2020.	Paydown		2,323	17,718	17,391	15,824	1,752	12	0	1,764	0	17,588	0	(15,265)	(15,265)	772	01/01/2029.	4FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		09/01/2020.	Paydown		53,339	56,636	36,548	49,526	0	0	12,977	(12,977)	0	36,548	0	16,791	16,791	1,308	01/25/2033.	1FM
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		09/10/2020.	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	3,393	07/11/2022.	1FE
125523 BY 5	CIGNA CORP 144A 4.500% 02/25/26		07/14/2020.	Tax Free Exchange		2,973,459	3,000,000	2,970,264	2,971,210	0	2,249	0	2,249	0	2,973,459	0	0	0	119,625	02/25/2026.	2FE
125523 CA 6	CIGNA CORP 144A 3.400% 03/01/27		07/14/2020.	Tax Free Exchange		1,991,900	2,000,000	1,991,046	1,991,304	0	596	0	596	0	1,991,900	0	0	0	59,122	03/01/2027.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/	..	09/18/2020.	Paydown		206,322	206,322	206,237	206,276	0	6	0	6	0	206,282	0	41	41	4,157	06/18/2029.	1FE
12563L AJ 6	CLI FUNDING LLC 2018-1A A 4.030% 04/18	..	09/18/2020.	Paydown		2,311,981	2,311,981	2,306,240	2,307,069	0	4,912	0	4,912	0	2,311,981	0	0	0	69,623	04/18/2043.	1FE
12563L AL 1	CLI FUNDING LLC 2019-1A A 3.710% 05/18	..	09/18/2020.	Paydown		185,409	185,409	185,407	185,406	0	3	0	3	0	185,409	0	0	0	4,573	05/18/2044.	1FE
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB 3.5	..	09/01/2020.	Paydown		138,704	138,704	142,859	139,817	0	(1,113)	0	(1,113)	0	138,704	0	0	0	3,313	02/10/2047.	1FM
12594T AC 7	CPS AUTO TRUST 2017-A C 3.310% 12/15/2	..	09/15/2020.	Paydown		708,625	708,625	708,491	708,566	0	58	0	58	0	708,625	0	0	0	15,560	12/15/2022.	1FE
12637F AC 6	CPS AUTO TRUST 2016-D C 2.900% 01/17/2	..	09/15/2020.	Paydown		613,684	613,684	613,561	613,642	0	42	0	42	0	613,684	0	0	0	11,143	01/17/2023.	1FE
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	..	09/01/2020.	Paydown		203,718	203,718	207,100	205,125	0	(1,407)	0	(1,407)	0	203,718	0	0	0	4,159	04/25/2043.	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3	..	09/01/2020.	Paydown		230,153	230,153	233,120	231,161	0	(25)	0	(25)	0	231,136	0	(983)	(983)	4,653	05/25/2043.	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2	..	09/01/2020.	Paydown		99,226	123,998	102,936	114,724	0	103	0	103	0	114,827	0	(15,602)	(15,602)	4,715	02/25/2035.	1FM
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A	..	09/01/2020.	Paydown		196,160	222,494	200,874	200,874	0	0	0	0	0	200,874	0	(4,714)	(4,714)	8,090	03/25/2035.	1FM
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1	..	09/01/2020.	Paydown		316,005	316,005	312,611	314,787	0	1,218	0	1,218	0	316,005	0	0	0	11,310	01/25/2035.	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A	..	09/01/2020.	Paydown		1,432	1,430	1,164	1,324	0	2	0	2	0	1,327	0	105	105	53	11/25/2035.	3FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5	..	09/01/2020.	Paydown		4,027	4,051	3,531	3,794	0	5	0	5	0	3,799	0	227	227	141	10/25/2035.	4FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50	..	09/01/2020.	Paydown		71,025	71,351	56,134	63,578	0	208	7,610	(7,402)	0	56,176	0	14,849	14,849	2,366	06/25/2035.	1FM
12701# AA 1	CRG ISSUER 4.700% 01/10/24	..	07/10/2020.	Paydown		1,478,067	1,478,067	1,478,067	1,478,067	0	0	0	0	0	1,478,067	0	0	0	52,102	01/10/2024.	1PL
12701# AB 9	CRG 2018-1 A SENIOR NOTES 5.300% 01/15	..	07/15/2020.	Paydown		886,840	886,840	886,840	886,840	0	0	0	0	0	886,840	0	0	0	35,252	01/15/2024.	1PL
14855M AA 6	Castlelake Aircraft Securitiza 2019-1A A	..	09/15/2020.	Paydown		88,146	88,146	88,145	88,145	0	1	0	1	0	88,146	0	0	0	2,581	04/15/2039.	1FE
16159G AC 3	Chase Mortgage Finance Corpora 2019-ATR2	..	09/01/2020.	Paydown		192,788	192,788	194,957	194,755	0	(225)	0	(225)	0	194,530	0	(1,742)	(1,742)	4,483	07/25/2049.	1FM
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2	..	09/01/2020.	Paydown		432,189	432,189	443,345	438,712	0	(6,524)	0	(6,524)	0	432,189	0	0	0	11,282	02/25/2044.	1FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	..	09/01/2020.	Paydown		1,219	1,219	1,164	1,164	0	0	0	0	0	1,164	0	55	55	45	09/25/2035.	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	..	09/01/2020.	Paydown		651	651	638	648	0	0	0	0	0	648	0	3	3	22	02/25/2021.	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	..	09/01/2020.	Paydown		26,721	26,721	26,588	26,605	0	0	0	0	0	26,605	0	116	116	1,025	09/25/2037.	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	..	09/01/2020.	Paydown		136,854	136,854	134,063	135,229	0	1,625	0	1,625	0	136,854	0	0	0	3,124	10/25/2043.	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1	..	09/01/2020.	Paydown		132,294	132,294	134,074	132,869	0	(575)	0	(575)	0	132,294	0	0	0	2,968	06/25/2058.	1FM
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1	..	09/01/2020.	Paydown		65,808	65,808	65,772	65,752	0	56	0	56	0	65,808	0	0	0	1,439	07/25/2049.	1FM
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216	..	07/25/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	293	04/25/2047.	2FE
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2 3	..	09/25/2020.	Paydown		74,653	74,653	74,621	74,630	0	23	0	23	0	74,653	0	0	0	1,875	11/26/2046.	1FE
19421U AB 0	COLLEGE AVE STUDENT LOANS 2019-A A2 3	..	09/25/2020.	Paydown		144,625	144,625	144,572	144,575	0	50	0	50	0	144,625	0	0	0	3,077	12/28/2048.	1FE
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2 4	..	09/25/2020.	Paydown		192,178	192,178	192,092	192,103	0	74	0	74	0	192,178	0	0	0	5,048	12/26/2047.	1FE
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1	..	09/25/2020.	Paydown		188,490	188,490	188,482	188,483	0	8	0	8	0	188,490	0	0	0	4,186	05/25/2040.	1FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1	..	09/25/2020.	Paydown		79,243	79,243	79,221	79,228	0	14	0	14	0	79,243	0	0	0	1,415	10/25/2040.	1FE
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B	..	09/25/2020.	Paydown		226,601	226,601	226,589	226,591	0	10	0	10	0	226,601	0	0	0	5,192	05/25/2041.	1FE
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A	..	09/25/2020.	Paydown		269,155	269,155	267,304	267,506	0	160	0	160	0	267,666	0	1,489	1,489	6,293	09/25/2045.	1FE
20269D AC 9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B	..	09/25/2020.	Paydown		303,799	303,799	303,669	303,705	0	94	0	94	0	303,799	0	0	0	7,377	02/25/2044.	1FE
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.043	..	09/01/2020.	Paydown		5,909	5,909	2,439	2,439	0	0	0	0	0	2,439	0	3,470	3,470	75	03/15/2027.	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 6.759	..	09/01/2020.	Paydown		705	705	287	287	0	0	0	0	0	287	0	418	418	31	03/15/2027.	1FM
219023 AF 5	CORN PRODUCTS INTERNATIONAL 4.625% 11/	..	07/09/2020.	Various		8,104,450	8,000,000	8,094,480	8,011,076	0	(6,884)	0	(6,884)	0	8,004,193	0	(4,193)	(4,193)	359,339	11/01/2020.	2FE
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A	..	09/01/2020.	Paydown		45,438	45,438	44,662	44,662	0	0	0	0	0	44,662	0	777	777	1,681	02/25/2035.	1FM
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT 4.070%	..	09/15/2020.	Redemption 100.0000		15,716	15,716	15,716	15,716	0	0	0	0	0	15,716	0	0	0	427	05/15/2034.	1FE
23343D AE 9	DT AUTO OWNER TRUST 2018-2 C 3.670% 03	..	09/15/2020.	Paydown		910,234	910,234	910,122	910,179	0	55	0	55	0	910,234	0	0	0	22,268	03/15/2024.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/	..	09/30/2020.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	641	03/30/2043.	1
24736X AA 6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/	..	07/30/2020.	Redemption 100.0000		87,663	87,663	89,520	89,145	0	(92)	0	(92)	0	89,053	0	(1,391)	(1,391)	3,178	07/30/2027.	1FE
24736Y AA 4	DELTA AIRLINES 2015-1 A 3.875% 07/30/2	..	07/30/2020.	Redemption 100.0000		175,318	175,318	177,710	177,333	0	(122)	0	(122)	0	177,212	0	(1,893)	(1,893)	6,794	07/30/2027.	2FE
252722 AB 9	DIAMOND RESORTS OWNER TRUST 2019-1A B	..	09/20/2020.	Paydown		27,021	27,021	27,017	27,017	0	5	0	5	0	27,021	0	0	0	631	02/20/2032.	1FE
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C	..	09/20/2020.	Paydown		81,064	81,064	81,045	81,046	0	18	0	18	0	81,064	0	0	0	2,155	02/20/2032.	2FE
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4	..	09/20/2020.	Paydown		155,140	155,140	155,130	155,130	0	9	0	9	0	155,140	0	0	0	4,339	01/21/2031.	1FE
25272K AD 5	DIAMOND 1 FINANCE CORP 144A 4.420% 06/	..	09/17/2020.	Redemption 102.6813		2,314,436	2,254,000	2,253,346	2,253,810	0	85	0	85	0	2,253,895	0	60,541	60,541	70,392	06/15/2021.	2FE
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A	..	09/20/2020.	Paydown		38,636	38,636	38,626	38,630	0	6	0	6	0	38,636	0	0	0	844	10/22/2029.	1FE
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B	..	09/20/2020.	Paydown		28,977	28,977	28,972	28,974	0	3	0	3	0	28,977	0	0	0	796	10/22/2029.	2FE
25389J AL 0	DIGITAL REALTY TRUST LP 3.950% 07/01/2	..	08/03/2020.	Call 106.0306		1,590,459	1,500,000	1,488,540	1,495,549	0	1,011	0	1,011	0	1,496,560	0	3,440	3,440	154,976	07/01/2022.	2FE
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II	..	07/25/2020.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	406	07/25/2048.	2FE
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3	..	07/25/2020.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	313	10/25/2049.	2FE
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D	..	09/15/2020.	Paydown		332,981	332,981	332,974	332,958	0	24	0	24	0	332,981	0	0	0	9,202	05/15/2024.	1FE
26208E AG 9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D	..	09/15/2020.	Paydown		579,168	579,168	579,150	579,137	0	31	0	31	0	579,168	0	0	0	14,849	03/15/2023.	1FE
26208L AE 8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2	..	07/20/2020.	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	261	10/20/2049.	2FE
26209B AF 6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C	..	09/15/2020.	Paydown		808,561	808,561	808,419	808,491	0	70	0	70	0	808,561	0	0	0	19,691	11/15/2024.	1FE
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2 3.600	..	07/15/2020.	Paydown		480,369	480,369	480,289	480,341	0	28	0	28	0	480,369	0	0	0	12,970	04/15/2027.	2FE
26857E AA 6	ELFI GRADUATE LOAN PROGRAM 2019-A A 2	..	09/25/2020.	Paydown		198,532	198,532	198,492	198,492	0	40	0	40	0	198,532	0	0	0	3,362	03/25/2044.	1FE
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25	..	09/03/2020.	Paydown		694,160	694,160	694,144	694,139	0	21	0	21	0	694,160	0	0	0	17,975	06/20/2025.	1FE
27034M AB 0	Earnest Student Loan Program L 2016-D A2	..	09/25/2020.	Paydown		118,385	118,385	118,347	118,363	0	21	0	21	0	118,385	0	0	0	2,168	01/25/2041.	1FE
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2	..	09/25/2020.	Paydown		41,855	41,855	41,854	41,855	0	0	0	0	0	41,855	0	0	0	711	02/25/2027.	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3	..	09/25/2020.	Paydown		41,855	41,855	41,849	41,854	0	1	0	1	0	41,855	0	0	0	849	02/25/2027.	2FE
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2	..	09/25/2020.	Paydown		130,643	130,643	130,604	130,616	0	27	0	27	0	130,643	0	0	0	2,567	03/25/2030.	1FE
29379V AP 8	ENTERPRISE PRODUCTS OPERATING 5.200% 0	..	09/01/2020.	Maturity		1,000,000	1,000,000	1,112,380	1,012,331	0	(12,331)	0	(12,331)	0	1,000,000	0	0	0	52,000	09/01/2020.	2FE
29379V CA 9	ENTERPRISE PRODUCTS OPERATING 3.200% 0	..	07/31/2020.	Goldman Sachs & Co.		2,978,160	3,000,000	2,976,990	0	0	0	0	0	0	2,976,990	0	1,170	1,170	0	02/15/2052.	2FE
