*67172202120100101*

# QUARTERLY STATEMENT

**As of March 31, 2021**

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

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| Barbara Ann Turner | President & Chief Executive 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 Distribution and Marketing Officer | Rocky Coppola | Senior Vice President & Chief Financial Officer |
| Michael Joseph DeWeirdt | Senior Vice President & Chief of Investment Strategies | Paul Gerard | Senior Vice President & Chief Investment Officer |
| Kristal Elaine Hambrick | Executive Vice President & Chief Risk 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 Executive Officer | Secretary | Treasurer |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This 11th day of May, 2021

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 | 5,845,635,689 | 0 | 5,845,635,689 | 5,398,198,980 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 7,101,234 | 0 | 7,101,234 | 7,101,234 |
| 2.2 Common stocks | 367,373,954 | 0 | 367,373,954 | 356,755,540 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 959,597,346 | 0 | 959,597,346 | 970,772,716 |
| 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) | 24,512,789 | 0 | 24,512,789 | 24,756,990 |
| 4.3 Properties held for sale (less $..........0 encumbrances) | 0 | 0 | 0 | 0 |
| 5. Cash ($.....62,488,112), cash equivalents ($.....86,961,188) and short-term investments ($.....2) | 149,449,302 | 0 | 149,449,302 | 648,526,127 |
| 6. Contract loans (including $..........0 premium notes) | 852,810,623 | 185,593 | 852,625,030 | 835,945,108 |
| 7. Derivatives | 93,338,574 | 0 | 93,338,574 | 115,487,706 |
| 8. Other invested assets | 416,231,582 | 0 | 416,231,582 | 489,175,936 |
| 9. Receivables for securities | 3,230,958 | 0 | 3,230,958 | 509,695 |
| 10. Securities lending reinvested collateral assets | 262,827,751 | 0 | 262,827,751 | 281,976,136 |
| 11. Aggregate write-ins for invested assets | 5,900,000 | 0 | 5,900,000 | 1,200,000 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 8,988,009,803 | 185,593 | 8,987,824,210 | 9,130,406,168 |
| 13. Title plants less $..........0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued | 56,920,131 | 0 | 56,920,131 | 49,473,107 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 14,151,918 | 0 | 14,151,918 | 20,897,404 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums) | 71,816,203 | 0 | 71,816,203 | 76,361,616 |
| 15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0) | 0 | 0 | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 37,011,156 | 0 | 37,011,156 | 37,469,917 |
| 16.2 Funds held by or deposited with reinsured companies | 0 | 0 | 0 | 3,865,570 |
| 16.3 Other amounts receivable under reinsurance contracts | 756,895 | 0 | 756,895 | 803,050 |
| 17. Amounts receivable relating to uninsured plans | 0 | 0 | 0 | 0 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 12,215,370 | 0 | 12,215,370 | 7,812,939 |
| 18.2 Net deferred tax asset | 198,451,855 | 86,948,097 | 111,503,758 | 111,546,387 |
| 19. Guaranty funds receivable or on deposit | 1,372,349 | 0 | 1,372,349 | 1,368,587 |
| 20. Electronic data processing equipment and software | 220,363 | 0 | 220,363 | 227,514 |
| 21. Furniture and equipment, including health care delivery assets ($..........0) | 4,060,918 | 4,060,918 | 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 | 179,035,303 | 0 | 179,035,303 | 41,454,825 |
| 24. Health care ($..........0) and other amounts receivable | 18,953,976 | 18,953,976 | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets | 124,648,088 | 49,516 | 124,598,572 | 124,826,466 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25) | 9,707,624,328 | 110,198,101 | 9,597,426,228 | 9,606,513,549 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 18,548,169,111 | 0 | 18,548,169,111 | 18,793,792,984 |
| 28. Total (Lines 26 and 27) | 28,255,793,439 | 110,198,101 | 28,145,595,339 | 28,400,306,533 |

## DETAILS OF WRITE-INS

| | | | | |
|---|---|---|---|---|
| 1101. Receivable for Collateral | 5,900,000 | 0 | 5,900,000 | 1,200,000 |
| 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) | 5,900,000 | 0 | 5,900,000 | 1,200,000 |
| 2501. Annuity rider charges receivable | 109,321,411 | 0 | 109,321,411 | 108,864,006 |
| 2502. Keyman insurance | 9,879,295 | 0 | 9,879,295 | 10,142,266 |
| 2503. Fund revenue receivable | 5,080,570 | 0 | 5,080,570 | 5,481,485 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 366,811 | 49,516 | 317,295 | 338,709 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above) | 124,648,088 | 49,516 | 124,598,572 | 124,826,466 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|
| 1. Aggregate reserve for life contracts $.....6,576,905,809 less $..........0 included in Line 6.3 (including $.....635,507,267 Modco Reserve) | 6,576,905,809 | 6,438,886,833 |
| 2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve) | 26,569,909 | 26,793,202 |
| 3. Liability for deposit-type contracts (including $..........0 Modco Reserve) | 665,235,561 | 689,939,945 |
| 4. Contract claims: | | |
| 4.1 Life | 28,347,932 | 23,412,167 |
| 4.2 Accident and health | 168,318 | 150,091 |
| 5. Policyholders' dividends/refunds to members $.....4,618,684 and coupons $..........0 due and unpaid | 4,618,684 | 4,058,203 |
| 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) | 103,148,052 | 101,828,496 |
| 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 $.....87,296 accident and health premiums | 3,610,047 | 1,574,849 |
| 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 $.....28,362,767 assumed and $.....(8,542,963) ceded | 19,819,804 | 26,986,618 |
| 9.4 Interest Maintenance Reserve | 20,997,352 | 19,456,615 |
| 10. Commissions to agents due or accrued - life and annuity contracts $.....2,514,280, accident and health $.....342,856 and deposit-type contract funds $..........0 | 2,857,137 | 8,506,879 |
| 11. Commissions and expense allowances payable on reinsurance assumed | 0 | 0 |
| 12. General expenses due or accrued | 1,965,536 | 3,264,609 |
| 13. Transfers to Separate Accounts due or accrued (net) (including $.....(98,360,134) accrued for expense allowances recognized in reserves, net of reinsured allowances) | (98,360,134) | (109,994,404) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | (2,255,054) | 1,908,369 |
| 15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses) | 0 | 0 |
| 15.2 Net deferred tax liability | 0 | 0 |
| 16. Unearned investment income | 9,049,629 | 8,709,132 |
| 17. Amounts withheld or retained by reporting entity as agent or trustee | 145,170,819 | 137,724,232 |
| 18. Amounts held for agents' account, including $.....5,381,488 agents' credit balances | 5,433,363 | 5,363,286 |
| 19. Remittances and items not allocated | 2,739,152 | 3,349,341 |
| 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 $..........0 | 0 | 0 |
| 23. Dividends to stockholders declared and unpaid | 0 | 0 |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 42,016,924 | 52,097,688 |
| 24.02 Reinsurance in unauthorized and certified ($..........0) companies | 0 | 0 |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers | 482,217,591 | 481,935,396 |
| 24.04 Payable to parent, subsidiaries and affiliates | 38,435,922 | 155,194,690 |
| 24.05 Drafts outstanding | 0 | 0 |
| 24.06 Liability for amounts held under uninsured plans | 0 | 0 |
| 24.07 Funds held under coinsurance | 46,475,201 | 19,820,979 |
| 24.08 Derivatives | 18,162,932 | 37,281,118 |
| 24.09 Payable for securities | 33,165,556 | 9,027,453 |
| 24.10 Payable for securities lending | 262,827,751 | 281,976,133 |
| 24.11 Capital notes $..........0 and interest thereon $..........0 | 0 | 0 |
| 25. Aggregate write-ins for liabilities | 83,526,213 | 98,755,880 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 8,522,850,005 | 8,528,007,800 |
| 27. From Separate Accounts statement | 18,548,168,094 | 18,793,791,937 |
| 28. Total liabilities (Lines 26 and 27) | 27,071,018,098 | 27,321,799,738 |
| 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 | 309,870,161 | 309,851,089 |
| 33. Gross paid in and contributed surplus | 283,297,154 | 283,297,154 |
| 34. Aggregate write-ins for special surplus funds | 148,825,619 | 35,825,619 |
| 35. Unassigned funds (surplus) | 322,584,307 | 439,532,930 |
| 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 $.....970 in Separate Accounts Statement) | 1,064,577,241 | 1,068,506,791 |
| 38. Totals of Lines 29, 30 and 37 | 1,074,577,241 | 1,078,506,791 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 28,145,595,339 | 28,400,306,529 |

## DETAILS OF WRITE-INS

| | | |
|---|---|---|
| 2501. Liability for cash collateral | 63,930,000 | 77,920,000 |
| 2502. Liability for plan benefits | 18,127,103 | 19,286,832 |
| 2503. Unclaimed funds | 1,469,110 | 1,549,048 |
| 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) | 83,526,213 | 98,755,880 |
| 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 | 148,825,619 | 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) | 148,825,619 | 35,825,619 |

# SUMMARY OF OPERATIONS

| | 1<br>Current<br>Year to Date | 2<br>Prior<br>Year to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. Premiums and annuity considerations for life and accident and health contracts | 130,885,471 | 108,910,209 | 519,686,228 |
| 2. Considerations for supplementary contracts with life contingencies | 0 | 19,326 | 43,141 |
| 3. Net investment income | 192,710,036 | 79,288,697 | 304,339,219 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 820,357 | 756,945 | 3,343,247 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | 0 | 0 |
| 6. Commissions and expense allowances on reinsurance ceded | 14,291,739 | 18,883,553 | 74,259,489 |
| 7. Reserve adjustments on reinsurance ceded | 34,524,279 | 44,490,108 | 196,442,574 |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 59,036,216 | 57,637,368 | 226,574,292 |
| 8.2 Charges and fees for deposit-type contracts | 0 | 0 | 0 |
| 8.3 Aggregate write-ins for miscellaneous income | 70,583,949 | 75,781,295 | 296,431,915 |
| 9. Totals (Lines 1 to 8.3) | 502,852,046 | 385,767,500 | 1,621,120,105 |
| 10. Death benefits | 21,155,078 | 13,533,636 | 62,313,487 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 24,458 | 189,029 | 352,819 |
| 12. Annuity benefits | 185,053,471 | 181,128,808 | 697,835,695 |
| 13. Disability benefits and benefits under accident and health contracts | 911,486 | 82,391 | 1,732,133 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | 0 | 0 | 0 |
| 15. Surrender benefits and withdrawals for life contracts | 666,845,666 | 456,583,985 | 1,735,116,486 |
| 16. Group conversions | 0 | 0 | 0 |
| 17. Interest and adjustments on contract or deposit-type contract funds | 3,723,369 | 4,365,088 | 16,966,907 |
| 18. Payments on supplementary contracts with life contingencies | 134,814 | 153,477 | 568,688 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 176,127,042 | 118,539,580 | 611,430,291 |
| 20. Totals (Lines 10 to 19) | 1,053,975,384 | 774,575,993 | 3,126,316,506 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 41,162,503 | 41,259,508 | 168,425,019 |
| 22. Commissions and expense allowances on reinsurance assumed | 978,252 | 978,870 | 4,439,725 |
| 23. General insurance expenses and fraternal expenses | 35,914,273 | 37,944,837 | 131,883,574 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 6,071,643 | 5,014,314 | 17,516,420 |
| 25. Increase in loading on deferred and uncollected premiums | (4,783,798) | (3,472,159) | (589,218) |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (772,476,363) | (599,405,969) | (2,118,476,281) |
| 27. Aggregate write-ins for deductions | 6,585,187 | 58,974,838 | 90,198,199 |
| 28. Totals (Lines 20 to 27) | 367,427,080 | 315,870,233 | 1,419,713,944 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 135,424,966 | 69,897,267 | 201,406,161 |
| 30. Dividends to policyholders and refunds to members | 24,712,728 | 26,903,466 | 105,865,490 |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 110,712,238 | 42,993,801 | 95,540,671 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | (5,532,715) | 12,845,621 | 33,016,281 |
| 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) | 116,244,953 | 30,148,180 | 62,524,390 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....62,678 (excluding taxes of $.....627,632 transferred to the IMR) | 1,303,894 | (4,945,095) | 72,354,932 |
| 35. Net income (Line 33 plus Line 34) | 117,548,846 | 25,203,085 | 134,879,322 |

## CAPITAL AND SURPLUS ACCOUNT

| | 1 | 2 | 3 |
|---|---|---|---|
| 36. Capital and surplus, December 31, prior year | 1,078,506,791 | 1,019,862,639 | 1,019,862,638 |
| 37. Net income (Line 35) | 117,548,846 | 25,203,085 | 134,879,322 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(5,297,340) | (104,468,629) | (50,499,922) | (44,626,879) |
| 39. Change in net unrealized foreign exchange capital gain (loss) | 117,678 | 0 | 0 |
| 40. Change in net deferred income tax | 83,283 | (2,910,183) | 10,884,540 |
| 41. Change in nonadmitted assets | (2,672,403) | 8,997,461 | (24,770,225) |
| 42. Change in liability for reinsurance in unauthorized and certified companies | 0 | 0 | 0 |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | 0 | 12,155,044 | 12,155,044 |
| 44. Change in asset valuation reserve | 10,080,765 | (8,751,130) | (11,323,481) |
| 45. Change in treasury stock | 0 | 0 | 0 |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | 0 | 0 | (1,000) |
| 47. Other changes in surplus in Separate Accounts Statement | (30) | 0 | 1,047 |
| 48. Change in surplus notes | 19,073 | 19,073 | 76,291 |
| 49. Cumulative effect of changes in accounting principles | 0 | 0 | 0 |
| 50. Capital changes: | | | |
| 50.1 Paid in | 0 | 0 | 0 |
| 50.2 Transferred from surplus (Stock Dividend) | 0 | 0 | 0 |
| 50.3 Transferred to surplus | 0 | 0 | 0 |
| 51. Surplus adjustment: | | | |
| 51.1 Paid in | 0 | 0 | 0 |
| 51.2 Transferred to capital (Stock Dividend) | 0 | 0 | 0 |
| 51.3 Transferred from capital | 0 | 0 | 0 |
| 51.4 Change in surplus as a result of reinsurance | 0 | 0 | 0 |
| 52. Dividends to stockholders | (20,000,000) | (10,000,000) | (40,000,000) |
| 53. Aggregate write-ins for gains and losses in surplus | (4,638,133) | 45,418,013 | 21,369,494 |
| 54. Net change in capital and surplus (Lines 37 through 53) | (3,929,550) | 19,631,441 | 58,644,153 |
| 55. Capital and surplus as of statement date (Lines 36 + 54) | 1,074,577,241 | 1,039,494,080 | 1,078,506,791 |

### DETAILS OF WRITE-INS

| | | 1 | 2 | 3 |
|---|---|---|---|---|
| 08.301. | Policy charges | 53,327,326 | 57,304,799 | 227,234,197 |
| 08.302. | Fee income | 15,999,628 | 15,912,957 | 62,994,519 |
| 08.303. | Reinsurance Ceded Trails | 1,606,458 | 1,678,463 | 6,604,383 |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | (349,463) | 885,076 | (401,184) |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 70,583,949 | 75,781,295 | 296,431,915 |
| 2701. | Funds withheld miscellaneous expense | 5,492,924 | 5,128,822 | 20,547,667 |
| 2702. | Health surrender benefits | 719,414 | 652,475 | 2,457,027 |
| 2703. | Miscellaneous expense | 372,849 | 2,298,193 | 16,292,644 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 0 | 50,895,348 | 50,900,861 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 6,585,187 | 58,974,838 | 90,198,199 |
| 5301. | Benefit plan adjustment | 911,277 | 729,488 | (6,410,112) |
| 5302. | Deferred coinsurance gain | (5,549,410) | (6,206,823) | (22,920,513) |
| 5303. | Adjustment for VM-21 implementation | 0 | 50,895,348 | 50,895,348 |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | 0 | 0 | (195,229) |
| 5399. | Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above) | (4,638,133) | 45,418,013 | 21,369,494 |

# CASH FLOW

| | | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **CASH FROM OPERATIONS** | | | |
| 1. | Premiums collected net of reinsurance | 179,477,281 | 164,059,455 | 698,714,831 |
| 2. | Net investment income | 74,236,167 | 76,611,860 | 309,035,679 |
| 3. | Miscellaneous income | 68,561,382 | 84,809,712 | 282,216,238 |
| 4. | Total (Lines 1 through 3) | 322,274,830 | 325,481,026 | 1,289,966,748 |
| 5. | Benefit and loss related payments | 827,705,753 | 547,616,818 | 2,198,712,665 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (784,110,633) | (565,946,521) | (2,131,558,021) |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 93,548,625 | 96,708,499 | 355,002,886 |
| 8. | Dividends paid to policyholders | 22,832,692 | 24,657,170 | 114,097,494 |
| 9. | Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses) | (439,974) | 48,845,142 | 42,421,507 |
| 10. | Total (Lines 5 through 9) | 159,536,463 | 151,881,109 | 578,676,532 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 162,738,367 | 173,599,918 | 711,290,216 |
| | **CASH FROM INVESTMENTS** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 240,064,038 | 215,507,730 | 937,750,581 |
| | 12.2 Stocks | 208,936 | 0 | 0 |
| | 12.3 Mortgage loans | 29,084,253 | 18,351,301 | 92,223,498 |
| | 12.4 Real estate | 0 | 0 | 15,913 |
| | 12.5 Other invested assets | 601,356 | 0 | 572,393 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 | 0 |
| | 12.7 Miscellaneous proceeds | 24,138,103 | 26,000,000 | 29,290,483 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 294,096,686 | 259,859,031 | 1,059,852,868 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 686,082,165 | 318,737,726 | 1,011,680,592 |
| | 13.2 Stocks | 15,146,547 | 2,000,000 | 5,439,193 |
| | 13.3 Mortgage loans | 17,905,850 | 7,750,000 | 132,164,500 |
| | 13.4 Real estate | 0 | 0 | 0 |
| | 13.5 Other invested assets | 14,946,856 | 3,500,000 | 268,140,719 |
| | 13.6 Miscellaneous applications | 50,796,001 | 13,486,224 | 69,681,783 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 784,877,419 | 345,473,950 | 1,487,106,787 |
| 14. | Net increase or (decrease) in contract loans and premium notes | 16,732,246 | 38,148,922 | 91,384,193 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (507,512,979) | (123,763,842) | (518,638,112) |
| | **CASH FROM FINANCING AND MISCELLANEOUS SOURCES** | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | (0) | (0) | (0) |
| | 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 0 |
| | 16.3 Borrowed funds | 0 | 0 | 0 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (28,836,621) | 79,557,822 | (29,159,876) |
| | 16.5 Dividends to stockholders | 20,000,000 | 10,000,000 | 40,000,000 |
| | 16.6 Other cash provided (applied) | (105,465,591) | 117,535,093 | 127,651,804 |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6) | (154,302,212) | 187,092,915 | 58,491,927 |
| | **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) | (499,076,824) | 236,928,991 | 251,144,032 |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 648,526,127 | 397,382,096 | 397,382,096 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 149,449,303 | 634,311,086 | 648,526,127 |

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

| | | | | |
|---|---|---|---|---|
| 20.0001 | Extraordinary dividends declared but unpaid from Sunrise Captive Re, LLC | 113,000,000 | 0 | 0 |
| 20.0002 | Change in securities lending collateral | 19,148,382 | 59,875,111 | (109,477,810) |
| 20.0003 | Funds held under fixed indexed annuity reinsurance agreement, net | 13,271,790 | 8,495,517 | 41,443,325 |
| 20.0004 | Amortization of deferred gain on reinsurance agreements | (5,549,410) | (6,206,823) | (22,920,513) |
| 20.0005 | Capital contribution to Sunrise Captive Re, LLC | 0 | (62,599,498) | 0 |

# EXHIBIT 1

## DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year<br>Ended December 31 |
|---|---|---|---|
| 1. Industrial life | 0 | 0 | 0 |
| 2. Ordinary life insurance | 174,468,598 | 170,689,768 | 790,223,092 |
| 3. Ordinary individual annuities | 37,226,528 | 17,590,913 | 105,556,501 |
| 4. Credit life (group and individual) | 0 | 0 | 0 |
| 5. Group life insurance | 0 | 0 | 0 |
| 6. Group annuities | 17,153,593 | 31,278,335 | 97,518,786 |
| 7. A&H - group | 0 | 0 | 0 |
| 8. A&H - credit (group and individual) | 0 | 0 | 0 |
| 9. A&H - other | 2,523,482 | 2,679,837 | 10,846,327 |
| 10. Aggregate of all other lines of business | 0 | 0 | 0 |
| 11. Subtotal (Lines 1 through 10) | 231,372,201 | 222,238,853 | 1,004,144,706 |
| 12. Fraternal ( Fraternal Benefit Societies Only) | 0 | 0 | 0 |
| 13. Subtotal (Lines 11 through 12) | 231,372,201 | 222,238,853 | 1,004,144,706 |
| 14. Deposit-type contracts | 3,672,559 | 106,745,194 | 169,681,344 |
| 15. Total (Lines 13 and 14) | 235,044,760 | 328,984,047 | 1,173,826,050 |

### 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 decreased the subsidiary's valuation by $150,034,244 and $186,173,046 for March 31, 2021 and December 31, 2020, respectively.

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

| | SSAP # | F/S Page | F/S Line # | March 31, 2021 | December 31, 2020 |
|---|---|---|---|---|---|
| **NET INCOME** | | | | | |
| (1) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | $ 117,548,846 | $ 134,879,322 |
| (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 | $ 117,548,846 | $ 134,879,322 |
| **SURPLUS** | | | | | |
| (5) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 3, line 38, Columns 1 & 2) | XXX | XXX | XXX | $ 1,074,577,241 | $ 1,078,506,791 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP | | | | | |
| Subsidiary Valuation - Sunrise Re Captive, LLC | 97 | 2 | 8 | 150,034,244 | 186,173,046 |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP | | | | | |
| | | | | 0 | 0 |
| (8) NAIC SAP (5 – 6 – 7 = 8) | XXX | XXX | XXX | $ 924,542,997 | $ 892,333,745 |

C. Accounting Policy

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

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

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

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

D. Going Concern

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

**Note 2 – Accounting Changes and Corrections of Errors**
No significant changes

**Note 3 – Business Combinations and Goodwill**
No significant changes

**Note 4 – Discontinued Operations**
No significant changes

**Note 5 – Investments**

D. Loan-Backed Securities

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

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

(3) Recognized OTTI securities

| 1<br>CUSIP | 2<br>Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | 3<br>Present Value of Projected Cash Flows | 4<br>Recognized Other-Than-Temporary Impairment | 5<br>Amortized Cost After Other-Than-Temporary Impairment | 6<br>Fair Value at Time of OTTI | 7<br>Date of Financial Statement Where Reported |
|---|---|---|---|---|---|---|
| 12668A MN 2 | $ 16,998 | $ 14,443 | $ 2,555 | $ 14,443 | $ 15,920 | 03/31/2021 |
| Total | | | $ 2,555 | | | |

(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 | $ | 3,067,712 |
| | 2. 12 Months or Longer | $ | 1,199,025 |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | $ | 177,370,669 |
| | 2. 12 Months or Longer | $ | 43,873,747 |

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
(3) Collateral Received
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 262,832,352

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

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

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

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

J. Real Estate
No significant changes

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

L. Restricted Assets
No significant changes

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

O. 5GI Securities
No significant changes

P. Short Sales
No significant changes

Q. Prepayment Penalty and Acceleration Fees
No significant changes

R. Reporting Entity’s Share of Cash Pool by Asset Type
No significant changes

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

**Note 7 – Investment Income**
No significant changes

# NOTES TO FINANCIAL STATEMENTS

**Note 8 – Derivative Instruments**

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

(8) Total Premium Costs for Contracts

| a. Scheduled Amortization Fiscal Year | Derivative Premium Payments Due |
|---|---|
| 1. 2020 | $ 24,825,691 |
| 2. 2021 | 0 |
| 3. 2022 | 0 |
| 4. 2023 | 0 |
| 5. Thereafter | 0 |
| 6. Total Future Settled Premiums | $ 24,825,691 |

| 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 | $ 55,408,173 | $ (33,415,549) | $ 4,417,567 |
| 2. Current Year to Date | $ 24,825,691 | $ (18,105,550) | $ 57,383 |

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees*

(2) Recognition of Gains/Losses and Deferred Assets and Liabilities

a. Scheduled Amortization - NONE

b. Total Deferred Balance - NONE

c. Reconciliation of Amortization - NONE

**Note 9 – Income Taxes**
No significant changes

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

B. Transactions
The Company's investment income reflects an extraordinary dividend from its wholly owned subsidiaries, Sunrise Captive Re, LLC of $113,000,000 to be paid prior to May 31, 2021. The Company's investment income reflects a dividend from Ohio National Investments, Inc., of $2,000,000 for the period ended March 31, 2021.

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

| | March 31, 2021 |
|---|---|
| Dividends declared and unpaid (P3, L23,C1) | $ 0 |
| Dividends paid in cash (P5, L16.5, C1) | 20,000,000 |
| Dividends declared and unpaid (prior year) (P3, L23, C2) | 0 |
| Dividends to stockholders (P4, L52, C1) | $ 20,000,000 |

E. Material Management or Service Contracts and Cost-Sharing Arrangements
The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a cash pooling agreement. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLA). Settlement is made daily for each party's needs from or to the concentration account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2021, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

| | March 31, 2021 |
|---|---|
| Ohio National Life Assurance Corporation | $(9,220,135) |
| Ohio National Financial Services | 2,769,761 |
| Sycamore Re, Ltd | (5,960,566) |
| Ohio National Investments, Inc. | 6,296,036 |
| Montgomery Re, Inc. | 5,251,459 |
| Ohio National Mutual Holdings, Inc. | (497,388) |
| ONFlight Inc. | 45,054 |
| Kenwood Re, Inc | 2,239,703 |
| Sunrise Captive Re, LLC | 20,353,473 |
| OnTech, LLC | (2,062,787) |
| Financial Way Realty, Inc | 2,541,664 |
| ON Foreign Holdings, LLC | (11,583,352) |
| Camargo Re Captive, Inc. | 4,835,993 |
| Total | $15,008,915 |

**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 $395,000,000 as of March 31, 2021 and $395,000,000 as of December 31, 2020. 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<br>Total<br>2 + 3 | 2<br>General<br>Account | 3<br>Separate<br>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 | $ 395,000,000 | XXX | XXX |

2. Prior Year

| | 1<br>Total<br>2 + 3 | 2<br>General<br>Account | 3<br>Separate<br>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 |

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 445,424,705 | $ 425,064,923 | $ 395,000,000 |
| 2. Current Year to Date General Account Total Collateral Pledged | 445,424,705 | 425,064,923 | 395,000,000 |
| 3. Current Year to Date Separate Accounts Total Collateral Pledged | 0 | 0 | 0 |
| 4. Prior Year Total General and Separate Accounts Total Collateral Pledged | $ 471,603,146 | $ 445,608,625 | $ 395,000,000 |

b. Maximum Amount Pledged During Reporting Period

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Amount of Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| 1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 464,166,703 | $ 439,013,204 | $ 395,000,000 |
| 2. Current Year to Date General Account Total Collateral Pledged | 464,166,703 | 439,013,204 | 395,000,000 |
| 3. Current Year to Date Separate Accounts Total Collateral Pledged | 0 | 0 | 0 |
| 4. Prior Year Total General and Separate Accounts Total Collateral Pledged | $ 533,387,111 | $ 503,794,337 | $ 425,000,000 |

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

| | 1<br>Total<br>2 + 3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts | 4<br>Funding Agreements<br>Reserves Established |
|---|---|---|---|---|
| (a) Debt | $ 0 | $ 0 | $ 0 | XXX |
| (b) Funding Agreements | 395,000,000 | 395,000,000 | 0 | $ 395,000,000 |
| (c) Other | 0 | 0 | 0 | XXX |
| (d) Aggregate Total (a+b+c) | $ 395,000,000 | $ 395,000,000 | $ 0 | $ 395,000,000 |

2. Prior Year

| | 1<br>Total<br>2 + 3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts | 4<br>Funding Agreements<br>Reserves Established |
|---|---|---|---|---|
| (a) Debt | $ 0 | $ 0 | $ 0 | XXX |
| (b) Funding Agreements | 395,000,000 | 395,000,000 | 0 | $ 395,000,000 |
| (c) Other | 0 | 0 | 0 | XXX |
| (d) Aggregate Total (a+b+c) | $ 395,000,000 | $ 395,000,000 | $ 0 | $ 395,000,000 |

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

| | 1<br>Total<br>2 + 3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|---|---|---|---|
| 1. Debt | $ 0 | $ 0 | $ 0 |
| 2. Funding Agreements | 395,000,000 | 395,000,000 | 0 |
| 3. Other | 0 | 0 | 0 |
| 4. Aggregate Total (Lines 1+2+3) | $ 395,000,000 | $ 395,000,000 | $ 0 |

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost

| | Pension Benefits | | Postretirement Benefits | | Special or Contractual Benefits per SSAP No. 11 | |
|---|---|---|---|---|---|---|
| | Current Year to Date | 2020 | Current Year to Date | 2020 | Current Year to Date | 2020 |
| a. Service cost | $ 189,259 | $ 659,000 | $ 16,184 | $ 37,000 | $ 0 | $ 0 |
| b. Interest cost | 648,658 | 3,009,000 | 66,388 | 263,000 | 0 | 0 |
| c. Expected return on plan assets | (1,265,562) | (4,167,000) | 0 | 0 | 0 | 0 |
| d. Transition asset or obligation | 0 | 0 | 0 | 0 | 0 | 0 |
| e. Gains and losses | 744,237 | 2,588,000 | 179,250 | 336,000 | 0 | 0 |
| f. Prior service cost or credit | 0 | 0 | (12,210) | (49,000) | 0 | 0 |
| g. Gain or loss recognized due to a settlement curtailment | 0 | 1,721,000 | 0 | 0 | 0 | 0 |
| h. Total net periodic benefit cost | $ 316,592 | $ 3,810,000 | $ 249,612 | $ 587,000 | $ 0 | $ 0 |

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

**Note 14 – Liabilities, Contingencies and Assessments**

A. Contingent Commitments

(2) Detail of other contingent commitments
The company has committed to fund mortgage loans in the amount of $41,570,000 and bonds in the amount of $21,861,247 and has no other material contingent commitments. In January 2021, ONLIC became an investor and limited partner in Crescent Direct Lending III LP. The fund is structured as a combination of 20% limited partnership interests and 80% notes and specifies a three year investment period. ONLIC has committed up to $15,000,000 to the fund over the three year investment period. To date, ONLIC has not invested any funds related to this commitment.

**Note 15 – Leases**
No significant changes

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

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

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

(4) 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 | $ 62,488,112 | $ 0 | $ 0 | $ 86,961,188 | $ 149,449,300 |
| Securities lending collateral | $ 0 | $ 262,827,751 | $ 0 | $ 0 | $ 262,827,751 |
| Bonds - Industrial and Misc | $ 0 | $ 197,696 | $ 0 | $ 0 | $ 197,696 |
| Common stock - Industrial and Misc | $ 0 | $ 58,625,686 | $ 1,777,224 | $ 0 | $ 60,402,910 |
| Equity put options | $ 0 | $ 43,576,858 | $ 0 | $ 0 | $ 43,576,858 |
| Equity call Options | $ 0 | $ 36,892,341 | $ 0 | $ 0 | $ 36,892,341 |
| Options on swaps | $ 0 | $ 8,379,264 | $ 0 | $ 0 | $ 8,379,264 |
| Swaps | $ 0 | $ 828,800 | $ 0 | $ 0 | $ 828,800 |
| Futures contracts | $ 3,661,311 | $ 0 | $ 0 | $ 0 | $ 3,661,311 |
| Other invested assets - Limited partnerships | $ 0 | $ 0 | $ 5,297,032 | $ 0 | $ 5,297,032 |
| Separate account assets | $18,548,169,111 | $ 0 | $ 0 | $ 0 | $18,548,169,111 |
| Total | $18,614,318,534 | $ 411,328,396 | $ 7,074,256 | $ 86,961,188 | $19,119,682,374 |
| Liabilities at Fair Value | | | | | |
| Equity put options | $ 0 | $ 18,162,933 | $ 0 | $ 0 | $ 18,162,933 |
| Total | $ 0 | $ 18,162,933 | $ 0 | $ 0 | $ 18,162,933 |

(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 | Settlements | Ending Balance as of Current Period |
|---|---|---|---|---|---|---|---|---|---|---|
| a. Assets | | | | | | | | | | |
| Common stock - Industrial and Misc | $1,718,517 | $ 0 | $ 0 | $ 0 | $ 58,707 | $ 0 | $ 0 | $ 0 | $ 0 | $ 1,777,224 |
| Total | $1,718,517 | $ 0 | $ 0 | $ 0 | $ 58,707 | $ 0 | $ 0 | $ 0 | $ 0 | $ 1,777,224 |
| 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, unaffiliated surplus notes, 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 limited partnerships.

(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 currency futures, equity index put options, equity index call options and interest rate swaptions to economically hedge liabilities embedded in certain variable annuity and fixed indexed annuity products. The 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, 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 | $ 6,126,437,172 | $ 5,845,635,689 | $ 10,457,421 | $6,048,761,527 | $ 67,218,224 | $ 0 | $ 0 |
| Cash & cash equivalents | $ 149,449,302 | $ 149,449,302 | $ 62,488,112 | $ 0 | $ 0 | $ 86,961,188 | $ 0 |
| Common stock non-affilate | $ 60,402,910 | $ 60,402,910 | $ 0 | $ 58,625,686 | $ 1,777,224 | $ 0 | $ 0 |
| Preferred stock | $ 7,849,300 | $ 7,101,234 | $ 0 | $ 7,849,300 | $ 0 | $ 0 | $ 0 |
| Mortgage Loan | $ 1,007,448,811 | $ 959,597,346 | $ 0 | $ 0 | $1,007,448,811 | $ 0 | $ 0 |
| Securities lending collateral | $ 262,832,352 | $ 262,827,751 | $ 0 | $ 262,832,352 | $ 0 | $ 0 | $ 0 |
| Other Invested Assets - Surplus Notes | $ 85,888,967 | $ 80,792,865 | $ 0 | $ 85,888,967 | $ 0 | $ 0 | $ 0 |
| Other Invested Assets - Limited partnerships | $ 5,297,032 | $ 5,297,032 | $ 0 | $ 0 | $ 5,297,032 | $ 0 | $ 0 |
| Derivatives- equity put options | $ 43,576,858 | $ 43,576,858 | $ 0 | $ 43,576,858 | $ 0 | $ 0 | $ 0 |
| Derivatives- equity put options | $ (18,162,933) | $ (18,162,933) | $ 0 | $ (18,162,933) | $ 0 | $ 0 | $ 0 |
| Derivatives- options on swaps | $ 8,379,264 | $ 8,379,264 | $ 0 | $ 8,379,264 | $ 0 | $ 0 | $ 0 |
| Derivatives- call options | $ 36,892,341 | $ 36,892,341 | $ 0 | $ 36,892,341 | $ 0 | $ 0 | $ 0 |
| Derivatives- swaps | $ 828,800 | $ 828,800 | $ 0 | $ 828,800 | $ 0 | $ 0 | $ 0 |
| Derivatives- futures contracts | $ 3,661,311 | $ 3,661,311 | $ 3,661,311 | $ 0 | $ 0 | $ 0 | $ 0 |
| Separate account assets | $ 18,548,169,111 | $ 18,548,169,111 | $ 18,548,169,111 | $ 0 | $ 0 | $ 0 | $ 0 |
| Separate account liabilities | $(18,548,169,111) | $(18,548,169,111) | $(18,548,169,111) | $ 0 | $ 0 | $ 0 | $ 0 |

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

# NOTES TO FINANCIAL STATEMENTS

**Note 21 – Other Items**

C. Other Disclosures
Coronavirus (COVID-19)

The Company is exposed to risk associated with the ongoing Coronavirus "COVID-19" pandemic. Depending on the scope, severity and duration of the crisis, the Company could experience potential disruptions to business operations resulting from quarantines of employees, policyholders, or its distribution. Further, new and potentially unforeseen risks beyond those described above may arise as a result of the COVID-19 pandemic and the actions taken by governmental and regulatory authorities to mitigate its impact. Even after the crisis subsides, it is possible that the U.S. and other major economies will experience a prolonged recession or a prolonged economic recovery, in which event the Company's businesses, results of operations and financial condition could be materially and adversely affected. Deterioration of economic conditions, geopolitical tensions or weakening in global capital markets may materially affect the Company's businesses, results of operations, financial condition and liquidity.