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5 4.374% 0	..	09/01/2020.	Paydown		319,817	319,817	306,587	316,029	0	462	0	462	0	316,492	0	3,326	3,326	9,305	07/25/2034.	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5	..	09/01/2020.	Paydown		132,995	132,995	133,785	133,272	0	(277)	0	(277)	0	132,995	0	0	0	2,245	03/25/2043.	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00	..	09/01/2020.	Paydown		216,173	216,173	214,041	214,611	0	1,562	0	1,562	0	216,173	0	0	0	4,388	06/25/2043.	1FM
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1	..	09/01/2020.	Paydown		420,826	420,826	416,091	416,889	0	3,937	0	3,937	0	420,826	0	0	0	9,943	02/25/2048.	1FM
30161M AH 6	EXELON GENERATION CO LLC 4.000% 10/01/	..	07/01/2020.	Call 100.0000		6,000,000	6,000,000	5,999,680	5,999,953	0	(81)	0	(81)	0	5,999,872	0	128	128	180,000	10/01/2020.	2FE
30166P AE 1	EXETER AUTOMOBILE RECEIVABLES 2018-3A C	..	09/15/2020.	Paydown		360,792	360,792	360,712	360,750	0	43	0	43	0	360,792	0	0	0	10,039	06/15/2023.	1FE
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B 5.403%	..	08/01/2020.	Paydown		3,250,000	3,250,000	3,079,375	3,224,230	0	12,246	0	12,246	0	3,236,476	0	13,524	13,524	110,859	09/25/2045.	1FM
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N	..	09/30/2020.	Redemption 100.0000		93,000	93,000	93,000	93,000	0	0	0	0	0	93,000	0	0	0	4,222	03/31/2038.	2FE
3140FX ED 0	FNMA BF0131 3.500% 08/01/56	..	09/01/2020.	Paydown		211,757	211,757	217,647	217,526	0	(5,769)	0	(5,769)	0	211,757	0	0	0	4,999	08/01/2056.	1
3140Q8 WM 3	FANNIE MAE POOL CA1551 4.000% 04/01/48	..	09/01/2020.	Paydown		1,106,382	1,106,382	1,125,052	1,124,630	0	(18,248)	0	(18,248)	0	1,106,382	0	0	0	29,335	04/01/2048.	1
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50	..	09/01/2020.	Paydown		141,476	141,476	144,217	142,992	0	(39)	0	(39)	0	142,953	0	(1,477)	(1,477)	3,310	03/25/2045.	1FM
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7 4.00	..	09/01/2020.	Paydown		489,637	489,637	492,162	489,527	0	110	0	110	0	489,637	0	0	0	12,932	09/25/2048.	1FM
33850T AC 2	FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.50	..	09/01/2020.	Paydown		767,420	767,420	760,585	763,351	0	4,069	0	4,069	0	767,420	0	0	0	17,946	03/25/2048.	1FM
33850T AE 8	FLAGSTAR MORTGAGE TRUST 2018-1 A5 3.50	..	09/01/2020.	Paydown		1,279,032	1,279,032	1,282,829	1,278,180	0	852	0	852	0	1,279,032	0	0	0	29,910	03/25/2048.	1FM
33851F AA 5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4	..	09/01/2020.	Paydown		416,447	416,447	412,440	413,492	0	2,955	0	2,955	0	416,447	0	0	0	10,859	10/25/2048.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
33851K AC 0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.00		09/01/2020	Paydown		56,595	56,595	58,187	0	0	(1,592)	0	(1,592)	0	56,595	0	0	0	141	08/25/2050	1FE
33851L AD 6	FLAGSTAR MORTGAGE TRUST 2018-4 A4 4.00		08/01/2020	Paydown		605,855	605,855	608,410	605,467	0	388	0	388	0	605,855	0	0	0	14,842	07/25/2048	1FM
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03		09/30/2020	Redemption 100.0000		32,800	32,800	32,800	32,800	0	0	0	0	0	32,800	0	0	0	1,353	03/31/2038	2FE
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I 3		07/30/2020	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	217	04/30/2047	2FE
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3		09/15/2020	Paydown		266,377	266,377	266,338	266,352	0	25	0	25	0	266,377	0	0	0	5,865	07/15/2033	1FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		09/01/2020	Paydown		32,592	32,592	32,837	32,609	0	(8)	0	(8)	0	32,601	0	(9)	(9)	1,390	04/25/2029	1FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		09/01/2020	Paydown		7,631	7,814	7,392	6,688	908	10	0	918	0	7,607	0	24	24	223	04/25/2029	6FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500		09/01/2020	Paydown		641	641	659	641	0	0	0	0	0	641	0	0	0	24	12/25/2020	4FM
36249E AC 8	GLS AUTO RECEIVABLES TRUST 2018-2A B 3		09/15/2020	Paydown		610,904	610,904	610,791	610,848	0	56	0	56	0	610,904	0	0	0	15,452	03/15/2023	1FE
36253U AD 3	GLS AUTO RECEIVABLES TRUST 2017-1A C 3		09/15/2020	Paydown		1,343,676	1,343,676	1,343,474	1,343,585	0	91	0	91	0	1,343,676	0	0	0	31,357	07/15/2022	1FE
36256B AC 4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1		09/01/2020	Paydown		292,762	292,762	288,669	289,293	0	3,469	0	3,469	0	292,762	0	0	0	7,278	10/25/2057	1FM
36258F AA 7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A		09/01/2020	Paydown		395,546	395,546	403,272	0	0	(7,726)	0	(7,726)	0	395,546	0	0	0	8,228	05/01/2050	1FE
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17		09/15/2020	Paydown		135,631	135,631	135,603	135,625	0	7	0	7	0	135,631	0	0	0	2,906	03/17/2031	1FE
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		09/20/2020	Paydown		300,745	300,745	300,745	300,745	0	0	0	0	0	300,745	0	0	0	11,278	09/20/2047	1FE
38217K AA 2	Goodgreen Trust 2016-1A A 3.230% 10/15		09/15/2020	Paydown		144,037	144,037	143,965	143,972	0	5	0	5	0	143,977	0	60	60	2,388	10/15/2052	1FE
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/		07/01/2020	Redemption 100.0000		558,140	558,140	558,140	558,140	0	0	0	0	0	558,140	0	0	0	32,428	07/01/2021	1
39121J AE 0	GREAT RIVER ENERGY 144A 6.254% 07/01/3		07/01/2020	Redemption 100.0000		479,232	479,232	434,040	454,834	0	1,480	0	1,480	0	456,314	0	22,917	22,917	29,971	07/01/2038	1FE
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE		08/15/2020	Various		678,000	678,000	678,000	678,000	0	0	0	0	0	678,000	0	0	0	58,986	02/15/2021	1FE
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		09/20/2020	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	239	06/21/2048	2FE
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09		09/20/2020	Paydown		165,945	165,945	165,870	165,881	0	8	0	8	0	165,889	0	56	56	5,903	09/20/2040	1FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09		09/20/2020	Paydown		185,805	185,805	185,679	185,703	0	103	0	103	0	185,805	0	0	0	7,414	09/21/2040	1FE
42806D BG 3	HERTZ VEHICLE FINANCING LLC 2017-2A A		09/25/2020	Paydown		1,038,515	1,038,515	1,038,065	1,038,227	0	288	0	288	0	1,038,515	0	0	0	27,317	10/25/2023	1FE
43284B AB 8	HILTON GRAND VACATIONS TRUST 2018-AA B		09/25/2020	Paydown		94,668	94,668	94,646	94,649	0	19	0	19	0	94,668	0	0	0	2,343	02/25/2032	1FE
43284B AC 6	HILTON GRAND VACATIONS TRUST 2018-AA C		09/25/2020	Paydown		94,668	94,668	94,659	94,660	0	9	0	9	0	94,668	0	0	0	2,533	02/25/2032	2FE
44040H AA 0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A		09/15/2020	Paydown		10,888	10,888	10,888	10,888	0	0	0	0	0	10,888	0	0	0	304	07/15/2039	1FE
44040J AA 6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A		09/15/2020	Paydown		10,783	10,783	10,783	10,783	0	0	0	0	0	10,783	0	0	0	277	11/15/2039	1FE
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2		09/30/2020	Redemption 100.0000		74,813	74,813	74,813	74,813	0	0	0	0	0	74,813	0	0	0	1,857	12/31/2031	1PL
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		08/01/2020	Paydown		5,529	5,529	5,527	5,514	0	0	0	0	0	5,514	0	15	15	306	08/20/2028	1FM
45138L AZ 6	IDAHO POWER CORP 2.950% 04/01/22		07/29/2020	Call 104.4072		1,044,072	1,000,000	998,290	999,568	0	108	0	108	0	999,675	0	325	325	68,491	04/01/2022	1FE
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.148% 07/2		09/25/2020	Paydown		6,934	6,934	5,964	6,844	0	37	0	37	0	6,882	0	53	53	86	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		09/01/2020	Paydown		53,012	53,012	48,931	48,931	0	0	0	0	0	48,931	0	4,082	4,082	1,400	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		09/01/2020	Paydown		495	495	486	492	0	0	0	0	0	492	0	2	2	13	08/25/2034	1FM
46591D AC 3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3		09/01/2020	Paydown		130,766	130,766	133,450	132,523	0	(584)	0	(584)	0	131,939	0	(1,174)	(1,174)	3,460	10/25/2049	1FE
465964 AC 8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3		09/01/2020	Paydown		1,063,753	1,063,753	1,072,895	1,067,069	0	(1,502)	0	(1,502)	0	1,065,567	0	(1,814)	(1,814)	31,218	04/25/2049	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		09/15/2020	Paydown		25,771	25,771	25,766	25,768	0	3	0	3	0	25,771	0	0	0	656	12/15/2048	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3		09/15/2020	Paydown		43,867	43,867	43,839	43,842	0	24	0	24	0	43,867	0	0	0	953	09/15/2072	1FE
466365 AA 1	JACK IN THE BOX FUNDING, LLC 2019-1A A2I		08/25/2020	Paydown		18,125	18,125	18,125	18,125	0	0	0	0	0	18,125	0	0	0	541	08/25/2049	2FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		09/01/2020	Paydown		55,333	55,333	56,597	55,840	0	(21)	0	(21)	0	55,819	0	(486)	(486)	1,075	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		09/01/2020	Paydown		80,692	80,692	79,279	80,006	0	15	0	15	0	80,021	0	671	671	1,911	05/25/2043	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4		08/01/2020.	Paydown		13,906	13,906	14,141	13,993	0	(16)	0	(16)	0	13,977	0	(71)	(71)	380	11/15/2045.	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4		09/01/2020.	Paydown		64,390	64,390	65,355	64,753	0	(8)	0	(8)	0	64,745	0	(356)	(356)	1,650	08/26/2036.	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4		09/01/2020.	Paydown		84,511	84,511	88,102	86,419	0	(1,908)	0	(1,908)	0	84,511	0	0	0	2,167	11/27/2038.	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3		09/01/2020.	Paydown		64,840	64,840	67,332	65,619	0	(58)	0	(58)	0	65,561	0	(721)	(721)	1,490	06/25/2029.	1FM
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3		09/01/2020.	Paydown		233,157	233,157	238,021	236,389	0	(58)	0	(58)	0	236,331	0	(3,174)	(3,174)	5,352	08/25/2047.	1FM
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3		09/01/2020.	Paydown		449,212	449,212	452,476	451,152	0	(1,940)	0	(1,940)	0	449,212	0	0	0	10,407	05/25/2047.	1FM
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.5		09/01/2020.	Paydown		254,322	254,322	255,157	254,738	0	(22)	0	(22)	0	254,716	0	(394)	(394)	5,833	06/25/2048.	1FM
46649Y AC 9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.0		09/01/2020.	Paydown		219,427	219,427	217,782	218,353	0	117	0	117	0	218,470	0	958	958	5,786	02/25/2049.	1FM
46649Y AE 5	JP MORGAN MORTGAGE TRUST 2018-9 A5 4.0		09/01/2020.	Paydown		375,368	375,368	376,717	375,122	0	(308)	0	(308)	0	374,814	0	554	554	9,898	02/25/2049.	1FM
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		09/01/2020.	Paydown		195,703	195,703	196,407	195,872	0	(197)	0	(197)	0	195,675	0	28	28	5,023	06/25/2049.	1FM
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.5		09/01/2020.	Paydown		259,759	259,759	263,817	263,371	0	(572)	0	(572)	0	262,799	0	(3,040)	(3,040)	5,828	12/25/2049.	1FM
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44		09/15/2020.	Paydown		38,963	38,963	38,963	38,963	0	0	0	0	0	38,963	0	0	0	1,116	04/15/2044.	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4		09/05/2020.	Redemption 100.0000		465,901	465,901	465,901	465,901	0	0	0	0	0	465,901	0	0	0	20,593	03/05/2023.	1FE
48283P AE 1	KABBAGE FUNDING LLC 2019-1 A 3.825% 03		09/15/2020.	Paydown		1,177,380	1,177,380	1,177,367	1,177,369	0	11	0	11	0	1,177,380	0	0	0	29,294	03/15/2024.	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		09/30/2020.	Redemption 100.0000		254,284	254,284	254,989	254,346	0	(39)	0	(39)	0	254,307	0	(23)	(23)	10,941	03/30/2021.	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		09/15/2020.	Paydown		50,045	50,045	49,074	49,318	0	726	0	726	0	50,045	0	0	0	1,404	01/15/2042.	1FE
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/		09/15/2020.	Redemption 100.0000		9,265	9,265	9,265	9,265	0	0	0	0	0	9,265	0	0	0	458	06/15/2033.	3FE
52465# AZ 8	FLUOR CORPORATION CTL - LEGGMASON MTG CE		09/08/2020.	Redemption 100.0000		99,028	99,028	99,028	99,028	0	0	0	0	0	99,028	0	0	0	4,672	06/08/2021.	2
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		07/29/2020.	Redemption 100.0000		89,558	89,558	89,558	89,558	0	0	0	0	0	89,558	0	0	0	2,722	04/29/2022.	1PL
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2		08/15/2020.	Paydown		55,371	55,371	55,368	55,369	0	3	0	3	0	55,371	0	0	0	1,058	01/15/2045.	1FE
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B 2.930% 0		08/17/2020.	Paydown		32,421	32,421	32,421	32,421	0	0	0	0	0	32,421	0	0	0	988	08/15/2028.	2FE
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/		09/20/2020.	Paydown		51,446	51,446	51,432	51,444	0	2	0	2	0	51,446	0	0	0	774	09/20/2031.	1FE
553894 AA 4	MVW OWNER TRUST 2016-1A A 2.250% 12/20		09/20/2020.	Paydown		57,715	57,715	57,708	57,711	0	4	0	4	0	57,715	0	0	0	866	12/20/2033.	1FE
553896 AB 7	MVW OWNER TRUST 2017-1A B 2.750% 12/20		09/20/2020.	Paydown		67,132	67,132	67,130	67,130	0	2	0	2	0	67,132	0	0	0	1,229	12/20/2034.	1FE
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20		09/20/2020.	Paydown		134,265	134,265	134,230	134,241	0	24	0	24	0	134,265	0	0	0	2,673	12/20/2034.	2FE
55400E AB 5	MVWOT 2020-1A B 2.730% 10/20/37		09/20/2020.	Paydown		49,939	49,939	49,932	0	0	7	0	7	0	49,939	0	0	0	166	10/20/2037.	1FE
55400E AC 3	MVWOT 2020-1A C 4.210% 10/20/37		09/20/2020.	Paydown		48,111	48,111	48,107	0	0	4	0	4	0	48,111	0	0	0	247	10/20/2037.	2FE
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO		07/05/2020.	Redemption 100.0000		218,685	218,685	218,685	218,685	0	0	0	0	0	218,685	0	0	0	9,972	07/05/2025.	2PL
57109F AB 2	MARLETTE FUNDING TRUST 2018-3A B 3.860		09/15/2020.	Paydown		1,385,096	1,385,096	1,384,813	1,384,946	0	150	0	150	0	1,385,096	0	0	0	36,893	09/15/2028.	1FE
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		07/01/2020.	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	10,762	01/01/2021.	1
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		07/01/2020.	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	9,417	01/01/2021.	1
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3		07/01/2020.	Redemption 100.0000		103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	8,616	01/01/2021.	1
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		07/15/2020.	Redemption 100.0000		132,333	132,333	132,333	132,333	0	0	0	0	0	132,333	0	0	0	6,286	01/15/2028.	2PL
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		09/15/2020.	Paydown		121,246	121,246	118,061	120,512	0	734	0	734	0	121,246	0	0	0	3,906	07/15/2038.	2FE
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/		09/01/2020.	Paydown		28,895	28,895	29,568	29,196	0	(301)	0	(301)	0	28,895	0	0	0	1,153	08/15/2037.	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/		09/01/2020.	Paydown		83,630	83,630	83,572	83,547	0	83	0	83	0	83,630	0	0	0	2,956	12/15/2045.	1FM
59748T AB 5	MIDLAND COGEN VENTURE LP 144A 5.250% 0		09/15/2020.	Redemption 100.0000		192,837	192,837	192,837	192,837	0	0	0	0	0	192,837	0	0	0	10,124	03/15/2025.	3FE
62848B AB 7	MVW OWNER TRUST 2018-1A B 3.600% 01/21		09/20/2020.	Paydown		174,097	174,097	174,070	174,075	0	22	0	22	0	174,097	0	0	0	4,170	01/21/2036.	1FE
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/		09/20/2020.	Paydown		109,407	109,407	109,407	109,407	0	0	0	0	0	109,407	0	0	0	3,035	04/20/2046.	1FE
629682 AA 3	NADG NNN OPERATING LP 2019-1 A 3.368%		09/28/2020.	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	91	12/28/2049.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A		09/15/2020	Paydown		54,536	54,536	54,510	54,521	0	14	0	14	0	54,536	0	0	0	1,421	12/15/2045	1FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		09/01/2020	Paydown		253,464	253,464	237,968	250,531	0	(1,771)	0	(1,771)	0	248,760	0	4,704	4,704	8,366	11/25/2033	1FM
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1		09/01/2020	Paydown		352,546	352,546	354,143	353,256	0	(35)	0	(35)	0	353,221	0	(675)	(675)	8,240	10/25/2045	1FM
68235R AC 8	ONDECK ASSET SECURITIZATION TR 2018-1A A		09/17/2020	Paydown		3,388,956	3,388,956	3,388,856	3,388,792	0	164	0	164	0	3,388,956	0	0	0	78,023	04/18/2022	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%		09/15/2020	Redemption 100.0000		176,925	176,925	176,925	176,925	0	0	0	0	0	176,925	0	0	0	10,848	03/15/2022	1FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		09/09/2020	Paydown		632,073	632,073	631,963	632,035	0	6	0	6	0	632,041	0	32	32	10,652	07/09/2029	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		09/09/2020	Paydown		486,592	486,592	486,484	486,554	0	6	0	6	0	486,560	0	32	32	10,850	07/09/2029	2FE
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A		09/08/2020	Paydown		92,725	92,725	92,710	92,718	0	1	0	1	0	92,719	0	6	6	1,785	09/08/2027	1FE
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3		09/09/2020	Paydown		77,865	77,865	77,854	77,855	0	10	0	10	0	77,865	0	0	0	1,778	04/09/2038	1FE
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3		09/08/2020	Paydown		233,036	233,036	233,032	233,031	0	5	0	5	0	233,036	0	0	0	5,285	07/08/2030	1FE
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3		09/08/2020	Paydown		199,742	199,742	199,714	199,719	0	23	0	23	0	199,742	0	0	0	5,057	07/08/2030	2FE
687846 AE 5	OSCAR US FUNDING TRUST 2017-1A A4 3.30		09/10/2020	Paydown		565,530	565,530	565,403	565,471	0	59	0	59	0	565,530	0	0	0	12,524	05/10/2024	1FE
68784U AE 2	OSCAR US FUNDING TRUST 2016-2A A4 2.99		09/15/2020	Paydown		388,570	388,570	388,466	388,533	0	37	0	37	0	388,570	0	0	0	7,761	12/15/2023	1FE
68902V AB 3	OTIS WORLDWIDE CORP 3.362% 02/15/50		09/08/2020	Tax Free Exchange		3,999,280	4,000,000	3,999,280	0	0	0	0	0	0	3,999,280	0	0	0	71,349	02/15/2050	2FE
693476 BL 6	PNC FUNDING CORP 4.375% 08/11/20		08/11/2020	Maturity		6,000,000	6,000,000	6,037,070	6,002,747	0	(2,747)	0	(2,747)	0	6,000,000	0	0	0	262,500	08/11/2020	1FE
693652 AB 5	PSMC 2020-2 A2 3.000% 05/25/50		09/01/2020	Paydown		470,254	470,254	483,039	0	0	(12,785)	0	(12,785)	0	470,254	0	0	0	2,667	05/25/2050	1FE
69371V AA 5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		09/01/2020	Paydown		942,819	942,819	930,886	933,255	0	9,563	0	9,563	0	942,819	0	0	0	22,052	02/25/2048	1FM
69374J AA 9	PSMC TRUST 2018-3 A1 4.000% 08/25/48		09/01/2020	Paydown		353,452	353,452	352,624	352,545	0	907	0	907	0	353,452	0	0	0	9,369	08/25/2048	1FM
69374K AA 6	PSMC TRUST 2018-4 A1 4.000% 11/25/48		09/01/2020	Paydown		410,240	410,240	405,432	407,684	0	2,555	0	2,555	0	410,240	0	0	0	10,797	11/25/2048	1FM
69374X AA 8	PSMC 2019-2 A1 3.500% 10/25/49		09/01/2020	Paydown		262,550	262,550	267,801	267,571	0	(5,021)	0	(5,021)	0	262,550	0	0	0	6,103	10/25/2049	1FE
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I		09/05/2020	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	479	09/05/2048	2FE
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2		09/05/2020	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	255	12/05/2049	2FE
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		09/01/2020	Paydown		2,046	2,046	1,929	2,020	0	4	0	4	0	2,024	0	23	23	50	01/25/2036	1FM
74340X AW 1	PROLOGIS LP 4.250% 08/15/23		09/08/2020	Call 111.1340		2,778,350	2,500,000	2,554,135	2,523,402	0	(4,539)	0	(4,539)	0	2,518,864	0	(18,864)	(18,864)	391,388	08/15/2023	1FE
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		09/01/2020	Paydown		139	5,092	4,841	5,046	0	8	0	8	0	5,054	0	(4,916)	(4,916)	77	10/25/2021	3FM
750731 AA 9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED P		09/10/2020	Redemption 100.0000		13,233	13,233	13,233	0	0	0	0	0	0	13,233	0	0	0	234	02/10/2049	2Z
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5		09/01/2020	Paydown		195,875	195,875	172,597	180,846	0	658	8,422	(7,764)	0	173,083	0	22,792	22,792	5,472	07/25/2034	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		07/15/2020	Redemption 100.0000		205,234	205,234	238,323	208,398	0	(1,101)	0	(1,101)	0	207,297	0	(2,063)	(2,063)	12,674	07/15/2021	5GI
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A 5.130%		07/31/2020	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	51,300	07/31/2022	2PL
78409V AK 0	S&P GLOBAL INC 4.400% 02/15/26		09/12/2020	Call 119.8979		3,896,681	3,250,000	3,372,635	3,352,201	0	(11,044)	0	(11,044)	0	3,341,157	0	(91,157)	(91,157)	800,406	02/15/2026	1FE
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A		09/15/2020	Paydown		82,186	82,186	81,807	82,056	0	130	0	130	0	82,186	0	0	0	1,630	07/15/2027	1FE
808513 AD 7	CHARLES SCHWAB CORP 4.450% 07/22/20		07/22/2020	Maturity		2,000,000	2,000,000	2,042,200	2,003,045	0	(3,045)	0	(3,045)	0	2,000,000	0	0	0	89,000	07/22/2020	1FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		09/01/2020	Paydown		361,095	361,095	367,371	366,748	0	(5,653)	0	(5,653)	0	361,095	0	0	0	7,127	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		09/01/2020	Paydown		98,113	98,113	98,758	98,383	0	(6)	0	(6)	0	98,377	0	(264)	(264)	1,990	06/25/2043	1FM
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500		09/01/2020	Paydown		191,432	191,432	195,770	194,213	0	(2,781)	0	(2,781)	0	191,432	0	0	0	4,469	07/25/2047	1FM
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.5		09/01/2020	Paydown		216,496	216,496	219,631	217,600	0	(1,104)	0	(1,104)	0	216,496	0	0	0	4,966	10/25/2047	1FM
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500		09/01/2020	Paydown		691,634	691,634	696,497	694,549	0	(2,916)	0	(2,916)	0	691,634	0	0	0	16,256	02/25/2048	1FM
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.50		09/01/2020	Paydown		269,253	269,253	274,764	272,925	0	(41)	0	(41)	0	272,884	0	(3,631)	(3,631)	6,188	08/25/2046	1FM
81746Y AA 2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000		09/01/2020	Paydown		444,160	444,160	452,627	450,339	0	(1,287)	0	(1,287)	0	449,053	0	(4,892)	(4,892)	11,664	05/25/2049	1FM
81747C AA 9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.5		09/01/2020	Paydown		355,495	355,495	365,801	363,987	0	(1,756)	0	(1,756)	0	362,232	0	(6,737)	(6,737)	10,700	08/25/2049	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.0		09/01/2020.	Paydown		418,795	418,795	425,600	421,874	0	(3,079)	0	(3,079)	0	418,795	0	0	0	11,099	02/25/2048.	1FM
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.5		09/01/2020.	Paydown		132,957	132,957	135,480	134,038	0	(1,081)	0	(1,081)	0	132,957	0	0	0	4,152	03/25/2049.	1FM
81747W AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4 4.000		09/01/2020.	Paydown		316,366	316,366	317,947	316,084	0	282	0	282	0	316,366	0	0	0	8,232	09/25/2048.	1FM
81748B AB 8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500		09/01/2020.	Paydown		592,567	592,567	603,029	602,066	0	(9,499)	0	(9,499)	0	592,567	0	0	0	14,207	09/25/2049.	1FM
81748J AA 3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500		09/01/2020.	Paydown		86,130	86,130	87,934	87,834	0	(1,704)	0	(1,704)	0	86,130	0	0	0	2,029	11/25/2049.	1FM
81748K AA 0	SEQUOIA MORTGAGE TRUST 2020-2 A1 3.500		09/01/2020.	Paydown		40,845	40,845	41,853	0	0	(311)	0	(311)	0	41,542	0	(697)	(697)	743	03/25/2050.	1FE
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2		08/01/2020.	Paydown		12,531	12,531	12,531	12,531	0	0	0	0	0	12,531	0	0	0	671	10/25/2049.	2FE
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3		07/25/2020.	Paydown		60,804	60,804	60,804	60,804	0	0	0	0	0	60,804	0	0	0	1,815	01/25/2044.	1FE
826525 AB 3	SIERRA RECEIVABLES FUNDING CO 2020-2A B		09/20/2020.	Paydown		147,693	147,693	147,654	0	0	39	0	39	0	147,693	0	0	0	371	07/20/2037.	1FE
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C		09/20/2020.	Paydown		98,462	98,462	98,450	0	0	12	0	12	0	98,462	0	0	0	374	07/20/2037.	2FE