The Company has business continuity plans in place to attempt to mitigate the risk posed to business operations by disruptive incidents such as these. The Company is continuing to monitor the potential long-term impact of the crisis to its operations and financial condition.

Acquisition of Ohio National Mutual Holdings, Inc. ("ONMH")

On March 22, 2021, the Board of ONMH unanimously approved an agreement to enter into a strategic transaction with Constellation Insurance Holdings, Inc. ("Constellation") whereby Constellation will acquire ONMH. The agreement was signed on March 22, 2021. ONMH is the Company's upstream parent company.

ONMH entered into the transaction to strengthen its financial position, enhance its market position, and enable it to become a stronger, more responsive and innovative financial services company. Constellation will build off ONMH's strengths and infrastructure to grow its insurance business going forward.

The transaction will be structured as a sponsored demutualization, which means ONMH will convert to a stock company and will be indirectly owned by Constellation upon closing of the transaction. The conversion requires a vote by eligible members as well as regulatory review and approval. Eligible members will be compensated for the extinguishment of their membership interests with additional policy benefits, or cash, as applicable. In addition to member compensation, Constellation has committed a $500 million capital infusion into ONMH over a four-year period following the closing of the transaction.

The transaction is subject to regulatory and member approval. Upon completion of the transaction, ONMH will be a private stock company owned by Constellation.

**Note 22 – Events Subsequent**
On May 7, 2021, Ohio National Financial Services ("ONFS") obtained a $1,500,000,000 senior unsecured, syndicated credit facility. The credit facility is established for the purpose of issuing letters of credit and loans for general corporate purposes and will mature in May 2026. This agreement replaces the current credit facility set to mature in March 2023.

**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, 2020 were $8,384,083. As of March 31, 2021, $738,705 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $8,279,190. 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | 0 | |

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

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

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

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

6.4 By what department or departments?

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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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: $ 49,926,280

### 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<br>Prior Year End Book/Adjusted Carrying Value | 2<br>Current Quarter Book/Adjusted Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 0 | $ 0 |
| 14.22 | Preferred Stock | 0 | 0 |
| 14.23 | Common Stock | 311,342,361 | 306,971,045 |
| 14.24 | Short-Term Investments | 0 | 0 |
| 14.25 | Mortgage Loans on Real Estate | 0 | 0 |
| 14.26 | All Other | 342,719,979 | 255,141,686 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 654,062,340 | $ 562,112,731 |
| 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: $ 262,832,352

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 262,827,751

16.3 Total payable for securities lending reported on the liability page: $ 262,827,751

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<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| US Bank NA | 425 Walnut Street, Cincinnati, OH 45202 |
| Northern Trust Corp | 50 South La Salle St Chicago, IL 60603 |
| Wells Fargo | 550 S Tryon St Charlotte, NC 28202 |
| Federal Home Loan Bank of Cincinnati | 221 E 4th St #600, Cincinnati, OH 45202 |
| PNC Bank NA | 116 Allegheny Ctr Pittsburgh, PA 15212 |

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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Paul Gerard | I |
| Tim Biggs | I |
| Philip Byrde | I |
| Gary Rodmaker | I |
| Brenda Kalb | I |
| Jeffrey Weisman | I |
| Nick Trivett | I |
| Cristian Donoso | 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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>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 | $959,597,346 |
| 1.14 | Total mortgages in good standing | $959,597,346 |
| 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) | $959,597,346 |
| 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 | 19.5 |
| 2.2 | A&H cost containment percent | 4.1 |
| 2.3 | A&H expense percent excluding cost containment expenses | 57.6 |
| 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Ceded | 7<br>Type of Business Ceded | 8<br>Type of Reinsurer | 9<br>Certified Reinsurer Rating (1 through 6) | 10<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|---|---|---|

# NONE

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

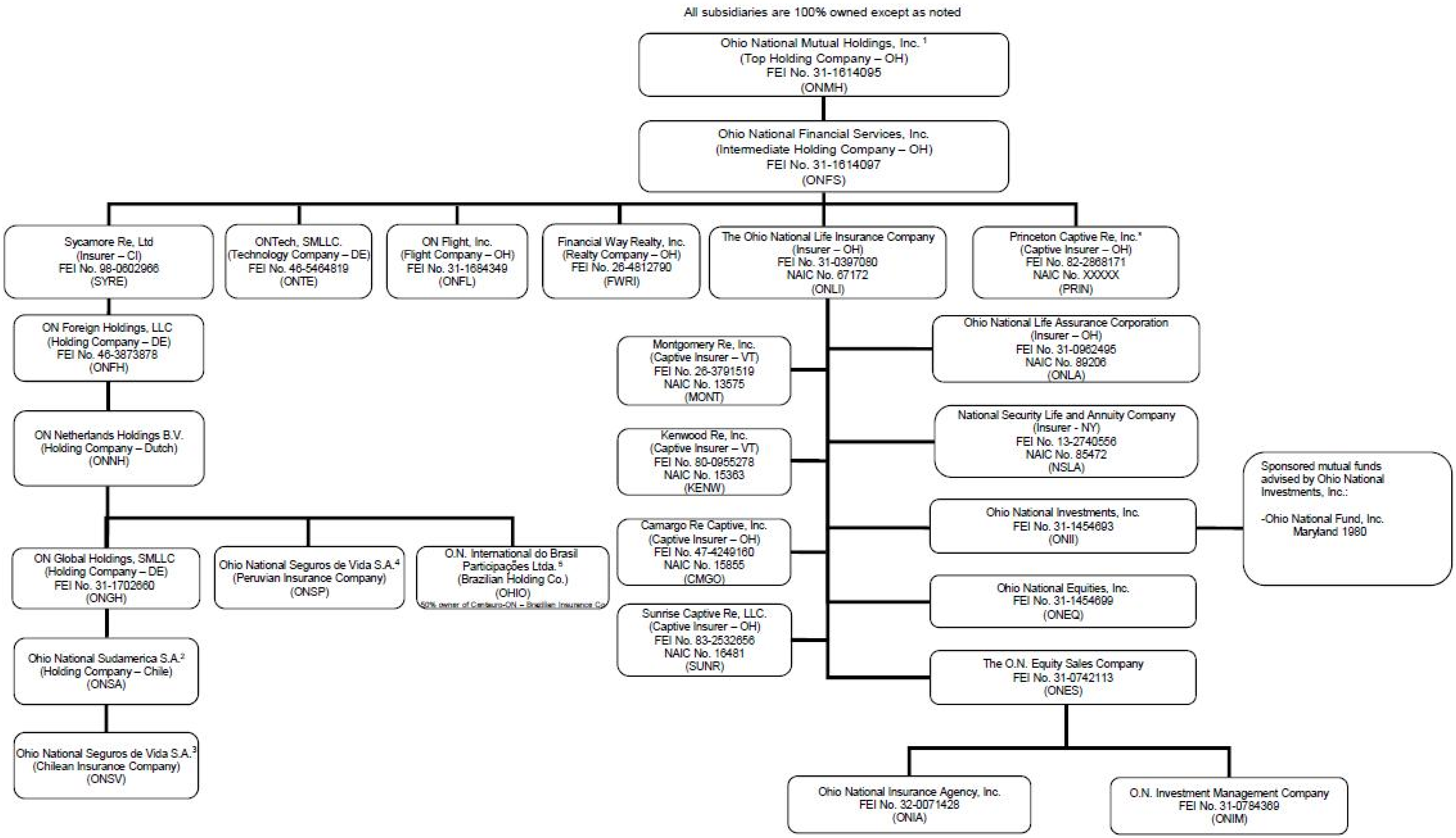
| | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | 2 | 3 | | | | |
| States, Etc. | Active Status (a) | Life Insurance Premiums | Annuity Considerations | A&H Insurance Premiums, Including Policy Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 1. Alabama AL | L | 2,612,902 | 175,422 | 35,245 | 514,299 | 3,337,868 | 263,231 |
| 2. Alaska AK | L | 136,315 | 0 | 1,087 | 2,925 | 140,327 | 0 |
| 3. Arizona AZ | L | 3,822,527 | 296,780 | 23,066 | 75,075 | 4,217,448 | 813 |
| 4. Arkansas AR | L | 1,550,286 | 9,208 | 12,828 | 97,640 | 1,669,962 | 113 |
| 5. California CA | L | 11,360,183 | 1,599,006 | 131,911 | 1,906,614 | 14,997,714 | 3,050 |
| 6. Colorado CO | L | 9,684,694 | 188,746 | 82,418 | 63,805 | 10,019,663 | 1,268 |
| 7. Connecticut CT | L | 1,058,967 | 447,949 | 33,582 | 43,044 | 1,583,542 | 401 |
| 8. Delaware DE | L | 725,586 | 126,614 | 7,954 | 250 | 860,404 | 11 |
| 9. District of Columbia DC | L | 212,734 | 418,102 | 1,746 | 0 | 632,582 | 2 |
| 10. Florida FL | L | 13,698,477 | 4,397,308 | 83,558 | 548,488 | 18,727,831 | 756,513 |
| 11. Georgia GA | L | 2,707,663 | 1,230,681 | 50,831 | 502,589 | 4,491,764 | 1,083 |
| 12. Hawaii HI | L | 51,822 | 354,004 | 788 | 0 | 406,614 | 0 |
| 13. Idaho ID | L | 532,666 | 28,992 | 15,546 | 97,757 | 674,961 | 536 |
| 14. Illinois IL | L | 8,197,221 | 1,179,181 | 151,893 | 881,699 | 10,409,994 | 2,792 |
| 15. Indiana IN | L | 2,577,122 | 215,791 | 35,769 | 340,524 | 3,169,206 | 1,055 |
| 16. Iowa IA | L | 1,853,243 | 1,624,731 | 19,139 | 291,291 | 3,788,404 | 1,033 |
| 17. Kansas KS | L | 3,323,901 | 579,569 | 52,221 | 168,699 | 4,124,390 | 67,930 |
| 18. Kentucky KY | L | 1,452,343 | 209,882 | 20,379 | 343,059 | 2,025,663 | 568 |
| 19. Louisiana LA | L | 4,553,510 | 210,168 | 9,600 | 289,479 | 5,062,757 | 3,595 |
| 20. Maine ME | L | 167,111 | 22,384 | 9,629 | 70,361 | 269,485 | 137 |
| 21. Maryland MD | L | 2,457,733 | 2,912,586 | 38,924 | 191,061 | 5,600,304 | 129,993 |
| 22. Massachusetts MA | L | 2,656,653 | 295,240 | 89,459 | 168,998 | 3,210,350 | 20 |
| 23. Michigan MI | L | 10,665,255 | 1,075,823 | 56,114 | 451,446 | 12,248,638 | 212,848 |
| 24. Minnesota MN | L | 2,421,340 | 298,205 | 35,082 | 308,938 | 3,063,565 | 1,435 |
| 25. Mississippi MS | L | 943,466 | 26,448 | 21,035 | 114,887 | 1,105,836 | 251 |
| 26. Missouri MO | L | 2,891,944 | 1,004,107 | 20,558 | 107,004 | 4,023,613 | 102,197 |
| 27. Montana MT | L | 519,907 | 97,758 | 8,980 | 0 | 626,645 | 879 |
| 28. Nebraska NE | L | 3,380,420 | 621,058 | 16,073 | 151,530 | 4,169,081 | 51,857 |
| 29. Nevada NV | L | 643,546 | 77,250 | 18,597 | 0 | 739,393 | 61,892 |
| 30. New Hampshire NH | L | 918,393 | 154,053 | 5,024 | 0 | 1,077,470 | 215 |
| 31. New Jersey NJ | L | 6,507,098 | 1,103,629 | 34,856 | 254,723 | 7,900,306 | 344 |
| 32. New Mexico NM | L | 310,048 | 797,512 | 3,307 | 0 | 1,110,867 | 4 |
| 33. New York NY | N | 472,149 | 7,750 | 4,501 | 0 | 484,400 | 49 |
| 34. North Carolina NC | L | 4,012,756 | 168,222 | 58,265 | 788,752 | 5,027,995 | 632 |
| 35. North Dakota ND | L | 1,202,471 | 0 | 22,772 | 20,814 | 1,246,057 | 4 |
| 36. Ohio OH | L | 12,661,090 | 4,547,439 | 252,986 | 3,151,685 | 20,613,199 | 84,424 |
| 37. Oklahoma OK | L | 2,343,004 | 3,560 | 22,749 | 290,729 | 2,660,042 | 22,793 |
| 38. Oregon OR | L | 845,908 | 693,331 | 37,525 | 108,628 | 1,685,392 | 1,299 |
| 39. Pennsylvania PA | L | 8,813,708 | 1,628,113 | 134,918 | 545,268 | 11,122,007 | 4,530 |
| 40. Rhode Island RI | L | 525,711 | 13,941 | 9,869 | 28,052 | 577,573 | 0 |
| 41. South Carolina SC | L | 1,614,121 | 176,452 | 15,859 | 23,378 | 1,829,810 | 182 |
| 42. South Dakota SD | L | 436,599 | 13,510 | 1,717 | 2,741 | 454,567 | 143 |
| 43. Tennessee TN | L | 5,915,303 | 127,838 | 67,432 | 1,028,640 | 7,139,213 | 1,204 |
| 44. Texas TX | L | 13,513,743 | 2,570,595 | 134,773 | 1,358,565 | 17,577,675 | 1,836,396 |
| 45. Utah UT | L | 2,256,634 | 400,208 | 9,605 | 0 | 2,666,447 | 63 |
| 46. Vermont VT | L | 93,864 | 3,000 | 1,701 | 1,024 | 99,589 | 0 |
| 47. Virginia VA | L | 2,650,554 | 818,836 | 44,934 | 863,894 | 4,378,218 | 52,826 |
| 48. Washington WA | L | 1,889,912 | 59,956 | 25,596 | 222,886 | 2,198,350 | 1,120 |
| 49. West Virginia WV | L | 601,402 | 5,258 | 16,894 | 565,658 | 1,189,212 | 76 |
| 50. Wisconsin WI | L | 4,028,208 | 639,234 | 112,923 | 166,695 | 4,947,060 | 401 |
| 51. Wyoming WY | L | 168,064 | 10,300 | 18,420 | 0 | 196,784 | 339 |
| 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 | 159,187 | 33,500 | 271,263 | 0 | 463,950 | 0 |
| 55. US Virgin Islands VI | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands MP | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada CAN | N | 10,282 | 0 | 651 | 0 | 10,933 | 3 |
| 58. Aggregate Other Alien OT | XXX | 100,872 | 0 | 8,053 | 0 | 108,925 | 10 |
| 59. Subtotal | XXX | 168,910,621 | 33,699,229 | 2,400,605 | 17,153,593 | 222,164,047 | 3,672,559 |
| 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 | 20,902,729 | 0 | 0 | 0 | 20,902,729 | 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 | 441,564 | 3,527,299 | 73,501 | 0 | 4,042,364 | 0 |
| 94. Aggregate other amounts not allocable by State | XXX | 2,267,019 | 0 | 105,937 | 0 | 2,372,956 | 0 |
| 95. Totals (Direct Business) | XXX | 192,521,932 | 37,226,528 | 2,580,043 | 17,153,593 | 249,482,096 | 3,672,559 |
| 96. Plus Reinsurance Assumed | XXX | 27,036,237 | 746,534 | 0 | 0 | 27,782,771 | 0 |
| 97. Totals (All Business) | XXX | 219,558,169 | 37,973,062 | 2,580,043 | 17,153,593 | 277,264,867 | 3,672,559 |
| 98. Less Reinsurance Ceded | XXX | 73,006,336 | 54,016,842 | 1,246,323 | 0 | 128,269,501 | 0 |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | 146,551,833 | (16,043,780) | 1,333,720 | 17,153,593 | 148,995,366 | 3,672,559 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 58001. Other alien | XXX | 100,872 | 0 | 8,053 | 0 | 108,925 | 10 |
| 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 | 100,872 | 0 | 8,053 | 0 | 108,925 | 10 |
| 9401. Dividends accums used to purchase paid-up additions | XXX | 1,743,052 | 0 | 0 | 0 | 1,743,052 | 0 |
| 9402. Div accum appld as prem in states that do not allow div ded | XXX | 523,967 | 0 | 105,937 | 0 | 629,904 | 0 |
| 9403. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9498. Summary of remaining write-ins for line 94 from overflow page | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above) | XXX | 2,267,019 | 0 | 105,937 | 0 | 2,372,956 | 0 |

(a) Active Status Count

| | | | |
|---|---|---|---|
| L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG | 51 | R - Registered - Non-domiciled RRGs | 0 |
| E - Eligible - Reporting entities eligible or approved to write surplus lines in the state | 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 1 4 9 0 0 0 0 0 1 *

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

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

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

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

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

# 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 | 206,400 | 0 | 206,400 | 208,000 |
| 2505. Goodwill | 59,439 | 0 | 59,439 | 79,253 |
| 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 | 49,516 | 49,516 | 0 | (0) |
| 2597. Summary of remaining write-ins for Line 25 | 366,811 | 49,516 | 317,295 | 338,709 |

**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) | (349,463) | 885,076 | (401,184) |
| 08.397. Summary of remaining write-ins for Line 8.3 | (349,463) | 885,076 | (401,184) |

**Additional Write-ins for Summary of Operations:**

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|---|---|---|
| 2704. Adjustment for VM-21 implementation | 0 | 50,895,348 | 50,895,348 |
| 2705. Regulatory fines and penalties | 0 | 0 | 5,513 |
| 2797. Summary of remaining write-ins for Line 27 | 0 | 50,895,348 | 50,900,861 |

**Additional Write-ins for Summary of Operations:**

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|---|---|---|
| 5304. Prior period adjustment | 0 | 0 | (195,229) |
| 5397. Summary of remaining write-ins for Line 53 | 0 | 0 | (195,229) |

# SCHEDULE A - VERIFICATION

Real Estate

| | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 24,756,990 | 25,758,290 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 0 | 0 |
| 2.2 Additional investment made after acquisition | 0 | 0 |
| 3. Current year change in encumbrances | 0 | 0 |
| 4. Total gain (loss) on disposals | 0 | 15,913 |
| 5. Deduct amounts received on disposals | 0 | 15,913 |
| 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 | 244,201 | 1,001,300 |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8) | 24,512,789 | 24,756,990 |
| 10. Deduct total nonadmitted amounts | 0 | 0 |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 24,512,789 | 24,756,990 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | 970,772,716 | 930,631,557 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 17,905,850 | 132,164,500 |
| 2.2 Additional investment made after acquisition | 0 | 0 |
| 3. Capitalized deferred interest and other | 0 | 194,097 |
| 4. Accrual of discount | 3,034 | 6,060 |
| 5. Unrealized valuation increase (decrease) | 0 | 0 |
| 6. Total gain (loss) on disposals | 0 | 0 |
| 7. Deduct amounts received on disposals | 29,084,253 | 92,223,498 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | 0 | 0 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | 0 | 0 |
| 10. Deduct current year's other-than-temporary impairment recognized | 0 | 0 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 959,597,347 | 970,772,716 |
| 12. Total valuation allowance | 0 | 0 |
| 13. Subtotal (Line 11 plus Line 12) | 959,597,347 | 970,772,716 |
| 14. Deduct total nonadmitted amounts | 0 | 0 |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 959,597,347 | 970,772,716 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 489,175,934 | 251,658,666 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 14,946,856 | 65,965,856 |
| 2.2 Additional investment made after acquisition | 0 | 170,529,952 |
| 3. Capitalized deferred interest and other | 0 | 0 |
| 4. Accrual of discount | 31,283 | 105,148 |
| 5. Unrealized valuation increase (decrease) | (87,236,911) | 1,660,759 |
| 6. Total gain (loss) on disposals | 0 | 0 |
| 7. Deduct amounts received on disposals | 601,356 | 572,393 |
| 8. Deduct amortization of premium and depreciation | 84,226 | 172,054 |
| 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) | 416,231,580 | 489,175,934 |
| 12. Deduct total nonadmitted amounts | 0 | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 416,231,580 | 489,175,934 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 5,762,055,769 | 5,762,192,261 |
| 2. Cost of bonds and stocks acquired | 701,228,712 | 1,017,119,785 |
| 3. Accrual of discount | 674,298 | 2,628,276 |
| 4. Unrealized valuation increase (decrease) | (3,498,724) | (21,080,779) |
| 5. Total gain (loss) on disposals | 2,659,126 | 894,232 |
| 6. Deduct consideration for bonds and stocks disposed of | 241,548,199 | 989,240,255 |
| 7. Deduct amortization of premium | 1,991,488 | 6,993,559 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 737,100 |
| 9. Deduct current year's other-than-temporary impairment recognized | 199,743 | 7,335,877 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 731,143 | 3,134,585 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 6,220,110,895 | 5,762,055,769 |
| 12. Deduct total nonadmitted amounts | 0 | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 6,220,110,895 | 5,762,055,769 |

# 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) | 3,101,579,412 | 399,314,399 | 162,887,601 | (25,793,968) | 3,312,212,242 | | | 3,101,579,412 |
| 2. NAIC 2 (a) | 2,082,623,924 | 254,032,197 | 68,288,555 | 19,746,424 | 2,288,113,990 | | | 2,082,623,924 |
| 3. NAIC 3 (a) | 183,144,496 | 32,735,568 | 3,370,680 | 5,789,524 | 218,298,908 | | | 183,144,496 |
| 4. NAIC 4 (a) | 22,693,810 | 0 | 2,108,452 | (1,773,968) | 18,811,390 | | | 22,693,810 |
| 5. NAIC 5 (a) | 4,519,966 | 0 | 272,917 | 712,856 | 4,959,905 | | | 4,519,966 |
| 6. NAIC 6 (a) | 3,637,364 | 0 | 202,203 | (195,914) | 3,239,247 | | | 3,637,364 |
| 7. Total Bonds | 5,398,198,972 | 686,082,164 | 237,130,408 | (1,515,046) | 5,845,635,682 | 0 | 0 | 5,398,198,972 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 9. NAIC 2 | 7,101,234 | 0 | 0 | 0 | 7,101,234 | | | 7,101,234 |
| 10. NAIC 3 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 11. NAIC 4 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 12. NAIC 5 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 13. NAIC 6 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 14. Total Preferred Stock | 7,101,234 | 0 | 0 | 0 | 7,101,234 | 0 | 0 | 7,101,234 |
| 15. Total Bonds and Preferred Stock | 5,405,300,206 | 686,082,164 | 237,130,408 | (1,515,046) | 5,852,736,916 | 0 | 0 | 5,405,300,206 |

(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<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|---|---|---|---|---|---|
| 9199999 | 0 | XXX | 0 | 0 | 0 |

NONE

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1<br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | (0) | 38,049,667 |
| 2. Cost of short-term investments acquired | 0 | 20,000,000 |
| 3. Accrual of discount | 0 | 2,366 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 |
| 6. Deduct consideration received on disposals | 0 | 57,999,945 |
| 7. Deduct amortization of premium | 0 | 52,088 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | (0) | (0) |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | (0) | (0) |

# SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | | |
|---|---|---|
| 1. | Book/adjusted carrying value, December 31, prior year (Line 10, prior year) | 82,072,157 |
| 2. | Cost paid/(consideration received) on additions | 68,398,826 |
| 3. | Unrealized valuation increase/(decrease) | (46,729,803) |
| 4. | SSAP No. 108 adjustments | 0 |
| 5. | Total gain (loss) on termination recognized | (7,591,962) |
| 6. | Considerations received/(paid) on terminations | 25,024,088 |
| 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 | 389,200 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9) | 71,514,330 |
| 11. | Deduct nonadmitted assets | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 71,514,330 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31, prior year (Line 6, prior year) | | | | (3,865,570) |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | | | | 7,526,881 |
| 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 | 3,661,311 | | | |
| 3.14 | Section 1, Column 18, prior year | (3,865,570) | 7,526,881 | 7,526,881 | |
| 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 | 3,661,311 | | | |
| 3.24 | Section 1, Column 19, prior year plus | (3,865,570) | | | |
| 3.25 | SSAP No. 108 adjustments | 0 | 7,526,881 | 7,526,881 | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | 0 |
| 4.1 | Cumulative variation margin on terminated contracts during the year | | (754,224) | | |
| 4.2 | Less: | | | | |
| 4.21 | Amount used to adjust basis of hedged item | 0 | | | |
| 4.22 | Amount recognized | (754,224) | | | |
| 4.23 | SSAP No. 108 adjustments | 0 | (754,224) | | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | | 0 |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | | | |
| 5.1 | Total gain (loss) recognized for terminations in prior year | | | | 0 |
| 5.2 | Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year | | | | 0 |
| 6. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) | | | | 3,661,311 |
| 7. | Deduct nonadmitted assets | | | | 0 |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 3,661,311 |

## 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 | 71,514,330 | |
| 2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 3,661,311 | |
| 3. Total (Line 1 plus Line 2) | | 75,175,641 |
| 4. Part D, Section 1, Column 6 | 93,338,574 | |
| 5. Part D, Section 1, Column 7 | (18,162,932) | |
| 6. Total (Line 3 minus Line 4 minus Line 5) | | (0) |
| | Fair Value Check | |
| 7. Part A, Section 1, Column 16 | 71,514,330 | |
| 8. Part B, Section 1, Column 13 | 3,661,311 | |
| 9. Total (Line 7 plus Line 8) | | 75,175,641 |
| 10. Part D, Section 1, Column 9 | 93,338,574 | |
| 11. Part D, Section 1, Column 10 | (18,162,932) | |
| 12. Total (Line 9 minus Line 10 minus Line 11) | | (0) |
| | Potential Exposure Check | |
| 13. Part A, Section 1, Column 21 | 85,944 | |
| 14. Part B, Section 1, Column 20 | 6,104,900 | |
| 15. Part D, Section 1, Column 12 | 6,190,844 | |
| 16. Total (Line 13 plus Line 14 minus Line 15) | | 0 |

# SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 109,246,865 | 93,683,190 |
| 2. Cost of cash equivalents acquired | 120,473,874 | 991,902,766 |
| 3. Accrual of discount | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 |
| 6. Deduct consideration received on disposals | 142,759,552 | 976,339,091 |
| 7. Deduct amortization of premium | 0 | 0 |
| 8. Total foreign exchange change in book/ adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 86,961,187 | 109,246,865 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 86,961,187 | 109,246,865 |

## SCHEDULE A - PART 2

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

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

# NONE



## SCHEDULE A - PART 3

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

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

# NONE

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| **Mortgages in Good Standing - Commercial Mortgages - All Other** | | | | | | | | |
| 1026178 | MIAMI | FL | | 03/22/2021 | 3.910 | 8,400,000 | 0 | 13,900,000 |
| 1426170 | CHICAGO | IL | | 01/14/2021 | 3.650 | 1,200,000 | 0 | 1,780,000 |
| 3126177 | RAHWAY | NJ | | 03/16/2021 | 3.875 | 1,500,000 | 0 | 2,600,000 |
| 3426175 | BOILING SPRINGS | NC | | 02/17/2021 | 3.528 | 1,000,000 | 0 | 2,055,000 |
| 3626173 | WESTLAKE | OH | | 01/28/2021 | 4.000 | 1,000,000 | 0 | 2,475,000 |
| 4326179 | POWELL | TN | | 03/23/2021 | 3.000 | 2,000,000 | 0 | 5,660,000 |
| 4426172 | AUSTIN | TX | | 01/28/2021 | 3.827 | 1,600,000 | 0 | 3,020,000 |
| 4726176 | RICHMOND | VA | | 03/08/2021 | 3.660 | 1,205,850 | 0 | 2,390,000 |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other | | | | XXX | XXX | 17,905,850 | 0 | 33,880,000 |
| 0899999. Total - Mortgages in Good Standing | | | | XXX | XXX | 17,905,850 | 0 | 33,880,000 |
| 3399999. Total Mortgages | | | | XXX | XXX | 17,905,850 | 0 | 33,880,000 |