82652M AC 4	SIERRA RECEIVABLES FUNDING CO 2019-2A C		09/20/2020.	Paydown		96,753	96,753	96,745	96,745	0	8	0	8	0	96,753	0	0	0	2,011	05/20/2036.	2FE
82652N AB 4	SIERRA RECEIVABLES FUNDING CO 2019-3A B		09/20/2020.	Paydown		132,979	132,979	132,954	132,954	0	24	0	24	0	132,979	0	0	0	2,447	07/15/2038.	1FE
82653D AB 5	SIERRA RECEIVABLES FUNDING CO 2018-2A B		09/20/2020.	Paydown		73,497	73,497	73,488	73,489	0	8	0	8	0	73,497	0	0	0	1,780	06/20/2035.	1FE
82653D AC 3	SIERRA RECEIVABLES FUNDING CO 2018-2A C		09/20/2020.	Paydown		73,497	73,497	73,476	73,480	0	17	0	17	0	73,497	0	0	0	1,921	06/20/2035.	2FE
82653G AB 8	SIERRA RECEIVABLES FUNDING CO 2018-3A B		09/20/2020.	Paydown		58,668	58,668	58,659	58,660	0	8	0	8	0	58,668	0	0	0	1,520	09/20/2035.	1FE
82653G AC 6	SIERRA RECEIVABLES FUNDING CO 2018-3A C		09/20/2020.	Paydown		76,193	76,193	76,191	76,191	0	2	0	2	0	76,193	0	0	0	2,127	09/20/2035.	2FE
82967N AU 2	SIRIUS XM RADIO INC 144A 5.375% 04/15/		07/09/2020.	Call 102.6880		2,053,760	2,000,000	2,030,000	2,020,117	0	(2,964)	0	(2,964)	0	2,017,153	0	(17,153)	(17,153)	132,594	04/15/2025.	3FE
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A		09/25/2020.	Paydown		221,963	221,963	221,944	221,922	0	41	0	41	0	221,963	0	0	0	4,863	01/26/2026.	1FE
83546D AF 5	SONIC CAPITAL LLC 2018-1A A2 4.026% 02		09/20/2020.	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	168	02/20/2048.	2FE
83546D AG 3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 0		09/20/2020.	Paydown		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	111	01/20/2050.	2FE
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		08/01/2020.	Paydown		156,664	156,664	156,664	156,664	0	0	0	0	0	156,664	0	0	0	4,700	08/01/2031.	1PL
84858W AA 4	SPIRIT AIRLINES 2017-1AA 3.375% 02/15/		08/15/2020.	Redemption 100.0000		142,115	142,115	142,328	142,297	0	(7)	0	(7)	0	142,290	0	(175)	(175)	4,796	02/15/2030.	1FE
859245 AA 0	STERLING BANK TRUST FSB 2004-1 2.284%		09/26/2020.	Paydown		0	0	15,350	12,703	0	(12,703)	0	(12,703)	0	0	0	0	0	4,148	04/26/2026.	1
86212V AF 1	STORE MASTER FUNDING LLC 2018-1A A3 4		09/20/2020.	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	73	10/20/2048.	1FE
86212X AB 6	STORE MASTER FUNDING LLC 2019-1 A2 3.6		09/20/2020.	Paydown		15,437	15,437	15,437	15,437	0	0	0	0	0	15,437	0	0	0	376	10/20/2049.	1FE
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6		09/01/2020.	Paydown		51,490	51,490	51,466	51,327	0	(1)	0	(1)	0	51,326	0	164	164	2,269	03/25/2032.	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		09/01/2020.	Paydown		36,886	36,886	25,075	25,075	0	0	0	0	0	25,075	0	11,811	11,811	1,424	08/25/2033.	1FM
872295 AE 0	TCF AUTO REC OWNER TRUST 2016-1A B 2.3		09/15/2020.	Paydown		416,640	416,640	416,629	416,621	0	19	0	19	0	416,640	0	0	0	7,250	06/15/2022.	1FE
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I 4.31		08/25/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	243	11/25/2048.	2FE
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/		09/20/2020.	Paydown		854,167	854,167	853,800	853,871	0	296	0	296	0	854,167	0	0	0	22,557	11/20/2038.	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2020.	Redemption 100.0000		125,000	125,000	132,604	128,417	0	(160)	0	(160)	0	128,257	0	(3,257)	(3,257)	11,875	02/01/2030.	2FE
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A		09/20/2020.	Paydown		4,156,372	4,156,372	4,155,632	4,155,774	0	598	0	598	0	4,156,372	0	0	0	109,380	06/20/2042.	1FE
88315L AA 6	TEXTAINER MARINE CONTAINERS 2018-1A A		09/20/2020.	Paydown		4,310,000	4,310,000	4,259,054	4,265,118	0	44,882	0	44,882	0	4,310,000	0	0	0	132,547	08/20/2043.	1FE
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A		09/20/2020.	Paydown		40,000	40,000	39,987	39,988	0	12	0	12	0	40,000	0	0	0	1,056	04/20/2044.	1FE
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A		09/01/2020.	Paydown		16,816	16,816	16,814	0	0	3	0	3	0	16,816	0	0	0	38	08/21/2045.	1FE
88642R AA 7	TIDEWATER INC 8.000% 08/01/22		08/11/2020.	RW Baird		521,219	560,450	560,450	560,450	0	0	0	0	0	560,450	0	(39,232)	(39,232)	35,122	08/01/2022.	4
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		08/13/2020.	Raymond James & Assoc.		1,870,173	1,820,120	1,849,697	1,836,061	0	(3,565)	0	(3,565)	0	1,832,497	0	37,676	37,676	51,772	04/25/2074.	2PL
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		08/01/2020.	Paydown		73,685	73,685	74,883	74,331	0	(645)	0	(645)	0	73,685	0	0	0	1,848	04/25/2074.	2PL
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250		09/25/2020.	Paydown		239,875	239,875	246,631	239,962	0	(166)	0	(166)	0	239,796	0	79	79	5,304	10/25/2053.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
893830 AF 6	TRANSOCEAN INC 7.500% 04/15/31	..	08/10/2020.	Citi Global Markets Inc.		1,400,000	5,000,000	1,274,250	5,428,862	0	(6,491)	4,148,120	(4,154,611)	0	1,274,250	0	125,750	125,750	309,375	04/15/2031.	5FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19	..	09/16/2020.	Paydown		33,363	33,363	33,363	33,363	0	0	0	0	0	33,363	0	0	0	1,228	10/16/2040.	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2	..	09/15/2020.	Paydown		39,556	39,556	39,556	39,556	0	0	0	0	0	39,556	0	0	0	582	01/15/2043.	1FE
89657A AA 4	TRINITY RAIL LEASING L.P. 2018-1A A1 3	..	09/17/2020.	Paydown		149,862	149,862	149,807	149,813	0	49	0	49	0	149,862	0	0	0	3,816	06/17/2048.	1FE
89657B AA 2	TRINITY RAIL LEASING L.P. 2019-1A A 3	..	09/17/2020.	Paydown		36,436	36,436	36,418	36,419	0	17	0	17	0	36,436	0	0	0	981	04/17/2049.	1FE
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A	..	09/20/2020.	Paydown		2,712,500	2,712,500	2,711,986	2,712,045	0	455	0	455	0	2,712,500	0	0	0	80,070	03/20/2043.	1FE
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1	..	09/25/2020.	Paydown		0	0	17,233	16,671	0	(304)	0	(304)	0	16,366	0	(16,366)	(16,366)	14,402	11/08/2027.	1FE
90931L AA 6	UNITED AIR 2016-1 AA PTT 3.100% 07/07/	..	07/07/2020.	Redemption 100.0000		26,383	26,383	26,356	26,358	0	1	0	1	0	26,359	0	24	24	818	07/07/2028.	1FE
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2	..	09/03/2020.	Redemption 100.0000		83,155	83,155	83,293	83,238	0	(4)	0	(4)	0	83,234	0	(79)	(79)	3,118	09/03/2026.	1FE
913903 AR 1	UNIVERSAL HEALTH SVCS 144A 4.750% 08/0	..	09/28/2020.	Various		3,300,000	3,300,000	3,369,250	3,310,478	0	(10,478)	0	(10,478)	0	3,300,000	0	0	0	181,569	08/01/2022.	2FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%	..	09/01/2020.	Paydown		76,922	76,922	76,914	76,859	0	63	0	63	0	76,922	0	0	0	1,302	07/20/2033.	1FE
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2	..	09/15/2020.	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	271	02/16/2043.	1FE
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A	..	09/01/2020.	Paydown		248,400	248,400	248,315	248,109	0	290	0	290	0	248,400	0	0	0	5,837	04/25/2048.	1FE
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF	..	09/01/2020.	Paydown		238,985	238,985	238,922	238,622	0	363	0	363	0	238,985	0	0	0	4,607	05/25/2047.	1FE
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A	..	09/01/2020.	Paydown		306,120	306,120	306,091	306,036	0	83	0	83	0	306,120	0	0	0	6,365	07/25/2049.	1FE
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2	..	09/01/2020.	Paydown		58,674	58,674	58,673	58,564	0	110	0	110	0	58,674	0	0	0	1,319	01/25/2047.	1FM
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.881%	..	09/01/2020.	Paydown		43,362	43,362	22,171	38,576	0	594	16,433	(15,839)	0	22,737	0	20,626	20,626	1,274	10/25/2033.	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 3.826%	..	09/01/2020.	Paydown		15,612	15,612	10,559	12,453	0	65	0	65	0	12,519	0	3,094	3,094	396	02/25/2034.	1FM
92940V AA 9	WRG Debt Funding II LLC 2017-1 A 4.458	..	09/15/2020.	Paydown		1,211,132	1,211,132	1,211,119	1,211,082	0	4	0	4	0	1,211,086	0	46	46	34,652	03/15/2026.	1PL
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44	..	09/15/2020.	Paydown		42,192	42,192	42,191	42,190	0	2	0	2	0	42,192	0	0	0	992	09/15/2044.	1FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15	..	09/15/2020.	Paydown		47,622	47,622	47,615	47,618	0	4	0	4	0	47,622	0	0	0	984	03/15/2029.	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1	..	09/15/2020.	Paydown		54,415	54,415	54,411	54,412	0	3	0	3	0	54,415	0	0	0	1,026	06/16/2031.	1FE
94945P AA 3	WELK RESORTS LLC 2017-AA A 2.820% 06/1	..	09/15/2020.	Paydown		77,058	77,058	77,050	77,052	0	5	0	5	0	77,058	0	0	0	1,463	06/15/2033.	1FE
94945P AB 1	WELK RESORTS LLC 2017-AA B 3.410% 06/1	..	09/15/2020.	Paydown		77,068	77,068	77,055	77,060	0	8	0	8	0	77,068	0	0	0	1,769	06/15/2033.	2FE
94978# AH 0	CVS HEALTH CORP CTL - PASS THROUGH CERT	..	09/10/2020.	Redemption 100.0000		80,991	80,991	80,991	80,989	0	2	0	2	0	80,991	0	0	0	3,839	01/10/2024.	2
94978# AJ 6	HY-VEE INC CTL 7.420% 10/05/21	..	09/05/2020.	Redemption 100.0000		10,295	10,295	10,295	10,295	0	0	0	0	0	10,295	0	0	0	510	10/05/2021.	2
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1	..	07/15/2020.	Redemption 100.0000		21,471	21,471	21,471	21,471	0	0	0	0	0	21,471	0	0	0	453	09/15/2024.	2FE
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1	..	09/15/2020.	Redemption 100.0000		43,136	43,136	43,136	43,136	0	0	0	0	0	43,136	0	0	0	1,106	09/15/2024.	2PL
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1	..	07/11/2020.	Redemption 100.0000		21,557	21,557	21,557	21,557	0	0	0	0	0	21,557	0	0	0	455	10/11/2024.	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1	..	09/11/2020.	Redemption 100.0000		43,309	43,309	43,309	43,309	0	0	0	0	0	43,309	0	0	0	1,111	10/11/2024.	2PL
949831 AA 9	WELLS FARGO MRTG BACKED SEC 2019-3 A1	..	09/01/2020.	Paydown		277,889	277,889	281,797	281,363	0	(3,474)	0	(3,474)	0	277,889	0	0	0	6,238	07/25/2049.	1FM
94989U AS 0	WELLS FARGO MORTGAGE BACKED 2018-1 A17	..	09/01/2020.	Paydown		711,853	711,853	679,264	684,609	0	27,244	0	27,244	0	711,853	0	0	0	16,642	07/25/2047.	1FM
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1	..	09/01/2020.	Paydown		390,649	390,649	397,607	397,410	0	(6,761)	0	(6,761)	0	390,649	0	0	0	10,263	04/25/2049.	1FM
95002T AA 2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1	..	09/01/2020.	Paydown		97,343	97,343	100,537	0	0	(3,194)	0	(3,194)	0	97,343	0	0	0	327	06/25/2050.	1FE
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I 3.573%	..	09/15/2020.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	335	03/15/2048.	2FE
95058X AH 1	WENDYS FUNDING LLC 2019-1A A2II 4.080%	..	09/15/2020.	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	344	06/15/2049.	2FE
96033D AA 8	WESTGATE RESORTS 2017-1A A 3.050% 12/2	..	09/01/2020.	Paydown		84,540	84,540	84,437	84,412	0	127	0	127	0	84,540	0	0	0	1,717	12/20/2030.	1FE
96033D AB 6	WESTGATE RESORTS 2017-1A B 4.050% 12/2	..	09/01/2020.	Paydown		42,270	42,270	42,207	42,187	0	83	0	83	0	42,270	0	0	0	1,140	12/20/2030.	1FE
96033W AB 4	WESTGATE RESORTS 2018-1A B 3.580% 12/2	..	09/01/2020.	Paydown		179,273	179,273	178,376	178,593	0	679	0	679	0	179,273	0	0	0	4,264	12/20/2031.	1FE
96033W AC 2	WESTGATE RESORTS 2018-1A C 4.100% 12/2	..	09/01/2020.	Paydown		204,883	204,883	204,491	204,465	0	418	0	418	0	204,883	0	0	0	5,581	12/20/2031.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
96042F AE 4	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A C		09/15/2020.	Paydown		912,914	912,914	912,743	912,830	0	84	0	84	0	912,914	0	0	0	22,757	01/16/2024.	1FE
97064E AA 6	WILLIS ENGINE SECURITIZATION T 2018-A A		09/15/2020.	Paydown		64,528	64,528	64,525	64,525	0	3	0	3	0	64,528	0	0	0	2,043	09/15/2043.	1FE