# 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** | | | | | | | | | | | | | | | | | |
| 0024970 | BEVERLY HILLS | CA | | 12/23/2002 | 01/15/2021 | 1,463,184 | 0 | 1,419 | 0 | 0 | 1,419 | 0 | 185,368 | 186,787 | 0 | 0 | 0 |
| 0024971 | VISALIA | CA | | 12/23/2002 | 03/09/2021 | 1,534,611 | 0 | 1,615 | 0 | 0 | 1,615 | 0 | 1,488,200 | 1,325,892 | 0 | 0 | 0 |
| 1025734 | SANFORD | FL | | 01/06/2015 | 03/23/2021 | 1,931,894 | 0 | 0 | 0 | 0 | 0 | 0 | 1,888,948 | 1,888,948 | 0 | 0 | 0 |
| 1025925 | POMPANO BEACH | FL | | 07/13/2017 | 03/12/2021 | 1,016,842 | 0 | 0 | 0 | 0 | 0 | 0 | 992,798 | 992,798 | 0 | 0 | 0 |
| 2425314 | VADNAIS HEIGHTS | MN | | 04/09/2007 | 03/15/2021 | 1,163,952 | 0 | 0 | 0 | 0 | 0 | 0 | 1,092,581 | 1,092,581 | 0 | 0 | 0 |
| 2425858 | VADNAIS HEIGHTS | MN | | 09/29/2016 | 03/15/2021 | 669,978 | 0 | 0 | 0 | 0 | 0 | 0 | 645,439 | 645,439 | 0 | 0 | 0 |
| 3325219 | CLAY | NY | | 12/01/2010 | 01/22/2021 | 1,032,311 | 0 | 0 | 0 | 0 | 0 | 0 | 1,018,518 | 1,018,518 | 0 | 0 | 0 |
| 3425529 | GREENSBORO | NC | | 09/29/2011 | 02/02/2021 | 430,759 | 0 | 0 | 0 | 0 | 0 | 0 | 412,100 | 412,100 | 0 | 0 | 0 |
| 3425768 | KERNERSVILLE | NC | | 06/18/2015 | 02/11/2021 | 2,984,559 | 0 | 0 | 0 | 0 | 0 | 0 | 2,972,216 | 2,972,215 | 0 | 0 | 0 |
| 3625201 | PLAIN CITY | OH | | 12/29/2005 | 02/24/2021 | 477,445 | 0 | 0 | 0 | 0 | 0 | 0 | 463,957 | 463,957 | 0 | 0 | 0 |
| 0199999. Total - Mortgages Closed by Repayment | | | | | | 12,705,535 | 0 | 3,034 | 0 | 0 | 3,034 | 0 | 11,160,125 | 10,999,235 | 0 | 0 | 0 |
| **Mortgages With Partial Repayments** | | | | | | | | | | | | | | | | | |
| 0024739 | CHILLUM | MD | | 08/18/1997 | | 728,830 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 97,772 | 0 | 0 | 0 |
| 0024944 | HEMPSTEAD | NY | | 10/04/2002 | | 313,726 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,430 | 0 | 0 | 0 |
| 0024953 | TROUTVILLE | VA | | 11/08/2002 | | 350,932 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,091 | 0 | 0 | 0 |
| 0024957 | BOYLSTON | MA | | 11/26/2002 | | 671,218 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 78,533 | 0 | 0 | 0 |
| 0024958 | OGDEN | UT | | 11/26/2002 | | 1,104,736 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,442 | 0 | 0 | 0 |
| 0024965 | CALUMET CITY | IL | | 12/19/2002 | | 461,415 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 51,746 | 0 | 0 | 0 |
| 0024966 | AMARILLO | TX | | 12/19/2002 | | 784,723 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 88,369 | 0 | 0 | 0 |
| 0024970 | BEVERLY HILLS | CA | | 12/23/2002 | | 1,463,184 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,277,816 | 0 | 0 | 0 |
| 0024971 | VISALIA | CA | | 12/23/2002 | | 1,534,611 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 210,334 | 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 |
| 0125516 | HUNTSVILLE | AL | | 07/20/2011 | | 1,514,048 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,105 | 0 | 0 | 0 |
| 0125539 | TUSCALOOSA | AL | | 11/30/2011 | | 1,250,162 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 44,297 | 0 | 0 | 0 |
| 0125617 | GREENVILLE | AL | | 05/02/2013 | | 705,149 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,487 | 0 | 0 | 0 |
| 0125841 | BIRMINGHAM | AL | | 07/08/2016 | | 4,212,409 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 65,069 | 0 | 0 | 0 |
| 0325410 | TUCSON | AZ | | 08/29/2008 | | 1,663,685 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 116,627 | 0 | 0 | 0 |
| 0325424 | TUCSON | AZ | | 10/30/2008 | | 1,400,039 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 48,649 | 0 | 0 | 0 |
| 0325559 | PHOENIX | AZ | | 05/22/2012 | | 477,380 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,979 | 0 | 0 | 0 |
| 0325730 | TUCSON | AZ | | 12/22/2014 | | 2,226,477 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,956 | 0 | 0 | 0 |
| 0325796 | TUCSON | AZ | | 10/29/2015 | | 5,493,098 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 66,337 | 0 | 0 | 0 |
| 0325808 | TEMPE | AZ | | 12/23/2015 | | 2,149,563 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,829 | 0 | 0 | 0 |
| 0325813 | TUCSON | AZ | | 01/19/2016 | | 1,711,032 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,860 | 0 | 0 | 0 |
| 0325939 | TUSCON | AZ | | 08/30/2017 | | 1,043,951 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,485 | 0 | 0 | 0 |
| 0325955 | PHOENIX | AZ | | 11/09/2017 | | 1,952,006 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,110 | 0 | 0 | 0 |
| 0325987 | PHOENIX | AZ | | 03/29/2018 | | 3,917,568 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 44,742 | 0 | 0 | 0 |
| 0326000 | ORO VALLEY | AZ | | 05/23/2018 | | 3,136,793 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,034 | 0 | 0 | 0 |
| 0326073 | MAUMELLE | AR | | 05/02/2019 | | 3,052,544 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,636 | 0 | 0 | 0 |
| 0326083 | MESA | AZ | | 06/21/2019 | | 2,143,687 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,446 | 0 | 0 | 0 |
| 0326088 | TUCSON | AZ | | 07/23/2019 | | 1,917,002 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,148 | 0 | 0 | 0 |
| 0326122 | TUCSON | AZ | | 12/16/2019 | | 3,876,690 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,401 | 0 | 0 | 0 |
| 0425874 | SPRINGDALE | AR | | 12/21/2016 | | 3,065,850 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 81,159 | 0 | 0 | 0 |
| 0426093 | BENTON | AR | | 07/31/2019 | | 4,063,796 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,805 | 0 | 0 | 0 |
| 0426094 | JONESBORO | AR | | 07/31/2019 | | 2,391,016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,952 | 0 | 0 | 0 |
| 0426095 | SPRINGDALE | AR | | 07/31/2019 | | 2,787,940 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,427 | 0 | 0 | 0 |
| 0426096 | FAYETTEVILLE | AR | | 07/31/2019 | | 5,079,737 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 57,258 | 0 | 0 | 0 |
| 0426097 | FORT SMITH | AR | | 07/31/2019 | | 2,787,940 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,427 | 0 | 0 | 0 |
| 0524998 | SANTA ROSA | CA | | 05/15/2003 | | 631,477 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,150 | 0 | 0 | 0 |
| 0525238 | ONTARIO | CA | | 05/25/2006 | | 94,419 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,870 | 0 | 0 | 0 |
| 0525346 | CLOVIS | CA | | 09/14/2007 | | 1,154,584 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,282 | 0 | 0 | 0 |
| 0525441 | MONTEREY PARK | CA | | 12/29/2009 | | 1,729,224 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 93,939 | 0 | 0 | 0 |
| 0525498 | COSTA MESA | CA | | 04/26/2011 | | 1,800,256 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 71,494 | 0 | 0 | 0 |
| 0525530 | YUCCA VALLEY | CA | | 10/18/2011 | | 1,340,521 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 48,097 | 0 | 0 | 0 |
| 0525574 | BAKERSFIELD | CA | | 09/25/2012 | | 962,659 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,527 | 0 | 0 | 0 |
| 0525580 | CAMARILLO | CA | | 10/23/2012 | | 1,329,305 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,492 | 0 | 0 | 0 |
| 0525588 | BERMUDA DUNES | CA | | 12/03/2012 | | 418,438 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 77,568 | 0 | 0 | 0 |
| 0525598 | SAN PEDRO | CA | | 01/29/2013 | | 1,998,681 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,485 | 0 | 0 | 0 |
| 0525639 | CARLSBAD | CA | | 08/01/2013 | | 2,261,167 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,603 | 0 | 0 | 0 |
| 0525661 | SACRAMENTO | CA | | 11/06/2013 | | 4,493,159 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 59,041 | 0 | 0 | 0 |
| 0525690 | CARDIFF BY THE SEA | CA | | 07/15/2014 | | 2,920,632 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,148 | 0 | 0 | 0 |
| 0525765 | DOWNEY | CA | | 06/10/2015 | | 4,094,749 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 49,230 | 0 | 0 | 0 |
| 0525790 | SEASIDE | CA | | 09/11/2015 | | 2,021,373 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,277 | 0 | 0 | 0 |
| 0525801 | BARSTOW | CA | | 11/20/2015 | | 2,325,083 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,310 | 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 |
| 0525811 | HOMEWOOD | CA | | 01/05/2016 | | 4,645,927 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 52,635 | 0 | 0 | 0 |
| 0525884 | SCOTTS VALLEY | CA | | 01/27/2017 | | 3,182,844 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,643 | 0 | 0 | 0 |
| 0525895 | LOS ANGELES | CA | | 03/22/2017 | | 1,009,620 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,456 | 0 | 0 | 0 |
| 0525900 | ONTARIO | CA | | 04/06/2017 | | 7,976,759 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 82,735 | 0 | 0 | 0 |
| 0525972 | CUPERTINO | CA | | 01/11/2018 | | 6,572,327 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 64,016 | 0 | 0 | 0 |
| 0525980 | LYNWOOD | CA | | 03/08/2018 | | 2,155,269 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,074 | 0 | 0 | 0 |
| 0525988 | SAN DIEGO | CA | | 04/06/2018 | | 6,463,038 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 96,778 | 0 | 0 | 0 |
| 0526016 | LOS ALAMITOS | CA | | 07/31/2018 | | 5,519,374 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 79,316 | 0 | 0 | 0 |
| 0526021 | LEMON GROVE | CA | | 08/14/2018 | | 3,427,922 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 43,932 | 0 | 0 | 0 |
| 0526033 | OTAY MESA | CA | | 11/02/2018 | | 2,712,877 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,859 | 0 | 0 | 0 |
| 0526054 | NEWPORT BEACH | CA | | 02/25/2019 | | 3,406,260 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,700 | 0 | 0 | 0 |
| 0526119 | BEAUMONT | CA | | 11/26/2019 | | 6,966,466 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 59,948 | 0 | 0 | 0 |
| 0526123 | HAYWARD | CA | | 12/19/2019 | | 16,473,102 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 146,951 | 0 | 0 | 0 |
| 0526141 | CALEXICO | CA | | 05/14/2020 | | 4,820,058 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,589 | 0 | 0 | 0 |
| 0526154 | SANTA ANA | CA | | 09/29/2020 | | 8,429,387 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 106,749 | 0 | 0 | 0 |
| 0625177 | AURORA | CO | | 09/30/2005 | | 1,539,410 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,499 | 0 | 0 | 0 |
| 0625310 | COLORADO SPRINGS | CO | | 03/19/2007 | | 1,785,568 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 57,129 | 0 | 0 | 0 |
| 0625990 | LAKEWOOD | CO | | 04/26/2018 | | 1,972,089 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,392 | 0 | 0 | 0 |
| 0825978 | NEWARK | DE | | 02/15/2018 | | 3,409,345 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 53,929 | 0 | 0 | 0 |
| 0R24396 | WHITMORE LAKE | MI | | 08/26/1999 | | 1,198,363 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 70,226 | 0 | 0 | 0 |
| 0R24431 | WHITMORE LAKE | MI | | 08/26/1999 | | 107,735 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,311 | 0 | 0 | 0 |
| 1025390 | PENSACOLA BEACH | FL | | 04/11/2008 | | 544,882 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,242 | 0 | 0 | 0 |
| 1025400 | ODESSA | FL | | 06/09/2008 | | 1,798,851 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,722 | 0 | 0 | 0 |
| 1025520 | ORLANDO | FL | | 08/09/2011 | | 2,616,804 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 74,755 | 0 | 0 | 0 |
| 1025541 | JACKSONVILLE | FL | | 12/20/2011 | | 1,393,458 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,210 | 0 | 0 | 0 |
| 1025549 | APOPKA | FL | | 03/28/2012 | | 536,689 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,912 | 0 | 0 | 0 |
| 1025668 | DESTIN | FL | | 12/16/2013 | | 610,545 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 70,536 | 0 | 0 | 0 |
| 1025734 | SANFORD | FL | | 01/06/2015 | | 1,931,894 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,946 | 0 | 0 | 0 |
| 1025748 | NAPLES | FL | | 04/14/2015 | | 4,010,287 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,211 | 0 | 0 | 0 |
| 1025772 | ROCKLEDGE | FL | | 06/30/2015 | | 925,859 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,612 | 0 | 0 | 0 |
| 1025777 | JACKSONVILLE | FL | | 07/16/2015 | | 1,555,817 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 32,930 | 0 | 0 | 0 |
| 1025800 | TALLAHASSEE | FL | | 11/19/2015 | | 1,642,244 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 74,906 | 0 | 0 | 0 |
| 1025810 | HALEAH | FL | | 01/06/2016 | | 4,699,812 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 92,314 | 0 | 0 | 0 |
| 1025872 | RIVERVIEW | FL | | 12/19/2016 | | 1,061,590 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,995 | 0 | 0 | 0 |
| 1025880 | NAPLES | FL | | 01/18/2017 | | 3,485,736 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,747 | 0 | 0 | 0 |
| 1025920 | MIAMI | FL | | 07/06/2017 | | 5,583,989 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,279 | 0 | 0 | 0 |
| 1025925 | POMPANO BEACH | FL | | 07/13/2017 | | 1,016,842 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,044 | 0 | 0 | 0 |
| 1025934 | PANAMA CITY BEACH | FL | | 08/10/2017 | | 1,427,198 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,367 | 0 | 0 | 0 |
| 1025935 | WHARTON | NJ | | 08/11/2017 | | 1,071,055 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 51,678 | 0 | 0 | 0 |
| 1026044 | CORAL GABLE | FL | | 12/19/2018 | | 3,199,095 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,627 | 0 | 0 | 0 |
| 1026084 | PACE | FL | | 06/26/2019 | | 979,327 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,967 | 0 | 0 | 0 |
| 1026086 | NAPLES | FL | | 06/27/2019 | | 3,002,991 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,178 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location 2 | Location 3 | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8 + 9 - 10 + 11) | Total Foreign Exchange Change in Book Value | Book Value / Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1026102 | NAPLES | FL | | 09/05/2019 | | 1,422,464 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,135 | 0 | 0 | 0 |
| 1026108 | LARGO | FL | | 09/27/2019 | | 15,578,136 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 137,212 | 0 | 0 | 0 |
| 1026138 | JACKSONVILLE | FL | | 04/03/2020 | | 2,855,948 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 62,771 | 0 | 0 | 0 |
| 1026149 | SEBRING | FL | | 09/17/2020 | | 991,691 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,561 | 0 | 0 | 0 |
| 1026166 | OPA-LOCKA | FL | | 12/03/2020 | | 6,600,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 69,377 | 0 | 0 | 0 |
| 1125701 | LAWRENCEVILLE | GA | | 09/18/2014 | | 2,613,691 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 32,157 | 0 | 0 | 0 |
| 1125929 | MACON | GA | | 07/20/2017 | | 958,142 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,659 | 0 | 0 | 0 |
| 1126014 | FORT OGLETHORPE | GA | | 07/31/2018 | | 679,683 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,310 | 0 | 0 | 0 |
| 1126020 | ROSWELL | GA | | 08/13/2018 | | 4,158,489 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 58,191 | 0 | 0 | 0 |
| 1126127 | MABLETON | GA | | 12/20/2019 | | 3,877,354 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,226 | 0 | 0 | 0 |
| 1325752 | MERIDIAN | ID | | 05/01/2015 | | 879,925 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,126 | 0 | 0 | 0 |
| 1326091 | CALDWELL | ID | | 07/30/2019 | | 2,415,066 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,646 | 0 | 0 | 0 |
| 1425512 | WAUKEGAN | IL | | 06/30/2011 | | 1,277,314 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,788 | 0 | 0 | 0 |
| 1425518 | WOODRIVER | IL | | 07/27/2011 | | 501,689 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,596 | 0 | 0 | 0 |
| 1425562 | CHICAGO HEIGHTS | IL | | 06/28/2012 | | 2,470,925 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 79,761 | 0 | 0 | 0 |
| 1425589 | BUFFALO GROVE | IL | | 12/12/2012 | | 5,020,120 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 76,156 | 0 | 0 | 0 |
| 1425821 | CHICAGO | IL | | 03/30/2016 | | 977,686 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,077 | 0 | 0 | 0 |
| 1425882 | SCHAUMBURG | IL | | 01/19/2017 | | 1,006,985 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,787 | 0 | 0 | 0 |
| 1425919 | NAPERVILLE | IL | | 06/29/2017 | | 1,085,634 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,066 | 0 | 0 | 0 |
| 1425921 | CHICAGO | IL | | 07/07/2017 | | 1,277,831 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,037 | 0 | 0 | 0 |
| 1425998 | WHEELING | IL | | 05/14/2018 | | 2,703,645 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,944 | 0 | 0 | 0 |
| 1426056 | WHEELING | IL | | 03/07/2019 | | 947,846 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,183 | 0 | 0 | 0 |
| 1426170 | CHICAGO | IL | | 01/14/2021 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,023 | 0 | 0 | 0 |
| 1525339 | INDIANAPOLIS | IN | | 08/15/2007 | | 697,811 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,211 | 0 | 0 | 0 |
| 1525497 | INDIANAPOLIS | IN | | 04/19/2011 | | 1,265,489 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,365 | 0 | 0 | 0 |
| 1525500 | CARMEL | IN | | 04/28/2011 | | 1,424,802 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,637 | 0 | 0 | 0 |
| 1525586 | FISHERS | IN | | 11/29/2012 | | 920,738 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,326 | 0 | 0 | 0 |
| 1525593 | INDIANAPOLIS | IN | | 12/21/2012 | | 1,202,203 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,800 | 0 | 0 | 0 |
| 1525642 | WEST LAFAYETTE | IN | | 08/07/2013 | | 989,432 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,838 | 0 | 0 | 0 |
| 1525663 | FISHERS | IN | | 11/13/2013 | | 875,180 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,527 | 0 | 0 | 0 |
| 1525684 | INDIANAPOLIS | IN | | 04/29/2014 | | 646,460 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,722 | 0 | 0 | 0 |
| 1525791 | BROWNSBURG | IN | | 09/22/2015 | | 1,021,466 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,392 | 0 | 0 | 0 |
| 1525829 | INDIANAPOLIS | IN | | 05/04/2016 | | 4,180,361 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 49,769 | 0 | 0 | 0 |
| 1525832 | INDIANAPOLIS | IN | | 06/02/2016 | | 792,955 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,281 | 0 | 0 | 0 |
| 1525837 | INDIANAPOLIS | IN | | 06/29/2016 | | 2,287,449 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 53,529 | 0 | 0 | 0 |
| 1525856 | FISHERS | IN | | 09/19/2016 | | 8,732,582 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 239,541 | 0 | 0 | 0 |
| 1525897 | INDIANAPOLIS | IN | | 03/29/2017 | | 2,168,965 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,892 | 0 | 0 | 0 |
| 1525910 | CARMEL | IN | | 06/02/2017 | | 678,086 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,759 | 0 | 0 | 0 |
| 1525918 | FORT WAYNE | IN | | 06/29/2017 | | 3,316,560 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 54,387 | 0 | 0 | 0 |
| 1525930 | BATESVILLE | IN | | 07/27/2017 | | 2,297,365 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,955 | 0 | 0 | 0 |
| 1525958 | FT. WAYNE | IN | | 11/16/2017 | | 2,866,480 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,568 | 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 |
| 1526163 | FISHERS | IN | | 11/24/2020 | | 2,400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,319 | 0 | 0 | 0 |
| 1625524 | WEST DES MOINES | IA | | 09/26/2011 | | 993,298 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,902 | 0 | 0 | 0 |
| 1726064 | WITCHITA | KS | | 04/09/2019 | | 4,369,227 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,282 | 0 | 0 | 0 |
| 1825386 | LOUISVILLE | KY | | 03/14/2008 | | 759,144 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,723 | 0 | 0 | 0 |
| 1825479 | LOUISVILLE | KY | | 12/14/2010 | | 1,189,522 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 214,427 | 0 | 0 | 0 |
| 1825608 | LOUISVILLE | KY | | 03/19/2013 | | 1,116,587 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,947 | 0 | 0 | 0 |
| 1825624 | LEXINGTON | KY | | 05/17/2013 | | 968,662 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 92,050 | 0 | 0 | 0 |
| 1825635 | LOUISVILLE | KY | | 06/27/2013 | | 1,124,154 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,901 | 0 | 0 | 0 |
| 1825709 | LEXINGTON | KY | | 10/10/2014 | | 1,206,728 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 48,728 | 0 | 0 | 0 |
| 1825793 | RICHMOND | KY | | 10/01/2015 | | 1,366,493 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,487 | 0 | 0 | 0 |
| 1825866 | LEXINGTON | KY | | 11/21/2016 | | 4,339,823 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 47,039 | 0 | 0 | 0 |
| 1825913 | CRESTWOOD | KY | | 06/13/2017 | | 2,276,180 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,621 | 0 | 0 | 0 |
| 1825956 | LOUISVILLE | KY | | 11/10/2017 | | 1,951,925 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,115 | 0 | 0 | 0 |
| 1826051 | HEBRON | KY | | 02/20/2019 | | 1,590,371 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,963 | 0 | 0 | 0 |
| 1925392 | LAFAYETTE | LA | | 05/01/2008 | | 407,113 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,015 | 0 | 0 | 0 |
| 2025968 | LEWISTON | ME | | 12/20/2017 | | 1,361,894 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,369 | 0 | 0 | 0 |
| 2125451 | GAITHERSBURG | MD | | 06/10/2010 | | 1,828,735 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 84,434 | 0 | 0 | 0 |
| 2125601 | BETHESDA | MD | | 01/30/2013 | | 2,130,773 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,093 | 0 | 0 | 0 |
| 2125731 | FULTON | MD | | 12/22/2014 | | 1,103,909 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,944 | 0 | 0 | 0 |
| 2125769 | HYATTSVILLE | MD | | 06/23/2015 | | 1,327,517 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,691 | 0 | 0 | 0 |
| 2125949 | BELTSVILLE | MD | | 10/13/2017 | | 6,374,713 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 54,486 | 0 | 0 | 0 |
| 2126062 | ANNAPOLIS | MD | | 03/29/2019 | | 1,839,016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,597 | 0 | 0 | 0 |
| 2325544 | KALAMAZOO | MI | | 02/09/2012 | | 527,888 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 55,781 | 0 | 0 | 0 |
| 2325609 | CLARKSTON | MI | | 03/28/2013 | | 767,074 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,409 | 0 | 0 | 0 |
| 2325619 | EAST LANSING | MI | | 05/07/2013 | | 1,042,839 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,018 | 0 | 0 | 0 |
| 2325620 | SOUTHFIELD | MI | | 05/07/2013 | | 2,635,626 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 73,949 | 0 | 0 | 0 |
| 2325678 | INDEPENDENCE TWP | MI | | 03/07/2014 | | 2,691,889 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,340 | 0 | 0 | 0 |
| 2325743 | SHELBY TOWNSHIP | MI | | 03/26/2015 | | 2,224,438 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,695 | 0 | 0 | 0 |
| 2325815 | EASTPOINTE | MI | | 02/01/2016 | | 2,292,728 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 95,877 | 0 | 0 | 0 |
| 2325844 | NOVI | MI | | 07/26/2016 | | 3,857,330 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 72,358 | 0 | 0 | 0 |
| 2325899 | CLINTON TOWNSHIP | MI | | 04/04/2017 | | 1,699,269 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,917 | 0 | 0 | 0 |
| 2325954 | LAKE ORION | MI | | 11/09/2017 | | 902,082 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,788 | 0 | 0 | 0 |
| 2325985 | MADISON HEIGHTS | MI | | 03/29/2018 | | 3,730,038 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56,999 | 0 | 0 | 0 |
| 2326009 | SHELBY TOWNSHIP | MI | | 07/12/2018 | | 2,408,703 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,072 | 0 | 0 | 0 |
| 2326012 | SHELBY TOWNSHIP | MI | | 07/25/2018 | | 3,020,307 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 43,311 | 0 | 0 | 0 |
| 2326032 | SOUTHGATE | MI | | 10/30/2018 | | 1,255,824 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,675 | 0 | 0 | 0 |
| 2326131 | STERLING HEIGHTS | MI | | 02/28/2020 | | 2,504,569 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 32,471 | 0 | 0 | 0 |
| 2326134 | ROYAL OAK | MI | | 03/13/2020 | | 978,231 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,319 | 0 | 0 | 0 |
| 2425314 | VADNAIS HEIGHTS | MN | | 04/09/2007 | | 1,163,952 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 71,371 | 0 | 0 | 0 |
| 2425517 | EDEN PRAIRIE | MN | | 07/21/2011 | | 2,033,392 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 124,100 | 0 | 0 | 0 |
| 2425578 | ST CLOUD | MN | | 10/15/2012 | | 1,377,856 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,752 | 0 | 0 | 0 |
| 2425638 | MINNETONKA | MN | | 07/16/2013 | | 1,569,308 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 76,650 | 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 |
| 2425766 | BLOOMINGTON | MN | | 06/12/2015 | | 1,720,631 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,440 | 0 | 0 | 0 |
| 2425858 | VADNAIS HEIGHTS | MN | | 09/29/2016 | | 669,978 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,540 | 0 | 0 | 0 |
| 2426159 | BROOKLYN PARK | MN | | 10/29/2020 | | 14,389,186 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 123,193 | 0 | 0 | 0 |
| 2525927 | OLIVE BRANCH | MS | | 07/14/2017 | | 1,151,590 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,939 | 0 | 0 | 0 |
| 2625625 | ST LOUIS | MO | | 05/24/2013 | | 1,757,084 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 49,299 | 0 | 0 | 0 |
| 2725476 | KALISPELL | MT | | 11/23/2010 | | 1,290,232 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 61,754 | 0 | 0 | 0 |
| 2925245 | LAS VEGAS | NV | | 06/20/2006 | | 142,307 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 60,451 | 0 | 0 | 0 |
| 2925798 | LAS VEGAS | NV | | 11/18/2015 | | 1,976,851 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 61,137 | 0 | 0 | 0 |
| 2925950 | LAS VEGAS | NV | | 10/24/2017 | | 3,795,724 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,451 | 0 | 0 | 0 |
| 2925951 | LAS VEGAS | NV | | 10/24/2017 | | 1,897,862 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,226 | 0 | 0 | 0 |
| 3125306 | OAKLAND | NJ | | 03/01/2007 | | 396,425 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 76,820 | 0 | 0 | 0 |
| 3125558 | WILLIAMSTOWN | NJ | | 05/18/2012 | | 1,161,432 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,907 | 0 | 0 | 0 |
| 3125603 | KEARNY | NJ | | 02/13/2013 | | 2,100,552 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,290 | 0 | 0 | 0 |
| 3125654 | OLD BRIDGE | NJ | | 10/22/2013 | | 680,812 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,900 | 0 | 0 | 0 |
| 3125862 | WILLINGBORO | NJ | | 10/12/2016 | | 1,239,049 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,289 | 0 | 0 | 0 |
| 3125889 | BARRINGTON | NJ | | 02/28/2017 | | 2,012,410 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 70,122 | 0 | 0 | 0 |
| 3125996 | WILLINGBORO | NJ | | 05/11/2018 | | 4,638,686 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 155,109 | 0 | 0 | 0 |
| 3225788 | ALBUQUERQUE | NM | | 09/03/2015 | | 3,128,040 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 57,304 | 0 | 0 | 0 |
| 3325219 | CLAY | NY | | 12/01/2010 | | 1,032,311 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,793 | 0 | 0 | 0 |
| 3325538 | LATHAM | NY | | 11/28/2011 | | 1,700,232 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,345 | 0 | 0 | 0 |
| 3325794 | WEST ISLIP | NY | | 10/14/2015 | | 1,507,080 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 70,139 | 0 | 0 | 0 |
| 3326070 | COMMACK | NY | | 04/23/2019 | | 959,277 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,934 | 0 | 0 | 0 |
| 3326168 | HEMPSTEAD | NY | | 12/18/2020 | | 900,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,581 | 0 | 0 | 0 |
| 3425105 | MATTHEWS | NC | | 11/08/2004 | | 324,651 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,026 | 0 | 0 | 0 |
| 3425106 | WINSTON-SALEM | NC | | 11/08/2004 | | 334,078 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,461 | 0 | 0 | 0 |
| 3425482 | CARRBORO | NC | | 12/20/2010 | | 2,225,472 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 97,910 | 0 | 0 | 0 |
| 3425529 | GREENSBORO | NC | | 09/29/2011 | | 430,759 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,659 | 0 | 0 | 0 |
| 3425579 | DURHAM | NC | | 10/19/2012 | | 1,582,026 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,098 | 0 | 0 | 0 |
| 3425584 | INDIAN TRAIL | NC | | 11/27/2012 | | 1,936,631 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 58,675 | 0 | 0 | 0 |
| 3425591 | MONROE | NC | | 12/18/2012 | | 1,097,808 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,612 | 0 | 0 | 0 |
| 3425594 | MOORESVILLE | NC | | 12/21/2012 | | 1,617,933 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,690 | 0 | 0 | 0 |
| 3425643 | HILLSBOROUGH | NC | | 08/07/2013 | | 2,962,156 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,206 | 0 | 0 | 0 |
| 3425751 | FAYETTEVILLE | NC | | 05/01/2015 | | 798,726 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 116,786 | 0 | 0 | 0 |
| 3425754 | CONCORD | NC | | 05/07/2015 | | 3,199,797 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,455 | 0 | 0 | 0 |
| 3425768 | KERNERSVILLE | NC | | 06/18/2015 | | 2,984,558 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,342 | 0 | 0 | 0 |
| 3425875 | RALEIGH | NC | | 12/22/2016 | | 651,618 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,995 | 0 | 0 | 0 |
| 3426078 | SUNSET BEACH | NC | | 06/06/2019 | | 1,201,783 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,525 | 0 | 0 | 0 |
| 3426080 | WILMINGTON | NC | | 06/13/2019 | | 5,067,108 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,747 | 0 | 0 | 0 |
| 3426081 | FAYETTEVILLE | NC | | 06/20/2019 | | 956,101 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,556 | 0 | 0 | 0 |
| 3426147 | GREENSBORO | NC | | 08/14/2020 | | 3,447,503 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 52,991 | 0 | 0 | 0 |
| 3625201 | PLAIN CITY | OH | | 12/29/2005 | | 477,445 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,489 | 0 | 0 | 0 |
| 3625445 | WADSWORTH | OH | | 03/09/2010 | | 874,932 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 43,963 | 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 |
| 3625484 | WESTLAKE | OH | | 12/27/2010 | | 666,814 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 101,479 | 0 | 0 | 0 |
| 3625547 | LIBERTY TOWNSHIP | OH | | 02/29/2012 | | 1,956,258 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,251 | 0 | 0 | 0 |
| 3625566 | COLUMBUS | OH | | 07/13/2012 | | 647,776 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 94,114 | 0 | 0 | 0 |
| 3625605 | BROADVIEW HEIGHTS | OH | | 03/14/2013 | | 2,620,396 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,683 | 0 | 0 | 0 |
| 3625626 | WESTLAKE | OH | | 05/29/2013 | | 1,233,578 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,485 | 0 | 0 | 0 |
| 3625671 | MONTGOMERY | OH | | 12/26/2013 | | 21,534,333 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 278,526 | 0 | 0 | 0 |
| 3625680 | HUDSON | OH | | 03/21/2014 | | 1,149,578 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,910 | 0 | 0 | 0 |
| 3625688 | MASON | OH | | 06/09/2014 | | 1,542,773 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,668 | 0 | 0 | 0 |
| 3625764 | DAYTON | OH | | 06/10/2015 | | 2,751,895 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 59,222 | 0 | 0 | 0 |
| 3625773 | MASON | OH | | 07/09/2015 | | 1,638,970 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,691 | 0 | 0 | 0 |
| 3625786 | PERRYSBURG | OH | | 08/27/2015 | | 1,666,190 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 44,970 | 0 | 0 | 0 |
| 3625835 | DAYTON | OH | | 06/17/2016 | | 890,944 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,177 | 0 | 0 | 0 |
| 3625845 | WELLINGTON | OH | | 08/02/2016 | | 4,484,967 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 49,615 | 0 | 0 | 0 |
| 3625850 | MORAINE | OH | | 09/09/2016 | | 1,109,901 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,480 | 0 | 0 | 0 |
| 3625851 | SPRINGBORO | OH | | 09/09/2016 | | 1,109,901 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,480 | 0 | 0 | 0 |
| 3625883 | CINCINNATI | OH | | 01/19/2017 | | 1,839,781 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 32,613 | 0 | 0 | 0 |
| 3625886 | MENTOR | OH | | 02/07/2017 | | 2,964,764 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,264 | 0 | 0 | 0 |
| 3625909 | COLUMBUS | OH | | 05/16/2017 | | 833,480 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,202 | 0 | 0 | 0 |
| 3625922 | BLUE ASH | OH | | 07/07/2017 | | 20,254,699 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 145,233 | 0 | 0 | 0 |
| 3625933 | GAHANNA | OH | | 08/08/2017 | | 1,722,952 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,172 | 0 | 0 | 0 |
| 3625961 | HILLIARD | OH | | 11/29/2017 | | 3,359,008 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 44,135 | 0 | 0 | 0 |
| 3625986 | HILLIARD | OH | | 03/29/2018 | | 4,745,192 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,495 | 0 | 0 | 0 |
| 3625992 | MENTOR | OH | | 05/02/2018 | | 1,842,381 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,836 | 0 | 0 | 0 |
| 3626018 | ELYRIA | OH | | 08/07/2018 | | 6,792,280 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 59,995 | 0 | 0 | 0 |
| 3626019 | ELYRIA | OH | | 08/07/2018 | | 815,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,821 | 0 | 0 | 0 |
| 3626024 | WORTHINGTON | OH | | 08/31/2018 | | 2,701,850 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,925 | 0 | 0 | 0 |
| 3626037 | VANDALIA | OH | | 12/06/2018 | | 4,047,736 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,715 | 0 | 0 | 0 |
| 3626040 | MIAMISBURG | OH | | 12/13/2018 | | 4,069,046 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,083 | 0 | 0 | 0 |
| 3626041 | LORAIN | OH | | 12/14/2018 | | 1,535,950 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,464 | 0 | 0 | 0 |
| 3626045 | ONTARIO | OH | | 12/20/2018 | | 2,728,658 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,324 | 0 | 0 | 0 |
| 3626059 | FAIRBORN | OH | | 03/21/2019 | | 672,824 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,988 | 0 | 0 | 0 |
| 3626125 | COLUMBUS | OH | | 12/20/2019 | | 1,718,180 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,839 | 0 | 0 | 0 |
| 3626132 | VANDALIA | OH | | 03/12/2020 | | 2,361,253 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 52,943 | 0 | 0 | 0 |
| 3626139 | COLUMBUS | OH | | 04/14/2020 | | 980,985 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,290 | 0 | 0 | 0 |
| 3626143 | NEW ALBANY | OH | | 06/03/2020 | | 1,169,904 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,261 | 0 | 0 | 0 |
| 3626148 | SPRINGBORO | OH | | 09/17/2020 | | 7,060,121 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 60,287 | 0 | 0 | 0 |
| 3626155 | FRANKLIN | OH | | 10/07/2020 | | 3,123,849 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,121 | 0 | 0 | 0 |
| 3626173 | WESTLAKE | OH | | 01/28/2021 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,899 | 0 | 0 | 0 |
| 3725792 | TULSA | OK | | 09/29/2015 | | 2,442,745 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,425 | 0 | 0 | 0 |
| 3725834 | OKLAHOMA CITY | OK | | 06/15/2016 | | 670,432 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,841 | 0 | 0 | 0 |
| 3726011 | DUNCAN | OK | | 07/24/2018 | | 2,852,228 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 57,031 | 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 |
| 3825692 | SALEM | OR | | 07/25/2014 | | 1,034,301 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 180,774 | 0 | 0 | 0 |
| 3825787 | FLORENCE | OR | | 08/31/2015 | | 524,759 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,211 | 0 | 0 | 0 |
| 3825842 | TUALATIN | OR | | 07/14/2016 | | 2,746,423 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,890 | 0 | 0 | 0 |
| 3825869 | SALEM | OR | | 12/02/2016 | | 1,395,410 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,720 | 0 | 0 | 0 |
| 3825915 | MCMINNVILLE | OR | | 06/23/2017 | | 2,324,373 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,841 | 0 | 0 | 0 |
| 3825967 | PORTLAND | OR | | 12/20/2017 | | 1,278,624 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,296 | 0 | 0 | 0 |
| 3826039 | PORTLAND | OR | | 12/12/2018 | | 1,816,910 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,141 | 0 | 0 | 0 |
| 3826142 | MCMINNVILLE | OR | | 05/28/2020 | | 6,633,654 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 58,962 | 0 | 0 | 0 |
| 3826144 | OREGON CITY | OR | | 06/08/2020 | | 3,325,913 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,709 | 0 | 0 | 0 |
| 3925776 | MERCER | PA | | 07/15/2015 | | 1,033,263 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,870 | 0 | 0 | 0 |
| 3925908 | ASTON TOWNSHIP | PA | | 05/12/2017 | | 1,646,178 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,148 | 0 | 0 | 0 |
| 3925926 | DOYLESTOWN | PA | | 07/14/2017 | | 1,164,035 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,146 | 0 | 0 | 0 |
| 3925976 | CRANBERRY TOWNSHIP | PA | | 02/01/2018 | | 5,879,392 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,657 | 0 | 0 | 0 |
| 3926013 | PITTSBURGH | PA | | 07/26/2018 | | 5,289,044 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,936 | 0 | 0 | 0 |
| 3926079 | BLOOMSBURG | PA | | 06/13/2019 | | 1,518,395 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,669 | 0 | 0 | 0 |
| 3926101 | PITTSBURGH | PA | | 08/28/2019 | | 3,121,431 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,025 | 0 | 0 | 0 |
| 4124976 | LEXINGTON | SC | | 01/14/2003 | | 248,399 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,721 | 0 | 0 | 0 |
| 4125556 | ROCK HILL | SC | | 05/17/2012 | | 3,248,412 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 67,239 | 0 | 0 | 0 |
| 4125576 | SPARTANBURG | SC | | 10/05/2012 | | 1,573,060 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,653 | 0 | 0 | 0 |
| 4125712 | ROCK HILL | SC | | 10/23/2014 | | 1,242,895 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,392 | 0 | 0 | 0 |
| 4125782 | FLORENCE | SC | | 07/30/2015 | | 3,792,032 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 79,526 | 0 | 0 | 0 |
| 4125797 | LEXINGTON | SC | | 11/10/2015 | | 808,094 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,292 | 0 | 0 | 0 |
| 4125896 | PAWLEY'S ISLAND | SC | | 03/29/2017 | | 977,240 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,782 | 0 | 0 | 0 |
| 4125979 | PAWLEYS ISLAND | SC | | 02/26/2018 | | 6,357,034 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 62,333 | 0 | 0 | 0 |
| 4126140 | GREER | SC | | 04/28/2020 | | 7,139,877 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 156,925 | 0 | 0 | 0 |
| 4324986 | SEVIERVILLE | TN | | 03/21/2003 | | 289,563 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,826 | 0 | 0 | 0 |
| 4325577 | CHATTANOOGA | TN | | 10/09/2012 | | 1,307,411 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,523 | 0 | 0 | 0 |
| 4325739 | NASHVILLE | TN | | 02/25/2015 | | 1,178,896 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 64,222 | 0 | 0 | 0 |
| 4325820 | KNOXVILLE | TN | | 03/23/2016 | | 405,676 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,266 | 0 | 0 | 0 |
| 4326090 | COLUMBIA | TN | | 07/30/2019 | | 17,465,411 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 103,861 | 0 | 0 | 0 |
| 4425277 | SAN ANTONIO | TX | | 11/21/2006 | | 757,040 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,953 | 0 | 0 | 0 |
| 4425327 | AUSTIN | TX | | 06/11/2007 | | 1,545,990 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,493 | 0 | 0 | 0 |
| 4425405 | HOUSTON | TX | | 07/10/2008 | | 630,825 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,795 | 0 | 0 | 0 |
| 4425421 | HOUSTON | TX | | 10/15/2008 | | 5,602,343 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 81,220 | 0 | 0 | 0 |
| 4425463 | EL PASO | TX | | 09/16/2010 | | 885,289 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,542 | 0 | 0 | 0 |
| 4425464 | SAN ANTONIO | TX | | 10/05/2010 | | 1,186,752 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 129,222 | 0 | 0 | 0 |
| 4425478 | EL PASO | TX | | 12/06/2010 | | 1,278,865 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 51,619 | 0 | 0 | 0 |
| 4425567 | FREDERICKSBURG | TX | | 07/16/2012 | | 2,234,022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 68,345 | 0 | 0 | 0 |
| 4425611 | SAN ANTONIO | TX | | 04/11/2013 | | 1,002,956 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,285 | 0 | 0 | 0 |
| 4425633 | KATY | TX | | 06/26/2013 | | 1,472,161 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,966 | 0 | 0 | 0 |
| 4425652 | CONROE | TX | | 09/30/2013 | | 794,765 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,089 | 0 | 0 | 0 |
| 4425660 | EL PASO | TX | | 10/31/2013 | | 1,218,020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,170 | 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 |
| 4425667 | SAN ANTONIO | TX | | 12/11/2013 | | 4,822,740 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 118,179 | 0 | 0 | 0 |
| 4425670 | CARROLLTON | TX | | 12/23/2013 | | 2,906,513 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 97,678 | 0 | 0 | 0 |
| 4425686 | GRAND PRAIRIE | TX | | 05/23/2014 | | 2,280,141 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,013 | 0 | 0 | 0 |
| 4425713 | KERRVILLE | TX | | 10/27/2014 | | 3,151,750 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,966 | 0 | 0 | 0 |
| 4425779 | AUSTIN | TX | | 07/27/2015 | | 851,294 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,478 | 0 | 0 | 0 |
| 4425799 | HOUSTON | TX | | 11/19/2015 | | 899,046 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,170 | 0 | 0 | 0 |
| 4425804 | ALAMO HEIGHTS | TX | | 12/04/2015 | | 1,477,005 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,583 | 0 | 0 | 0 |
| 4425833 | SAN ANTONIO | TX | | 06/09/2016 | | 1,631,191 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 62,978 | 0 | 0 | 0 |
| 4425840 | SAN ANTONIO | TX | | 07/08/2016 | | 1,835,760 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,245 | 0 | 0 | 0 |
| 4425847 | LAREDO | TX | | 08/24/2016 | | 4,017,939 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 43,594 | 0 | 0 | 0 |
| 4425857 | HUMBLE | TX | | 09/28/2016 | | 818,260 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,169 | 0 | 0 | 0 |
| 4425868 | KINGSVILLE | TX | | 11/30/2016 | | 3,210,669 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 64,034 | 0 | 0 | 0 |
| 4425892 | SAN ANTONIO | TX | | 03/09/2017 | | 1,043,184 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,645 | 0 | 0 | 0 |
| 4425893 | AUSTIN | TX | | 03/15/2017 | | 3,094,808 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 32,068 | 0 | 0 | 0 |
| 4425906 | SAN ANTONIO | TX | | 05/11/2017 | | 2,585,653 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,118 | 0 | 0 | 0 |
| 4425912 | CORPUS CHRISTI | TX | | 06/09/2017 | | 1,410,326 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,624 | 0 | 0 | 0 |
| 4425948 | LAREDO | TX | | 10/10/2017 | | 6,136,449 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 93,928 | 0 | 0 | 0 |
| 4425973 | LEWISVILLE | TX | | 01/18/2018 | | 1,024,729 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,438 | 0 | 0 | 0 |
| 4425993 | HOUSTON | TX | | 05/08/2018 | | 1,473,821 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,477 | 0 | 0 | 0 |
| 4425995 | CORPUS CHRISTI | TX | | 05/10/2018 | | 3,059,458 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,267 | 0 | 0 | 0 |
| 4426002 | HOUSTON | TX | | 06/20/2018 | | 2,803,337 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,940 | 0 | 0 | 0 |
| 4426007 | PLANO | TX | | 07/11/2018 | | 1,796,092 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,055 | 0 | 0 | 0 |
| 4426035 | EL PASO | TX | | 11/29/2018 | | 7,459,332 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 99,930 | 0 | 0 | 0 |
| 4426047 | SAN ANTONIO | TX | | 01/24/2019 | | 3,617,323 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,182 | 0 | 0 | 0 |
| 4426048 | SAN ANTONIO | TX | | 02/14/2019 | | 4,183,718 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 55,009 | 0 | 0 | 0 |
| 4426052 | SAN ANTONIO | TX | | 02/21/2019 | | 1,872,222 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,148 | 0 | 0 | 0 |
| 4426071 | DALLAS | TX | | 04/26/2019 | | 1,189,312 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,260 | 0 | 0 | 0 |
| 4426105 | SAN ANTONIO | TX | | 09/18/2019 | | 1,671,222 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,006 | 0 | 0 | 0 |
| 4426107 | BOERNE | TX | | 09/24/2019 | | 1,808,549 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,569 | 0 | 0 | 0 |
| 4426114 | EL PASO | TX | | 11/05/2019 | | 5,320,426 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,210 | 0 | 0 | 0 |
| 4426120 | AUSTIN | TX | | 12/10/2019 | | 2,161,754 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,612 | 0 | 0 | 0 |
| 4426135 | SAN ANTONIO | TX | | 03/23/2020 | | 1,602,307 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,218 | 0 | 0 | 0 |
| 4426137 | SAN MARCOS | TX | | 04/02/2020 | | 7,399,343 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,941 | 0 | 0 | 0 |
| 4426145 | AUSTIN | TX | | 06/18/2020 | | 4,930,944 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,981 | 0 | 0 | 0 |
| 4426157 | LEAGUE CITY | TX | | 10/16/2020 | | 1,176,306 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,382 | 0 | 0 | 0 |
| 4426164 | BEVERLY HILLS | TX | | 11/25/2020 | | 3,150,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 64,393 | 0 | 0 | 0 |
| 4426172 | AUSTIN | TX | | 01/28/2021 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,448 | 0 | 0 | 0 |
| 4525762 | MURRAY | UT | | 05/29/2015 | | 769,526 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,907 | 0 | 0 | 0 |
| 4526004 | ST. GEORGE | UT | | 06/22/2018 | | 1,756,529 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 114,133 | 0 | 0 | 0 |
| 4526113 | LINDON | UT | | 10/28/2019 | | 974,194 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,115 | 0 | 0 | 0 |
| 4725354 | DALE CITY | VA | | 10/29/2007 | | 724,501 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,063 | 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 |
| 4725492 | WOODBRIDGE | VA | | 04/06/2011 | | 972,371 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,887 | 0 | 0 | 0 |
| 4725501 | CHARLOTTESVILLE | VA | | 05/05/2011 | | 3,341,905 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,529 | 0 | 0 | 0 |
| 4725563 | RICHMOND | VA | | 06/28/2012 | | 2,165,225 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,549 | 0 | 0 | 0 |
| 4725662 | WILLIAMSBURG | VA | | 11/08/2013 | | 2,809,333 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 65,898 | 0 | 0 | 0 |
| 4725693 | GREAT FALLS | VA | | 07/29/2014 | | 3,366,481 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 44,858 | 0 | 0 | 0 |
| 4725702 | RICHMOND | VA | | 09/18/2014 | | 2,332,029 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,000 | 0 | 0 | 0 |
| 4725705 | RICHMOND | VA | | 09/30/2014 | | 573,299 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,691 | 0 | 0 | 0 |
| 4725733 | FALLS CHURCH | VA | | 12/31/2014 | | 1,910,062 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,968 | 0 | 0 | 0 |
| 4726006 | CHESTER | VA | | 06/28/2018 | | 4,584,923 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,878 | 0 | 0 | 0 |
| 4726075 | HAMPTON | VA | | 05/03/2019 | | 3,667,591 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,642 | 0 | 0 | 0 |
| 4825448 | SNOHOMISH | WA | | 05/28/2010 | | 1,851,369 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 60,500 | 0 | 0 | 0 |
| 4825710 | NEWCASTLE | WA | | 10/21/2014 | | 3,967,037 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,358 | 0 | 0 | 0 |
| 4825717 | RENTON | WA | | 11/14/2014 | | 2,288,805 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,303 | 0 | 0 | 0 |
| 4825760 | SPOKANE | WA | | 05/21/2015 | | 4,337,839 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 54,420 | 0 | 0 | 0 |
| 4825825 | BELLINGHAM | WA | | 04/28/2016 | | 1,476,777 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,633 | 0 | 0 | 0 |
| 4825826 | VANCOUVER | WA | | 04/28/2016 | | 738,794 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,268 | 0 | 0 | 0 |
| 4826118 | KIRKLAND | WA | | 11/21/2019 | | 1,237,421 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,837 | 0 | 0 | 0 |
| 4926038 | BRIDGEPORT | WV | | 12/10/2018 | | 3,583,990 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,054 | 0 | 0 | 0 |
| 5025877 | MILWAUKEE | WI | | 12/28/2016 | | 2,178,892 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,496 | 0 | 0 | 0 |
| 5025947 | MENOMONEE FALLS | WI | | 10/05/2017 | | 8,285,558 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 215,602 | 0 | 0 | 0 |
| 5025994 | MILWAUKEE | WI | | 05/10/2018 | | 9,429,480 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 124,948 | 0 | 0 | 0 |
| 5325336 | MT PLEASANT | SC | | 08/03/2007 | | 249,588 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 61,001 | 0 | 0 | 0 |
| 5325587 | TURNERSVILLE | NJ | | 11/30/2012 | | 588,970 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,335 | 0 | 0 | 0 |
| 5325613 | MANCHESTER | NH | | 04/17/2013 | | 1,273,552 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,500 | 0 | 0 | 0 |
| 5325965 | LUBBOCK | TX | | 12/19/2017 | | 5,801,344 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 87,810 | 0 | 0 | 0 |
| 5326017 | MILLEDGEVILLE | GA | | 08/06/2018 | | 4,147,550 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100,944 | 0 | 0 | 0 |
| 5326116 | VIRGINIA BEACH | VA | | 11/13/2019 | | 9,938,545 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 134,785 | 0 | 0 | 0 |
| 5326128 | COLUMBIA | SC | | 12/20/2019 | | 5,063,604 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 122,098 | 0 | 0 | 0 |
| 5326151 | CARTERSVILLE | GA | | 09/21/2020 | | 7,141,386 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 88,655 | 0 | 0 | 0 |
| 5326167 | TEMPLE | TX | | 12/03/2020 | | 25,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 210,471 | 0 | 0 | 0 |
| 0299999. Total - Mortgages With Partial Repayments | | | | | | 959,756,078 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,085,018 | 0 | 0 | 0 |
| 0599999. Total Mortgages | | | | | | 972,461,613 | 0 | 3,034 | 0 | 0 | 3,034 | 0 | 11,160,125 | 29,084,253 | 0 | 0 | 0 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location 3 | Location 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation and SVO 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 |
| **Surplus Debentures - Unaffiliated** | | | | | | | | | | | | |
| 64952G AT 5 | NEW YORK LIFE INSURANCE 144A 3.750% 05 | | | Citi Global Markets Inc. | 1.C FE | 04/08/2020 | 0 | 12,953,816 | 0 | 0 | 0 | 0.000 |
| 668138 AE 0 | NORTHWESTERN MUTUAL LIFE 144A 3.450% 0 | | WI | Morgan Stanley Dean Witter | 1.C FE | 03/15/2021 | 0 | 1,993,040 | 0 | 0 | 0 | 0.000 |
| 2799999. Total - Surplus Debentures - Unaffiliated | | | | | | | | 14,946,856 | 0 | 0 | 0 | XXX |
| 4899999. Subtotal - Unaffiliated | | | | | | | | 14,946,856 | 0 | 0 | 0 | XXX |
| 5099999. Totals | | | | | | | | 14,946,856 | 0 | 0 | 0 | XXX |

QE03

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location 3 | Location 4 | 5 | 6 | 7 | 8 | Changes in Book/Adjusted Carrying Value 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 Not 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 | 02/05/2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 601,356 | 601,356 | 0 | 0 | 0 | 41,308 |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 601,356 | 601,356 | 0 | 0 | 0 | 41,308 |
| 4899999. Subtotal - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 601,356 | 601,356 | 0 | 0 | 0 | 41,308 |
| 5099999. Totals | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 601,356 | 601,356 | 0 | 0 | 0 | 41,308 |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | |
| 052451 BH 3 | CITY OF AUSTIN CONRAC 2013 2.858% 11/1 | | 02/12/2021 | Wells Fargo Securities | | 1,501,950 | 1,500,000 | 0 | 1.F FE |
| 072024 XS 6 | BAY AREA CA TOLL AUTH TOLL BRI 2.982% | | 03/03/2021 | Bank of America | | 2,000,000 | 2,000,000 | 0 | 1.C FE |
| 345105 KA 7 | FOOTHILL ESTRN TRANSPRTN CORRI 2.962% | | 02/02/2021 | Goldman Sachs & Co | | 9,016,950 | 9,000,000 | 0 | 1.F FE |
| 38611T DL 8 | GRAND PARKWAY TRANSPRTN CORP T 3.236% | | 01/19/2021 | Bank of America | | 6,549,412 | 6,230,000 | 61,601 | 1.C FE |
| 438701 2C 7 | HONOLULU CITY & CNTY HI WSTWTR 2.624% | | 01/13/2021 | Morgan Stanley Dean Witter | | 3,640,080 | 3,625,000 | 4,228 | 1.C FE |
| 491034 AQ 7 | KENTON CNTY KY ARPT BRD SENIOR 4.689% | | 01/28/2021 | Bank of America | | 1,098,090 | 1,000,000 | 3,908 | 1.G FE |
| 546475 UT 9 | LOUISIANA ST GAS & FUELS TAX R 2.830% | | 02/22/2021 | Wells Fargo Securities | | 4,690,593 | 4,710,000 | 39,481 | 1.D FE |
| 54651T BN 4 | LOUISIANA ST TRANSPRTN AUTH 3.080% 08/ | | 01/14/2021 | Morgan Stanley Dean Witter | | 5,392,328 | 5,250,000 | 0 | 1.E FE |
| 575896 WS 0 | MASSACHUSETTS ST PORT AUTH 2.869% 07/0 | | 02/04/2021 | Bank of America | | 2,500,000 | 2,500,000 | 0 | 1.C FE |
| 59333P 2S 6 | MIAMI-DADE CNTY FL AVIATION RE 3.982% | | 01/07/2021 | Bank of America | | 1,323,625 | 1,250,000 | 13,826 | 1.F FE |
| 63607V AB 2 | NATIONAL FIN AUTH NH FEDERAL L 3.278% | | 01/07/2021 | Oppenheimer & Co Inc | | 5,108,600 | 5,000,000 | 18,211 | 1.G FE |
| 63607V AC 0 | NATIONAL FIN AUTH NH FEDERAL L 3.176% | | 01/20/2021 | Oppenheimer & Co Inc | | 5,045,350 | 5,000,000 | 18,527 | 1.G FE |
| 646140 EA 7 | NEW JERSEY ST TURNPIKE AUTH TU 2.782% | | 01/26/2021 | Citi Global Markets Inc | | 11,347,040 | 11,220,000 | 0 | 1.F FE |
| 647753 MP 4 | NEW ORLEANS LA WTR REVENUE 2.989% 12/0 | | 02/05/2021 | J P Morgan & Co | | 3,000,000 | 3,000,000 | 0 | 2.A FE |
| 64972E US 6 | NEW YORK CITY NY HSG DEV CORP 3.048% 1 | | 02/24/2021 | Citi Global Markets Inc | | 3,210,000 | 3,210,000 | 0 | 1.C FE |
| 64990F RB 2 | NEW YORK ST DORM AUTH ST PERSO 3.110% | | 01/26/2021 | J P Morgan & Co | | 2,200,340 | 2,000,000 | 28,163 | 1.C FE |
| 64990F XE 9 | NEW YORK ST DORM AUTH ST PERSO 3.190% | | 01/26/2021 | J P Morgan & Co | | 8,312,475 | 7,500,000 | 102,124 | 1.C FE |
| 709235 T8 8 | PENNSYLVANIA ST UNIV 2.840% 09/01/50 | | 03/01/2021 | Various | | 8,471,733 | 8,190,000 | 60,095 | 1.C FE |
| 73358X CN 0 | PORT AUTH OF NEW YORK & NEW JE 3.175% | | 01/22/2021 | Bank of America | | 10,000,000 | 10,000,000 | 0 | 1.E FE |
| 783186 UJ 6 | RUTGERS ST UNIV NJ 3.270% 05/01/43 | | 01/26/2021 | J P Morgan & Co | | 2,639,318 | 2,378,000 | 18,792 | 1.E FE |
| 79771F AA 5 | SAN FRANCISCO CA CITY & CNTY P 2.825% | | 01/20/2021 | Morgan Stanley Dean Witter | | 7,199,710 | 7,000,000 | 49,987 | 1.D FE |
| 798136 YP 6 | SAN JOSE CA ARPT REVENUE 3.290% 03/01/ | | 03/25/2021 | Morgan Stanley Dean Witter | | 1,250,000 | 1,250,000 | 0 | 1.F FE |
| 898735 UW 3 | TUCSON AZ COPS 2.856% 07/01/47 | | 02/19/2021 | FTN Financial | | 8,476,930 | 8,500,000 | 0 | 1.E FE |
| 913366 KB 5 | UNIV OF CALIFORNIA CA RGTS MED 3.006% | | 01/08/2021 | Barclays | | 10,361,200 | 10,000,000 | 47,595 | 1.D FE |
| 91412H KD 4 | UNIV OF CALIFORNIA CA REVENUES 3.146% | | 02/24/2021 | Jeffries & Co | | 2,000,000 | 2,000,000 | 0 | 1.C FE |
| 1799999. Total - Bonds - U.S. States, Territories & Possessions | | | | | | 126,335,724 | 123,313,000 | 466,538 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | |
| 00817Y AJ 7 | AETNA INC 4.500% 05/15/42 | | 01/26/2021 | KeyBanc Capital Markets | | 1,216,150 | 1,000,000 | 9,125 | 2.B FE |
| 02209S BN 2 | ALTRIA GROUP INC 3.700% 02/04/51 | | 02/01/2021 | Credit Suisse | | 2,977,950 | 3,000,000 | 0 | 2.B FE |
| 02209S BP 7 | ALTRIA GROUP INC 4.000% 02/04/61 | | 02/01/2021 | Credit Suisse | | 2,975,700 | 3,000,000 | 0 | 2.B FE |
| 025932 AP 9 | AMERICAN FINANCIAL GROUP 5.250% 04/02/ | | 03/17/2021 | Morgan Stanley Dean Witter | | 2,381,600 | 2,000,000 | 48,708 | 2.A FE |
| 03523T BT 4 | ANHEUSER-BUSCH INBEV 4.439% 10/06/48 | | 01/25/2021 | Morgan Stanley Dean Witter | | 3,612,540 | 3,000,000 | 41,061 | 2.B FE |
| 036752 AK 9 | ANTHEM INC 3.700% 09/15/49 | | 02/25/2021 | BNP Paribas | | 4,219,480 | 4,000,000 | 68,244 | 2.B FE |
| 036752 AS 2 | ANTHEM INC 3.600% 03/15/51 | | 03/08/2021 | J P Morgan & Co | | 4,981,800 | 5,000,000 | 0 | 2.B FE |
| 037833 DQ 0 | APPLE INC 2.950% 09/11/49 | | 01/14/2021 | RBC Capital Markets | | 5,394,600 | 5,000,000 | 52,444 | 1.B FE |
| 037833 EG 1 | APPLE INC 2.800% 02/08/61 | | 02/01/2021 | Goldman Sachs & Co | | 6,979,910 | 7,000,000 | 0 | 1.B FE |
| 039653 AA 8 | ARCOSA INC 144A 4.375% 04/15/29 | | 03/31/2021 | J P Morgan & Co | | 500,000 | 500,000 | 0 | 3.B FE |
| 06051G JN 0 | BANK OF AMERICA 3.483% 03/13/52 | | 03/08/2021 | Bank of America | | 2,000,000 | 2,000,000 | 0 | 1.F FE |
| 06541U BW 5 | BANK 2020-BN30 A4 1.925% 12/10/53 | | 01/08/2021 | Wells Fargo Securities | | 4,065,000 | 4,000,000 | 2,353 | 1.A FE |
| 072863 AJ 2 | BAYLOR SCOTT & WHITE HOLDING 2.839% 11 | | 01/14/2021 | J P Morgan & Co | | 10,000,000 | 10,000,000 | 0 | 1.D FE |
| 08163B BA 8 | BENCHMARK MORTGAGE TRUST 2020-B22 A5 1 | | 01/12/2021 | Bank of America | | 6,095,859 | 6,000,000 | 4,275 | 1.A FE |
| 08163L AG 4 | BENCHMARK MORTGAGE TRUST 2020-B21 A5 1 | | 01/08/2021 | Deutsche Bank Securities | | 7,150,938 | 7,000,000 | 4,230 | 1.A FE |
| 092113 AN 9 | BLACK HILLS CORP 4.200% 09/15/46 | | 01/11/2021 | Seaport Group | | 5,377,722 | 4,600,000 | 63,327 | 2.A FE |
| 09261W AJ 3 | BLACKROCK DLF IX 2020-1 D 4.226% 07/21 | | 03/29/2021 | Direct | | 424,968 | 424,968 | 0 | 3.B Z |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 09261W AL 8 | BLACKROCK DLF IX 2020-1 E 4.726% 07/21 | | 02/17/2021 | Direct | | 330,860 | 330,860 | 0 | 3.A FE |
| 11135F BF 7 | BROADCOM INC 144A 2.600% 02/15/33 | | 01/04/2021 | BNP Paribas | | 1,995,440 | 2,000,000 | 0 | 2.C FE |
| 11135F BJ 9 | BROADCOM INC 144A 3.500% 02/15/41 | | 01/11/2021 | Various | | 5,984,190 | 6,000,000 | 0 | 2.C FE |
| 12189L BG 5 | BURLINGTON NORTHERN SANTA FE 3.300% 09 | | 03/29/2021 | Citi Global Markets Inc | | 4,988,600 | 5,000,000 | 0 | 1.G FE |
| 12470@ AC 8 | CA & NY PROP SALE REIT 2 LLC SENIOR UNSE | | 01/07/2021 | Bank of America | | 6,000,000 | 6,000,000 | 0 | 1.G Z |
| 125523 BK 5 | CIGNA CORP 3.875% 10/15/47 | | 02/25/2021 | BNP Paribas | | 2,139,760 | 2,000,000 | 29,278 | 2.B FE |
| 125523 CK 4 | CIGNA CORP 3.400% 03/15/50 | | 02/26/2021 | Citi Global Markets Inc | | 4,028,440 | 4,000,000 | 63,089 | 2.B FE |
| 126408 GY 3 | CSX CORP 4.100% 03/15/44 | | 03/12/2021 | Morgan Stanley Dean Witter | | 3,306,870 | 3,000,000 | 342 | 2.A FE |
| 126408 HC 0 | CSX CORP 3.950% 05/01/50 | | 02/26/2021 | Citi Global Markets Inc | | 4,543,720 | 4,000,000 | 53,106 | 2.A FE |
| 134429 BK 4 | CAMPBELL SOUP COMPANY 3.125% 04/24/50 | | 01/20/2021 | Goldman Sachs & Co | | 3,131,580 | 3,000,000 | 22,917 | 2.B FE |
| 15189X AW 8 | CENTERPOINT ENERGY HOUSTON 3.350% 04/0 | | 03/08/2021 | Wells Fargo Securities | | 4,980,150 | 5,000,000 | 0 | 1.F FE |
| 161175 BZ 6 | CHARTER COMM OPT LLC 3.500% 06/01/41 | | 02/18/2021 | Morgan Stanley Dean Witter | | 2,986,320 | 3,000,000 | 0 | 2.C FE |
| 166756 AQ 9 | NOBLE ENERGY INC 8.000% 04/01/27 | | 01/06/2021 | Tax Free Exchange | | 4,746,574 | 4,600,000 | 0 | 1.D FE |
| 191216 DL 1 | COCA-COLA BOTTLING UNITED INC 3.000% 0 | | 03/01/2021 | Goldman Sachs & Co | | 1,968,040 | 2,000,000 | 0 | 1.E FE |
| 19424K AC 7 | COLLEGE AVE STUDENT LOANS 2021-A B 2.3 | | 02/09/2021 | Barclays | | 1,999,137 | 2,000,000 | 0 | 1.C FE |
| 19424K AD 5 | COLLEGE AVE STUDENT LOANS 2021-A C 2.9 | | 02/09/2021 | Barclays | | 3,748,312 | 3,750,000 | 0 | 1.F FE |
| 20030N CC 3 | COMCAST CORP 3.969% 11/01/47 | | 02/26/2021 | Citi Global Markets Inc | | 2,038,824 | 1,800,000 | 24,012 | 1.G FE |
| 201723 AP 8 | COMMERCIAL METALS CO 3.875% 02/15/31 | | 01/20/2021 | Citi Global Markets Inc | | 1,520,000 | 1,500,000 | 0 | 3.A FE |
| 202795 JT 8 | COMMONWEALTH EDISON 3.125% 03/15/51 | | 03/02/2021 | Wells Fargo Securities | | 9,986,400 | 10,000,000 | 0 | 1.F FE |
| 20825C AV 6 | CONOCOPHILLIPS 144A 3.750% 10/01/27 | | 02/08/2021 | Tax Free Exchange | | 3,538,092 | 3,600,000 | 0 | 1.G FE |
| 22822V AP 6 | CROWN CASTLE INTL CORP 4.000% 11/15/49 | | 01/20/2021 | Various | | 3,377,430 | 3,000,000 | 22,111 | 2.C FE |
| 22822V AX 9 | CROWN CASTLE INTL CORP 2.900% 04/01/41 | | 02/08/2021 | Citi Global Markets Inc | | 2,488,950 | 2,500,000 | 0 | 2.C FE |
| 23338V AF 3 | DTE ELECTRIC CO 3.700% 06/01/46 | | 02/22/2021 | US Bancorp | | 2,810,350 | 2,500,000 | 21,326 | 1.E FE |
| 23338V AP 1 | DTE ELECTRIC CO 3.250% 04/01/51 | | 03/22/2021 | Bank of America | | 2,974,950 | 3,000,000 | 0 | 1.E FE |
| 240019 BV 0 | DAYTON PWR & LT CO 3.950% 06/15/49 | | 02/22/2021 | J P Morgan & Co | | 4,838,316 | 4,400,000 | 32,873 | 2.A FE |
| 254687 FZ 4 | WALT DISNEY COMPANY (THE) 3.600% 01/13 | | 02/25/2021 | Various | | 7,953,778 | 7,200,000 | 21,960 | 1.G FE |
| 25746U DK 2 | DOMINION ENERGY INC 3.300% 04/15/41 | | 03/24/2021 | Suntrust | | 2,997,360 | 3,000,000 | 0 | 2.B FE |
| 260543 CG 6 | DOW CHEMICAL CO 4.375% 11/15/42 | | 01/13/2021 | Suntrust | | 3,645,870 | 3,000,000 | 21,875 | 2.C FE |
| 26113* AA 7 | DYAL CAPITAL PRTNRS IV ISSR B SENIOR SEC | | 02/22/2021 | Goldman Sachs & Co | | 1,400,000 | 1,400,000 | 0 | 1.F PL |
| 26113@ AA 5 | DYAL CAPITAL PRTNRS IV ISSR A SENIOR SEC | | 02/22/2021 | Goldman Sachs & Co | | 2,600,000 | 2,600,000 | 0 | 1.F PL |
| 26138E AY 5 | KEURIG DR PEPPER INC 4.420% 12/15/46 | | 02/24/2021 | Citi Global Markets Inc | | 5,840,950 | 5,000,000 | 43,586 | 2.B FE |
| 29366M AC 2 | ENTERGY ARKANSAS LLC 3.350% 06/15/52 | | 03/24/2021 | US Bancorp | | 2,981,340 | 3,000,000 | 0 | 1.F FE |
| 30306V A# 6 | FLNG LIQUEFACTION 3 LLC SENIOR SECURED N | | 03/08/2021 | Credit Suisse | | 1,280,000 | 1,280,000 | 0 | 2.B Z |
| 31620M BU 9 | FIDELITY NATIONAL INFORMATION 3.100% 0 | | 02/23/2021 | J P Morgan & Co | | 3,975,800 | 4,000,000 | 0 | 2.B FE |
| 36261M AB 5 | GS MORTGAGE-BACKED SECURITIES 2021-PJ1 A | | 01/15/2021 | Goldman Sachs & Co | | 6,250,313 | 6,000,000 | 11,667 | 1.A FE |
| 370334 CM 4 | GENERAL MILLS INC 144A 3.000% 02/01/51 | | 01/27/2021 | Tax Free Exchange | | 4,516,533 | 4,110,537 | 0 | 2.B FE |
| 373334 KN 0 | GEORGIA POWER CO 3.700% 01/30/50 | | 02/26/2021 | Various | | 4,581,630 | 4,000,000 | 55,397 | 2.A FE |
| 373334 KP 5 | GEORGIA POWER CO 3.250% 03/15/51 | | 02/22/2021 | Citi Global Markets Inc | | 2,997,090 | 3,000,000 | 0 | 1.G FE |
| 375558 BK 8 | GILEAD SCIENCES INC 4.150% 03/01/47 | | 02/24/2021 | Various | | 11,682,900 | 10,000,000 | 176,836 | 2.A FE |
| 38148Y AA 6 | GOLDMAN SACHS GROUP INC 4.017% 10/31/3 | | 01/20/2021 | Various | | 4,766,400 | 4,000,000 | 36,599 | 2.A FE |
| 38869A AC 1 | GRAPHIC PACKAGING INTERN 144A 3.500% 0 | | 01/15/2021 | Suntrust | | 1,026,250 | 1,000,000 | 13,806 | 3.B FE |
| 437076 CG 5 | HOME DEPOT INC 2.375% 03/15/51 | | 01/04/2021 | J P Morgan & Co | | 8,879,040 | 9,000,000 | 0 | 1.F FE |
| 45005* AC 4 | IRG INDUSTRIAL LLC SENIOR UNSECURED NOTE | | 03/03/2021 | Goldman Sachs & Co | | 7,000,000 | 7,000,000 | 0 | 2.C Z |
| 45783N AA 5 | INSTAR LEASING III LLC 2021-1A A 2.300 | | 02/03/2021 | Credit Suisse | | 2,498,641 | 2,500,000 | 0 | 1.F FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 458140 BG 4 | INTEL CORP 3.734% 12/08/47 | | 01/12/2021 | Citi Global Markets Inc. | | 5,291,242 | 4,600,000 | 17,176 | 1.E FE |
| 459200 HF 1 | IBM CORP 4.000% 06/20/42 | | 01/19/2021 | Credit Suisse | | 7,254,420 | 6,000,000 | 20,667 | 1.F FE |
| 459200 KL 4 | IBM CORP 2.950% 05/15/50 | | 01/15/2021 | 280 Securities | | 2,062,640 | 2,000,000 | 10,653 | 1.F FE |
| 461070 AN 4 | INTERSTATE POWER AND LIGHT 3.700% 09/1 | | 01/19/2021 | Mesirow Financial | | 2,934,147 | 2,575,000 | 32,935 | 2.A FE |
| 46592E AC 0 | JP MORGAN MORTGAGE TRUST 2021-1 A3 2.5 | | 01/19/2021 | J P Morgan & Co. | | 3,173,906 | 3,050,000 | 5,931 | 1.A FE |
| 46671@ AA 7 | JRD HOLDINGS SECURED TRUST CTL 3.620% | | 01/27/2021 | CTL Capital | | 7,000,000 | 7,000,000 | 0 | 2.B Z |
| 485170 BE 3 | KANSAS CITY SOUTHERN 3.500% 05/01/50 | | 02/24/2021 | Barclays | | 6,143,220 | 6,000,000 | 67,083 | 2.B FE |
| 491674 BL 0 | KENTUCKY UTILITIES 4.375% 10/01/45 | | 02/25/2021 | Mesirow Financial | | 1,527,097 | 1,300,000 | 23,698 | 1.F FE |
| 491674 BM 8 | KENTUCKY UTILITIES 3.300% 06/01/50 | | 02/26/2021 | Mitsubishi UFJ Securities | | 5,704,415 | 5,500,000 | 39,692 | 1.F FE |
| 494550 BP 0 | KINDER MORGAN ENERGY PARTNERS 5.000% 0 | | 02/08/2021 | Barclays | | 4,630,440 | 4,000,000 | 88,333 | 2.B FE |
| 500255 AX 2 | KOHLS CORPORATION 3.375% 05/01/31 | | 03/29/2021 | Bank of America | | 2,994,060 | 3,000,000 | 0 | 2.C FE |
| 50077L AX 4 | KRAFT HEINZ FOODS CO 4.625% 10/01/39 | | 03/16/2021 | Various | | 4,991,250 | 4,500,000 | 90,766 | 3.A FE |
| 50212Y AD 6 | LPL HOLDINGS INC 144A 4.000% 03/15/29 | | 03/08/2021 | Various | | 1,753,750 | 1,750,000 | 0 | 3.B FE |
| 52736R BJ 0 | LEVI STRAUSS & CO 144A 3.500% 03/01/31 | | 02/10/2021 | Bank of America | | 1,546,875 | 1,500,000 | 0 | 3.B FE |
| 53079E BL 7 | LIBERTY MUTUAL GROUP 144A 4.300% 02/01 | | 01/27/2021 | Bank of America | | 2,000,000 | 2,000,000 | 0 | 3.A FE |
| 53079E BL 7 | LIBERTY MUTUAL GROUP 144A 4.300% 02/01 | | 01/27/2021 | Bank of America | | 6,000,000 | 6,000,000 | 0 | 3.B FE |
| 546347 AM 7 | LOUISIANA PACIFIC CORP 144A 3.625% 03/ | | 02/25/2021 | Bank of America | | 4,000,000 | 4,000,000 | 0 | 3.B FE |
| 548661 DZ 7 | LOWES COMPANIES INC 3.000% 10/15/50 | | 01/21/2021 | Barclays | | 4,098,320 | 4,000,000 | 31,000 | 2.A FE |
| 55354G AK 6 | MSCI INC 144A 3.625% 09/01/30 | | 03/12/2021 | Morgan Stanley Dean Witter | | 503,750 | 500,000 | 1,259 | 3.B FE |
| 559080 AN 6 | MAGELLAN MIDSTREAM PARTNERS 4.850% 02/ | | 02/25/2021 | Goldman Sachs & Co. | | 3,385,240 | 3,000,000 | 12,125 | 2.A FE |
| 559080 AP 1 | MAGELLAN MIDSTREAM PARTNERS 3.950% 03/ | | 01/13/2021 | Mitsubishi UFJ Securities | | 549,570 | 500,000 | 7,351 | 2.A FE |
| 57636Q AT 1 | MASTERCARD INC 2.950% 03/15/51 | | 03/02/2021 | US Bancorp | | 4,952,650 | 5,000,000 | 0 | 1.E FE |
| 595620 AP 0 | MIDAMERICAN ENERGY CO 4.250% 05/01/46 | | 02/22/2021 | US Bancorp | | 3,009,325 | 2,500,000 | 33,351 | 1.E FE |
| 617446 8Y 8 | MORGAN STANLEY 2.802% 01/25/52 | | 01/21/2021 | Various | | 4,997,180 | 5,000,000 | 0 | 1.F FE |
| 626738 AE 8 | MURPHY OIL USA INC 4.750% 09/15/29 | | 01/15/2021 | Goldman Sachs & Co. | | 2,145,000 | 2,000,000 | 32,986 | 3.B FE |
| 636180 BR 1 | NATIONAL FUEL GAS CO 2.950% 03/01/31 | | 02/09/2021 | Bank of America | | 499,695 | 500,000 | 0 | 2.C FE |
| 63636# AF 3 | NATIONAL HOCKEY LEAGUE SENIOR SECURED NO | | 01/06/2021 | Bank of America | | 2,000,000 | 2,000,000 | 0 | 2.A PL |
| 644188 BF 0 | NEW ENGLAND POWER CO 144A 3.800% 12/05 | | 01/14/2021 | J P Morgan & Co. | | 2,324,140 | 2,000,000 | 9,289 | 2.A FE |
| 647551 C* 9 | NEW MOUNTAIN FINANCE CORP SENIOR UNSECUR | | 01/29/2021 | Deutsche Bank Securities | | 4,000,000 | 4,000,000 | 0 | 2.C Z |
| 67190A AC 0 | OAK STREET INVESTMENT GRADE NE 2021-1A A | | 01/20/2021 | Credit Suisse | | 2,999,230 | 3,000,000 | 0 | 1.F FE |
| 693304 BA 4 | PECO ENERGY CO 3.050% 03/15/51 | | 03/01/2021 | Sumitomo | | 1,997,640 | 2,000,000 | 0 | 1.E FE |
| 713448 DP 0 | PEPSICO INC 3.450% 10/06/46 | | 02/22/2021 | Wells Fargo Securities | | 1,102,520 | 1,000,000 | 13,225 | 1.E FE |
| 714046 AJ 8 | PERKIN ELMER INC 3.625% 03/15/51 | | 03/04/2021 | J P Morgan & Co. | | 4,999,950 | 5,000,000 | 0 | 2.B FE |
| 72147K AF 5 | PILGRIM'S PRIDE CORP 144A 4.250% 04/15 | | 03/25/2021 | Barclays | | 989,940 | 1,000,000 | 0 | 3.A FE |
| 723787 AQ 0 | PIONEER NATURAL RESOURCE 1.900% 08/15/ | | 01/14/2021 | Barclays | | 1,957,620 | 2,000,000 | 16,678 | 2.B FE |
| 744448 CN 9 | PUBLIC SERVICE CO COLO 3.800% 06/15/47 | | 02/22/2021 | J P Morgan & Co. | | 2,858,425 | 2,500,000 | 18,208 | 1.E FE |
| 74456Q BQ 8 | PUBLIC SERVICE EL & GAS 3.800% 03/01/4 | | 02/22/2021 | Various | | 2,869,965 | 2,500,000 | 45,653 | 1.E FE |
| 783897 AF 8 | SCF EQUIPMENT TRUST LLC 2021-1A D 1.93 | | 02/10/2021 | Bank of America | | 3,599,445 | 3,600,000 | 0 | 2.C FE |
| 817565 CF 9 | SERVICE CORP INTL 3.375% 08/15/30 | | 02/24/2021 | Citi Global Markets Inc. | | 1,999,800 | 2,000,000 | 2,063 | 3.C FE |
| 845437 BN 1 | SOUTHWESTERN ELEC POWER 3.900% 04/01/4 | | 01/08/2021 | J P Morgan & Co. | | 2,952,612 | 2,600,000 | 28,448 | 2.A FE |
| 845743 BQ 5 | SOUTHWESTERN PUBLIC SERVICE 3.400% 08/ | | 01/29/2021 | Citi Global Markets Inc. | | 4,431,360 | 4,000,000 | 63,089 | 1.G FE |
| 845743 BU 6 | SOUTHWESTERN PUBLIC SERVICE 3.150% 05/ | | 02/23/2021 | Barclays | | 1,498,530 | 1,500,000 | 15,881 | 1.G FE |
| 86944B AJ 2 | SUTTER HEALTH 3.361% 08/15/50 | | 01/07/2021 | Morgan Stanley Dean Witter | | 5,348,700 | 5,000,000 | 33,610 | 1.E FE |
| 872480 AF 5 | TIF FUNDING II LLC 2021-1A B 2.540% 02 | | 01/25/2021 | Bank of America | | 1,849,567 | 1,850,000 | 0 | 2.B FE |
| 87264A AY 1 | T-MOBILE USA INC 144A 4.500% 04/15/50 | | 02/26/2021 | J P Morgan & Co. | | 3,349,740 | 3,000,000 | 51,375 | 2.C FE |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 87305Q CN 9 | TTX CO 144A 4.600% 02/01/49 | | 03/12/2021 | Mesirow Financial | | 2,170,116 | 1,800,000 | 10,350 | 1.F FE |
| 88315L AQ 1 | TEXTAINER MARINE CONTAINERS 2021-2A A | | 03/24/2021 | Bank of America | | 3,999,285 | 4,000,000 | 0 | 1.F FE |
| 88315L AR 9 | TEXTAINER MARINE CONTAINERS 2021-2A B | | 03/24/2021 | Bank of America | | 2,499,107 | 2,500,000 | 0 | 2.B FE |
| 896517 AB 5 | TRINITY HEALTH CORP 2.632% 12/01/40 | | 01/12/2021 | Goldman Sachs & Co | | 5,000,000 | 5,000,000 | 0 | 1.D FE |
| 89677Y A@ 9 | TRIPLEPOINT VENTURE GROWTH BDC SENIOR UN | | 03/01/2021 | Goldman Sachs & Co | | 7,000,000 | 7,000,000 | 0 | 2.C Z |
| 898813 AR 1 | TUCSON ELECTRIC POWER CO 4.000% 06/15/ | | 01/29/2021 | Various | | 10,665,700 | 9,000,000 | 33,000 | 1.G FE |
| 90352W AD 6 | USQ RAIL I LLC 2021-1A A 2.250% 02/28/ | | 01/15/2021 | Credit Suisse | | 1,499,964 | 1,500,000 | 0 | 1.F FE |
| 906548 CL 4 | UNION ELECTRIC CO 3.650% 04/15/45 | | 01/20/2021 | US Bancorp | | 1,976,998 | 1,700,000 | 16,719 | 1.F FE |
| 913017 CJ 6 | RAYTHEON TECH CORP 3.750% 11/01/46 | | 01/12/2021 | Citi Global Markets Inc | | 2,992,106 | 2,600,000 | 19,771 | 2.A FE |
| 91324P DU 3 | UNITEDHEALTH GROUP INC 3.700% 08/15/49 | | 02/25/2021 | Various | | 7,626,290 | 7,000,000 | 11,511 | 1.G FE |
| 91412N BG 4 | UNIVERSITY OF CHICAGO 3.000% 10/01/52 | | 03/03/2021 | Citi Global Markets Inc | | 3,930,000 | 3,930,000 | 0 | 1.C FE |
| 91533B AE 0 | VIATRIS INC 144A 3.850% 06/22/40 | | 03/04/2021 | Credit Suisse | | 4,674,960 | 4,500,000 | 36,575 | 2.C FE |
| 91533B AF 7 | VIATRIS INC 144A 4.000% 06/22/50 | | 01/20/2021 | Various | | 6,835,000 | 6,000,000 | 19,111 | 2.C FE |
| 92343V GB 4 | VERIZON COMMUNICATIONS 3.550% 03/22/51 | | 03/11/2021 | J P Morgan & Co | | 2,973,150 | 3,000,000 | 0 | 2.A FE |
| 929160 AV 1 | VULCAN MATERIALS CO 4.500% 06/15/47 | | 03/18/2021 | Goldman Sachs & Co | | 8,502,900 | 7,500,000 | 89,063 | 2.B FE |
| 931427 AC 2 | WALGREENS BOOTS ALLIANCE INC 4.800% 11 | | 03/03/2021 | Various | | 5,714,620 | 5,000,000 | 66,800 | 2.B FE |
| 956708 AB 7 | WEST VA HEALTH SYS OBL 3.129% 06/01/50 | | 02/25/2021 | Bank of America | | 7,985,620 | 8,000,000 | 35,897 | 1.F FE |
| 01626P AN 6 | ALIMENTATION COUCHE-TARD 144A 3.800% 0 | A | 01/27/2021 | Citi Global Markets Inc | | 3,395,400 | 3,000,000 | 1,267 | 2.B FE |
| 0778FP AF 6 | BELL CANADA 3.650% 03/17/51 | A | 03/12/2021 | RBC Capital Markets | | 4,986,400 | 5,000,000 | 0 | 2.A FE |
| 09784Y AC 2 | BONAVISTA ENERGY CORPORATION PIK CONVERT | A | 03/01/2021 | Direct | | 0 | 21,522 | 0 | 6. Z |
| 775109 BP 5 | ROGERS COMMUNICATIONS INC 3.700% 11/15 | A | 01/22/2021 | Citi Global Markets Inc | | 3,429,030 | 3,000,000 | 21,892 | 2.A FE |
| 867224 AE 7 | SUNCOR ENERGY INC 3.750% 03/04/51 | A | 03/02/2021 | Bank of America | | 4,975,900 | 5,000,000 | 0 | 2.A FE |
| 878744 AB 7 | TECK RESOURCES LIMITED 5.200% 03/01/42 | A | 01/27/2021 | Mizuho Securities | | 4,637,260 | 4,000,000 | 85,511 | 2.C FE |
| 98462Y AD 2 | YAMANA GOLD INC 4.625% 12/15/27 | A | 01/28/2021 | 280 Securities | | 212,447 | 190,000 | 1,123 | 2.C FE |
| 013822 AG 6 | ALCOA NEDERLAND HOLDING 144A 4.125% 03 | D | 03/09/2021 | Seaport Group | | 1,750,000 | 1,750,000 | 0 | 3.A FE |
| 05523R AE 7 | BAE SYSTEMS PLC 144A 3.000% 09/15/50 | D | 03/01/2021 | Credit Suisse | | 3,112,890 | 3,300,000 | 46,200 | 2.B FE |
| 10373Q BQ 2 | BP CAP MARKETS AMERICA 3.379% 02/08/61 | C | 02/03/2021 | Citi Global Markets Inc | | 4,000,000 | 4,000,000 | 0 | 1.F FE |
| 38177X AG 9 | GOLUB CAPITAL BDC 3 CLO 1 LLC 2021-1A C2 | D | 02/22/2021 | Deutsche Bank Securities | | 4,500,000 | 4,500,000 | 0 | 1.F FE |
| 610331 AA 8 | MONROE CAPITAL ABS FUNDING LTD 2021-1A A | D | 02/18/2021 | Mitsubishi UFJ Securities | | 7,000,000 | 7,000,000 | 0 | 1.F FE |
| 78391Y A# 5 | RYMAN HEALTHCARE LTD SENIOR SECURED NOTE | D | 02/16/2021 | nab Capital Securities LLC | | 12,000,000 | 12,000,000 | 0 | 2.C Z |
| 81725W AK 9 | SENSATA TECHNOLOGIES BV 144A 4.000% 04 | D | 03/31/2021 | Various | | 1,253,125 | 1,250,000 | 250 | 3.C FE |
| 82620K BF 9 | SIEMENS FINANCIERINGSMAT 144A 2.875% 0 | D | 03/02/2021 | Morgan Stanley Dean Witter | | 4,988,650 | 5,000,000 | 0 | 1.E FE |
| 874060 AZ 9 | TAKEDA PHARMACEUTICAL 3.175% 07/09/50 | D | 01/27/2021 | Wells Fargo Securities | | 6,259,230 | 6,000,000 | 8,731 | 2.B FE |
| 89153V AV 1 | TOTAL CAPITAL INTL SA 3.127% 05/29/50 | D | 01/27/2021 | Various | | 5,243,500 | 5,000,000 | 25,798 | 1.E FE |
| 92915U AL 8 | VOYA CLO LTD 2017-2A A2BR 2.510% 06/07 | D | 03/26/2021 | Natixis Securities | | 8,000,000 | 8,000,000 | 0 | 1.D FE |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 559,746,441 | 532,962,887 | 2,286,641 | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 686,082,165 | 656,275,887 | 2,753,179 | XXX |
| 8399999. Total - Bonds | | | | | | 686,082,165 | 656,275,887 | 2,753,179 | XXX |
| **Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded** | | | | | | | | | |
| 00206R 10 2 | AT&T INC | | 03/31/2021 | Various | 19,740.000 | 601,174 | XXX | 0 | XXX |
| 00287Y 10 9 | ABBVIE INC | | 03/31/2021 | Various | 5,762.000 | 602,937 | XXX | 0 | XXX |
| 025537 10 1 | AMERICAN ELECTRIC POWER CO | | 03/31/2021 | Various | 7,092.000 | 601,042 | XXX | 0 | XXX |
| 11135F 10 1 | BROADCOM INC | | 03/29/2021 | Instinet | 1,500.000 | 700,626 | XXX | 0 | XXX |
| 166764 10 0 | CHEVRON CORP | | 03/31/2021 | Various | 5,676.000 | 602,227 | XXX | 0 | XXX |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 17275R 10 2 | CISCO SYSTEMS INC. | | 03/31/2021 | Various | 11,520.000 | 600,698 | XXX | 0 | XXX |
| 191216 10 0 | COCA-COLA CO. | | 03/31/2021 | Various | 11,430.000 | 600,713 | XXX | 0 | XXX |
| 209115 10 4 | CONSOLIDATED EDISON INC. | | 03/31/2021 | Various | 8,076.000 | 600,816 | XXX | 0 | XXX |
| 25746U 10 9 | DOMINION ENERGY INC. | | 03/31/2021 | Various | 7,986.000 | 600,787 | XXX | 0 | XXX |
| 26441C 20 4 | DUKE ENERGY CORP. | | 03/31/2021 | Bloomberg Tradebook | 6,246.000 | 601,180 | XXX | 0 | XXX |
| 29476L 10 7 | EQUITY RESIDENTIAL REIT | | 03/31/2021 | Various | 8,280.000 | 600,861 | XXX | 0 | XXX |
| 437076 10 2 | HOME DEPOT INC. | | 03/31/2021 | Bloomberg Tradebook | 1,974.000 | 601,628 | XXX | 0 | XXX |
| 438516 10 6 | HONEYWELL INTL. | | 03/31/2021 | Various | 2,808.000 | 602,163 | XXX | 0 | XXX |
| 459200 10 1 | IBM CORP. | | 03/31/2021 | Bloomberg Tradebook | 4,482.000 | 601,582 | XXX | 0 | XXX |
| 46625H 10 0 | JP MORGAN CHASE & CO. | | 03/31/2021 | Various | 3,912.000 | 600,636 | XXX | 0 | XXX |
| 58933Y 10 5 | MERCK & COMPANY | | 03/31/2021 | Various | 7,824.000 | 600,412 | XXX | 0 | XXX |
| 717081 10 3 | PFIZER | | 03/29/2021 | Instinet | 17,400.000 | 622,586 | XXX | 0 | XXX |
| 718172 10 9 | PHILIP MORRIS INTERNATIONAL | | 03/31/2021 | Various | 6,660.000 | 600,856 | XXX | 0 | XXX |
| 744320 10 2 | PRUDENTIAL FINANCIAL INC. | | 03/31/2021 | Bloomberg Tradebook | 6,534.000 | 600,542 | XXX | 0 | XXX |
| 74460D 10 9 | PUBLIC STORAGE REIT | | 03/31/2021 | Various | 2,460.000 | 601,355 | XXX | 0 | XXX |
| 75513E 10 1 | RAYTHEON TECH CORP. | | 03/31/2021 | Various | 7,656.000 | 600,145 | XXX | 0 | XXX |
| 842587 10 7 | SOUTHERN CO. | | 03/31/2021 | Various | 9,786.000 | 600,655 | XXX | 0 | XXX |
| 88579Y 10 1 | 3M COMPANY | | 03/31/2021 | Various | 3,090.000 | 600,706 | XXX | 0 | XXX |
| 902973 30 4 | US BANCORP | | 03/31/2021 | Bloomberg Tradebook | 10,752.000 | 600,160 | XXX | 0 | XXX |
| 92343V 10 4 | VERIZON COMMUNICATIONS | | 03/31/2021 | Instinet | 10,440.000 | 600,060 | XXX | 0 | XXX |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 15,146,547 | XXX | 0 | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 15,146,547 | XXX | 0 | XXX |
| 9799999. Total - Common Stocks | | | | | | 15,146,547 | XXX | 0 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 15,146,547 | XXX | 0 | XXX |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 701,228,712 | XXX | 2,753,179 | XXX |