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A		09/15/2020.	Paydown		34,523	34,523	34,522	0	0	0	0	0	0	34,523	0	0	0	503	03/15/2045.	1FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		09/01/2020.	Paydown		106,053	106,053	109,632	108,051	0	(23)	0	(23)	0	108,028	0	(1,975)	(1,975)	2,739	06/27/2044.	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		09/01/2020.	Paydown		383,152	383,152	391,594	387,784	0	(4,632)	0	(4,632)	0	383,152	0	0	0	8,882	01/20/2045.	1FM
00908P AB 3	AIR CANADA 2017-1A 3.550% 01/15/30	A	07/15/2020.	Redemption 100.0000		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	2,272	01/15/2030.	2FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2020.	Various		144,747	144,747	146,436	146,051	0	(112)	0	(112)	0	145,939	0	(1,192)	(1,192)	5,211	03/15/2027.	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2020.	Redemption 100.0000		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	1,489	03/15/2023.	2FE
09784Y A* 9	BONAVISTA ENERGY CORPORATION 4.250% 10	A	08/11/2020.	Tax Free Exchange		3,074,730	4,000,000	3,200,000	4,000,000	0	0	800,000	(800,000)	0	3,200,000	0	(125,270)	(125,270)	0	10/25/2021.	6
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B	A	08/11/2020.	Tax Free Exchange		1,115,739	1,500,000	1,200,000	1,500,000	0	0	300,000	(300,000)	0	1,200,000	0	(84,261)	(84,261)	0	11/02/2020.	6
C0445# AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER	A	08/23/2020.	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	15,240	08/23/2024.	2
00176A AY 1	AMERICAN MONEY MANAGEMENT CORP 2012-11A	D	09/16/2020.	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	210,790	04/30/2031.	1FE
00802# AA 4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22	C	09/22/2020.	Redemption 100.0000		26,284	26,284	26,284	26,284	0	0	0	0	0	26,284	0	0	0	1,511	03/22/2035.	3FE
04941Y AE 9	ATLAS SENIOR LOAN FUND LTD 2018-11A A1F	D	08/19/2020.	Redemption 100.0000		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	248,684	07/26/2031.	1FE
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	09/30/2020.	Redemption 100.0000		28,000	28,000	28,000	28,000	0	0	0	0	0	28,000	0	0	0	1,418	06/30/2035.	2FE
12805P AJ 5	CAL FUNDING LTD 2018-2A A 4.340% 09/25	D	09/25/2020.	Paydown		87,500	87,500	87,490	87,491	0	9	0	9	0	87,500	0	0	0	2,532	09/25/2043.	1FE
15032A AQ 0	CEDAR FUNDING LTD 2016-5A AFR CLO 3.97	D	08/25/2020.	Paydown		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	221,110	07/17/2031.	1FE
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2020.	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	19,755	09/29/2036.	2
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	09/17/2020.	Paydown		62,500	62,500	62,487	62,493	0	1	0	1	0	62,493	0	7	7	1,329	07/17/2029.	1FE
38137P BA 7	GOLDENTREE LOAN OPPORTUNITIES 2015-10A C	D	09/17/2020.	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	324,275	07/20/2031.	1FE
38138B AJ 9	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2 C	D	09/17/2020.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	201,196	04/20/2030.	1FE
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5	D	07/15/2020.	Redemption 100.0000		156,954	156,954	156,954	156,954	0	0	0	0	0	156,954	0	0	0	6,162	04/15/2026.	2FE
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A	D	07/20/2020.	Paydown		226,039	226,039	225,563	225,849	0	191	0	191	0	226,039	0	0	0	4,839	12/21/2026.	2FE
65504L AN 7	NOBLE HOLDING INTL LTD 7.950% 04/01/25	D	08/11/2020.	Jeffries & Co		52,500	3,000,000	90,000	1,545,000	0	0	1,455,000	(1,455,000)	0	90,000	0	(37,500)	(37,500)	119,250	04/01/2025.	6FE
67591Y AG 4	OCTAGON INVESTMENT PARTNERS 38 2018-1A A	D	09/03/2020.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	195,625	07/20/2030.	1FE
682336 AA 0	ONE ELEVEN FUNDING I LTD 2017-1A A1 CLO	D	07/12/2020.	Paydown		47,595	47,595	47,595	47,595	0	0	0	0	0	47,595	0	0	0	1,285	10/12/2035.	1FE
69355D AC 1	PPM CLO, LTD 2018-1 B1 4.661% 07/15/31	D	09/18/2020.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	215,571	07/15/2031.	1FE
780097 AY 7	ROYAL BANK OF SCOTLAND GRP PLC 6.100%	D	09/24/2020.	Call 111.6010		2,232,020	2,000,000	2,000,140	2,000,064	0	(13)	0	(13)	0	2,000,052	0	(52)	(52)	328,260	06/10/2023.	2FE
784309 AA 4	S-JETS Limited 2017-1 A 3.967% 08/15/4	D	09/15/2020.	Paydown		17,797	17,797	17,797	17,797	0	0	0	0	0	17,797	0	0	0	475	08/15/2042.	1FE
86709L AA 4	PROJECT SUNBIRD 2020-1A A 3.671% 02/1	D	09/15/2020.	Paydown		73,321	73,321	73,318	0	0	3	0	3	0	73,321	0	0	0	1,292	02/15/2045.	1FE
89382P AA 3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/0	D	08/01/2020.	Redemption 100.0000		55,000	55,000	55,206	55,165	0	(20)	0	(20)	0	55,145	0	(145)	(145)	3,369	08/01/2025.	4FE
90261X GD 8	UBS AG STAMFORD CT 4.875% 08/04/20	D	08/04/2020.	Various		4,500,000	4,500,000	4,575,965	4,506,957	0	(6,957)	0	(6,957)	0	4,500,000	0	0	0	219,375	08/04/2020.	1FE
915328 BC 1	UPLAND CLO LTD 2016-1A A1BR 3.982% 04/	D	08/19/2020.	Paydown		14,500,000	14,500,000	14,500,000	14,500,000	0	0	0	0	0	14,500,000	0	0	0	479,554	04/20/2031.	1FE
92325Q AE 7	Venture CDO Ltd 2018-32A A2BF CLO 4.25	D	08/12/2020.	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	243,473	07/15/2031.	1FE
F5309# AC 1	IPSOS 5.180% 09/28/20	D	09/28/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	103,600	09/28/2020.	2PL
G2163# AH 1	COOKSON PLC 4.970% 12/16/20	D	08/27/2020.	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,001,007	0	(476)	0	(476)	0	4,000,531	0	(531)	(531)	242,261	12/16/2020.	2PL
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B 5	D	09/07/2020.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	157,500	09/07/2020.	2
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	09/30/2020.	Redemption 100.0000		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	4,594	11/30/2033.	3PL
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A 4.320% 0	D	07/12/2020.	Redemption 100.0000		25,778	25,778	25,778	25,778	0	0	0	0	0	25,778	0	0	0	1,114	01/12/2034.	1FE
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD S	D	07/21/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	115,600	07/21/2020.	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3899999.	Total - Bonds - Industrial and Miscellaneous					..248,236,725	...254,351,555	..246,902,215	244,684,653	2,660	.......(38,214)	.6,748,562	.....(6,784,116)	0	246,450,285	0	98,909	98,909	10,488,084	XXX	XXX
8399997.	Total - Bonds - Part 4					..272,518,230	...278,633,060	..271,315,035	269,023,175	2,660	.......(96,378)	.6,748,562	.....(6,842,280)	0	270,730,645	0	100,054	100,054	11,468,933	XXX	XXX
8399999.	Total - Bonds					..272,518,230	...278,633,060	..271,315,035	269,023,175	2,660	.......(96,378)	.6,748,562	.....(6,842,280)	0	270,730,645	0	100,054	100,054	11,468,933	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					..272,518,230	XXX	..271,315,035	269,023,175	2,660	.......(96,378)	.6,748,562	.....(6,842,280)	0	270,730,645	0	100,054	100,054	11,468,933	XXX	XXX

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 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	5,120	7,707,375	1505.429	364,114	0	0	0		0	(870,292)	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	0		0	(662,194)	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	0		0	(384,641)	0	0	0	0		0/0
RUSSELL 2000 1/14/2021 Strike @ 1675.741 4642L$116	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2020	01/14/2021	4,470	7,490,797	1675.741	0	498,963	0	34		34	(498,929)	0	0	0	0		0/0
RUSSELL 2000 2/12/2021 Strike @ 1687.584 4642L$117	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2020	02/12/2021	3,804	6,419,485	1687.584	0	1,243,671	0	552		552	(1,243,119)	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	4,966	6,006,057	1209.46	0	2,667,478	0	2,910,972		2,910,972	243,494	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	6,942	8,589,529	1237.333	0	2,626,561	0	4,005,388		4,005,388	1,378,827	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	3,710	4,591,199	1237.55	0	799,797	0	639,377		639,377	(160,421)	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	6,566	9,111,229	1387.68	0	1,242,649	0	746,670		746,670	(495,978)	0	0	0	0		0/0
RUSSELL 2000 7/14/2021 Strike @ 1428.26 4642L$122	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	4,552	6,501,268	1428.26	0	896,477	0	735,690		735,690	(160,787)	0	0	0	0		0/0
RUSSELL 2000 8/13/2021 Strike @ 1577.88 4642L$123	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	3,851	6,076,511	1577.88	0	710,762	0	228,346		228,346	(482,415)	0	0	0	0		0/0
RUSSELL 2000 9/14/2021 Strike @ 1536.97 4642L$124	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	5,369	8,252,130	1536.97	0	909,942	0	456,083		456,083	(453,859)	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	8,511	25,245,911	2966.15	1,665,262	0	0	3,587,541		3,587,541	341,202	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	2,316,245		2,316,245	313,677	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	1,966,042		1,966,042	364,620	0	0	0	0		0/0
S&P 500 1/14/2021 Strike @ 3284.41562 7846L$151	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2020	01/14/2021	8,752	28,745,830	3284.41562	0	2,360,396	0	2,882,871		2,882,871	522,475	0	0	0	0		0/0
S&P 500 2/12/2021 Strike @ 3380.16 7846L$154	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2020	02/12/2021	6,439	21,764,411	3380.16	0	5,917,037	0	5,892,847		5,892,847	(24,190)	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	10,980	29,767,379	2711.02	0	13,786,952	0	33,353,371		33,353,371	19,566,419	0	0	0	0		0/0
S&P 500 4/14/2021 Strike @ 2846.06 7846L$157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/14/2020	04/14/2021	13,465	38,323,194	2846.06	0	11,021,650	0	22,928,439		22,928,439	11,906,790	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 4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021	10,135	28,908,861	2852.5	0	4,138,306	0	8,673,951		8,673,951	4,535,645	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 KVQR4N79VEW8JPSK1K14	06/12/2020	06/14/2021	11,117	33,810,517	3041.31	0	3,464,943	0	5,501,149		5,501,149	2,036,205	0	0	0	0		0/0

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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S&P 500 7/14/2021 Strike @ 3197.52 7846L$163	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	8,605	27,513,221	3197.52	0	3,067,504	0	3,713,300		3,713,300	645,796	0	0	0	0		0/0
S&P 500 8/13/2021 Strike @ 3372.85 7846L$165	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	8,415	28,383,713	3372.85	0	2,935,009	0	2,952,485		2,952,485	17,476	0	0	0	0		0/0