Statement as of March 31, 2021 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 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, NAIC Designation Modifier and SVO Administrative Symbol |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | | |
| 36194N LU 1 | GN AU1239 2.850% 07/01/33 | | 03/01/2021. | Paydown | | 75,538 | 75,538 | 75,916 | 75,800 | 0 | (262) | 0 | (262) | 0 | 75,538 | 0 | 0 | 0 | 359 | 07/01/2033. | 1.A |
| 36194S PD 4 | GN AU4920 GN AU4920 3.020% 09/15/41 | | 03/15/2021. | Paydown | | 44,502 | 44,502 | 45,322 | 45,053 | 0 | (552) | 0 | (552) | 0 | 44,502 | 0 | 0 | 0 | 224 | 09/15/2041. | 1.A |
| 36197J ZL 2 | GOVERNMENT NATIONAL MTG ASSOC GN AZ6147 | | 03/01/2021. | Paydown | | 46,993 | 46,993 | 48,667 | 48,072 | 0 | (1,080) | 0 | (1,080) | 0 | 46,993 | 0 | 0 | 0 | 309 | 03/15/2037. | 1.A |
| 36230M FL 6 | GN 752871 3.850% 07/15/36 | | 03/01/2021. | Paydown | | 46,029 | 46,029 | 47,870 | 47,354 | 0 | (1,325) | 0 | (1,325) | 0 | 46,029 | 0 | 0 | 0 | 296 | 07/15/2036. | 1.A |
| 36235* AB 7 | CANTON LEASE FINANCE TRUST-GSA US GOVT L | | 03/15/2021. | Redemption 100.0000 | | 62,179 | 62,179 | 62,179 | 62,179 | 0 | 0 | 0 | 0 | 0 | 62,179 | 0 | 0 | 0 | 491 | 06/15/2030. | 1.B |
| 38373M 2F 6 | GNMA 2008-80 IO 1.727% 04/16/50 | | 03/01/2021. | Paydown | | 0 | 0 | 22,898 | 21,665 | 0 | (21,665) | 0 | (21,665) | 0 | 0 | 0 | 0 | 0 | 461 | 04/16/2050. | 1.A |
| 38373V M3 1 | GNMA 2002-87 Z 5.500% 11/20/32 | | 03/01/2021. | Paydown | | 235,842 | 235,842 | 230,617 | 234,141 | 0 | 1,701 | 0 | 1,701 | 0 | 235,842 | 0 | 0 | 0 | 1,991 | 11/20/2032. | 1.A |
| 38373X L2 0 | GNMA 2002-55 PE 6.000% 07/20/32 | | 03/01/2021. | Paydown | | 64,133 | 64,133 | 66,599 | 64,555 | 0 | (422) | 0 | (422) | 0 | 64,133 | 0 | 0 | 0 | 638 | 07/20/2032. | 1.A |
| 38375C BD 1 | GNMA 2012-57 DA 5.342% 04/20/42 | | 03/01/2021. | Paydown | | 23,535 | 23,535 | 25,756 | 23,906 | 0 | (370) | 0 | (370) | 0 | 23,535 | 0 | 0 | 0 | 205 | 04/20/2042. | 1.A |
| 38376G 2H 2 | GNMA 2011-92 C 3.775% 04/16/52 | | 03/01/2021. | Paydown | | 49,362 | 49,362 | 48,708 | 49,171 | 0 | 191 | 0 | 191 | 0 | 49,362 | 0 | 0 | 0 | 311 | 04/16/2052. | 1.A |
| 38376G S2 7 | GNMA 2011-67 CA 4.086% 12/16/51 | | 01/01/2021. | Paydown | | 42,835 | 42,835 | 43,577 | 43,668 | 0 | (833) | 0 | (833) | 0 | 42,835 | 0 | 0 | 0 | 146 | 12/16/2051. | 1.A |
| 38376G S3 5 | GNMA 2011-67 D 4.086% 12/16/51 | | 01/01/2021. | Paydown | | 414,068 | 414,068 | 416,830 | 417,242 | 0 | (3,174) | 0 | (3,174) | 0 | 414,068 | 0 | 0 | 0 | 1,410 | 12/16/2051. | 1.A |
| 38376G U2 4 | GNMA 2011-77 D 4.160% 10/16/45 | | 03/01/2021. | Paydown | | 269,759 | 269,759 | 268,266 | 269,133 | 0 | 626 | 0 | 626 | 0 | 269,759 | 0 | 0 | 0 | 1,864 | 10/16/2045. | 1.A |
| 38376G ZC 7 | GNMA 2010-161 C 3.497% 10/16/44 | | 03/01/2021. | Paydown | | 1,229,581 | 1,229,581 | 1,286,449 | 1,258,454 | 0 | (28,873) | 0 | (28,873) | 0 | 1,229,581 | 0 | 0 | 0 | 3,908 | 10/16/2044. | 1.A |
| 38377G S7 5 | GNMA 2010-89 PD 4.000% 07/20/40 | | 03/01/2021. | Paydown | | 149,996 | 149,996 | 158,434 | 151,295 | 0 | (1,298) | 0 | (1,298) | 0 | 149,996 | 0 | 0 | 0 | 988 | 07/20/2040. | 1.A |
| 38378N KA 0 | GNMA 2013-173 VB 3.500% 10/16/33 | | 03/01/2021. | Paydown | | 36,014 | 36,014 | 36,014 | 36,014 | 0 | 0 | 0 | 0 | 0 | 36,014 | 0 | 0 | 0 | 210 | 10/16/2033. | 1.A |
| 38378X 6B 2 | GNMA 2015-5 KV 3.250% 05/16/42 | | 03/01/2021. | Paydown | | 49,345 | 49,345 | 49,715 | 49,506 | 0 | (161) | 0 | (161) | 0 | 49,345 | 0 | 0 | 0 | 267 | 05/16/2042. | 1.A |
| 0599999. | Total - Bonds - U.S. Government | | | | | 2,839,711 | 2,839,711 | 2,933,817 | 2,897,208 | 0 | (57,497) | 0 | (57,497) | 0 | 2,839,711 | 0 | 0 | 0 | 14,078 | XXX | XXX |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | | |
| 13034P UH 8 | CALIFORNIA ST HSG FIN AGY REV 3.650% 0 | | 03/04/2021. | Redemption 100.0000 | | 180,000 | 180,000 | 180,000 | 180,000 | 0 | 0 | 0 | 0 | 0 | 180,000 | 0 | 0 | 0 | 3,887 | 08/01/2025. | 1.E FE |
| 196479 XM 6 | COLORADO HSG & FIN AUTH 3.193% 11/01/2 | | 03/01/2021. | Redemption 100.0000 | | 120,000 | 120,000 | 120,000 | 120,000 | 0 | 0 | 0 | 0 | 0 | 120,000 | 0 | 0 | 0 | 1,277 | 11/01/2027. | 1.A FE |
| 19647P BQ 5 | COLORADO ST HSG FIN AUTH MF HS 3.400% | | 03/03/2021. | Redemption 100.0000 | | 454,560 | 454,560 | 454,560 | 454,560 | 0 | 0 | 0 | 0 | 0 | 454,560 | 0 | 0 | 0 | 19,760 | 11/01/2045. | 1.A FE |
| 19647P BS 1 | COLORADO ST HSG FIN AUTH MF HS 3.850% | | 03/01/2021. | Redemption 100.0000 | | 10,104 | 10,104 | 10,104 | 10,104 | 0 | 0 | 0 | 0 | 0 | 10,104 | 0 | 0 | 0 | 65 | 07/01/2057. | 1.A FE |
| 25477P NF 8 | DIST OF COLUMBIA HSG FIN AGY 2014-A A | | 03/15/2021. | Redemption 100.0000 | | 459,545 | 459,545 | 459,545 | 459,545 | 0 | 0 | 0 | 0 | 0 | 459,545 | 0 | 0 | 0 | 1,520 | 06/15/2045. | 1.B FE |
| 34074M HW 4 | FLORIDA ST HSG FIN CORP REV 2011 SERIES | | 01/01/2021. | Redemption 100.0000 | | 35,000 | 35,000 | 35,000 | 35,000 | 0 | 0 | 0 | 0 | 0 | 35,000 | 0 | 0 | 0 | 779 | 01/01/2030. | 1.A FE |
| 34074M ND 9 | FLORIDA ST HSG FIN CORP REV 2016 Series | | 03/01/2021. | Redemption 100.0000 | | 39,938 | 39,938 | 39,938 | 39,938 | 0 | 0 | 0 | 0 | 0 | 39,938 | 0 | 0 | 0 | 194 | 07/01/2037. | 1.A FE |
| 419818 HM 4 | HAWAII HOUSING 2013 SERIES A 2.600% 07 | | 03/01/2021. | Redemption 100.0000 | | 78,782 | 78,782 | 73,024 | 74,335 | 0 | 20 | 0 | 20 | 0 | 74,354 | 0 | 4,428 | 4,428 | 365 | 07/01/2037. | 1.A FE |
| 57419R L7 8 | MARYLAND ST CMNTY DEV ADMIN DE 4.416% | | 02/26/2021. | Redemption 100.0000 | | 685,000 | 685,000 | 685,000 | 685,000 | 0 | 0 | 0 | 0 | 0 | 685,000 | 0 | 0 | 0 | 14,705 | 09/01/2037. | 1.C FE |
| 57419R L8 6 | MARYLAND ST CMNTY DEV ADMIN DE 3.242% | | 02/26/2021. | Redemption 100.0000 | | 185,000 | 185,000 | 185,000 | 185,000 | 0 | 0 | 0 | 0 | 0 | 185,000 | 0 | 0 | 0 | 2,916 | 09/01/2048. | 1.C FE |
| 57419R M2 8 | MARYLAND ST CMNTY DEV ADMIN DE 3.750% | | 03/01/2021. | Redemption 100.0000 | | 8,103 | 8,103 | 8,103 | 8,103 | 0 | 0 | 0 | 0 | 0 | 8,103 | 0 | 0 | 0 | 51 | 03/01/2059. | 1.A FE |
| 57563R JN 0 | MASSACHUSETTS EDL ING AUTH ED LN REV SER | | 01/01/2021. | Redemption 100.0000 | | 140,000 | 140,000 | 140,350 | 140,022 | 0 | 0 | 0 | 0 | 0 | 140,022 | 0 | (22) | (22) | 3,850 | 07/01/2026. | 1.F FE |
| 57563R KF 5 | MASSACHUSETTS EDL ING AUTH ED LN REV SER | | 01/01/2021. | Redemption 100.0000 | | 80,000 | 80,000 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 0 | 80,000 | 0 | 0 | 0 | 1,960 | 07/01/2028. | 1.F FE |
| 60416Q EP 5 | MINNESOTA ST HSG FIN AGY 2011 SERIES E | | 03/01/2021. | Redemption 100.0000 | | 40,000 | 40,000 | 40,000 | 40,000 | 0 | 0 | 0 | 0 | 0 | 40,000 | 0 | 0 | 0 | 1,075 | 07/01/2031. | 1.A FE |
| 60416Q GV 0 | MINNESOTA ST HSG FIN AGY 3.200% 06/01/ | | 03/01/2021. | Redemption 100.0000 | | 121,849 | 121,849 | 121,849 | 121,849 | 0 | 0 | 0 | 0 | 0 | 121,849 | 0 | 0 | 0 | 566 | 06/01/2047. | 1.A FE |
| 60416Q HR 8 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY H | | 03/01/2021. | Redemption 100.0000 | | 161,444 | 161,444 | 161,444 | 161,444 | 0 | 0 | 0 | 0 | 0 | 161,444 | 0 | 0 | 0 | 680 | 08/01/2049. | 1.A FE |
| 60636Y HM 6 | MISSOURI ST HSG 2012 SERIES 1 4.156% | | 01/01/2021. | Redemption 100.0000 | | 105,000 | 105,000 | 105,000 | 105,000 | 0 | 0 | 0 | 0 | 0 | 105,000 | 0 | 0 | 0 | 2,503 | 07/01/2033. | 1.B FE |
| 60637B CR 9 | MISSOURI HOUSING 2013 SERIES D 2.550% | | 03/23/2021. | Redemption 100.0000 | | 584,532 | 584,532 | 524,167 | 540,209 | 0 | 550 | 0 | 550 | 0 | 540,760 | 0 | 43,772 | 43,772 | 4,422 | 10/01/2034. | 1.B FE |
| 64469D B5 9 | NEW HAMPSHIRE HOUSING 4.077% 01/01/34 | | 02/01/2021. | Redemption 100.0000 | | 75,000 | 75,000 | 75,000 | 75,000 | 0 | 0 | 0 | 0 | 0 | 75,000 | 0 | 0 | 0 | 1,784 | 01/01/2034. | 1.C FE |
| 64469D B6 7 | NEW HAMPSHIRE HOUSING 3.220% 01/01/40 | | 03/01/2021. | Redemption 100.0000 | | 155,000 | 155,000 | 155,000 | 155,000 | 0 | 0 | 0 | 0 | 0 | 155,000 | 0 | 0 | 0 | 3,327 | 01/01/2040. | 1.C FE |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 64469D US 8 | NEW HAMPSHIRE HOUSING 2013 SERIES A 3 | | 03/01/2021. | Redemption 100.0000 | | 90,000 | 90,000 | 94,275 | 91,174 | 0 | (74) | 0 | (74) | 0 | 91,100 | 0 | (1,100) | (1,100) | 2,250 | 07/01/2034. | 1.C FE |
| 646080 MY 4 | NEW JERSEY ST HIGHER ED ASSIST 2011-1 | | 02/22/2021. | Redemption 100.0000 | | 30,000 | 30,000 | 31,639 | 30,223 | 0 | (34) | 0 | (34) | 0 | 30,189 | 0 | (189) | (189) | 388 | 12/01/2027. | 1.F FE |
| 646080 NC 1 | NEW JERSEY ST HIGHER ED ASSIST 2011-1 | | 02/22/2021. | Redemption 100.0000 | | 50,000 | 50,000 | 49,382 | 49,617 | 0 | 5 | 0 | 5 | 0 | 49,622 | 0 | 378 | 378 | 647 | 12/01/2029. | 1.F FE |
| 646080 SS 1 | NEW JERSEY ST HIGHER ED ASSIST 4.000% | | 02/22/2021. | Redemption 100.0000 | | 200,000 | 200,000 | 203,164 | 202,100 | 0 | (46) | 0 | (46) | 0 | 202,055 | 0 | (2,055) | (2,055) | 1,800 | 12/01/2030. | 1.C FE |
| 647200 5U 4 | NEW MEXICO ST MTGE FIN AUTH 2.980% 08/ | | 03/01/2021. | Redemption 100.0000 | | 47,478 | 47,478 | 47,478 | 47,478 | 0 | 0 | 0 | 0 | 0 | 47,478 | 0 | 0 | 0 | 188 | 08/01/2038. | 1.A FE |
| 647200 W8 3 | NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3 | | 03/01/2021. | Redemption 100.0000 | | 35,000 | 35,000 | 35,000 | 35,000 | 0 | 0 | 0 | 0 | 0 | 35,000 | 0 | 0 | 0 | 621 | 09/01/2032. | 1.B FE |
| 64988R FL 1 | NEW YORK ST MTGE AGY REV 2013 48TH SERIE | | 02/18/2021. | Redemption 100.0000 | | 40,000 | 40,000 | 41,401 | 40,278 | 0 | (21) | 0 | (21) | 0 | 40,257 | 0 | (257) | (257) | 400 | 04/01/2041. | 1.A FE |
| 64988Y CT 2 | NEW YORK ST MTGE AGY HOMEOWNER SINGLE FA | | 02/18/2021. | Redemption 100.0000 | | 735,000 | 735,000 | 735,000 | 735,000 | 0 | 0 | 0 | 0 | 0 | 735,000 | 0 | 0 | 0 | 8,379 | 10/01/2033. | 1.B FE |
| 649902 P3 1 | THE DORMITORY AUTH OF STATE NY BUILD AME | | 02/15/2021. | Maturity | | 1,000,000 | 1,000,000 | 984,450 | 999,766 | 0 | 234 | 0 | 234 | 0 | 1,000,000 | 0 | 0 | 0 | 22,770 | 02/15/2021. | 1.B FE |
| 658207 PA 7 | NORTH CAROLINA HSG FIN AGY 2012 SERIES 3 | | 01/01/2021. | Redemption 100.0000 | | 40,000 | 40,000 | 40,000 | 40,000 | 0 | 0 | 0 | 0 | 0 | 40,000 | 0 | 0 | 0 | 864 | 01/01/2029. | 1.B FE |
| 677377 2M 4 | OHIO ST HSG FIN AGY SF MTGE 2013 SERIES | | 03/01/2021. | Redemption 100.0000 | | 85,000 | 85,000 | 85,000 | 85,000 | 0 | 0 | 0 | 0 | 0 | 85,000 | 0 | 0 | 0 | 381 | 11/01/2041. | 1.A FE |
| 83712D UH 7 | SOUTH CAROLINA HOUSING 2015 SERIES A2 TA | | 01/01/2021. | Redemption 100.0000 | | 65,000 | 65,000 | 67,452 | 66,112 | 0 | 0 | 0 | 0 | 0 | 66,112 | 0 | (1,112) | (1,112) | 1,300 | 07/01/2025. | 1.A FE |
| 83756C MM 4 | SOUTH DAKOTA HSG DEV AUTH MTGE 2.700% | | 02/11/2021. | Redemption 100.0000 | | 110,000 | 110,000 | 110,000 | 110,000 | 0 | 0 | 0 | 0 | 0 | 110,000 | 0 | 0 | 0 | 825 | 11/01/2036. | 1.A FE |
| 882750 MZ 2 | TEXAS ST DEPT HSG & CMNTY SERIES 2011B | | 03/01/2021. | Redemption 100.0000 | | 105,000 | 105,000 | 105,278 | 105,000 | 0 | 0 | 0 | 0 | 0 | 105,000 | 0 | 0 | 0 | 2,855 | 01/01/2030. | 1.B FE |
| 88275F NX 3 | TX DEPT OF HSG & COMM AFFAIRS 3.180% 0 | | 03/01/2021. | Redemption 100.0000 | | 120,000 | 120,000 | 120,000 | 120,000 | 0 | 0 | 0 | 0 | 0 | 120,000 | 0 | 0 | 0 | 1,524 | 03/01/2039. | 1.B FE |
| 92812U K5 6 | VIRGINIA HOUSING DEV AUTH 2013 SERIES B | | 03/01/2021. | Redemption 100.0000 | | 39,240 | 39,240 | 39,240 | 39,240 | 0 | 0 | 0 | 0 | 0 | 39,240 | 0 | 0 | 0 | 161 | 04/25/2042. | 1.A FE |
| 92812U Q5 0 | VIRGINIA HOUSING DEV AUTH 2015 Series A | | 03/25/2021. | Redemption 100.0000 | | 130,975 | 130,975 | 130,975 | 130,975 | 0 | 0 | 0 | 0 | 0 | 130,975 | 0 | 0 | 0 | 758 | 06/25/2042. | 1.A FE |
| 92812V MA 1 | VIRGINIA ST HSG DEV AUTH 3.125% 11/25/ | | 03/25/2021. | Redemption 100.0000 | | 95,970 | 95,970 | 95,970 | 95,970 | 0 | 0 | 0 | 0 | 0 | 95,970 | 0 | 0 | 0 | 490 | 11/25/2039. | 1.A FE |
| 93265P BT 5 | WALNUT ENERGY CENTER AUTHORITY 5.200% | | 01/01/2021. | Maturity | | 1,455,000 | 1,455,000 | 1,466,713 | 1,455,000 | 0 | 0 | 0 | 0 | 0 | 1,455,000 | 0 | 0 | 0 | 37,830 | 01/01/2021. | 1.D FE |
| 1799999. | Total - Bonds - U.S. States, Territories & Possessions | | | | | 8,192,520 | 8,192,520 | 8,135,501 | 8,148,042 | 0 | 634 | 0 | 634 | 0 | 8,148,677 | 0 | 43,843 | 43,843 | 150,117 | XXX | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | | |
| 30293M AJ 3 | FRESB 2015-SB6 A10 2015-SB6 A10 3.220% | | 03/01/2021. | Paydown | | 276,236 | 276,236 | 276,234 | 275,814 | 0 | 422 | 0 | 422 | 0 | 276,236 | 0 | 0 | 0 | 1,466 | 08/25/2035. | 1.A |
| 30293M AJ 3 | FRESB 2015-SB6 A10 2015-SB6 A10 3.220% | | 01/01/2021. | Redemption 100.0000 | | 4,158 | 4,158 | 4,158 | 4,151 | 0 | 0 | 0 | 0 | 0 | 4,151 | 0 | 6 | 6 | 7,374 | 08/25/2035. | 1.A |
| 313399 EK 9 | FHLMC 2348 ZK 6.000% 08/15/31 | | 03/01/2021. | Paydown | | 10,698 | 10,698 | 10,789 | 10,697 | 0 | 1 | 0 | 1 | 0 | 10,698 | 0 | 0 | 0 | 106 | 08/15/2031. | 1.A |
| 31339D 7A 0 | FHLMC 2417 KZ 6.000% 02/15/32 | | 03/01/2021. | Paydown | | 28,113 | 28,113 | 27,513 | 27,904 | 0 | 210 | 0 | 210 | 0 | 28,113 | 0 | 0 | 0 | 233 | 02/15/2032. | 1.A |
| 31339G JU 6 | FHLMC 2367 ZK 6.000% 10/15/31 | | 03/01/2021. | Paydown | | 43,600 | 43,600 | 43,782 | 43,557 | 0 | 43 | 0 | 43 | 0 | 43,600 | 0 | 0 | 0 | 528 | 10/15/2031. | 1.A |
| 31339M FE 3 | FHLMC 2389 ZB 6.000% 12/15/31 | | 03/01/2021. | Paydown | | 12,032 | 12,032 | 11,368 | 11,813 | 0 | 220 | 0 | 220 | 0 | 12,032 | 0 | 0 | 0 | 116 | 12/15/2031. | 1.A |
| 31339N 5V 4 | FHLMC 2403 DZ 5.500% 01/15/32 | | 03/01/2021. | Paydown | | 7,684 | 7,684 | 7,063 | 7,468 | 0 | 216 | 0 | 216 | 0 | 7,684 | 0 | 0 | 0 | 71 | 01/15/2032. | 1.A |
| 31339W XR 2 | FHLMC 2439 EZ 6.000% 04/15/32 | | 03/01/2021. | Paydown | | 95,931 | 95,931 | 92,586 | 94,745 | 0 | 1,186 | 0 | 1,186 | 0 | 95,931 | 0 | 0 | 0 | 645 | 04/15/2032. | 1.A |
| 3133T2 DL 1 | FHLMC REMIC 1642 PJ 6.000% 11/15/23 | | 03/01/2021. | Paydown | | 19,290 | 19,290 | 17,455 | 19,061 | 0 | 230 | 0 | 230 | 0 | 19,290 | 0 | 0 | 0 | 204 | 11/15/2023. | 1.A |
| 3133TH TM 9 | FHLMC 2116 ZA 6.000% 01/15/29 | | 03/01/2021. | Paydown | | 20,681 | 20,681 | 19,625 | 20,466 | 0 | 216 | 0 | 216 | 0 | 20,681 | 0 | 0 | 0 | 211 | 01/15/2029. | 1.A |
| 3133TJ HS 5 | FHLMC 2125 JZ 6.000% 02/15/29 | | 03/01/2021. | Paydown | | 25,687 | 25,687 | 24,610 | 25,466 | 0 | 221 | 0 | 221 | 0 | 25,687 | 0 | 0 | 0 | 215 | 02/15/2029. | 1.A |
| 31359F AM 0 | FNMA REMIC 1993-208 K 6.500% 11/25/23 | | 03/01/2021. | Paydown | | 9,957 | 9,957 | 9,443 | 9,871 | 0 | 86 | 0 | 86 | 0 | 9,957 | 0 | 0 | 0 | 102 | 11/25/2023. | 1.A |
| 31359G B8 8 | FNMA REMIC 1994-30 K 6.500% 02/25/24 | | 03/01/2021. | Paydown | | 20,196 | 20,196 | 19,249 | 20,016 | 0 | 180 | 0 | 180 | 0 | 20,196 | 0 | 0 | 0 | 227 | 02/25/2024. | 1.A |
| 3136A1 NZ 4 | FANNIE MAE 2011-96 NB 4.000% 09/25/40 | | 03/01/2021. | Paydown | | 438,045 | 438,045 | 450,502 | 437,953 | 0 | 92 | 0 | 92 | 0 | 438,045 | 0 | 0 | 0 | 3,091 | 09/25/2040. | 1.A |
| 3136A8 DP 2 | FANNIE MAE 2012-104 V 3.500% 02/25/38 | | 03/01/2021. | Paydown | | 60,482 | 60,482 | 65,509 | 61,006 | 0 | (15) | 0 | (15) | 0 | 60,991 | 0 | (509) | (509) | 353 | 02/25/2038. | 1.A |
| 3136AA 3R 4 | FANNIE MAE 2012-149 LV 3.000% 03/25/36 | | 03/01/2021. | Paydown | | 59,883 | 59,883 | 61,679 | 60,121 | 0 | (239) | 0 | (239) | 0 | 59,883 | 0 | 0 | 0 | 300 | 03/25/2036. | 1.A |
| 3136AA MC 6 | FANNIE MAE 2012-139 WV 3.000% 02/25/36 | | 03/01/2021. | Paydown | | 22,589 | 22,589 | 21,906 | 22,452 | 0 | 137 | 0 | 137 | 0 | 22,589 | 0 | 0 | 0 | 113 | 02/25/2036. | 1.A |
| 3136AB ZF 3 | FANNIE MAE 2013-1 VD 3.000% 01/25/33 | | 03/01/2021. | Paydown | | 1,335,531 | 1,335,531 | 1,376,849 | 1,337,516 | 0 | (1,985) | 0 | (1,985) | 0 | 1,335,531 | 0 | 0 | 0 | 7,485 | 01/25/2033. | 1.A |
| 3136AE TT 4 | FANNIE MAE 2013-54 BA 3.000% 06/25/43 | | 03/01/2021. | Paydown | | 135,399 | 135,399 | 140,096 | 137,026 | 0 | (1,627) | 0 | (1,627) | 0 | 135,399 | 0 | 0 | 0 | 639 | 06/25/2043. | 1.A |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 3136AF BT 0 | FANNIE MAE 2013-72 YA 3.000% 06/25/33 | .. | 03/25/2021. | Paydown | | 594,228 | 594,228 | 593,114 | 593,044 | 0 | 1,184 | 0 | 1,184 | 0 | 594,228 | 0 | 0 | 0 | 3,137 | 06/25/2033. | 1.A |
| 3136AG HV 7 | FANNIE MAE 2013-94 CV 3.500% 07/25/33 | .. | 03/01/2021. | Paydown | | 56,696 | 56,696 | 56,339 | 56,534 | 0 | 161 | 0 | 161 | 0 | 56,696 | 0 | 0 | 0 | 331 | 07/25/2033. | 1.A |
| 3137A2 NL 1 | FHR 3756 PC 4.000% 11/15/40 | .. | 03/01/2021. | Paydown | | 129,923 | 129,923 | 133,171 | 130,665 | 0 | (742) | 0 | (742) | 0 | 129,923 | 0 | 0 | 0 | 677 | 11/15/2040. | 1.A |
| 3137A8 UG 1 | FHR 3837 DB 4.500% 04/15/41 | .. | 03/01/2021. | Paydown | | 229,581 | 229,581 | 238,556 | 235,746 | 0 | (6,165) | 0 | (6,165) | 0 | 229,581 | 0 | 0 | 0 | 2,554 | 04/15/2041. | 1.A |
| 3137AR WS 1 | FHR 4073 HC 3.500% 03/15/35 | .. | 03/01/2021. | Paydown | | 86,542 | 86,542 | 93,628 | 87,245 | 0 | (703) | 0 | (703) | 0 | 86,542 | 0 | 0 | 0 | 481 | 03/15/2035. | 1.A |
| 3137B2 PC 8 | FHR 4212 CB 4.000% 02/15/39 | .. | 03/01/2021. | Paydown | | 982,388 | 982,388 | 1,033,350 | 985,197 | 0 | (2,808) | 0 | (2,808) | 0 | 982,388 | 0 | 0 | 0 | 9,824 | 02/15/2039. | 1.A |
| 3137B3 4W 5 | FHR 4215 LV 3.500% 04/15/33 | .. | 03/01/2021. | Paydown | | 79,838 | 79,838 | 79,501 | 79,686 | 0 | 151 | 0 | 151 | 0 | 79,838 | 0 | 0 | 0 | 466 | 04/15/2033. | 1.A |
| 3137F4 N6 5 | FREDDIE MAC 4776 DW 4.000% 09/15/44 | .. | 03/01/2021. | Paydown | | 3,468,556 | 3,468,556 | 3,554,863 | 3,487,300 | 0 | (18,745) | 0 | (18,745) | 0 | 3,468,556 | 0 | 0 | 0 | 22,105 | 09/15/2044. | 1.A |
| 3137F5 BD 0 | FHR 4792 VB 4.000% 08/15/38 | .. | 03/01/2021. | Paydown | | 1,689,400 | 1,689,400 | 1,703,126 | 1,693,153 | 0 | (3,753) | 0 | (3,753) | 0 | 1,689,400 | 0 | 0 | 0 | 14,941 | 08/15/2038. | 1.A |
| 3137G1 AA 5 | FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1 | .. | 03/01/2021. | Paydown | | 201,842 | 201,842 | 205,185 | 202,042 | 0 | (199) | 0 | (199) | 0 | 201,842 | 0 | 0 | 0 | 1,215 | 05/25/2045. | 1.A |
| 3138L4 EQ 2 | FANNIE MAE AM3742 3.150% 09/01/25 | .. | 03/02/2021. | Paydown | | 22,767 | 22,767 | 21,323 | 22,317 | 0 | 7 | 0 | 7 | 0 | 22,324 | 0 | 442 | 442 | 126 | 09/01/2025. | 1.A |
| 3138L4 J3 8 | FANNIE MAE AM3881 3.830% 08/01/25 | .. | 03/25/2021. | Paydown | | 13,188 | 13,188 | 12,992 | 13,107 | 0 | 2 | 0 | 2 | 0 | 13,109 | 0 | 79 | 79 | 89 | 08/01/2025. | 1.A |
| 313920 SU 5 | FNMA 2001-35 ZG 6.500% 08/25/31 | .. | 03/01/2021. | Paydown | | 6,735 | 6,735 | 6,512 | 6,669 | 0 | 66 | 0 | 66 | 0 | 6,735 | 0 | 0 | 0 | 74 | 08/25/2031. | 1.A |
| 31392E H6 0 | FNMA 2002-69 Z 5.500% 10/25/32 | .. | 03/01/2021. | Paydown | | 11,453 | 11,453 | 10,929 | 11,295 | 0 | 158 | 0 | 158 | 0 | 11,453 | 0 | 0 | 0 | 101 | 10/25/2032. | 1.A |
| 31392K HM 1 | FHLMC 2445 0Z 6.500% 05/15/32 | .. | 03/01/2021. | Paydown | | 7,792 | 7,792 | 7,644 | 7,732 | 0 | 60 | 0 | 60 | 0 | 7,792 | 0 | 0 | 0 | 85 | 05/15/2032. | 1.A |