S&P 500 9/14/2021 Strike @ 3383.54 7846L$167	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	12,281	41,554,777	3383.54	0	3,082,623	0	3,949,982		3,949,982	867,359	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	68,455		68,455	(14,153)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 176.2006 BXIIG$013	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2017	11/13/2020	6,497	1,144,856	176.2006	54,402	0	0	78,000		78,000	(21,094)	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	147,629		147,629	(40,912)	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	9,498	1,671,039	175.9437	78,858	0	0	306,184		306,184	(76,716)	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	2,427	426,940	175.9437	20,141	0	0	78,228		78,228	(19,600)	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	18,535	3,114,460	168.0285	155,293	0	0	3,551,617		3,551,617	(532,415)	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	15,526	2,634,184	169.6624	123,424	0	0	3,338,062		3,338,062	(561,407)	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	11,129	1,890,430	169.8689	88,483	0	0	1,395,289		1,395,289	(238,852)	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	11,097	1,894,750	170.7436	92,438	0	0	324,870		324,870	(59,273)	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	80,362		80,362	(16,459)	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	8,252	1,437,169	174.1576	66,807	0	0	155,022		155,022	(36,648)	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	92,464		92,464	(18,817)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$027	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2018	08/13/2021	1,905	329,456	172.9247	15,366	0	0	30,242		30,242	(6,154)	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	6,356	1,101,144	173.2475	51,305	0	0	181,837		181,837	(37,480)	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	4,219	709,652	168.2026	32,866	0	0	87,210		87,210	(12,433)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2022 Strike @ 167.5568 BXIIG$034	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2019	01/14/2022	543	90,973	167.5568	4,257	0	0	11,455		11,455	(1,534)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2020 Strike @ 187.6872 BXIIG$040	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2019	10/14/2020	12,270	2,302,954	187.6872	61,474	0	0	28,548		28,548	(51,155)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 189.9725 BXIIG$041	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2019	11/13/2020	2,215	420,873	189.9725	11,232	0	0	4,794		4,794	(7,035)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2022 Strike @ 189.9725 BXIIG$042	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2019	11/14/2022	3,054	580,210	189.9725	27,854	0	0	18,784		18,784	(10,147)	0	0	0	0		0/0

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BARCLAYS CUSTOM 12/14/2020 Strike @ 191.6586 BXIIG$043	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2019	12/14/2020	1,652	316,616	191.6586	8,458	0	0	3,197		3,197	(4,407)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2022 Strike @ 191.6586 BXIIG$044	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/16/2019	12/14/2022	1,910	366,108	191.6586	17,536	0	0	10,624		10,624	(6,132)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 193.5362 BXIIG$045	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2020	01/14/2021	1,277	247,144	193.5362	0	25,491	0	7,982		7,982	(17,509)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/13/2023 Strike @ 193.5362 BXIIG$046	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2020	01/13/2023	5,713	1,105,630	193.5362	0	53,072	0	28,282		28,282	(24,790)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2021 Strike @ 197.192 BXIIG$047	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2020	02/12/2021	523	103,112	197.192	0	89,062	0	16,484		16,484	(72,578)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2023 Strike @ 197.192 BXIIG$048	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2020	02/14/2023	1,551	305,926	197.192	0	54,285	0	21,945		21,945	(32,340)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2021 Strike @ 184.111 BXIIG$049	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/16/2020	03/12/2021	1,171	215,557	184.111	0	36,843	0	47,283		47,283	10,439	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2023 Strike @ 184.111 BXIIG$050	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/16/2020	03/14/2023	1,135	208,913	184.111	0	20,735	0	21,692		21,692	957	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2021 Strike @ 184.9172 BXIIG$051	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/15/2020	04/14/2021	1,531	283,103	184.9172	0	17,546	0	21,295		21,295	3,749	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2023 Strike @ 184.9172 BXIIG$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	77,142		77,142	122	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2021 Strike @ 185.042 BXIIG$053	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/14/2020	05/14/2021	1,871	346,160	185.042	0	9,827	0	12,083		12,083	2,256	0	0	0	0		0/0
BARCLAYS CUSTOM 5/12/2023 Strike @ 185.042 BXIIG$054	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/14/2020	05/12/2023	2,487	460,129	185.042	0	39,614	0	39,648		39,648	34	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2021 Strike @ 185.5466 BXIIG$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	101,499		101,499	16,924	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2023 Strike @ 185.5466 BXIIG$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	70,275		70,275	(1,389)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2021 Strike @ 187.178 BXIIG$057	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2020	07/14/2021	16,176	3,027,806	187.178	0	88,167	0	92,411		92,411	4,244	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2023 Strike @ 187.178 BXIIG$058	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2020	07/14/2023	6,441	1,205,623	187.178	0	59,902	0	53,534		53,534	(6,368)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 187.8526 BXIIG$059	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2020	08/13/2021	17,316	3,252,882	187.8526	0	87,793	0	89,034		89,034	1,241	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2023 Strike @ 187.8526 BXIIG$060	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2020	08/14/2023	3,564	669,554	187.8526	0	33,219	0	28,785		28,785	(4,434)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2021 Strike @ 188.907 BXIIG$061	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2020	09/14/2021	20,105	3,797,885	188.907	0	133,908	0	125,825		125,825	(8,083)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXIIG$062	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2020	09/14/2023	12,786	2,415,444	188.907	0	120,064	0	98,315		98,315	(21,750)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXIIG$063	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2020	09/14/2023	1,772	334,787	188.907	0	16,677	0	13,627		13,627	(3,050)	0	0	0	0		0/0
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										6,992,348	62,490,181	0	118,401,345	XXX	118,401,345	35,378,013	0	0	0	0	XXX	XXX

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Purchased Options - Hedging Other - Put Options																						
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	2,186	3,305,437	1511.9	0	0	0	(942,680)	^	(942,680)	(217,229)	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	6,454	10,255,910	1589.179	0	0	0	(29,857)	^	(29,857)	350,487	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	6,444	10,554,734	1637.98	0	0	0	466,619	^	466,619	618,634	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 4PQUHN3JPFGFNF3BB653	01/13/2020	01/15/2021	6,446	10,762,357	1669.605	0	0	0	829,360	^	829,360	829,360	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 L3I9ZG2KFGXZ61BMYR72	02/13/2020	02/12/2021	5,408	9,159,673	1693.736	0	0	0	(871,186)	^	(871,186)	(871,186)	0	0	0	0		0/0
FTSE 100 10/16/2020 Strike @ 7161.83 50424Q$03 Periodic 10/16/2020	Variable Annuities	Exhibit 5	Product equity risk	BARCLAYS CAPITAL INC. AC28XWWI3WIBK2824319	10/18/2019	10/20/2020	464	3,322,731	7161.83	0	0	0	1,401,105	^	1,401,105	1,733,043	0	0	0	0		0/0
FTSE 100 11/19/2020 Strike @ 7323.8 50424Q$04 Periodic 11/19/2020	Variable Annuities	Exhibit 5	Product equity risk	BANK OF AMERICA CORP. EYKN6V0ZCB8VD9IULB80	11/19/2019	11/23/2020	880	6,447,434	7323.8	0	0	0	1,290,934	^	1,290,934	1,440,739	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	626	4,740,530	7573.82	0	0	0	1,151,152	^	1,151,152	1,148,930	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	650	4,988,924	7674.56	0	0	0	1,356,732	^	1,356,732	1,356,732	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	97	721,019	7457.02	0	0	0	184,704	^	184,704	184,704	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	97	2,188,088	22493	0	0	0	(358,930)	^	(358,930)	(186,769)	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	241	5,613,762	23293	0	0	0	(268,279)	^	(268,279)	(177,060)	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	221	5,301,264	23965	0	0	0	(104,131)	^	(104,131)	(124,745)	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	193	4,636,117	24041	0	0	0	(49,453)	^	(49,453)	(49,453)	0	0	0	0		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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...	75	1,765,583	23401...........	0	0	0	...............(41,501)	^......	.......(41,501)	......(41,501)	0	0	0	0	....	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...	305	2,393,794	7843.875.......	0	0	0	.............(831,243)	^......	.....(831,243)	....(359,590)	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...	684	5,653,099	8259.813.......	0	0	0	.............(723,203)	^......	.....(723,203)	....(445,140)	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...	929	7,889,157	8487.71.........	0	0	0	.............(842,140)	^......	.....(842,140)	....(652,227)	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............. 4PQUHN3JPFGFNF3BB653.	01/13/2020...	01/15/2021...	943	8,549,811	9070.648.......	0	0	0	.............(670,875)	^......	.....(670,875)	....(670,875)	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...	1,293	...12,405,325	9595.703.......	0	0	0	749,595	^......	749,595	749,595	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...	4,953	...14,711,213	2970.27.........	0	0	0	.........(5,260,152)	^......	..(5,260,152)	.(2,578,246)	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...	...23,496	...72,696,172	3094.04.........	0	0	0	.........(4,508,750)	^......	..(4,508,750)	.(2,771,079)	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...	...23,617	...74,838,057	3168.8...........	0	0	0	.........(3,030,062)	^......	..(3,030,062)	.(2,266,258)	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............. 4PQUHN3JPFGFNF3BB653.	01/13/2020...	01/15/2021...	...24,849	...81,706,085	3288.13.........	0	0	0	.............(819,217)	^......	.....(819,217)	....(819,217)	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...	...25,105	...84,701,515	3373.94.........	0	0	0	.............(675,039)	^......	.....(675,039)	....(675,039)	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...	...26,724	...67,590,023	2529.19.........	0	0	0	.........(7,512,657)	^......	..(7,512,657)	.(7,512,657)	0	0	0	0	....	0/0..............
S&P 500 2021-03-17 Strike @ 1770.43 78462$112	Variable Annuities......	Exhibit 5	Equity/Index.............	CREDIT SUISSE GROUP-.... ANGGYXNX0JLX3X63JN86.	03/17/2020...	03/17/2021...	...26,724	...47,312,936	1770.43.........	0	0	0	.............(265,870)	^......	.....(265,870)	....(265,870)	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...	...28,516	...78,749,978	2761.63.........	0	0	0	.........(5,540,597)	^......	..(5,540,597)	.(5,540,597)	0	0	0	0	....	0/0..............
S&P 500 2021-04-13 Strike @ 1933.14 78462$114	Variable Annuities......	Exhibit 5	Equity/Index.............	BARCLAYS CAPITAL INC.... AC28XWWI3WIBK2824319...	04/13/2020...	04/13/2021...	...28,516	...55,124,956	1933.14.........	0	0	0	.............(621,323)	^......	.....(621,323)	....(621,323)	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...	...21,367	...61,187,389	2863.7...........	0	0	0	.........(5,573,819)	^......	..(5,573,819)	.(5,573,819)	0	0	0	0	....	0/0..............

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 6/15/2021 Strike @ 3066.59 78462$116	Variable Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/15/2020	06/15/2021	20,764	63,675,012	3066.59	0	9,033,360	0	5,203,755		5,203,755	(3,829,605)	0	0	0	0		0/0
S&P 500 7/14/2021 Strike @ 3197.52 78462$117	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2020	07/14/2021	21,110	67,499,999	3197.52	0	9,179,999	0	6,790,637		6,790,637	(2,389,362)	0	0	0	0		0/0
S&P 500 8/13/2021 Strike @ 3373.43 78462$118	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/13/2020	08/13/2021	22,677	76,500,014	3373.43	0	9,465,601	0	9,710,736		9,710,736	245,135	0	0	0	0		0/0
S&P 500 9/13/2021 Strike @ 3340.97 78462$119	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528.	09/11/2020	09/13/2021	21,102	70,501,149	3340.97	0	9,390,600	0	9,027,172		9,027,172	(363,428)	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	0		0	(1)	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	0		0	(2)	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	6		6	(6)	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	24		24	1	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	88		88	35	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	273		273	153	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	365		365	214	0	0	0	0		0/0
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,237	1257.6	145,214	0	0	2,382		2,382	1,476	0	0	0	0		0/0
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	780,970	1257.6	230,056	0	0	4,444		4,444	2,802	0	0	0	0		0/0
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,293	1257.6	75,313	0	0	1,605		1,605	997	0	0	0	0		0/0
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,445	1257.6	83,041	0	0	1,953		1,953	1,191	0	0	0	0		0/0
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,366	1257.6	42,517	0	0	1,089		1,089	653	0	0	0	0		0/0
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,354	1257.6	78,819	0	0	2,180		2,180	1,284	0	0	0	0		0/0
S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,536	1257.6	88,085	0	0	2,629		2,629	1,517	0	0	0	0		0/0
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,179	1257.6	194,165	0	0	6,292		6,292	3,623	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. AC28XWWI3WIBK2824319	10/18/2019	10/20/2020	753	2,695,789	3579.59	0	0	0	333,640	^	333,640	769,418	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	1,448	5,351,399	3696.56	0	0	0	502,493	^	502,493	569,567	0	0	0	0		0/0

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	1,332	4,982,182	3739.17	0	0	0	532,620	^	532,620	544,471	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	1,252	4,768,817	3808.26	0	0	0	650,601	^	650,601	650,601	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. AC28XWWI3WIBK2824319	02/19/2020	02/19/2021	1,699	6,565,511	3865.18	0	0	0	1,019,799	^	1,019,799	1,019,799	0	0	0	0		0/0
0169999999. Total-Purchased Options-Hedging Other-Put Options										1,106,090	37,069,559	0	1,684,021	XXX	1,684,021	(26,777,124)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										8,098,438	99,559,740	0	120,085,365	XXX	120,085,365	8,600,889	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										6,992,348	62,490,181	0	118,401,345	XXX	118,401,345	35,378,013	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										1,106,090	37,069,559	0	1,684,021	XXX	1,684,021	(26,777,124)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										8,098,438	99,559,740	0	120,085,365	XXX	120,085,365	8,600,889	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
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	5,120	8,147,466	1591.389	150,366	0	0	0		0	494,552	0	0	0	0		0/0
RUSSELL 2000 11/13/2020 Strike @ 1679.03708 4642S$114	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	11/14/2019	11/13/2020	4,981	8,363,754	1679.03708	379,419	0	0	0		0	361,197	0	0	0	0		0/0
RUSSELL 2000 12/14/2020 Strike @ 1725.11632 4642S$115	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/13/2019	12/14/2020	4,635	7,995,241	1725.116323.	123,740	0	0	0		0	162,435	0	0	0	0		0/0
RUSSELL 2000 1/14/2021 Strike @ 1765.225569 4642S$116	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528.	01/14/2020	01/14/2021	4,470	7,890,805	1765.225569.	0	(167,591)	0	(3)		(3)	167,588	0	0	0	0		0/0
RUSSELL 2000 2/12/2021 Strike @ 1776.18216 4642S$117	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528.	02/14/2020	02/12/2021	3,804	6,756,508	1776.18216	0	(408,970)	0	(96)		(96)	408,874	0	0	0	0		0/0
RUSSELL 2000 3/12/2021 Strike @ 1270.49 4642S$118	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	03/13/2020	03/12/2021	4,966	6,311,162	1270.9	0	(1,822,499)	0	(1,587,803)		(1,587,803)	234,696	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	6,942	9,041,338	1302.416716.	0	(2,026,474)	0	(2,987,554)		(2,987,554)	(961,080)	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 4PQUHN3JPFGFNF3BB653.	05/14/2020	05/14/2021	3,710	4,828,114	1301.41	0	(615,490)	0	(348,751)		(348,751)	266,739	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	6,566	9,575,891	1458.45	0	(973,993)	0	(407,275)		(407,275)	566,718	0	0	0	0		0/0
RUSSELL 2000 7/14/2021 Strike @ 1501.1013 4642S$122	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	4,552	6,832,833	1501.1013	0	(682,646)	0	(474,058)		(474,058)	208,587	0	0	0	0		0/0
RUSSELL 2000 8/13/2021 Strike @ 1658.5097 4642S$123	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	3,851	6,387,020	1658.5097	0	(539,479)	0	(113,748)		(113,748)	425,731	0	0	0	0		0/0
RUSSELL 2000 9/14/2021 Strike @ 1619.2 4642S$124	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653.	09/14/2020	09/14/2021	5,369	8,693,631	1619.2	0	(662,189)	0	(248,773)		(248,773)	413,417	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	8,511	26,631,915	3128.992	885,307	0	0	(2,172,202)		(2,172,202)	(20,616)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 11/13/2020 Strike @ 3258.27409 7846S$148	Fixed Index Annuities	Exhibit 5	Equity/Index............	Morgan Stanley.................... 4PQUHN3JPFGFNF3BB653.	11/14/2019...	11/13/2020...	7,833	...25,521,246	3258.27409...	809,663	0	0	..........(1,351,143)	....	..(1,351,143)	....(182,978)	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	..........(1,216,258)	....	..(1,216,258)	....(265,690)	0	0	0	0	....	0/0.............
S&P 500 1/14/2021 Strike @ 3450.935526 7846S$151	Fixed Index Annuities	Exhibit 5	Equity/Index............	Goldman Sachs.................... W22LROWP2IHZNBB6K528.	01/14/2020...	01/14/2021...	8,752	...30,203,243	3450.935526.	0	....(1,210,563)	0	..........(1,657,139)	....	..(1,657,139)	....(446,575)	0	0	0	0	....	0/0.............
S&P 500 2/12/2021 Strike @ 3548.49197 7846S$154	Fixed Index Annuities	Exhibit 5	Equity/Index............	Goldman Sachs.................... W22LROWP2IHZNBB6K528.	02/14/2020...	02/12/2021...	6,439	...22,848,278	3548.49197...	0	....(3,087,150)	0	..........(3,272,570)	....	..(3,272,570)	....(185,421)	0	0	0	0	....	0/0.............
S&P 500 3/12/2021 Strike @ 2847.11 7846S$155	Fixed Index Annuities	Exhibit 5	Equity/Index............	Morgan Stanley.................... 4PQUHN3JPFGFNF3BB653.	03/13/2020...	03/12/2021...	...10,980	...31,261,666	2847.11.........	0	..(10,179,950)	0	........(27,960,154)	....	(27,960,154)	(17,780,204)	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...	...13,465	...40,277,690	2991.21.........	0	....(7,909,105)	0	........(18,635,012)	....	(18,635,012)	(10,725,907)	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.................... 4PQUHN3JPFGFNF3BB653.	05/14/2020...	05/14/2021...	...10,135	...30,357,192	2995.41.........	0	....(2,978,206)	0	..........(7,097,742)	....	..(7,097,742)	.(4,119,535)	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...	...11,117	...35,545,005	3197.33.........	0	....(2,428,633)	0	..........(4,230,143)	....	..(4,230,143)	.(1,801,510)	0	0	0	0	....	0/0.............
S&P 500 7/14/2021 Strike @ 3353.2392 7846S$163	Fixed Index Annuities	Exhibit 5	Equity/Index............	Wells Fargo.......................... KB1H1DSPRFMYMCUFXT09	07/14/2020...	07/14/2021...	8,605	...28,853,114	3353.2392.....	0	....(2,187,106)	0	..........(2,742,070)	....	..(2,742,070)	....(554,964)	0	0	0	0	....	0/0.............
S&P 500 8/13/2021 Strike @ 3547.9009 7846S$165	Fixed Index Annuities	Exhibit 5	Equity/Index............	Wells Fargo.......................... KB1H1DSPRFMYMCUFXT09	08/14/2020...	08/13/2021...	8,415	...29,856,828	3547.9009.....	0	....(1,893,206)	0	..........(1,959,492)	....	..(1,959,492)	......(66,285)	0	0	0	0	....	0/0.............
S&P 500 9/14/2021 Strike @ 3568.62 7846S$167	Fixed Index Annuities	Exhibit 5	Equity/Index............	Morgan Stanley.................... 4PQUHN3JPFGFNF3BB653.	09/14/2020...	09/14/2021...	...12,281	...43,827,828	3568.62.........	0	....(1,670,282)	0	..........(2,607,309)	....	..(2,607,309)	....(937,027)	0	0	0	0	....	0/0.............
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants										3,123,458	..(41,443,531)	0	........(81,069,291)	XXX	(81,069,291)	(34,337,258)	0	0	0	0	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	837,200	....	837,200	0	....(339,500)	0	0	91,693	....	100/100......
0699999999. Total-Written Options-Hedging Other-Other										0	0	0	837,200	XXX	837,200	0	....(339,500)	0	0	91,693	XXX	XXX
0709999999. Total-Written Options-Hedging Other										3,123,458	..(41,443,531)	0	........(80,232,091)	XXX	(80,232,091)	(34,337,258)	....(339,500)	0	0	91,693	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										3,123,458	..(41,443,531)	0	........(81,069,291)	XXX	(81,069,291)	(34,337,258)	0	0	0	0	XXX	XXX
0979999999. Total-Written Options-Other										0	0	0	837,200	XXX	837,200	0	....(339,500)	0	0	91,693	XXX	XXX
0989999999. Total-Written Options										3,123,458	..(41,443,531)	0	........(80,232,091)	XXX	(80,232,091)	(34,337,258)	....(339,500)	0	0	91,693	XXX	XXX
Totals																						
1709999999. Total-Hedging Other										..11,221,896	58,116,209	0	39,853,274	XXX	..39,853,274	(25,736,369)	....(339,500)	0	0	91,693	XXX	XXX
1759999999. TOTAL										..11,221,896	58,116,209	0	39,853,274	XXX	..39,853,274	(25,736,369)	....(339,500)	0	0	91,693	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPZ0	79	6,436,772	BP CURRENCY FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	130.3650	129.0400	65,422	65,422	0	0	0	65,422	65,422	237,000	0/0	625
ECZ0	35	5,171,469	EURO FX CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	1.1821	1.1736	37,188	37,188	0	0	0	37,188	37,188	87,500	0/0	125,000
JYZ0	22	2,599,025	JPN YEN CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	94.5100	94.8750	(10,038)	(10,038)	0	0	0	(10,038)	(10,038)	79,200	0/0	1,250
BPZ0	317	25,826,584	BP CURRENCY FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	130.3550	129.0400	260,534	260,534	0	0	0	260,534	260,534	951,000	0/0	625
ECZ0	118	17,417,538	EURO FX CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	1.1809	1.1736	107,675	107,675	0	0	0	107,675	107,675	295,000	0/0	125,000
JYZ0	72	8,502,300	JPN YEN CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	94.4700	94.8750	(36,450)	(36,450)	0	0	0	(36,450)	(36,450)	259,200	0/0	1,250
BPZ0	958	78,071,013	BP CURRENCY FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	130.3900	129.0400	808,312	808,312	0	0	0	808,312	808,312	2,874,000	0/0	625
ECZ0	358	52,894,500	EURO FX CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	1.1820	1.1736	378,137	378,137	0	0	0	378,137	378,137	895,000	0/0	125,000
JYZ0	218	25,758,063	JPN YEN CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	94.5250	94.8750	(95,375)	(95,375)	0	0	0	(95,375)	(95,375)	784,800	0/0	1,250
BPZ0	170	13,864,031	BP CURRENCY FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	130.4850	129.0400	153,531	153,531	0	0	0	153,531	153,531	510,000	0/0	625
ECZ0	90	13,290,413	EURO FX CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	1.1814	1.1736	87,975	87,975	0	0	0	87,975	87,975	225,000	0/0	125,000
JYZ0	133	15,712,953	JPN YEN CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	94.5140	94.8750	(60,016)	(60,016)	0	0	0	(60,016)	(60,016)	478,800	0/0	1,250