| 31392M U4 2 | FHLMC 2463 Z 6.000% 06/15/32 | .. | 03/15/2021. | Paydown | | 11,818 | 11,818 | 11,401 | 11,740 | 0 | 79 | 0 | 79 | 0 | 11,818 | 0 | 0 | 0 | 113 | 06/15/2032. | 1.A |
| 31392M U5 9 | FHLMC 2463 ZB 6.500% 06/15/32 | .. | 03/01/2021. | Paydown | | 27,699 | 27,699 | 27,521 | 27,607 | 0 | 92 | 0 | 92 | 0 | 27,699 | 0 | 0 | 0 | 287 | 06/15/2032. | 1.A |
| 31392P HP 3 | FHLMC 2459 LZ 6.500% 06/15/32 | .. | 03/01/2021. | Paydown | | 19,373 | 19,373 | 18,669 | 19,191 | 0 | 182 | 0 | 182 | 0 | 19,373 | 0 | 0 | 0 | 208 | 06/15/2032. | 1.A |
| 31392P RL 1 | FHLMC 2484 Z 6.000% 07/15/32 | .. | 03/01/2021. | Paydown | | 12,097 | 12,097 | 11,120 | 11,804 | 0 | 293 | 0 | 293 | 0 | 12,097 | 0 | 0 | 0 | 121 | 07/15/2032. | 1.A |
| 31392R RJ 2 | FHLMC 2468 ZA 6.000% 07/15/32 | .. | 03/01/2021. | Paydown | | 54,684 | 54,684 | 52,692 | 54,085 | 0 | 599 | 0 | 599 | 0 | 54,684 | 0 | 0 | 0 | 480 | 07/15/2032. | 1.A |
| 31392R WT 4 | FHLMC 2492 Z 5.500% 08/15/32 | .. | 03/01/2021. | Paydown | | 42,142 | 42,142 | 38,023 | 40,936 | 0 | 1,206 | 0 | 1,206 | 0 | 42,142 | 0 | 0 | 0 | 258 | 08/15/2032. | 1.A |
| 31392U EE 0 | FHLMC 2504 Z 6.000% 09/15/32 | .. | 03/01/2021. | Paydown | | 41,670 | 41,670 | 40,149 | 41,352 | 0 | 317 | 0 | 317 | 0 | 41,670 | 0 | 0 | 0 | 569 | 09/15/2032. | 1.A |
| 31392U JL 9 | FHLMC 2499 VZ 6.000% 09/15/32 | .. | 03/01/2021. | Paydown | | 7,048 | 7,048 | 6,923 | 6,994 | 0 | 54 | 0 | 54 | 0 | 7,048 | 0 | 0 | 0 | 71 | 09/15/2032. | 1.A |
| 31392W JU 5 | FHLMC 2509 ZQ 5.500% 10/15/32 | .. | 03/01/2021. | Paydown | | 30,751 | 30,751 | 29,369 | 30,392 | 0 | 358 | 0 | 358 | 0 | 30,751 | 0 | 0 | 0 | 286 | 10/15/2032. | 1.A |
| 31393A VK 0 | FNMA 2003-30 HY 5.500% 04/25/33 | .. | 03/01/2021. | Paydown | | 4,568 | 4,568 | 4,330 | 4,495 | 0 | 74 | 0 | 74 | 0 | 4,568 | 0 | 0 | 0 | 42 | 04/25/2033. | 1.A |
| 31393C LX 9 | FNMA 2003-48 GH 5.500% 06/25/33 | .. | 03/01/2021. | Paydown | | 109,386 | 109,386 | 106,857 | 108,350 | 0 | 1,036 | 0 | 1,036 | 0 | 109,386 | 0 | 0 | 0 | 1,082 | 06/25/2033. | 1.A |
| 31393N 4A 4 | FHLMC 2589 GM 5.500% 03/15/33 | .. | 03/01/2021. | Paydown | | 16,600 | 16,600 | 16,696 | 16,599 | 0 | 1 | 0 | 1 | 0 | 16,600 | 0 | 0 | 0 | 161 | 03/15/2033. | 1.A |
| 31397S SJ 4 | FANNIE MAE 2011-24 GY 4.500% 04/25/41 | .. | 03/25/2021. | Paydown | | 227,074 | 227,074 | 235,794 | 228,980 | 0 | (1,905) | 0 | (1,905) | 0 | 227,074 | 0 | 0 | 0 | 1,460 | 04/25/2041. | 1.A |
| 31398N Y2 4 | FANNIE MAE 2010-123 PM 4.000% 07/25/40 | .. | 03/25/2021. | Paydown | | 191,225 | 191,225 | 181,425 | 188,586 | 0 | 2,639 | 0 | 2,639 | 0 | 191,225 | 0 | 0 | 0 | 1,295 | 07/25/2040. | 1.A |
| 31398Q TQ 0 | FREDDIE MAC 3747 HX 4.500% 11/15/39 | .. | 03/01/2021. | Paydown | | 685,026 | 685,026 | 723,987 | 690,766 | 0 | (5,740) | 0 | (5,740) | 0 | 685,026 | 0 | 0 | 0 | 5,031 | 11/15/2039. | 1.A |
| 31398Q UG 0 | FREDDIE MAC 3747 PW 4.000% 10/15/39 | .. | 03/01/2021. | Paydown | | 651,122 | 651,122 | 670,655 | 653,268 | 0 | (2,147) | 0 | (2,147) | 0 | 651,122 | 0 | 0 | 0 | 3,818 | 10/15/2039. | 1.A |
| 31398R NW 1 | FANNIE MAE 2010-59 BP 5.000% 06/25/40 | .. | 03/25/2021. | Paydown | | 394,774 | 394,774 | 424,422 | 408,169 | 0 | (13,395) | 0 | (13,395) | 0 | 394,774 | 0 | 0 | 0 | 3,242 | 06/25/2040. | 1.A |
| 3140J6 GP 6 | FNMA P/T POOL BM2005 4.000% 12/01/47 | .. | 03/01/2021. | Paydown | | 630,690 | 630,690 | 648,724 | 635,975 | 0 | (5,285) | 0 | (5,285) | 0 | 630,690 | 0 | 0 | 0 | 4,043 | 12/01/2047. | 1.A |
| 3140Q9 UA 9 | FANNIE MAE POOL CA2376 4.000% 09/01/48 | .. | 03/01/2021. | Paydown | | 640,798 | 640,798 | 643,601 | 643,373 | 0 | (2,575) | 0 | (2,575) | 0 | 640,798 | 0 | 0 | 0 | 4,390 | 09/01/2048. | 1.A |
| 31418C XN 9 | FANNIE MAE POOL MA3384 4.000% 06/01/48 | .. | 03/01/2021. | Paydown | | 645,208 | 645,208 | 644,704 | 644,640 | 0 | 568 | 0 | 568 | 0 | 645,208 | 0 | 0 | 0 | 4,102 | 06/01/2048. | 1.A |
| 33803W AA 7 | FISHERS LANE ASSOC LLC US GOVT LEASE BAC | .. | 03/05/2021. | Redemption 100.0000 | | 122,392 | 122,392 | 124,746 | 123,589 | 0 | (12) | 0 | (12) | 0 | 123,576 | 0 | (1,184) | (1,184) | 749 | 08/05/2030. | 1.B |
| 35563P HF 9 | Freddie Mac - SCRT 2018-4 MA 3.500% 11 | .. | 03/01/2021. | Paydown | | 271,372 | 271,372 | 265,107 | 267,411 | 0 | 3,960 | 0 | 3,960 | 0 | 271,372 | 0 | 0 | 0 | 1,588 | 11/25/2057. | 1.A |
| 452024 HF 2 | ILLINOIS MUNICIPAL ELEC AGENCY 5.599% | .. | 02/01/2021. | Maturity | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 83,985 | 02/01/2021. | 1.E FE |
| 46637Q AA 4 | JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 | .. | 03/01/2021. | Paydown | | 100,044 | 100,044 | 102,456 | 100,641 | 0 | (596) | 0 | (596) | 0 | 100,044 | 0 | 0 | 0 | 567 | 01/27/2038. | 1.A FE |
| 48730P AB 6 | KEENAN DEV ASSOC OF TN 144A TAX LEASE RE | .. | 01/15/2021. | Various | | 379,241 | 379,241 | 379,241 | 379,241 | 0 | 0 | 0 | 0 | 0 | 379,241 | 0 | 0 | 0 | 15,170 | 07/15/2028. | 1.D FE |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 911551 AA 7 | US ARMY HOSP CASH MGMT FUND SENIOR SECUR | .. | 03/01/2021. | Various |  | 45,024 | 45,024 | 45,024 | 45,024 | 0 | 0 | 0 | 0 | 0 | 45,024 | 0 | 0 | 0 | 561 | 05/01/2032. | 1.C |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments |  |  |  |  |  | 18,568,947 | 18,568,947 | 18,884,285 | 18,622,043 | 0 | (51,929) | 0 | (51,929) | 0 | 18,570,111 | 0 | (1,166) | (1,166) | 213,364 | XXX | XXX |
| **Bonds - Industrial and Miscellaneous** |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 00182@ AA 6 | AZ ROMULUS MI LANDLORD LLC 3.497% 10/3 | .. | 03/31/2021. | Redemption 100.0000 |  | 41,850 | 41,850 | 41,850 | 41,850 | 0 | 0 | 0 | 0 | 0 | 41,850 | 0 | 0 | 0 | 244 | 10/31/2038. | 1.C |
| 00184* AA 6 | AZ RANDALL OH LANDLORD LLC 3.610% 03/3 | .. | 03/31/2021. | Redemption 100.0000 |  | 40,965 | 40,965 | 40,965 | 40,965 | 0 | 0 | 0 | 0 | 0 | 40,965 | 0 | 0 | 0 | 247 | 03/31/2039. | 1.C |
| 00184@ AA 4 | AMZN (Euclid OH) CTL Pass-Thru CTL - LEA | .. | 03/31/2021. | Redemption 100.0000 |  | 12,818 | 12,818 | 12,818 | 12,818 | 0 | 0 | 0 | 0 | 0 | 12,818 | 0 | 0 | 0 | 88 | 07/31/2039. | 1.C |
| 00191# AA 3 | AMZN (Tucson AZ) CTL Pass-Thru CTL - LEA | .. | 03/31/2021. | Redemption 100.0000 |  | 14,135 | 14,135 | 14,135 | 14,135 | 0 | 0 | 0 | 0 | 0 | 14,135 | 0 | 0 | 0 | 97 | 08/31/2039. | 1.C |
| 00228# AA 0 | AV CINGULAR LLC CTL - CINGULAR WIRELESS | .. | 03/15/2021. | Redemption 100.0000 |  | 206,418 | 206,418 | 211,921 | 206,779 | 0 | (68) | 0 | (68) | 0 | 206,710 | 0 | (292) | (292) | 2,568 | 08/15/2021. | 2.B |
| 004375 AN 1 | ACCREDITED MORT LOAN TRUST 2003-2 A1 4 | .. | 03/01/2021. | Paydown |  | 36,059 | 36,059 | 27,224 | 31,815 | 0 | 4,244 | 0 | 4,244 | 0 | 36,059 | 0 | 0 | 0 | 269 | 10/25/2033. | 1.D FM |
| 008414 AA 2 | AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 | .. | 03/01/2021. | Paydown |  | 185,792 | 185,792 | 177,721 | 182,313 | 0 | 6 | 0 | 6 | 0 | 182,319 | 0 | 3,473 | 3,473 | 997 | 07/25/2043. | 1.D FM |
| 02377B AB 2 | AMERICAN AIRLINES 2015-2 AA 3.600% 03/ | .. | 03/22/2021. | Redemption 100.0000 |  | 71,070 | 71,070 | 71,070 | 71,070 | 0 | 0 | 0 | 0 | 0 | 71,070 | 0 | 0 | 0 | 1,279 | 09/22/2027. | 2.A FE |
| 02377L AA 2 | AMERICAN AIRLINES 2019-1AA PTT 3.150% | .. | 02/15/2021. | Redemption 100.0000 |  | 58,115 | 58,115 | 58,115 | 58,115 | 0 | 0 | 0 | 0 | 0 | 58,115 | 0 | 0 | 0 | 915 | 02/15/2032. | 2.A FE |
| 02401@ AA 7 | AMERICAN ASSETS TRUST LP SNR UNSEC NOTES | .. | 01/26/2021. | Redemption 100.0000 |  | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | 0 | 0 | 179,158 | 10/31/2021. | 2.C |
| 025932 AK 0 | AMERICAN FINANCIAL GROUP 3.500% 08/15/ | .. | 03/17/2021. | Morgan Stanley Dean Witter |  | 2,176,780 | 2,000,000 | 1,907,460 | 1,934,543 | 0 | 2,188 | 0 | 2,188 | 0 | 1,936,731 | 0 | 240,049 | 240,049 | 41,611 | 08/15/2026. | 2.A FE |
| 02660T BU 6 | AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 | .. | 03/01/2021. | Paydown |  | 81,012 | 81,012 | 67,142 | 67,142 | 0 | 13,869 | 0 | 13,869 | 0 | 81,012 | 0 | 0 | 0 | 670 | 10/25/2034. | 1.D FM |
| 02666A AA 6 | AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46 | .. | 03/01/2021. | Paydown |  | 15,518 | 15,518 | 15,517 | 15,501 | 0 | 17 | 0 | 17 | 0 | 15,518 | 0 | 0 | 0 | 91 | 04/17/2045. | 1.A FE |
| 03065G AF 7 | AMERICREDIT AUTOMOBILE REC 2017-2 C 2 | .. | 03/18/2021. | Paydown |  | 968,905 | 968,905 | 968,699 | 968,845 | 0 | 60 | 0 | 60 | 0 | 968,905 | 0 | 0 | 0 | 4,641 | 03/20/2023. | 1.A FE |
| 03072S LT 0 | AMERIQUEST MORTGAGE SECURITIES 2003-11 A | .. | 03/01/2021. | Paydown |  | 118,860 | 118,860 | 111,634 | 113,361 | 0 | 60 | 0 | 60 | 0 | 113,422 | 0 | 5,438 | 5,438 | 987 | 01/25/2034. | 1.D FM |
| 03215P EQ 8 | AMRESCO RESIDENTIAL SEC CORP 1998-2 A5 | .. | 03/01/2021. | Paydown |  | 49,777 | 49,777 | 46,106 | 49,375 | 0 | 14 | 0 | 14 | 0 | 49,389 | 0 | 387 | 387 | 652 | 02/25/2028. | 1.D FM |
| 037833 DQ 0 | APPLE INC 2.950% 09/11/49 | .. | 03/22/2021. | J P Morgan & Co. |  | 4,772,100 | 5,000,000 | 5,394,600 | 0 | 0 | (1,636) | 0 | (1,636) | 0 | 5,392,964 | 0 | (620,864) | (620,864) | 79,076 | 09/11/2049. | 1.B FE |
| 03789X AD 0 | APPLEBEES/IHOP FUNDING LLC 2019-1A A2I | .. | 03/05/2021. | Paydown |  | 12,500 | 12,500 | 12,500 | 12,500 | 0 | 0 | 0 | 0 | 0 | 12,500 | 0 | 0 | 0 | 131 | 06/07/2049. | 2.B FE |
| 038370 AA 0 | AQUA FINANCE TRUST 2019A A 3.140% 07/1 | .. | 03/15/2021. | Paydown |  | 123,507 | 123,507 | 123,488 | 123,494 | 0 | 13 | 0 | 13 | 0 | 123,507 | 0 | 0 | 0 | 646 | 07/16/2040. | 1.F FE |
| 03837P AA 5 | AQUA FINANCE TRUST 2017-A A 3.720% 11/ | .. | 03/15/2021. | Paydown |  | 300,704 | 300,704 | 300,667 | 300,682 | 0 | 22 | 0 | 22 | 0 | 300,704 | 0 | 0 | 0 | 1,797 | 11/15/2035. | 1.C FE |
| 038413 AA 8 | AQUA FINANCE TRUST 2020-AA A 1.900% 0 | .. | 03/17/2021. | Paydown |  | 252,807 | 252,807 | 252,761 | 252,772 | 0 | 36 | 0 | 36 | 0 | 252,807 | 0 | 0 | 0 | 811 | 07/17/2046. | 1.F FE |
| 038779 AB 0 | ARBYS FUNDING LLC 2020-1A A2 3.237% 0 | .. | 01/30/2021. | Paydown |  | 2,500 | 2,500 | 2,500 | 2,500 | 0 | 0 | 0 | 0 | 0 | 2,500 | 0 | 0 | 0 | 20 | 07/30/2050. | 2.C FE |
| 04542B MS 8 | ASSET BACKED FUNDING CERT 2005-AQ1 A4 | .. | 03/01/2021. | Paydown |  | 93,834 | 93,834 | 93,606 | 93,553 | 0 | (1) | 0 | (1) | 0 | 93,552 | 0 | 282 | 282 | 732 | 06/25/2035. | 1.D FM |
| 05523E AA 4 | BANC OF AMERICA MERRILL LYNCH 2016-FR14 | .. | 01/01/2021. | Paydown |  | 7,000,000 | 7,000,000 | 6,545,000 | 6,882,222 | 0 | 117,778 | 0 | 117,778 | 0 | 7,000,000 | 0 | 0 | 0 | 6,816 | 02/27/2048. | 1.D FM |
| 05590# AA 9 | BPHQ 2017 CTL Pass-Through Tru CTL 3.5 | .. | 03/15/2021. | Redemption 100.0000 |  | 47,133 | 47,133 | 47,133 | 47,133 | 0 | 0 | 0 | 0 | 0 | 47,133 | 0 | 0 | 0 | 278 | 11/15/2032. | 1.C |
| 05606V AA 6 | BXG RECEIVABLES NOTE TRUST 2013-A A 3 | .. | 03/04/2021. | Paydown |  | 44,130 | 44,130 | 44,121 | 44,128 | 0 | 2 | 0 | 2 | 0 | 44,130 | 0 | 0 | 0 | 213 | 12/04/2028. | 1.F FE |
| 05606X AA 2 | BXG RECEIVABLES NOTE TRUST 2015-A A 2 | .. | 03/02/2021. | Paydown |  | 94,233 | 94,233 | 94,225 | 94,231 | 0 | 0 | 0 | 0 | 0 | 94,231 | 0 | 2 | 2 | 439 | 05/02/2030. | 1.F FE |
| 05607B AA 9 | BXG RECEIVABLES NOTE TRUST 2017-A A 2 | .. | 03/02/2021. | Paydown |  | 46,435 | 46,435 | 46,434 | 46,434 | 0 | 0 | 0 | 0 | 0 | 46,434 | 0 | 1 | 1 | 231 | 10/04/2032. | 1.F FE |
| 05607B AB 7 | BXG RECEIVABLES NOTE TRUST 2017-A B 3 | .. | 03/02/2021. | Paydown |  | 74,755 | 74,755 | 74,750 | 74,751 | 0 | 0 | 0 | 0 | 0 | 74,751 | 0 | 4 | 4 | 452 | 10/04/2032. | 2.C FE |
| 05607U AB 5 | BXG RECEIVABLES NOTE TRUST 2018-A B 3 | .. | 03/02/2021. | Paydown |  | 117,631 | 117,631 | 117,612 | 117,616 | 0 | 15 | 0 | 15 | 0 | 117,631 | 0 | 0 | 0 | 774 | 02/02/2034. | 1.F FE |
| 05607U AC 3 | BXG RECEIVABLES NOTE TRUST 2018-A C 4 | .. | 03/02/2021. | Paydown |  | 112,900 | 112,900 | 112,877 | 112,882 | 0 | 18 | 0 | 18 | 0 | 112,900 | 0 | 0 | 0 | 835 | 02/02/2034. | 2.C FE |
| 05608T AB 7 | BXG RECEIVABLES NOTE TRUST 2020-A B 2 | .. | 03/28/2021. | Paydown |  | 337,938 | 337,938 | 337,886 | 337,888 | 0 | 50 | 0 | 50 | 0 | 337,938 | 0 | 0 | 0 | 1,392 | 02/28/2036. | 1.G FE |
| 05608T AC 5 | BXG RECEIVABLES NOTE TRUST 2020-A C 4 | .. | 03/28/2021. | Paydown |  | 168,977 | 168,977 | 168,974 | 168,974 | 0 | 4 | 0 | 4 | 0 | 168,977 | 0 | 0 | 0 | 1,179 | 02/28/2036. | 2.B FE |
| 073879 ED 6 | BEAR STERNS ASSET BACKED SEC 2004-AC4 A4 | .. | 03/01/2021. | Paydown |  | 141,835 | 141,835 | 133,724 | 133,724 | 0 | 0 | 0 | 0 | 0 | 133,724 | 0 | 8,111 | 8,111 | 1,476 | 08/25/2034. | 1.D FM |
| 09228Y AB 8 | BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4 | .. | 03/15/2021. | Paydown |  | 57,340 | 57,340 | 57,339 | 57,339 | 0 | 1 | 0 | 1 | 0 | 57,340 | 0 | 0 | 0 | 408 | 12/16/2041. | 1.G FE |
| 09228Y AC 6 | BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5 | .. | 03/15/2021. | Paydown |  | 12,410 | 12,410 | 12,409 | 12,409 | 0 | 0 | 0 | 0 | 0 | 12,410 | 0 | 0 | 0 | 176 | 12/16/2041. | 2.C FE |
| 09261W AN 4 | BLACKROCK DLF IX 2020-1 W 2.500% 07/21 | .. | 01/17/2021. | Redemption 100.0000 |  | 49,036 | 49,036 | 49,036 | 49,036 | 0 | 0 | 0 | 0 | 0 | 49,036 | 0 | 0 | 0 | 8,505 | 07/21/2030. | 4.B FE |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 110122 DA 3 | BRISTOL-MYERS SQUIBB 4.000% 08/15/23 | .. | 03/24/2021. | Call 108.5230 | | 2,170,460 | 2,000,000 | 2,011,987 | 2,010,339 | 0 | (846) | 0 | (846) | 0 | 2,009,493 | 0 | (9,493) | (9,493) | 219,127 | 08/15/2023. | 1.F FE |
| 11042T AA 1 | BRITISH AIR 18-1 AA PTT 144A 3.800% 09 | .. | 03/20/2021. | Redemption 100.0000 | | 89,930 | 89,930 | 89,930 | 89,930 | 0 | 0 | 0 | 0 | 0 | 89,930 | 0 | 0 | 0 | 854 | 09/20/2031. | 1.F FE |
| 11043X AA 1 | BRITISH AIR 19-1 AA PTT 144A 3.300% 12 | .. | 03/15/2021. | Redemption 100.0000 | | 54,132 | 54,132 | 54,132 | 54,132 | 0 | 0 | 0 | 0 | 0 | 54,132 | 0 | 0 | 0 | 447 | 12/15/2032. | 1.F FE |
| 12189L BG 5 | BURLINGTON NORTHERN SANTA FE 3.300% 09 | .. | 03/31/2021. | Mitsubishi UFJ Securities | | 3,018,870 | 3,000,000 | 2,993,160 | 0 | 0 | 0 | 0 | 0 | 0 | 2,993,160 | 0 | 25,710 | 25,710 | 0 | 09/15/2051. | 1.G FE |
| 124860 CB 1 | C-BASS LLC 1999-3 A 6.279% 01/01/29 | .. | 03/01/2021. | Paydown | | 4,413 | 4,624 | 4,539 | 3,771 | 790 | 23 | 0 | 813 | 0 | 4,584 | 0 | (171) | (171) | 59 | 01/01/2029. | 5.B FM |
| 12489W GE 8 | C-BASS 2002-CB6 M2F 4.491% 01/25/33 | .. | 03/01/2021. | Paydown | | 16,499 | 16,499 | 10,647 | 10,647 | 0 | 0 | 0 | 0 | 0 | 10,647 | 0 | 5,852 | 5,852 | 93 | 01/25/2033. | 1.D FM |
| 12502Y AP 8 | CCR INC MT100 PYMT RIGHTS MAST 2012-CA C | .. | 03/10/2021. | Paydown | | 107,143 | 107,143 | 107,143 | 107,143 | 0 | 0 | 0 | 0 | 0 | 107,143 | 0 | 0 | 0 | 848 | 07/11/2022. | 1.F FE |
| 12508V AC 7 | CCG RECEIVABLES TRUST 2018-1 B 3.090% | .. | 03/14/2021. | Paydown | | 83,699 | 83,699 | 83,692 | 83,696 | 0 | 4 | 0 | 4 | 0 | 83,699 | 0 | 0 | 0 | 647 | 06/16/2025. | 1.A FE |
| 12510H AE 0 | CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.4 | .. | 03/15/2021. | Paydown | | 1,250 | 1,250 | 1,249 | 1,250 | 0 | 0 | 0 | 0 | 0 | 1,250 | 0 | 0 | 0 | 7 | 02/15/2050. | 1.E FE |
| 12563L AL 1 | CLI FUNDING LLC 2019-1A A 3.710% 05/18 | .. | 03/18/2021. | Paydown | | 184,173 | 184,173 | 184,171 | 184,170 | 0 | 3 | 0 | 3 | 0 | 184,173 | 0 | 0 | 0 | 1,113 | 05/18/2044. | 1.F FE |
| 12563L AN 7 | CLI FUNDING LLC 2020-1A A 2.080% 09/18 | .. | 03/17/2021. | Paydown | | 112,500 | 112,500 | 112,448 | 112,450 | 0 | 50 | 0 | 50 | 0 | 112,500 | 0 | 0 | 0 | 390 | 09/18/2045. | 1.F FE |
| 12563L AS 6 | CLI FUNDING LLC 2020-3A A 2.070% 10/18 | .. | 03/18/2021. | Paydown | | 99,167 | 99,167 | 99,146 | 99,147 | 0 | 20 | 0 | 20 | 0 | 99,167 | 0 | 0 | 0 | 332 | 10/18/2045. | 1.F FE |
| 12563L AT 4 | CLI FUNDING LLC 2020-3A B 3.300% 10/18 | .. | 03/18/2021. | Paydown | | 59,500 | 59,500 | 59,475 | 59,476 | 0 | 24 | 0 | 24 | 0 | 59,500 | 0 | 0 | 0 | 318 | 10/18/2045. | 2.B FE |
| 12591R AY 6 | COMM MORTGAGE TRUST 2014-CCRE A-SB 3.5 | .. | 03/01/2021. | Paydown | | 150,503 | 150,503 | 155,012 | 151,279 | 0 | (776) | 0 | (776) | 0 | 150,503 | 0 | 0 | 0 | 939 | 02/10/2047. | 1.D FM |
| 12646W AH 7 | CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A | .. | 03/01/2021. | Paydown | | 237,012 | 237,012 | 240,947 | 237,135 | 0 | (8) | 0 | (8) | 0 | 237,127 | 0 | (115) | (115) | 1,359 | 04/25/2043. | 1.D FM |
| 12646X AJ 1 | CREDIT SUISSE COMM MORT TRUST 2013-IVR3 | .. | 03/01/2021. | Paydown | | 189,177 | 189,177 | 191,615 | 189,225 | 0 | (3) | 0 | (3) | 0 | 189,222 | 0 | (45) | (45) | 888 | 05/25/2043. | 1.D FM |
| 12667F R5 6 | COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2 | .. | 03/01/2021. | Paydown | | 151,672 | 167,377 | 138,947 | 153,668 | 0 | 33 | 0 | 33 | 0 | 153,702 | 0 | (2,030) | (2,030) | 1,539 | 02/25/2035. | 1.D FM |
| 12667F Y3 3 | COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A | .. | 03/01/2021. | Paydown | | 248,624 | 245,236 | 221,406 | 221,406 | 0 | 0 | 0 | 0 | 0 | 221,406 | 0 | 27,218 | 27,218 | 2,327 | 03/25/2035. | 1.D FM |
| 12668A MN 2 | COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A | .. | 03/01/2021. | Paydown | | 688 | 690 | 562 | 653 | 0 | 0 | 0 | 0 | 0 | 653 | 0 | 35 | 35 | 7 | 11/25/2035. | 4.B FM |
| 126694 CV 8 | COUNTRYWIDE HOME LOANS 2005-21 A17 5.5 | .. | 03/01/2021. | Paydown | | 5,920 | 5,989 | 5,221 | 5,588 | 0 | 1 | 0 | 1 | 0 | 5,588 | 0 | 332 | 332 | 58 | 10/25/2035. | 4.B FM |
| 12669G C8 2 | COUNTRYWIDE HOME LOANS 2005-13 A8 5.50 | .. | 03/01/2021. | Paydown | | 57,221 | 52,502 | 41,305 | 42,903 | 0 | 11 | 0 | 11 | 0 | 42,914 | 0 | 14,307 | 14,307 | 671 | 06/25/2035. | 2.B FM |
| 12673P AE 5 | CA INC 4.500% 08/15/23 | .. | 01/20/2021. | Call 110.3300 | | 3,309,900 | 3,000,000 | 2,993,150 | 2,997,898 | 0 | 39 | 0 | 39 | 0 | 2,997,936 | 0 | 2,064 | 2,064 | 368,025 | 08/15/2023. | 2.C FE |
| 12701# AA 1 | CRG ISSUER 4.700% 01/10/24 | .. | 01/10/2021. | Paydown | | 1,138,460 | 1,138,460 | 1,138,460 | 1,138,460 | 0 | 0 | 0 | 0 | 0 | 1,138,460 | 0 | 0 | 0 | 13,377 | 01/10/2024. | 1.G PL |
| 12701# AB 9 | CRG 2018-1 A SENIOR NOTES 5.300% 01/15 | .. | 01/15/2021. | Paydown | | 683,076 | 683,076 | 683,076 | 683,076 | 0 | 0 | 0 | 0 | 0 | 683,076 | 0 | 0 | 0 | 9,051 | 01/15/2024. | 1.G PL |
| 127097 D* 1 | CABOT OIL & GAS CORP 5.420% 01/15/21 | .. | 01/15/2021. | Maturity | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 54,200 | 01/15/2021. | 2.B |
| 14855M AA 6 | Castlelake Aircraft Securitiza 2019-1A A | .. | 03/15/2021. | Paydown | | 94,704 | 94,704 | 94,704 | 94,703 | 0 | 1 | 0 | 1 | 0 | 94,704 | 0 | 0 | 0 | 458 | 04/15/2039. | 2.B FE |
| 161175 AY 0 | CHARTER COMM OPT LLC 4.908% 07/23/25 | .. | 02/19/2021. | Credit Suisse | | 2,299,040 | 2,000,000 | 2,025,705 | 2,014,095 | 0 | (454) | 0 | (454) | 0 | 2,013,641 | 0 | 285,399 | 285,399 | 57,260 | 07/23/2025. | 2.C FE |
| 16159G AC 3 | Chase Mortgage Finance Corpora 2019-ATR2 | .. | 03/01/2021. | Paydown | | 173,994 | 173,994 | 175,951 | 174,596 | 0 | (25) | 0 | (25) | 0 | 174,571 | 0 | (577) | (577) | 922 | 07/25/2049. | 1.D FM |