BPZ0	22	1,794,581	BP CURRENCY FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	130.5150	129.0400	20,281	20,281	0	0	0	20,281	20,281	66,000	0/0	625
ECZ0	15	2,216,063	EURO FX CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	1.1819	1.1736	15,656	15,656	0	0	0	15,656	15,656	37,500	0/0	125,000
JYZ0	20	2,363,600	JPN YEN CURR FUT	Variable Annuities	Exhibit 5.	Product Equity Risk.	12/16/2020.	CME SNZ2OJLFK8MNNCLQOF39	09/08/2020.	94.5440	94.8750	(8,275)	(8,275)	0	0	0	(8,275)	(8,275)	72,000	0/0	1,250
16029999999. Total-Short Futures-Hedging Other												1,724,559	1,724,559	0	0	0	1,724,559	1,724,559	7,852,000	XXX	XXX
1649999999. Total-Short Futures												1,724,559	1,724,559	0	0	0	1,724,559	1,724,559	7,852,000	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												1,724,559	1,724,559	0	0	0	1,724,559	1,724,559	7,852,000	XXX	XXX
1759999999. TOTAL												1,724,559	1,724,559	0	0	0	1,724,559	1,724,559	7,852,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	(2,044,523)	3,769,081	1,724,559
Total Net Cash Deposits	(2,044,523)	3,769,081	1,724,559

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	1,934,713	(210,154)	1,934,713	1,934,713	(210,154)	1,724,559	7,852,000	1,724,559
NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	17,500,000	27,461,384	(10,572,738)	0	27,461,384	(10,572,738)	0	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	22,574	0	22,574	22,574	0	22,574	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	7,630,000	7,671,447	0	41,447	7,671,447	0	41,447	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	(18,550,000)	837,956	(20,146,302)	0	837,956	(20,146,302)	0	91,693	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	13,000,000	12,873,667	0	0	12,873,667	0	0	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Y	Y	9,600,000	6,619,093	3,104,790	123,883	6,619,093	3,104,790	123,883	0	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	10,630,000	11,098,308	(660,731)	0	11,098,308	(660,731)	0	0	0
SCOTIA BANK	5G6NVP4WADOI32VUUB17	Y	Y	(610,000)	0	(796,629)	0	0	(796,629)	0	0	0
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	0	2,340,455	0	2,340,455	2,340,455	0	2,340,455	0	0
0299999999. Total NAIC 1 Designation				39,200,000	68,924,884	(29,071,610)	2,528,359	68,924,884	(29,071,610)	2,528,359	91,693	0
0999999999. Gross Totals				39,200,000	70,859,596	(29,281,763)	4,463,071	70,859,596	(29,281,763)	4,252,918	7,943,693	1,724,559
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					70,859,596	(29,281,763)						

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											
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	17,500,000	17,500,000	17,500,000	N/A	IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	7,630,000	7,630,000	7,630,000	N/A	IV
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	(18,550,000)	(18,550,000)	(18,550,000)	N/A	IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	13,000,000	13,000,000	13,000,000	N/A	IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	9,600,000	9,600,000	9,600,000	N/A	IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	10,630,000	10,630,000	10,630,000	N/A	IV
SCOTIA BANK	5G6NVP4WADOI32VUUB17	MONEY MARKET FUND	31846V	56	7	FIRST AMERICAN TREASURY	(610,000)	(610,000)	(610,000)	N/A	IV
0199999999. Totals							39,200,000	39,200,000	39,200,000	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	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	1,750,614	1,750,000	11/10/2020
40435R FE 6	HSBC BANK USA NA	C	1	2,000,660	2,000,000	11/04/2020
89114N EU 5	TORONTO DOMINION BANK NY	C	1	1,750,626	1,750,000	01/04/2021
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			5,501,900	5,500,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			5,501,900	5,500,000	XXX
Totals						
6399999.	Total - Issuer Obligations			5,501,900	5,500,000	XXX
7099999.	Subtotal - Bonds			5,501,900	5,500,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	BANK OF AMERICA NA	C		1,900,051	1,900,000	01/08/2021
000000 00 0	BANK OF NOVA SCOTIA HOUS	C		2,000,136	2,000,000	10/13/2020
000000 00 0	CAFCO LLC	C		1,399,983	1,399,966	10/05/2020
000000 00 0	CAFCO LLC	C		999,870	999,789	11/10/2020
000000 00 0	CANADIAN IMP BK COMM NY	C		1,000,252	1,000,000	08/04/2021
000000 00 0	CA IMPERIAL BK OF COMM	C		1,099,969	1,099,946	10/09/2020
000000 00 0	COMMONWEALTH BK AUSTR NY	C		1,000,084	1,000,000	03/17/2021
000000 00 0	COMMONWEALTH BK AUSTR NY	C		1,500,198	1,500,000	01/21/2021
000000 00 0	COMMONWEALTH BK AUSTRALI	C		1,750,026	1,750,000	10/08/2020
000000 00 0	COOPERAT RABOBANK UA/NY	C		1,000,115	1,000,000	11/12/2020
000000 00 0	CREDIT AGRICOLE CIB NY	C		2,000,236	2,000,000	10/27/2020
000000 00 0	CREDIT SUISSE NEW YORK	C		1,750,287	1,750,000	11/18/2020
000000 00 0	EXXON MOBIL CORP	C		999,838	999,809	11/23/2020
000000 00 0	FAIRWAY FINANCE CORP	C		1,000,189	1,000,000	11/16/2020
000000 00 0	FMS WERTMANAGEMENT	C		999,824	999,695	12/01/2020
000000 00 0	FMS WERTMANAGEMENT	C		699,626	699,545	01/26/2021
000000 00 0	FMS WERTMANAGEMENT	C		1,498,979	1,498,842	02/17/2021
000000 00 0	GLENCOVE FUNDING LLC	C		1,000,000	1,000,000	12/29/2020
000000 00 0	ING (US) FUNDING LLC	C		1,000,855	1,000,000	02/02/2021
000000 00 0	JP MORGAN SECURITIES LLC	C		2,000,190	2,000,000	10/20/2020
000000 00 0	NRW.BANK	C		999,910	999,861	10/28/2020
000000 00 0	NATIONAL AUSTRALI BANK L	C		1,000,561	1,000,000	02/19/2021
000000 00 0	NATIONAL AUSTRALIA BANK LIMITED	C		500,336	500,000	03/19/2021
000000 00 0	NATIONAL AUSTRALIA BANK	C		876,403	876,614	07/12/2021
000000 00 0	NEDERLANDSE WATERSCHAPS	C		999,798	999,722	11/24/2020
000000 00 0	NEW YORK LIFE GLOBAL FDG	C		1,008,670	1,008,955	01/28/2021
000000 00 0	ROYAL BANK OF CANADA NY	C		550,366	550,178	02/26/2021
000000 00 0	ROYAL BANK OF CANADA	C		1,352,877	1,353,071	04/30/2021
000000 00 0	SUNCORP METWAY LTD	C		699,301	699,401	01/19/2021
000000 00 0	SUNCORP METWAY LTD	C		698,880	699,351	03/09/2021
000000 00 0	SVENSKA HANDELSBANKEN AB	C		1,000,657	1,000,000	03/19/2021
000000 00 0	TOTAL CAPITAL CANADA LTD	C		999,957	999,868	10/20/2020
000000 00 0	TOYOTA FINANCE AUSTRALIA	C		2,000,082	2,000,000	10/23/2020
000000 00 0	UBS AG LONDON	C		1,750,021	1,750,000	10/07/2020
000000 00 0	WESTPAC SECURITIES NZ LT	C		1,000,126	1,000,000	02/08/2021
000000 00 0	WESTPAC BANKING CORP	C		1,000,524	1,000,042	05/28/2021
000000 00 0	WESTPAC BANKING CORP NY	C		675,509	675,292	03/05/2021
000000 00 0	BNP PARIBAS SA REOENT	C		2,000,000	2,000,000	11/04/2020
000000 00 0	BOFA SECURITIES INC. REOENT	C		2,000,000	2,000,000	11/04/2020
000000 00 0	JP MORGAN SECURITIES LLC REOENT 0.4359%	C		1,000,000	1,000,000	11/04/2020
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			48,714,686	48,709,947	XXX
Cash Equivalents (Schedule E Part 2 Type)						
0020P2 M2 9	ASB FINANCE LTD LONDON	C		549,901	549,830	12/02/2020
05252A CY 5	AUST & NZ BANKING GROUP	C		800,266	800,284	11/09/2020
06050T MQ 2	BANK OF AMERICA NA	C		2,500,065	2,500,109	10/06/2020
06367B GV 5	BANK OF MONTREAL CHICAGO	C		2,500,330	2,500,355	11/19/2020
1247P2 KG 8	CAFCO LLC	C		249,990	249,985	10/16/2020
13606B 6W 1	CANADIAN IMP BK COMM NY	C		2,300,934	2,300,813	10/08/2020
13606C GV 0	CANADIAN IMP BK COMM NY	C		1,999,974	2,000,000	10/27/2020
23328A R5 5	DZ BANK NY	C		1,125,041	1,125,000	11/25/2020
23328A S2 1	DZ BANK NY	C		1,000,056	999,980	12/11/2020
23329P AC 4	DNB BANK ASA	C		1,300,000	1,300,069	10/02/2020
2332K0 K8 4	DNB BANK ASA	C		2,499,945	2,499,951	10/08/2020
26820R KE 2	DZ BANK AG NY	C		1,354,963	1,354,924	10/14/2020
26820R M8 3	DZ BANK AG NY	C		249,948	249,910	12/08/2020
30229A K5 7	EXXON MOBIL CORP	C		999,988	999,992	10/05/2020
30229A KE 8	EXXON MOBIL CORP	C		1,999,930	1,999,913	10/14/2020
30229A KM 0	EXXON MOBIL CORP	C		999,945	999,950	10/21/2020
34411G L6 1	FMS WERTMANAGEMENT	C		999,905	999,850	11/06/2020
38346L KE 5	GOTHAM FUNDING CORP	C		1,499,930	1,499,935	10/14/2020
53127T M2 6	LIBERTY STREET FDG LLC	C		1,099,679	1,099,697	12/02/2020
54316T K1 9	LONGSHIP FUNDING LLC	C		1,999,992	2,000,000	10/01/2020
54316T K5 0	LONGSHIP FUNDING LLC	C		999,981	999,983	10/05/2020
54316T KM 3	LONGSHIP FUNDING LLC	C		1,999,828	1,999,844	10/21/2020
57576J KN 1	MASSACHUSETTS MUTUAL LIF	C		2,699,870	2,699,827	10/22/2020
60710A HJ 4	MIZUHO BANK LTD/NY	C		1,000,000	1,000,000	10/01/2020
62939L K6 5	NRW.BANK	C		999,988	999,979	10/06/2020

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
62939L K8 1	NRW.BANK	C		1,499,960	1,499,965	10/08/2020
62939L KD 0	NRW.BANK	C		999,969	999,950	10/13/2020
62939L L9 8	NRW.BANK	C		1,999,734	1,999,718	11/09/2020
63254G MT 9	NATIONAL AUSTRALI BANK L	C		2,000,566	2,000,811	12/09/2020
63743C K6 9	NATIONAL RURAL UTILITIES	C		3,199,952	3,199,960	10/06/2020
63743C K8 5	NATIONAL RURAL UTILITIES	C		3,499,930	3,499,943	10/08/2020
63975U K5 0	NEDERLANDSE WATERSCHAPS	C		999,987	999,984	10/05/2020
63975U KD 3	NEDERLANDSE WATERSCHAPS	C		449,982	449,979	10/13/2020
63975U KT 8	NEDERLANDSE WATERSCHAPS	C		1,499,867	1,499,848	10/27/2020
67983T KS 4	OLD LINE FUNDING LLC	C		1,099,891	1,099,916	10/26/2020
69370A K1 1	PSP CAPITAL INC	C		999,998	1,000,000	10/01/2020
69372A K2 7	PACCAR FINANCIAL CORP	C		1,499,993	1,499,996	10/02/2020
69372A KD 3	PACCAR FINANCIAL CORP	C		899,971	899,970	10/13/2020
83050P LC 1	SKANDINAV ENSKILDA BK NY	C		1,300,005	1,300,000	10/01/2020
83050T K1 8	SKANDINAV ENSKILDA BANK	C		2,099,994	2,100,000	10/01/2020
86959R CR 9	SVENSKA HANDELSBANKEN NY	C		2,000,138	2,000,237	10/15/2020
86959R CW 8	SVENSKA HANDELSBANKEN NY	C		2,001,936	2,001,798	10/19/2020
89119A K2 3	TORONTO DOMINION BANK	C		2,999,985	2,999,991	10/02/2020
89119A K5 6	TORONTO DOMINION BANK	C		1,749,979	1,749,979	10/05/2020
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST	C		4,072,788	4,072,788	
8AMMF0 AK 7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION	C		6,719,231	6,719,231	
CR3853 09 8	BNP PARIBAS SA REPONT 0.27% 10/1/2020	C		2,000,000	2,000,000	10/01/2020
CR5011 76 0	BNP PARIBAS SA REPO 0.08% 10/1/2020	C		8,000,000	8,000,000	10/01/2020
CR5239 96 5	HSBC SECURITIES (USA) INC REPONT 0.18%	C		1,500,000	1,500,000	10/01/2020
CR5334 21 2	HSBC SECURITIES (USA) INC REPO 0.06% 10	C		8,000,000	8,000,000	10/01/2020
CR5951 03 1	BOFA SECURITIES INC. REPO 0.08% 10/1/20	C		10,000,000	10,000,000	10/01/2020
CR6497 33 1	ING FINANCIAL MARKETS LLC REPONT 0.18%	C		1,500,000	1,500,000	10/01/2020
CR9142 43 9	NATIXIS SA/NEW YORK NY	C		7,000,000	7,000,000	10/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 Type)				117,324,305	117,324,244	XXX
9999999. Totals				171,540,891	171,534,191	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(962,603) Book/Adjusted Carrying Value $.....(964,133)
2. Average balance for the year: Fair Value $.....139,472,302 Book/Adjusted Carrying Value $.....139,491,236
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....171,534,191 NAIC 2: $..........0 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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank Cincinnati, OH		0.000	0	0	230,521,521	221,937,500	239,720,866	XXX
BMO Harris Bank N.A. Chicago, IL		0.000	0	0	35,111,918	45,149,413	95,275,516	XXX
Goldman Sachs New York, NY		0.000	0	0	15,833,271	18,181,344	11,643,839	XXX
Key Bank Cincinnati, OH		0.000	0	0	45,012,456	37,549,291	28,818,561	XXX
Fifth Third Bank Cincinnati, OH		0.000	0	0	97,605,013	80,086,171	70,213,531	XXX
Associated Bank Green Bay, WI		0.000	0	0	30,097,692	20,100,327	20,102,798	XXX
Citizens Bank Providence, RI		0.000	0	0	0	20,000,000	20,000,000	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	454,181,871	443,004,047	485,775,109	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	454,181,871	443,004,047	485,775,109	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	315,907	315,907	349,964	XXX
0599999. Total Cash	XXX	XXX	0	0	454,497,778	443,319,954	486,125,073	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
31846V 56 7	FIRST AMERICAN GOVT OBLIG FUND CL Z		09/30/2020	0.000		89,804,889	0	649,559
60934N 68 2	FEDERATED TREASURY CASH RESERVES FUND #125		09/30/2020	0.000		1,279,380	0	175
8699999. Total - All Other Money Market Mutual Funds						91,084,269	0	649,734
8899999. Total - Cash Equivalents						91,084,269	0	649,734