| 172973 2R 9 | CITICORP MORTGAGE SECURITIES 2005-6 1A5 | .. | 03/01/2021. | Paydown | | 627 | 627 | 598 | 598 | 0 | 0 | 0 | 0 | 0 | 598 | 0 | 28 | 28 | 6 | 09/25/2035. | 1.D FM |
| 172973 5F 2 | CITICORP MORTGAGE SECURITIES 2006-1 2A1 | .. | 03/01/2021. | Paydown | | 18 | 18 | 18 | 18 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 0 | 0 | 08/25/2021. | 1.D FM |
| 17312D AC 2 | CITICORP MORTGAGE SECURITIES 2007-8 1A3 | .. | 03/01/2021. | Paydown | | 11,802 | 11,802 | 11,743 | 11,752 | 0 | 0 | 0 | 0 | 0 | 11,752 | 0 | 50 | 50 | 172 | 09/25/2037. | 1.D FM |
| 17321L AA 7 | CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A | .. | 03/01/2021. | Paydown | | 119,801 | 119,801 | 117,358 | 119,169 | 0 | 2 | 0 | 2 | 0 | 119,171 | 0 | 630 | 630 | 666 | 10/25/2043. | 1.D FM |
| 17323M AA 3 | CITIGROUP MRTGE LOAN TRUST INC 2015-A A1 | .. | 03/01/2021. | Paydown | | 160,293 | 160,293 | 162,449 | 160,843 | 0 | (550) | 0 | (550) | 0 | 160,293 | 0 | 0 | 0 | 842 | 06/25/2058. | 1.D FM |
| 17328B AA 2 | CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1 | .. | 03/01/2021. | Paydown | | 67,566 | 67,566 | 67,529 | 67,490 | 0 | 76 | 0 | 76 | 0 | 67,566 | 0 | 0 | 0 | 296 | 07/25/2049. | 1.D FM |
| 19260M AA 4 | COINSTAR FUNDING, LLC 2017-1A A2 5.216 | .. | 01/25/2021. | Paydown | | 7,500 | 7,500 | 7,500 | 7,500 | 0 | 0 | 0 | 0 | 0 | 7,500 | 0 | 0 | 0 | 98 | 04/25/2047. | 2.B FE |
| 194204 AB 9 | COLLEGE AVE STUDENT LOANS 2017-A A2 3 | .. | 03/25/2021. | Paydown | | 89,966 | 89,966 | 89,928 | 89,943 | 0 | 23 | 0 | 23 | 0 | 89,966 | 0 | 0 | 0 | 575 | 11/26/2046. | 1.F FE |
| 19421U AB 0 | COLLEGE AVE STUDENT LOANS 2019-A A2 3 | .. | 03/25/2021. | Paydown | | 144,029 | 144,029 | 143,977 | 143,984 | 0 | 45 | 0 | 45 | 0 | 144,029 | 0 | 0 | 0 | 786 | 12/28/2048. | 1.C FE |
| 19423D AB 6 | COLLEGE AVE STUDENT LOANS 2018-A A2 4 | .. | 03/25/2021. | Paydown | | 117,274 | 117,274 | 117,221 | 117,233 | 0 | 41 | 0 | 41 | 0 | 117,274 | 0 | 0 | 0 | 787 | 12/26/2047. | 1.F FE |
| 20267T AA 0 | COMMONBOND STUDENT LOAN TRUST 2016-A A1 | .. | 03/25/2021. | Paydown | | 123,481 | 123,481 | 123,475 | 123,477 | 0 | 4 | 0 | 4 | 0 | 123,481 | 0 | 0 | 0 | 758 | 05/25/2040. | 1.A FE |
| 20267U AA 7 | COMMONBOND STUDENT LOAN TRUST 2016-B A1 | .. | 03/25/2021. | Paydown | | 84,583 | 84,583 | 84,560 | 84,570 | 0 | 13 | 0 | 13 | 0 | 84,583 | 0 | 0 | 0 | 363 | 10/25/2040. | 1.A FE |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 20267V AC 1 | COMMONBOND STUDENT LOAN TRUST 2017-AGS B | .. | 03/25/2021. | Paydown | | 199,877 | 199,877 | 199,867 | 199,870 | 0 | 8 | 0 | 8 | 0 | 199,877 | 0 | 0 | 0 | 1,147 | 05/25/2041. | 1.B FE |
| 20268M AA 4 | COMMONBOND STUDENT LOAN TRUST 2018-BGS A | .. | 03/25/2021. | Paydown | | 191,176 | 191,176 | 189,861 | 190,159 | 0 | 40 | 0 | 40 | 0 | 190,199 | 0 | 976 | 976 | 1,212 | 09/25/2045. | 1.A FE |
| 20269D AC 9 | COMMONBOND STUDENT LOAN TRUST 2018-AGS B | .. | 03/25/2021. | Paydown | | 290,473 | 290,473 | 290,349 | 290,400 | 0 | 73 | 0 | 73 | 0 | 290,473 | 0 | 0 | 0 | 1,716 | 02/25/2044. | 1.B FE |
| 20605P AH 4 | CONCHO RESOURCES INC 3.750% 10/01/27 | .. | 02/08/2021. | Tax Free Exchange | | 3,494,067 | 3,600,000 | 3,454,776 | 3,488,983 | 0 | 1,484 | 0 | 1,484 | 0 | 3,490,467 | 0 | 3,600 | 3,600 | 47,625 | 10/01/2027. | 1.F FE |
| 21075W BX 2 | CONTI MTGE HOME EQUITY 1995-4 A9 1.944 | .. | 03/01/2021. | Paydown | | 5,970 | 5,970 | 2,464 | 2,464 | 0 | 0 | 0 | 0 | 0 | 2,464 | 0 | 3,506 | 3,506 | 17 | 03/15/2027. | 1.D FM |
| 21075W CJ 2 | CONTI MTGE HOME EQUITY 1996-1 A7 6.668 | .. | 03/01/2021. | Paydown | | 175 | 175 | 71 | 71 | 0 | 0 | 0 | 0 | 0 | 71 | 0 | 104 | 104 | 3 | 03/15/2027. | 1.D FM |
| 22534U AC 6 | CREDIT ACCEPTANCE AUTO LOAN TR 2017-3A B | .. | 02/15/2021. | Paydown | | 548,863 | 548,863 | 548,716 | 548,829 | 0 | 34 | 0 | 34 | 0 | 548,863 | 0 | 0 | 0 | 1,717 | 08/17/2026. | 1.A FE |
| 225458 AY 4 | CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A | .. | 03/01/2021. | Paydown | | 16,752 | 16,752 | 16,466 | 16,466 | 0 | 0 | 0 | 0 | 0 | 16,466 | 0 | 286 | 286 | 152 | 02/25/2035. | 1.D FM |
| 22822R BD 1 | CROWN CASTLE TOWERS LLC 144A 3.663% 05 | .. | 02/09/2021. | J P Morgan & Co. | | 1,617,840 | 1,500,000 | 1,515,705 | 1,510,134 | 0 | (371) | 0 | (371) | 0 | 1,509,763 | 0 | 108,077 | 108,077 | 8,547 | 05/15/2025. | 1.F FE |
| 22970* AA 8 | BGS BNSF CTL - Series 2015-1 PT 4.070% | .. | 03/15/2021. | Redemption 100.0000 | | 16,038 | 16,038 | 16,038 | 16,038 | 0 | 0 | 0 | 0 | 0 | 16,038 | 0 | 0 | 0 | 109 | 05/15/2034. | 1.D IF |
| 23343D AE 9 | DT AUTO OWNER TRUST 2018-2 C 3.670% 03 | .. | 03/15/2021. | Paydown | | 789,528 | 789,528 | 789,431 | 789,497 | 0 | 31 | 0 | 31 | 0 | 789,528 | 0 | 0 | 0 | 4,738 | 03/15/2024. | 1.A FE |
| 23389@ AA 9 | DAIRYLAND POWER COOPERATIVE 3.420% 03/ | .. | 03/31/2021. | Redemption 100.0000 | | 25,000 | 25,000 | 25,000 | 25,000 | 0 | 0 | 0 | 0 | 0 | 25,000 | 0 | 0 | 0 | 214 | 03/30/2043. | 1.G |
| 24703N AB 5 | DELL EQUIPMENT FINANCE TRUST 2020-1 A2 | .. | 03/22/2021. | Paydown | | 536,391 | 536,391 | 536,328 | 536,355 | 0 | 37 | 0 | 37 | 0 | 536,391 | 0 | 0 | 0 | 2,569 | 06/22/2022. | 1.A FE |
| 24736X AA 6 | DELTA AIRLINES 2015-1 AA 3.625% 07/30/ | .. | 01/30/2021. | Redemption 100.0000 | | 87,663 | 87,663 | 89,520 | 88,993 | 0 | (17) | 0 | (17) | 0 | 88,976 | 0 | (1,313) | (1,313) | 1,589 | 07/30/2027. | 1.F FE |
| 24736Y AA 4 | DELTA AIRLINES 2015-1 A 3.875% 07/30/2 | .. | 01/30/2021. | Redemption 100.0000 | | 175,326 | 175,326 | 177,718 | 177,136 | 0 | (21) | 0 | (21) | 0 | 177,115 | 0 | (1,789) | (1,789) | 3,397 | 07/30/2027. | 2.A FE |
| 252722 AB 9 | DIAMOND RESORTS OWNER TRUST 2019-1A B | .. | 03/20/2021. | Paydown | | 29,554 | 29,554 | 29,549 | 29,549 | 0 | 4 | 0 | 4 | 0 | 29,554 | 0 | 0 | 0 | 174 | 02/20/2032. | 1.F FE |
| 252722 AC 7 | DIAMOND RESORTS OWNER TRUST 2019-1A C | .. | 03/20/2021. | Paydown | | 88,661 | 88,661 | 88,640 | 88,643 | 0 | 17 | 0 | 17 | 0 | 88,661 | 0 | 0 | 0 | 593 | 02/20/2032. | 2.B FE |
| 252724 AB 5 | DIAMOND RESORTS OWNER TRUST 2018-1 B 4 | .. | 03/20/2021. | Paydown | | 142,192 | 142,192 | 142,183 | 142,184 | 0 | 9 | 0 | 9 | 0 | 142,192 | 0 | 0 | 0 | 1,025 | 01/21/2031. | 1.F FE |
| 25272X AA 3 | DIAMOND RESORTS OWNER TRUST 2017-1A A | .. | 03/20/2021. | Paydown | | 36,208 | 36,208 | 36,199 | 36,203 | 0 | 5 | 0 | 5 | 0 | 36,208 | 0 | 0 | 0 | 183 | 10/22/2029. | 1.F FE |
| 25272X AB 1 | DIAMOND RESORTS OWNER TRUST 2017-1A B | .. | 03/20/2021. | Paydown | | 27,156 | 27,156 | 27,152 | 27,153 | 0 | 3 | 0 | 3 | 0 | 27,156 | 0 | 0 | 0 | 173 | 10/22/2029. | 2.B FE |
| 254687 CK 0 | WALT DISNEY COMPANY (THE) 4.500% 02/15 | .. | 02/15/2021. | Maturity | | 4,000,000 | 4,000,000 | 3,939,165 | 3,993,800 | 0 | 6,200 | 0 | 6,200 | 0 | 4,000,000 | 0 | 0 | 0 | 90,000 | 02/15/2021. | 1.G FE |
| 25470D AE 9 | DISCOVERY COMMUNICATIONS 4.375% 06/15/ | .. | 03/21/2021. | Call 100.9604 | | 2,019,209 | 2,000,000 | 1,993,920 | 1,999,662 | 0 | 162 | 0 | 162 | 0 | 1,999,824 | 0 | 176 | 176 | 42,542 | 06/15/2021. | 2.C FE |
| 257375 AE 5 | DOMINION GAS HLDGS LLC 3.550% 11/01/23 | .. | 03/29/2021. | Barclays | | 2,130,640 | 2,000,000 | 1,997,812 | 1,999,279 | 0 | 60 | 0 | 60 | 0 | 1,999,339 | 0 | 131,301 | 131,301 | 29,583 | 11/01/2023. | 2.A FE |
| 26208C AN 8 | DRIVE AUTO RECEIVABLES TRUST 2017-AA D | .. | 03/15/2021. | Paydown | | 295,709 | 295,709 | 295,702 | 295,694 | 0 | 15 | 0 | 15 | 0 | 295,709 | 0 | 0 | 0 | 2,017 | 05/15/2024. | 1.D FE |
| 26208E AG 9 | DRIVE AUTO RECEIVABLES TRUST 2017-1 D | .. | 03/15/2021. | Paydown | | 535,857 | 535,857 | 535,841 | 535,834 | 0 | 23 | 0 | 23 | 0 | 535,857 | 0 | 0 | 0 | 3,370 | 03/15/2023. | 1.B FE |
| 26208L AE 8 | DRIVEN BRANDS FUNDING, LLC 2019-2A A2 | .. | 01/20/2021. | Paydown | | 8,750 | 8,750 | 8,750 | 8,750 | 0 | 0 | 0 | 0 | 0 | 8,750 | 0 | 0 | 0 | 87 | 10/20/2049. | 2.C FE |
| 26208M AF 3 | DRIVE AUTO RECEIVABLES TRUST 2018-5 C | .. | 03/15/2021. | Paydown | | 646,798 | 646,798 | 646,653 | 646,735 | 0 | 63 | 0 | 63 | 0 | 646,798 | 0 | 0 | 0 | 5,155 | 01/15/2025. | 1.E FE |
| 26209B AF 6 | DRIVE AUTO RECEIVABLES TRUST 2018-4 C | .. | 03/15/2021. | Paydown | | 736,483 | 736,483 | 736,354 | 736,438 | 0 | 45 | 0 | 45 | 0 | 736,483 | 0 | 0 | 0 | 4,402 | 11/15/2024. | 1.C FE |
| 26209X AA 9 | DRIVEN BRANDS FUNDING, LLC 2020-1A A2 | .. | 01/20/2021. | Paydown | | 2,500 | 2,500 | 2,500 | 2,500 | 0 | 0 | 0 | 0 | 0 | 2,500 | 0 | 0 | 0 | 24 | 07/20/2050. | 2.C FE |
| 26224H AE 7 | DRUG ROYALTY III LP 1 2017-1A A2 3.600 | .. | 01/15/2021. | Paydown | | 455,086 | 455,086 | 455,011 | 455,075 | 0 | 11 | 0 | 11 | 0 | 455,086 | 0 | 0 | 0 | 4,096 | 04/15/2027. | 2.B FE |
| 26857E AA 6 | ELFI GRADUATE LOAN PROGRAM 2019-A A 2 | .. | 03/25/2021. | Paydown | | 130,501 | 130,501 | 130,474 | 130,478 | 0 | 23 | 0 | 23 | 0 | 130,501 | 0 | 0 | 0 | 547 | 03/25/2044. | 1.A FE |
| 27034M AB 0 | Earnest Student Loan Program L 2016-D A2 | .. | 03/25/2021. | Paydown | | 104,635 | 104,635 | 104,602 | 104,621 | 0 | 14 | 0 | 14 | 0 | 104,635 | 0 | 0 | 0 | 498 | 01/25/2041. | 1.A FE |
| 284157 AA 2 | ELARA HGV TIMESHARE ISSUER 2014-A A 2 | .. | 03/25/2021. | Paydown | | 35,671 | 35,671 | 35,670 | 35,671 | 0 | 0 | 0 | 0 | 0 | 35,671 | 0 | 0 | 0 | 145 | 02/25/2027. | 1.F FE |
| 284157 AB 0 | ELARA HGV TIMESHARE ISSUER 2014-A B 3 | .. | 03/25/2021. | Paydown | | 35,671 | 35,671 | 35,666 | 35,671 | 0 | 1 | 0 | 1 | 0 | 35,671 | 0 | 0 | 0 | 173 | 02/25/2027. | 2.B FE |
| 28416D AB 6 | ELARA HGV TIMESHARE ISSUER 2017-A B 2 | .. | 03/25/2021. | Paydown | | 100,923 | 100,923 | 100,893 | 100,908 | 0 | 15 | 0 | 15 | 0 | 100,923 | 0 | 0 | 0 | 514 | 03/25/2030. | 1.F FE |
| 29364G AJ 2 | ENTERGY CORP 2.950% 09/01/26 | .. | 03/24/2021. | Goldman Sachs & Co. | | 1,066,970 | 1,000,000 | 997,750 | 998,654 | 0 | 51 | 0 | 51 | 0 | 998,704 | 0 | 68,266 | 68,266 | 16,799 | 09/01/2026. | 2.B FE |
| 294751 EV 0 | EQUITY ONE ABS INC 2004-3 AF5 4.285% 0 | .. | 03/01/2021. | Paydown | | 366,207 | 366,207 | 351,057 | 361,746 | 0 | 75 | 0 | 75 | 0 | 361,821 | 0 | 4,386 | 4,386 | 2,783 | 07/25/2034. | 1.D FM |
| 29977J AB 2 | EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5 | .. | 03/01/2021. | Paydown | | 164,410 | 164,410 | 165,387 | 164,290 | 0 | 120 | 0 | 120 | 0 | 164,410 | 0 | 0 | 0 | 724 | 03/25/2043. | 1.D FM |
| 29977K AA 1 | EVERBANK MTGE LOAN TRUST 2013-2 A 3.00 | .. | 03/01/2021. | Paydown | | 247,268 | 247,268 | 244,829 | 246,346 | 0 | 922 | 0 | 922 | 0 | 247,268 | 0 | 0 | 0 | 1,256 | 06/25/2043. | 1.D FM |
| 29978C AA 8 | EverBank Mortgage Loan Trust 2018-1 A1 | .. | 03/01/2021. | Paydown | | 317,007 | 317,007 | 313,441 | 315,446 | 0 | 1,561 | 0 | 1,561 | 0 | 317,007 | 0 | 0 | 0 | 1,974 | 02/25/2048. | 1.D FM |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 30166P AE 1 | EXETER AUTOMOBILE RECEIVABLES 2018-3A C | | 03/15/2021. | Paydown | | 2,641,472 | 2,641,472 | 2,640,880 | 2,641,271 | 0 | 201 | 0 | 201 | 0 | 2,641,472 | 0 | 0 | 0 | 15,796 | 06/15/2023. | 1.A FE |
| 30288* AA 8 | FLNG LIQUEFACTION 2 LLC SENIOR SECURED N | | 03/31/2021. | Redemption 100.0000 | | 94,000 | 94,000 | 94,000 | 94,000 | 0 | 0 | 0 | 0 | 0 | 94,000 | 0 | 0 | 0 | 2,134 | 03/31/2038. | 2.B FE |
| 3140FX ED 0 | FNMA BF0131 3.500% 08/01/56 | | 03/01/2021. | Paydown | | 226,712 | 226,712 | 233,018 | 232,870 | 0 | (6,158) | 0 | (6,158) | 0 | 226,712 | 0 | 0 | 0 | 1,224 | 08/01/2056. | 1.A |
| 3140Q8 WM 3 | FANNIE MAE POOL CA1551 4.000% 04/01/48 | | 03/01/2021. | Paydown | | 712,940 | 712,940 | 724,971 | 724,409 | 0 | (11,469) | 0 | (11,469) | 0 | 712,940 | 0 | 0 | 0 | 4,507 | 04/01/2048. | 1.A |
| 33767C AD 9 | FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50 | | 03/01/2021. | Paydown | | 90,536 | 90,536 | 92,290 | 90,604 | 0 | (3) | 0 | (3) | 0 | 90,601 | 0 | (65) | (65) | 474 | 03/25/2045. | 1.D FM |
| 33850T AC 2 | FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.50 | | 03/01/2021. | Paydown | | 443,784 | 443,784 | 439,831 | 442,289 | 0 | 1,495 | 0 | 1,495 | 0 | 443,784 | 0 | 0 | 0 | 2,568 | 03/25/2048. | 1.D FM |
| 33850T AE 8 | FLAGSTAR MORTGAGE TRUST 2018-1 A5 3.50 | | 02/01/2021. | Paydown | | 478,589 | 478,589 | 480,010 | 477,602 | 0 | 987 | 0 | 987 | 0 | 478,589 | 0 | 0 | 0 | 2,061 | 03/25/2048. | 1.D FM |
| 33851F AA 5 | FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4 | | 03/01/2021. | Paydown | | 335,832 | 335,832 | 332,601 | 334,108 | 0 | 1,724 | 0 | 1,724 | 0 | 335,832 | 0 | 0 | 0 | 2,152 | 10/25/2048. | 1.D FM |
| 33851K AC 0 | FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.00 | | 03/01/2021. | Paydown | | 522,656 | 522,656 | 537,356 | 536,373 | 0 | (13,718) | 0 | (13,718) | 0 | 522,656 | 0 | 0 | 0 | 2,778 | 08/25/2050. | 1.D FM |
| 33972P AA 7 | FLNG LIQUEFACTION 2 LLC 144A 4.125% 03 | | 03/31/2021. | Redemption 100.0000 | | 33,600 | 33,600 | 33,600 | 33,600 | 0 | 0 | 0 | 0 | 0 | 33,600 | 0 | 0 | 0 | 693 | 03/31/2038. | 2.B FE |
| 34417M AA 5 | FOCUS BRANDS FUNDING LLC 2017-1A A2I 3 | | 02/24/2021. | Barclays | | 2,894,719 | 2,887,500 | 2,887,500 | 2,887,500 | 0 | 0 | 0 | 0 | 0 | 2,887,500 | 0 | 7,219 | 7,219 | 35,267 | 04/30/2047. | 2.B FE |
| 34417M AA 5 | FOCUS BRANDS FUNDING LLC 2017-1A A2I 3 | | 01/30/2021. | Paydown | | 7,500 | 7,500 | 7,500 | 7,500 | 0 | 0 | 0 | 0 | 0 | 7,500 | 0 | 0 | 0 | 72 | 04/30/2047. | 2.B FE |
| 35040U AA 9 | Foundation Finance Trust 2017-1A A 3.3 | | 03/15/2021. | Paydown | | 249,348 | 249,348 | 249,312 | 249,332 | 0 | 16 | 0 | 16 | 0 | 249,348 | 0 | 0 | 0 | 1,357 | 07/15/2033. | 1.C FE |
| 35105D AD 3 | FOURSIGHT CAPITAL AUTOMOBILE 2018-1 B | | 03/15/2021. | Paydown | | 1,432,679 | 1,432,679 | 1,432,282 | 1,432,583 | 0 | 96 | 0 | 96 | 0 | 1,432,679 | 0 | 0 | 0 | 8,302 | 04/17/2023. | 1.B FE |
| 36157R D7 7 | GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2 | | 03/01/2021. | Paydown | | 19,992 | 19,992 | 20,142 | 19,991 | 0 | (1) | 0 | (1) | 0 | 19,990 | 0 | 2 | 2 | 245 | 04/25/2029. | 1.D FM |
| 36157R D9 3 | GE CAPITAL MTG 1999-HE M 6.705% 04/25/ | | 03/01/2021. | Paydown | | 4,467 | 4,651 | 4,400 | 4,198 | 323 | 2 | 0 | 325 | 0 | 4,523 | 0 | (55) | (55) | 32 | 04/25/2029. | 6. FM |
| 36242D RF 2 | GSR MORTGAGE LOAN TRUST 2004-15F 5.500 | | 03/01/2021. | Paydown | | 315 | 315 | 324 | 315 | 0 | 0 | 0 | 0 | 0 | 315 | 0 | 0 | 0 | 3 | 11/25/2021. | 1.D FM |
| 36249E AC 8 | GLS AUTO RECEIVABLES TRUST 2018-2A B 3 | | 03/15/2021. | Paydown | | 642,623 | 642,623 | 642,504 | 642,580 | 0 | 43 | 0 | 43 | 0 | 642,623 | 0 | 0 | 0 | 3,864 | 03/15/2023. | 1.A FE |
| 36253U AD 3 | GLS AUTO RECEIVABLES TRUST 2017-1A C 3 | | 03/15/2021. | Paydown | | 1,161,560 | 1,161,560 | 1,161,385 | 1,161,493 | 0 | 67 | 0 | 67 | 0 | 1,161,560 | 0 | 0 | 0 | 6,573 | 07/15/2022. | 1.A FE |
| 36255X AB 9 | GLS AUTO RECEIVABLES TRUST 2018-3A B 3 | | 03/15/2021. | Paydown | | 896,690 | 896,690 | 896,603 | 896,647 | 0 | 43 | 0 | 43 | 0 | 896,690 | 0 | 0 | 0 | 5,448 | 08/15/2023. | 1.B FE |
| 36256B AC 4 | GS MORTGAGE-BACKED SECURITIES 2018-RPL1 | | 03/01/2021. | Paydown | | 395,457 | 395,457 | 389,928 | 391,817 | 0 | 3,640 | 0 | 3,640 | 0 | 395,457 | 0 | 0 | 0 | 2,439 | 10/25/2057. | 1.D FM |
| 36258F AA 7 | GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A | | 03/01/2021. | Paydown | | 677,447 | 677,447 | 690,678 | 684,373 | 0 | (6,926) | 0 | (6,926) | 0 | 677,447 | 0 | 0 | 0 | 3,835 | 05/01/2050. | 1.D FM |
| 36259V AB 9 | GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A | | 03/01/2021. | Paydown | | 433,933 | 433,933 | 447,155 | 446,434 | 0 | (12,500) | 0 | (12,500) | 0 | 433,933 | 0 | 0 | 0 | 2,158 | 01/25/2051. | 1.D FM |
| 36261M AB 5 | GS MORTGAGE-BACKED SECURITIES 2021-PJ1 A | | 03/01/2021. | Paydown | | 70,847 | 70,847 | 73,802 | 0 | 0 | (2,956) | 0 | (2,956) | 0 | 70,847 | 0 | 0 | 0 | 218 | 06/25/2051. | 1.A FE |
| 370334 BP 8 | GENERAL MILLS INC 4.150% 02/15/43 | | 01/27/2021. | Tax Free Exchange | | 5,434,708 | 4,100,000 | 4,451,172 | 4,440,702 | 0 | (736) | 0 | (736) | 0 | 4,439,966 | 0 | 994,742 | 994,742 | 153,135 | 02/15/2043. | 2.B FE |
| 370334 CM 4 | GENERAL MILLS INC 144A 3.000% 02/01/51 | | 02/01/2021. | Redemption 99.7449 | | 536 | 537 | 590 | 0 | 0 | 0 | 0 | 0 | 0 | 590 | 0 | (54) | (54) | 0 | 02/01/2051. | 2.B FE |
| 37959P AA 5 | GLOBAL SC FINANCE SRL 2020-1A A 2.170% | | 03/01/2021. | Paydown | | 182,188 | 182,188 | 182,179 | 182,171 | 0 | 17 | 0 | 17 | 0 | 182,188 | 0 | 0 | 0 | 658 | 10/17/2040. | 1.F FE |
| 37959P AC 1 | GLOBAL SC FINANCE SRL 2020-2A A 2.260% | | 03/17/2021. | Paydown | | 77,219 | 77,219 | 77,190 | 77,190 | 0 | 29 | 0 | 29 | 0 | 77,219 | 0 | 0 | 0 | 284 | 11/19/2040. | 1.F FE |
| 37959P AD 9 | GLOBAL SC FINANCE SRL 2020-2A B 3.320% | | 03/17/2021. | Paydown | | 25,742 | 25,742 | 25,735 | 25,735 | 0 | 7 | 0 | 7 | 0 | 25,742 | 0 | 0 | 0 | 139 | 11/19/2040. | 2.A FE |
| 38061L AA 7 | GOLD KEY RESORTS 2014-A A 3.220% 03/17 | | 03/15/2021. | Paydown | | 116,898 | 116,898 | 116,873 | 116,894 | 0 | 4 | 0 | 4 | 0 | 116,898 | 0 | 0 | 0 | 604 | 03/17/2031. | 1.F FE |
| 38081E AA 9 | GOLDEN BEAR 2016-1A A 3.750% 09/20/47 | | 03/20/2021. | Paydown | | 210,765 | 210,765 | 210,765 | 210,765 | 0 | 0 | 0 | 0 | 0 | 210,765 | 0 | 0 | 0 | 3,952 | 09/20/2047. | 1.A FE |
| 38217K AA 2 | Goodgreen Trust 2016-1A A 3.230% 10/15 | | 03/15/2021. | Paydown | | 116,462 | 116,462 | 116,404 | 116,414 | 0 | 1 | 0 | 1 | 0 | 116,415 | 0 | 47 | 47 | 0 | 10/15/2052. | 1.A FE |
| 40405T AA 1 | H & P INV PARTNERS-CARMEL INC 144A LEASE | | 02/15/2021. | Various | | 967,000 | 967,000 | 967,000 | 967,000 | 0 | 0 | 0 | 0 | 0 | 967,000 | 0 | 0 | 0 | 42,065 | 02/15/2021. | 1.E FE |
| 40439H AB 5 | HIN TIMESHARE TRUST 2020-A B 2.230% 10 | | 03/09/2021. | Paydown | | 281,703 | 281,703 | 281,631 | 281,633 | 0 | 70 | 0 | 70 | 0 | 281,703 | 0 | 0 | 0 | 1,100 | 10/09/2039. | 1.F FE |
| 40439H AC 3 | HIN TIMESHARE TRUST 2020-A C 3.420% 10 | | 03/09/2021. | Paydown | | 150,242 | 150,242 | 150,222 | 150,223 | 0 | 19 | 0 | 19 | 0 | 150,242 | 0 | 0 | 0 | 900 | 10/09/2039. | 2.B FE |
| 411707 AH 5 | CKE RESTAURANTS HOLDINGS INC 2020-1A A2 | | 03/20/2021. | Paydown | | 10,000 | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 98 | 12/20/2050. | 2.B FE |
| 42710V AA 2 | HERCULES CAPITAL FUNDING TRUST 2018-1A A | | 03/20/2021. | Paydown | | 1,854,103 | 1,854,103 | 1,854,072 | 1,854,007 | 0 | 96 | 0 | 96 | 0 | 1,854,103 | 0 | 0 | 0 | 12,125 | 11/22/2027. | 1.F FE |
| 42711A AA 7 | HERCULES CAPITAL FUNDING TRUST 2019-1A A | | 03/20/2021. | Paydown | | 285,665 | 285,665 | 285,659 | 285,653 | 0 | 12 | 0 | 12 | 0 | 285,665 | 0 | 0 | 0 | 3,256 | 02/20/2028. | 1.F FE |
| 42770L AA 1 | HERO FUNDING TRUST 2015-1A A 3.840% 09 | | 03/20/2021. | Paydown | | 59,106 | 59,106 | 59,079 | 59,084 | 0 | 2 | 0 | 2 | 0 | 59,085 | 0 | 20 | 20 | 393 | 09/20/2040. | 1.A FE |
| 42770Q AA 0 | HERO FUNDING TRUST 2014-2A A 3.990% 09 | | 03/20/2021. | Paydown | | 120,222 | 120,222 | 120,140 | 120,160 | 0 | 62 | 0 | 62 | 0 | 120,222 | 0 | 0 | 0 | 2,398 | 09/21/2040. | 1.A FE |

Statement as of March 31, 2021 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 42806D BG 3 | HERTZ VEHICLE FINANCING LLC 2017-2A A | .. | 03/25/2021. | Paydown | | 175,886 | 175,886 | 175,810 | 175,857 | 0 | 29 | 0 | 29 | 0 | 175,886 | 0 | 0 | 0 | 1,001 | 10/25/2023. | 1.F FE |
| 43284B AB 8 | HILTON GRAND VACATIONS TRUST 2018-AA B | .. | 03/25/2021. | Paydown | | 117,233 | 117,233 | 117,206 | 117,214 | 0 | 19 | 0 | 19 | 0 | 117,233 | 0 | 0 | 0 | 711 | 02/25/2032. | 1.F FE |
| 43284B AC 6 | HILTON GRAND VACATIONS TRUST 2018-AA C | .. | 03/25/2021. | Paydown | | 117,233 | 117,233 | 117,222 | 117,224 | 0 | 9 | 0 | 9 | 0 | 117,233 | 0 | 0 | 0 | 768 | 02/25/2032. | 2.B FE |
| 44040H AA 0 | HORIZON AIRCRAFT FINANCE I LTD 2019-1 A | .. | 01/15/2021. | Paydown | | 43,895 | 43,895 | 43,894 | 43,894 | 0 | 0 | 0 | 0 | 0 | 43,894 | 0 | 0 | 0 | 136 | 07/15/2039. | 1.G FE |
| 44040J AA 6 | HORIZON AIRCRAFT FINANCE I LTD 2019-2 A | .. | 02/15/2021. | Paydown | | 49,163 | 49,163 | 49,162 | 49,162 | 0 | 1 | 0 | 1 | 0 | 49,163 | 0 | 0 | 0 | 267 | 11/15/2039. | 1.G FE |
| 44919* AC 2 | I 595 EXPRESS LLC SR SECURED NOTES DUE 2 | .. | 03/31/2021. | Redemption 100.0000 | | 62,873 | 62,873 | 62,873 | 62,873 | 0 | 0 | 0 | 0 | 0 | 62,873 | 0 | 0 | 0 | 520 | 12/31/2031. | 1.F PL |
| 449670 CP 1 | IMC HOME EQUITY LN TR 1997-3 CLASS A-6 | .. | 03/01/2021. | Paydown | | 16,206 | 16,206 | 16,202 | 16,161 | 0 | 0 | 0 | 0 | 0 | 16,161 | 0 | 46 | 46 | 98 | 08/20/2028. | 1.D FM |
| 45254N FL 6 | IMPAC CMB TRUST 2003-9F A1 1.109% 07/2 | .. | 03/25/2021. | Paydown | | 9,503 | 9,503 | 8,172 | 9,213 | 0 | 14 | 0 | 14 | 0 | 9,227 | 0 | 276 | 276 | 20 | 07/25/2033. | 1.D FM |
| 45254T PL 2 | IMPAC SECURED ASSETS CMN OWNER 2004-2 A5 | .. | 03/01/2021. | Paydown | | 105,552 | 105,552 | 97,424 | 97,424 | 0 | 0 | 0 | 0 | 0 | 97,424 | 0 | 8,127 | 8,127 | 899 | 08/25/2034. | 1.D FM |
| 45254T PM 0 | IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 | .. | 03/01/2021. | Paydown | | 673 | 673 | 662 | 666 | 0 | 1 | 0 | 1 | 0 | 667 | 0 | 6 | 6 | 6 | 08/25/2034. | 1.D FM |
| 45780K AD 8 | InSite Issuer LLC 2016-1A A 2.883% 11/ | .. | 01/15/2021. | Paydown | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 0 | 10,000,000 | 0 | 0 | 0 | 437,204 | 11/15/2046. | 1.F FE |
| 45783N AA 5 | INSTAR LEASING III LLC 2021-1A A 2.300 | .. | 03/15/2021. | Paydown | | 9,280 | 9,280 | 9,275 | 0 | 0 | 5 | 0 | 5 | 0 | 9,280 | 0 | 0 | 0 | 20 | 02/15/2054. | 1.F FE |
| 46591D AC 3 | JP MORGAN MORTGAGE TRUST 2019-INV1 A3 | .. | 03/01/2021. | Paydown | | 117,309 | 117,309 | 119,717 | 118,034 | 0 | (28) | 0 | (28) | 0 | 118,007 | 0 | (697) | (697) | 699 | 10/25/2049. | 1.D FM |
| 46591X AC 9 | JP MORGAN MORTGAGE TRUST 2020-7 A3 3.0 | .. | 03/01/2021. | Paydown | | 474,023 | 474,023 | 488,392 | 487,543 | 0 | (13,520) | 0 | (13,520) | 0 | 474,023 | 0 | 0 | 0 | 2,552 | 01/25/2051. | 1.D FM |
| 46592E AC 0 | JP MORGAN MORTGAGE TRUST 2021-1 A3 2.5 | .. | 03/01/2021. | Paydown | | 62,112 | 62,112 | 64,635 | 0 | 0 | (2,523) | 0 | (2,523) | 0 | 62,112 | 0 | 0 | 0 | 213 | 06/25/2051. | 1.A FE |
| 465964 AC 8 | JP MORGAN MORTGAGE TRUST 2018-LTV1 A3 | .. | 03/01/2021. | Paydown | | 927,797 | 927,797 | 935,770 | 927,187 | 0 | (94) | 0 | (94) | 0 | 927,093 | 0 | 703 | 703 | 5,900 | 04/25/2049. | 1.D FM |
| 46616M AA 8 | HENDERSON RECEIVABLES LLC 2010-3A A 3 | .. | 03/15/2021. | Paydown | | 19,850 | 19,850 | 19,846 | 19,848 | 0 | 2 | 0 | 2 | 0 | 19,850 | 0 | 0 | 0 | 129 | 12/15/2048. | 1.A FE |
| 46618L AA 8 | HENDERSON RECEIVABLES LLC 2015-1A A 3 | .. | 03/15/2021. | Paydown | | 32,201 | 32,201 | 32,180 | 32,183 | 0 | 17 | 0 | 17 | 0 | 32,201 | 0 | 0 | 0 | 165 | 09/15/2072. | 1.A FE |
| 46639G AL 0 | JP MORGAN MTGE TRUST 2013-1 1A2 3.000% | .. | 03/01/2021. | Paydown | | 77,135 | 77,135 | 78,897 | 77,358 | 0 | (3) | 0 | (3) | 0 | 77,355 | 0 | (220) | (220) | 390 | 03/01/2043. | 1.D FM |
| 46640B AC 8 | JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5 | .. | 03/01/2021. | Paydown | | 91,086 | 91,086 | 89,492 | 90,694 | 0 | 2 | 0 | 2 | 0 | 90,696 | 0 | 391 | 391 | 512 | 05/25/2043. | 1.D FM |
| 46641A AA 3 | JP MORGAN TAXABLE HFA TRUST 2013-2 A 4 | .. | 03/01/2021. | Paydown | | 57,771 | 57,771 | 58,638 | 57,931 | 0 | 0 | 0 | 0 | 0 | 57,930 | 0 | (159) | (159) | 363 | 08/26/2036. | 1.A FE |
| 46641X AA 3 | JP MORGAN TAXABLE HFA TRUST 2014-1 A 4 | .. | 03/01/2021. | Paydown | | 33,625 | 33,625 | 35,055 | 33,939 | 0 | (314) | 0 | (314) | 0 | 33,625 | 0 | 0 | 0 | 219 | 11/27/2038. | 1.A FE |
| 46641Y AJ 2 | JP MORGAN MORTGAGE TRUST 2014-2 2A2 3 | .. | 03/01/2021. | Paydown | | 108,022 | 108,022 | 112,174 | 109,173 | 0 | (11) | 0 | (11) | 0 | 109,162 | 0 | (1,141) | (1,141) | 588 | 06/25/2029. | 1.D FM |
| 46647S AE 0 | JP MORGAN MORTGAGE TRUST 2017-3 1A3 3 | .. | 03/01/2021. | Paydown | | 161,216 | 161,216 | 164,579 | 161,710 | 0 | (6) | 0 | (6) | 0 | 161,705 | 0 | (488) | (488) | 848 | 08/25/2047. | 1.D FM |
| 46648H AN 3 | JP MORGAN MORTGAGE TRUST 2017-2 A13 3 | .. | 03/01/2021. | Paydown | | 412,981 | 412,981 | 415,981 | 413,219 | 0 | (4) | 0 | (4) | 0 | 413,214 | 0 | (234) | (234) | 2,257 | 05/25/2047. | 1.D FM |
| 46648R AC 5 | JP MORGAN MORTGAGE TRUST 2018-1 A3 3.5 | .. | 03/01/2021. | Paydown | | 202,801 | 202,801 | 203,467 | 202,551 | 0 | (6) | 0 | (6) | 0 | 202,545 | 0 | 256 | 256 | 1,090 | 06/25/2048. | 1.D FM |
| 46649Y AC 9 | JP MORGAN MORTGAGE TRUST 2018-9 A3 4.0 | .. | 03/01/2021. | Paydown | | 106,529 | 106,529 | 105,730 | 106,125 | 0 | 3 | 0 | 3 | 0 | 106,129 | 0 | 400 | 400 | 712 | 02/25/2049. | 1.D FM |
| 46650P AC 4 | JP MORGAN MORTGAGE TRUST 2019-LTV1 A3 | .. | 03/01/2021. | Paydown | | 200,839 | 200,839 | 201,560 | 200,617 | 0 | (16) | 0 | (16) | 0 | 200,601 | 0 | 238 | 238 | 1,349 | 06/25/2049. | 1.D FM |
| 46651B AC 4 | JP MORGAN MORTGAGE TRUST 2019-6 A3 3.5 | .. | 03/01/2021. | Paydown | | 244,872 | 244,872 | 248,698 | 245,864 | 0 | (72) | 0 | (72) | 0 | 245,792 | 0 | (920) | (920) | 1,345 | 12/25/2049. | 1.D FM |
| 46651N AA 2 | JOL AIR 2019-1 A 3.967% 04/15/44 | .. | 03/15/2021. | Paydown | | 44,868 | 44,868 | 44,867 | 44,867 | 0 | 1 | 0 | 1 | 0 | 44,868 | 0 | 0 | 0 | 261 | 04/15/2044. | 2.A FE |
| 47715* AA 5 | JETBLUE AIRWAYS 2013-1 CLASS A EETC 4 | .. | 03/05/2021. | Redemption 100.0000 | | 614,099 | 614,099 | 614,099 | 614,099 | 0 | 0 | 0 | 0 | 0 | 614,099 | 0 | 0 | 0 | 13,572 | 03/05/2023. | 1.E FE |
| 486606 J* 8 | KAYNE ANDERSON MLP INV CO 3.200% 04/16 | .. | 03/17/2021. | Redemption 100.0000 | | 774,041 | 774,041 | 774,041 | 774,041 | 0 | 0 | 0 | 0 | 0 | 774,041 | 0 | 0 | 0 | 6,055 | 04/16/2021. | 1.A FE |
| 49326E ED 1 | KEYCORP 5.100% 03/24/21 | .. | 03/24/2021. | Maturity | | 1,000,000 | 1,000,000 | 1,092,910 | 1,003,278 | 0 | (3,278) | 0 | (3,278) | 0 | 1,000,000 | 0 | 0 | 0 | 25,500 | 03/24/2021. | 2.A FE |
| 49456B AP 6 | KINDER MORGAN INC 4.300% 03/01/28 | .. | 02/08/2021. | Mitsubishi UFJ Securities | | 4,617,600 | 4,000,000 | 3,984,880 | 3,988,533 | 0 | 151 | 0 | 151 | 0 | 3,988,683 | 0 | 628,917 | 628,917 | 75,967 | 03/01/2028. | 2.B FE |
| 49725V AB 8 | KIOWA POWER PARTNERS LLC 144A SNR SECURE | .. | 03/30/2021. | Redemption 100.0000 | | 431,832 | 431,832 | 433,030 | 431,855 | 0 | (23) | 0 | (23) | 0 | 431,832 | 0 | 0 | 0 | 6,194 | 03/30/2021. | 2.A FE |
| 50543L AA 0 | LABRADOR AVIATION FINANCE LTD 2016-1A A1 | .. | 03/15/2021. | Paydown | | 23,667 | 23,667 | 23,208 | 23,362 | 0 | 305 | 0 | 305 | 0 | 23,667 | 0 | 0 | 0 | 110 | 01/15/2042. | 2.A FE |
| 513075 BL 4 | LAMAR MEDIA CORP 5.750% 02/01/26 | .. | 02/03/2021. | Call 102.8750 | | 2,057,500 | 2,000,000 | 2,072,350 | 2,040,561 | 0 | (1,086) | 0 | (1,086) | 0 | 2,039,476 | 0 | (39,476) | (39,476) | 115,639 | 02/01/2026. | 4.A FE |
| 521615 AA 2 | LEA POWER PARTNERS LLC 144A 6.595% 06/ | .. | 03/15/2021. | Redemption 100.0000 | | 11,508 | 11,508 | 11,508 | 11,508 | 0 | 0 | 0 | 0 | 0 | 11,508 | 0 | 0 | 0 | 190 | 06/15/2033. | 3.A FE |
| 52465# AZ 8 | FLUOR CORPORATION CTL - LEGGMASON MTG CE | .. | 03/08/2021. | Redemption 100.0000 | | 102,831 | 102,831 | 102,831 | 102,831 | 0 | 0 | 0 | 0 | 0 | 102,831 | 0 | 0 | 0 | 1,208 | 06/08/2021. | 2.C |
| 53079E BL 7 | LIBERTY MUTUAL GROUP 144A 4.300% 02/01 | .. | 02/03/2021. | Stifel Nicolaus | | 1,938,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | (62,000) | (62,000) | 956 | 02/01/2061. | 3.A FE |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 53688T AA 2 | LITIGATION FEE RESIDUAL FUND 2015-1 A | .. | 01/29/2021. | Redemption 100.0000 | | 91,358 | 91,358 | 91,358 | 91,358 | 0 | 0 | 0 | 0 | 0 | 91,358 | 0 | 0 | 0 | 948 | 04/29/2022. | 1.G PL |
| 543190 AA 0 | LONGTRAIN LEASING III LLC 2015-1A A1 2 | .. | 03/15/2021. | Paydown | | 101,196 | 101,196 | 101,191 | 101,192 | 0 | 4 | 0 | 4 | 0 | 101,196 | 0 | 0 | 0 | 492 | 01/15/2045. | 1.F FE |
| 55281T AB 6 | MCA FUND HOLDING LLC 2017-1 B 2.848% 0 | .. | 02/15/2021. | Paydown | | 108,787 | 108,787 | 108,787 | 108,787 | 0 | 0 | 0 | 0 | 0 | 108,787 | 0 | 0 | 0 | 798 | 08/15/2028. | 2.B FE |
| 55336V BM 1 | MPLX LP 5.250% 01/15/25 | .. | 01/15/2021. | Call 102.6250 | | 1,026,250 | 1,000,000 | 1,007,631 | 1,006,007 | 0 | (106) | 0 | (106) | 0 | 1,005,901 | 0 | (5,901) | (5,901) | 52,500 | 01/15/2025. | 2.B FE |
| 553891 AA 0 | MVW OWNER TRUST 2014-1 A 2.250% 09/20/ | .. | 03/20/2021. | Paydown | | 45,899 | 45,899 | 45,886 | 45,898 | 0 | 1 | 0 | 1 | 0 | 45,899 | 0 | 0 | 0 | 165 | 09/20/2031. | 1.F FE |
| 553894 AA 4 | MVW OWNER TRUST 2016-1A A 2.250% 12/20 | .. | 03/20/2021. | Paydown | | 55,673 | 55,673 | 55,667 | 55,669 | 0 | 3 | 0 | 3 | 0 | 55,673 | 0 | 0 | 0 | 204 | 12/20/2033. | 1.F FE |
| 553896 AB 7 | MVW OWNER TRUST 2017-1A B 2.750% 12/20 | .. | 03/20/2021. | Paydown | | 60,371 | 60,371 | 60,369 | 60,369 | 0 | 2 | 0 | 2 | 0 | 60,371 | 0 | 0 | 0 | 273 | 12/20/2034. | 1.F FE |
| 553896 AC 5 | MVW OWNER TRUST 2017-1A C 2.990% 12/20 | .. | 03/20/2021. | Paydown | | 120,742 | 120,742 | 120,711 | 120,724 | 0 | 18 | 0 | 18 | 0 | 120,742 | 0 | 0 | 0 | 594 | 12/20/2034. | 2.B FE |
| 55400E AB 5 | MVWOT 2020-1A B 2.730% 10/20/37 | .. | 03/20/2021. | Paydown | | 105,302 | 105,302 | 105,288 | 105,288 | 0 | 14 | 0 | 14 | 0 | 105,302 | 0 | 0 | 0 | 463 | 10/20/2037. | 1.F FE |
| 55400E AC 3 | MVWOT 2020-1A C 4.210% 10/20/37 | .. | 03/20/2021. | Paydown | | 101,447 | 101,447 | 101,438 | 101,438 | 0 | 9 | 0 | 9 | 0 | 101,447 | 0 | 0 | 0 | 688 | 10/20/2037. | 2.B FE |
| 56540# AA 3 | MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO | .. | 01/05/2021. | Redemption 100.0000 | | 265,560 | 265,560 | 265,560 | 265,560 | 0 | 0 | 0 | 0 | 0 | 265,560 | 0 | 0 | 0 | 6,055 | 07/05/2025. | 2.C PL |
| 57109F AB 2 | MARLETTE FUNDING TRUST 2018-3A B 3.860 | .. | 03/15/2021. | Paydown | | 1,336,181 | 1,336,181 | 1,335,908 | 1,336,121 | 0 | 61 | 0 | 61 | 0 | 1,336,181 | 0 | 0 | 0 | 8,222 | 09/15/2028. | 1.A FE |
| 574754 AL 1 | MASHANTUCKET WESTERN PEQUOT 144A 7.350 | .. | 02/18/2021. | Jeffries & Co. | | 408,538 | 2,635,732 | 197,680 | 197,680 | 0 | 0 | 0 | 0 | 0 | 197,680 | 0 | 210,859 | 210,859 | 0 | 07/01/2026. | 6. Z |
| 58526# BE 8 | MEIJER FINANCE INC MEIJER INC SERIES D1 | .. | 01/01/2021. | Redemption 100.0000 | | 128,733 | 128,733 | 128,733 | 128,733 | 0 | 0 | 0 | 0 | 0 | 128,733 | 0 | 0 | 0 | 5,381 | 01/01/2021. | 1.F |
| 58526# BJ 7 | MEIJER FINANCE INC MEIJER INC SERIES D2 | .. | 01/01/2021. | Redemption 100.0000 | | 112,643 | 112,643 | 112,643 | 112,643 | 0 | 0 | 0 | 0 | 0 | 112,643 | 0 | 0 | 0 | 4,708 | 01/01/2021. | 1.F |
| 58526# BN 8 | MEIJER FINANCE INC MEIJER INC SERIES D3 | .. | 01/01/2021. | Redemption 100.0000 | | 103,062 | 103,062 | 103,062 | 103,062 | 0 | 0 | 0 | 0 | 0 | 103,062 | 0 | 0 | 0 | 4,308 | 01/01/2021. | 1.F |
| 59048@ AA 6 | MESA AIRLINES 2015-1 A 4.750% 07/15/29 | .. | 01/15/2021. | Redemption 100.0000 | | 138,251 | 138,251 | 138,251 | 138,251 | 0 | 0 | 0 | 0 | 0 | 138,251 | 0 | 0 | 0 | 3,283 | 01/15/2028. | 2.B PL |
| 59549W AA 1 | MID STATE TRUST SERIES 11 A1 4.864% 07 | .. | 03/15/2021. | Paydown | | 145,213 | 145,213 | 141,399 | 144,661 | 0 | 552 | 0 | 552 | 0 | 145,213 | 0 | 0 | 0 | 1,119 | 07/15/2038. | 2.A FE |
| 59560U AA 9 | MID-STATE TRUST 2004-1 A 6.005% 08/15/ | .. | 03/01/2021. | Paydown | | 28,206 | 28,206 | 28,862 | 28,452 | 0 | (247) | 0 | (247) | 0 | 28,206 | 0 | 0 | 0 | 242 | 08/15/2037. | 1.B FE |
| 59560W AC 1 | MID-STATE TRUST 2010-1 M 5.250% 12/15/ | .. | 03/01/2021. | Paydown | | 95,027 | 95,027 | 94,961 | 94,933 | 0 | 94 | 0 | 94 | 0 | 95,027 | 0 | 0 | 0 | 764 | 12/15/2045. | 1.D FM |
| 59748T AB 5 | MIDLAND COGEN VENTURE LP 144A 5.250% 0 | .. | 03/15/2021. | Redemption 100.0000 | | 126,879 | 126,879 | 126,879 | 126,879 | 0 | 0 | 0 | 0 | 0 | 126,879 | 0 | 0 | 0 | 3,331 | 03/15/2025. | 3.C FE |
| 59980C AF 0 | MILL CITY MORTGAGE TRUST 2017-3 M2 3.2 | .. | 03/01/2021. | Paydown | | 2,501 | 2,501 | 2,440 | 2,468 | 0 | 33 | 0 | 33 | 0 | 2,501 | 0 | 0 | 0 | 14 | 02/25/2058. | 1.D FM |
| 62848B AB 7 | MVW OWNER TRUST 2018-1A B 3.600% 01/21 | .. | 03/20/2021. | Paydown | | 135,216 | 135,216 | 135,195 | 135,202 | 0 | 15 | 0 | 15 | 0 | 135,216 | 0 | 0 | 0 | 773 | 01/21/2036. | 1.F FE |
| 628530 BD 8 | MYLAN INC 4.200% 11/29/23 | .. | 03/04/2021. | Barclays | | 4,338,920 | 4,000,000 | 4,120,240 | 4,039,161 | 0 | (2,556) | 0 | (2,556) | 0 | 4,036,605 | 0 | 302,315 | 302,315 | 46,200 | 11/29/2023. | 2.C FE |
| 62946A AA 2 | NP SPE II LLC 2016-1A A1 4.164% 04/20/ | .. | 03/20/2021. | Paydown | | 97,759 | 97,759 | 97,759 | 97,759 | 0 | 0 | 0 | 0 | 0 | 97,759 | 0 | 0 | 0 | 678 | 04/20/2046. | 1.F FE |
| 629682 AA 3 | NADG NNN OPERATING LP 2019-1 A 3.368% | .. | 03/28/2021. | Paydown | | 3,750 | 3,750 | 3,750 | 3,750 | 0 | 0 | 0 | 0 | 0 | 3,750 | 0 | 0 | 0 | 21 | 12/28/2049. | 1.F FE |
| 63939N AB 9 | NAVIENT STUDENT LOAN TRUST 2016-AA A2A | .. | 03/15/2021. | Paydown | | 61,422 | 61,422 | 61,393 | 61,408 | 0 | 14 | 0 | 14 | 0 | 61,422 | 0 | 0 | 0 | 402 | 12/15/2045. | 1.A FE |
| 64352V ED 9 | NEW CENTURY HOME EQUITY LOAN 2003-5 AI6 | .. | 03/01/2021. | Paydown | | 165,349 | 165,349 | 155,240 | 164,027 | 0 | (1,045) | 0 | (1,045) | 0 | 162,981 | 0 | 2,368 | 2,368 | 1,258 | 11/25/2033. | 1.D FM |
| 65339K AA 8 | NEXTERA ENERGY CAPITAL 4.500% 06/01/21 | .. | 03/01/2021. | Various | | 3,000,000 | 3,000,000 | 3,036,170 | 3,001,036 | 0 | (1,036) | 0 | (1,036) | 0 | 3,000,000 | 0 | 0 | 0 | 33,750 | 06/01/2021. | 2.A FE |
| 654740 BL 2 | NISSAN MOTOR ACCEPTANCE 144A 3.875% 09 | .. | 03/25/2021. | Barclays | | 7,466,970 | 7,000,000 | 7,001,070 | 7,000,616 | 0 | (52) | 0 | (52) | 0 | 7,000,564 | 0 | 466,406 | 466,406 | 141,653 | 09/21/2023. | 2.C FE |
| 654894 AF 1 | NOBLE AFFILIATES INC SENIOR NOTES 8.00 | .. | 01/06/2021. | Tax Free Exchange | | 4,649,463 | 4,600,000 | 4,710,768 | 4,649,548 | 0 | (85) | 0 | (85) | 0 | 4,649,463 | 0 | 0 | 0 | 97,111 | 04/01/2027. | 2.C FE |
| 67400A AC 6 | OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1 | .. | 03/01/2021. | Paydown | | 354,291 | 354,291 | 355,897 | 354,048 | 0 | (5) | 0 | (5) | 0 | 354,043 | 0 | 249 | 249 | 1,862 | 10/25/2045. | 1.D FM |
| 684181 AA 8 | ORANGE COGEN FUNDING CORP 144A 8.175% | .. | 03/15/2021. | Redemption 100.0000 | | 176,925 | 176,925 | 176,925 | 176,925 | 0 | 0 | 0 | 0 | 0 | 176,925 | 0 | 0 | 0 | 3,616 | 03/15/2022. | 2.A FE |
| 68504T AA 2 | ORANGE LAKE TIMESHARE TRUST 2015-AA A | .. | 03/08/2021. | Paydown | | 64,857 | 64,857 | 64,847 | 64,853 | 0 | 0 | 0 | 0 | 0 | 64,853 | 0 | 4 | 4 | 304 | 09/08/2027. | 1.F FE |
| 68504U AB 7 | ORANGE LAKE TIMESHARE TRUST 2019-A B 3 | .. | 03/09/2021. | Paydown | | 76,653 | 76,653 | 76,642 | 76,644 | 0 | 9 | 0 | 9 | 0 | 76,653 | 0 | 0 | 0 | 379 | 04/09/2038. | 1.F FE |
| 68504W AB 3 | ORANGE LAKE TIMESHARE TRUST 2018-A B 3 | .. | 03/08/2021. | Paydown | | 172,111 | 172,111 | 172,108 | 172,107 | 0 | 4 | 0 | 4 | 0 | 172,111 | 0 | 0 | 0 | 940 | 07/08/2030. | 1.F FE |
| 68504W AC 1 | ORANGE LAKE TIMESHARE TRUST 2018-A C 3 | .. | 03/08/2021. | Paydown | | 147,522 | 147,522 | 147,501 | 147,507 | 0 | 15 | 0 | 15 | 0 | 147,522 | 0 | 0 | 0 | 900 | 07/08/2030. | 2.C FE |
| 687846 AE 5 | OSCAR US FUNDING TRUST 2017-1A A4 3.30 | .. | 03/10/2021. | Paydown | | 468,360 | 468,360 | 468,255 | 468,325 | 0 | 35 | 0 | 35 | 0 | 468,360 | 0 | 0 | 0 | 2,564 | 05/10/2024. | 1.A FE |
| 68784A AE 6 | OSCAR US FUNDING TRUST 2017-2A A4 2.76 | .. | 03/10/2021. | Paydown | | 437,783 | 437,783 | 437,669 | 437,743 | 0 | 39 | 0 | 39 | 0 | 437,783 | 0 | 0 | 0 | 2,032 | 12/10/2024. | 1.A FE |
| 68784U AE 2 | OSCAR US FUNDING TRUST 2016-2A A4 2.99 | .. | 03/15/2021. | Paydown | | 283,530 | 283,530 | 283,454 | 283,513 | 0 | 17 | 0 | 17 | 0 | 283,530 | 0 | 0 | 0 | 1,419 | 12/15/2023. | 1.A FE |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 693652 AB 5 | PSMC 2020-2 A2 3.000% 05/25/50 | | 03/01/2021. | Paydown | | 1,060,243 | 1,060,243 | 1,089,068 | 1,080,204 | 0 | (19,962) | 0 | (19,962) | 0 | 1,060,243 | 0 | 0 | 0 | 5,658 | 05/25/2050. | 1.D FM |
| 69371V AA 5 | PSMC TRUST 2018-1A A1 3.500% 02/25/48 | | 03/01/2021. | Paydown | | 945,577 | 945,577 | 933,610 | 941,582 | 0 | 3,996 | 0 | 3,996 | 0 | 945,577 | 0 | 0 | 0 | 5,354 | 02/25/2048. | 1.D FM |
| 69374J AA 9 | PSMC TRUST 2018-3 A1 4.000% 08/25/48 | | 03/01/2021. | Paydown | | 216,540 | 216,540 | 216,033 | 215,968 | 0 | 573 | 0 | 573 | 0 | 216,540 | 0 | 0 | 0 | 1,429 | 08/25/2048. | 1.D FM |
| 69374K AA 6 | PSMC TRUST 2018-4 A1 4.000% 11/25/48 | | 03/01/2021. | Paydown | | 224,604 | 224,604 | 221,972 | 223,743 | 0 | 861 | 0 | 861 | 0 | 224,604 | 0 | 0 | 0 | 1,352 | 11/25/2048. | 1.D FM |
| 69374X AA 8 | PSMC 2019-2 A1 3.500% 10/25/49 | | 03/01/2021. | Paydown | | 355,303 | 355,303 | 362,409 | 355,303 | 0 | 0 | 0 | 0 | 0 | 355,303 | 0 | 0 | 0 | 1,869 | 10/25/2049. | 1.D FM |
| 72703P AA 1 | PLANET FITNESS MASTER ISSUER 2018-1A A2I | | 03/05/2021. | Paydown | | 15,000 | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 160 | 09/05/2048. | 2.C FE |
| 72703P AC 7 | PLANET FITNESS MASTER ISSUER 2019-1A A2 | | 03/05/2021. | Paydown | | 8,750 | 8,750 | 8,750 | 8,750 | 0 | 0 | 0 | 0 | 0 | 8,750 | 0 | 0 | 0 | 84 | 12/05/2049. | 2.C FE |
| 73316P HP 8 | POPULAR ABS MORTGAGE PASS-THRO 2005-D A | | 03/01/2021. | Paydown | | 4,388 | 4,388 | 4,136 | 4,275 | 0 | 1 | 0 | 1 | 0 | 4,276 | 0 | 112 | 112 | 27 | 01/25/2036. | 1.D FM |
| 74958D AH 1 | RESIDENTIAL FUNDING MTG SEC I 2006-S10 2 | | 03/01/2021. | Paydown | | 13,651 | 13,777 | 13,097 | 13,693 | 0 | 5 | 0 | 5 | 0 | 13,698 | 0 | (47) | (47) | 165 | 10/25/2021. | 4.B FM |
| 750731 AA 9 | LAS VEGAS RAIDERS LEASE-COLLATERALIZED P | | 03/10/2021. | Redemption 100.0000 | | 13,483 | 13,483 | 13,483 | 13,483 | 0 | 0 | 0 | 0 | 0 | 13,483 | 0 | 0 | 0 | 84 | 02/10/2049. | 2.A |
| 759950 CU 0 | RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 | | 03/01/2021. | Paydown | | 73,807 | 73,807 | 65,036 | 66,132 | 0 | 56 | 0 | 56 | 0 | 66,188 | 0 | 7,619 | 7,619 | 526 | 07/25/2034. | 1.D FM |
| 76126C HZ 8 | RACERS (BELL SOUTH) 144A 2001-6-S-BLS | | 01/15/2021. | Redemption 100.0000 | | 212,145 | 212,145 | 246,349 | 213,355 | 0 | (154) | 0 | (154) | 0 | 213,201 | 0 | (1,056) | (1,056) | 7,226 | 07/15/2021. | 5.B GI |
| 78448Q AB 4 | SMB PVT EDUCATION LOAN TRUST 2015-B A2A | | 03/15/2021. | Paydown | | 82,783 | 82,783 | 82,401 | 82,689 | 0 | 94 | 0 | 94 | 0 | 82,783 | 0 | 0 | 0 | 409 | 07/15/2027. | 1.A FE |
| 785592 AS 5 | SABINE PASS LIQUEFACTION 5.000% 03/15/ | | 02/19/2021. | J P Morgan & Co. | | 3,520,380 | 3,000,000 | 3,089,310 | 3,065,918 | 0 | (1,482) | 0 | (1,482) | 0 | 3,064,437 | 0 | 455,943 | 455,943 | 65,833 | 03/15/2027. | 2.C FE |
| 81745A AB 3 | SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000 | | 03/01/2021. | Paydown | | 367,285 | 367,285 | 373,670 | 373,378 | 0 | (6,093) | 0 | (6,093) | 0 | 367,285 | 0 | 0 | 0 | 1,728 | 05/25/2043. | 1.D FM |
| 81745C AB 9 | SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000 | | 03/01/2021. | Paydown | | 92,711 | 92,711 | 93,321 | 92,649 | 0 | (1) | 0 | (1) | 0 | 92,648 | 0 | 63 | 63 | 462 | 06/25/2043. | 1.D FM |
| 81745X AA 5 | SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500 | | 03/01/2021. | Paydown | | 222,393 | 222,393 | 227,432 | 223,376 | 0 | (406) | 0 | (406) | 0 | 222,970 | 0 | (577) | (577) | 1,256 | 07/25/2047. | 1.D FM |
| 81746H AB 7 | SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.5 | | 03/01/2021. | Paydown | | 280,055 | 280,055 | 284,110 | 281,171 | 0 | (4) | 0 | (4) | 0 | 281,167 | 0 | (1,112) | (1,112) | 1,392 | 10/25/2047. | 1.D FM |
| 81746Q AA 9 | SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500 | | 03/01/2021. | Paydown | | 558,846 | 558,846 | 562,775 | 558,874 | 0 | (18) | 0 | (18) | 0 | 558,857 | 0 | (11) | (11) | 3,075 | 02/25/2048. | 1.D FM |
| 81746R AU 3 | SEQUOIA MORTGAGE TRUST 2016-2 A19 3.50 | | 03/01/2021. | Paydown | | 223,741 | 223,741 | 228,321 | 224,456 | 0 | (8) | 0 | (8) | 0 | 224,448 | 0 | (707) | (707) | 1,306 | 08/25/2046. | 1.D FM |
| 81746Y AA 2 | SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000 | | 03/01/2021. | Paydown | | 367,565 | 367,565 | 374,572 | 369,457 | 0 | (116) | 0 | (116) | 0 | 369,341 | 0 | (1,776) | (1,776) | 2,605 | 05/25/2049. | 1.D FM |
| 81747C AA 9 | SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.5 | | 03/01/2021. | Paydown | | 371,611 | 371,611 | 382,385 | 374,739 | 0 | (188) | 0 | (188) | 0 | 374,551 | 0 | (2,939) | (2,939) | 2,882 | 08/25/2049. | 1.D FM |
| 81747D AA 7 | SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.0 | | 03/01/2021. | Paydown | | 431,591 | 431,591 | 438,603 | 432,966 | 0 | (1,107) | 0 | (1,107) | 0 | 431,860 | 0 | (269) | (269) | 2,649 | 02/25/2048. | 1.D FM |
| 81747M AA 7 | SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.5 | | 03/01/2021. | Paydown | | 139,496 | 139,496 | 142,144 | 139,841 | 0 | (344) | 0 | (344) | 0 | 139,496 | 0 | 0 | 0 | 1,154 | 03/25/2049. | 1.D FM |
| 81748B AB 8 | SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500 | | 03/01/2021. | Paydown | | 497,891 | 497,891 | 506,682 | 500,621 | 0 | (2,729) | 0 | (2,729) | 0 | 497,891 | 0 | 0 | 0 | 2,896 | 09/25/2049. | 1.D FM |
| 81748J AA 3 | SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500 | | 03/01/2021. | Paydown | | 128,950 | 128,950 | 131,650 | 129,807 | 0 | (857) | 0 | (857) | 0 | 128,950 | 0 | 0 | 0 | 765 | 11/25/2049. | 1.D FM |
| 81748K AA 0 | SEQUOIA MORTGAGE TRUST 2020-2 A1 3.500 | | 02/04/2021. | Morgan Stanley Dean Witter | | 314,056 | 305,650 | 313,196 | 309,626 | 0 | (178) | 0 | (178) | 0 | 309,448 | 0 | 4,608 | 4,608 | 1,991 | 03/25/2050. | 1.D FM |
| 81748K AA 0 | SEQUOIA MORTGAGE TRUST 2020-2 A1 3.500 | | 02/01/2021. | Paydown | | 58,158 | 58,158 | 59,594 | 58,914 | 0 | (18) | 0 | (18) | 0 | 58,896 | 0 | (738) | (738) | 239 | 03/25/2050. | 1.D FM |
| 817743 AA 5 | SERVPRO MASTER ISSUER, LLC 2019-1A A2 | | 01/25/2021. | Paydown | | 12,500 | 12,500 | 12,500 | 12,500 | 0 | 0 | 0 | 0 | 0 | 12,500 | 0 | 0 | 0 | 121 | 10/25/2049. | 2.C FE |
| 81783R AA 1 | SETTLEMENT FEE FINANCE LLC 2013-1A A 3 | | 01/25/2021. | Paydown | | 62,034 | 62,034 | 62,034 | 62,034 | 0 | 0 | 0 | 0 | 0 | 62,034 | 0 | 0 | 0 | 617 | 01/25/2044. | 1.F FE |
| 826525 AB 3 | SIERRA RECEIVABLES FUNDING CO 2020-2A B | | 03/20/2021. | Paydown | | 281,456 | 281,456 | 281,382 | 281,386 | 0 | 70 | 0 | 70 | 0 | 281,456 | 0 | 0 | 0 | 1,062 | 07/20/2037. | 1.F FE |
| 826525 AC 1 | SIERRA RECEIVABLES FUNDING CO 2020-2A C | | 03/20/2021. | Paydown | | 187,637 | 187,637 | 187,614 | 187,615 | 0 | 22 | 0 | 22 | 0 | 187,637 | 0 | 0 | 0 | 1,071 | 07/20/2037. | 2.B FE |
| 82652M AC 4 | SIERRA RECEIVABLES FUNDING CO 2019-2A C | | 03/20/2021. | Paydown | | 80,766 | 80,766 | 80,760 | 80,761 | 0 | 6 | 0 | 6 | 0 | 80,766 | 0 | 0 | 0 | 404 | 05/20/2036. | 2.B FE |
| 82652N AB 4 | SIERRA RECEIVABLES FUNDING CO 2019-3A B | | 03/20/2021. | Paydown | | 121,294 | 121,294 | 121,271 | 121,275 | 0 | 19 | 0 | 19 | 0 | 121,294 | 0 | 0 | 0 | 537 | 07/15/2038. | 1.F FE |
| 82653D AB 5 | SIERRA RECEIVABLES FUNDING CO 2018-2A B | | 03/20/2021. | Paydown | | 63,248 | 63,248 | 63,240 | 63,242 | 0 | 6 | 0 | 6 | 0 | 63,248 | 0 | 0 | 0 | 387 | 06/20/2035. | 1.F FE |
| 82653D AC 3 | SIERRA RECEIVABLES FUNDING CO 2018-2A C | | 03/20/2021. | Paydown | | 63,248 | 63,248 | 63,230 | 63,236 | 0 | 12 | 0 | 12 | 0 | 63,248 | 0 | 0 | 0 | 418 | 06/20/2035. | 2.B FE |
| 82653G AB 8 | SIERRA RECEIVABLES FUNDING CO 2018-3A B | | 03/20/2021. | Paydown | | 54,291 | 54,291 | 54,282 | 54,284 | 0 | 7 | 0 | 7 | 0 | 54,291 | 0 | 0 | 0 | 347 | 09/20/2035. | 1.F FE |
| 82653G AC 6 | SIERRA RECEIVABLES FUNDING CO 2018-3A C | | 03/20/2021. | Paydown | | 70,507 | 70,507 | 70,506 | 70,505 | 0 | 2 | 0 | 2 | 0 | 70,507 | 0 | 0 | 0 | 486 | 09/20/2035. | 2.B FE |
| 83405A AB 0 | SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B | | 03/25/2021. | Paydown | | 94,746 | 94,746 | 94,728 | 94,735 | 0 | 11 | 0 | 11 | 0 | 94,746 | 0 | 0 | 0 | 1,120 | 01/26/2026. | 1.A FE |
| 83405A AB 0 | SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B | | 02/25/2021. | Paydown | | 208,942 | 208,942 | 208,902 | 208,918 | 0 | 24 | 0 | 24 | 0 | 208,942 | 0 | 0 | 0 | 1,233 | 01/26/2026. | 1.B FE |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 83546D AF 5 | SONIC CAPITAL LLC 2018-1A A2 4.026% 02 | .. | 03/20/2021. | Paydown | | 6,250 | 6,250 | 6,250 | 6,250 | 0 | 0 | 0 | 0 | 0 | 6,250 | 0 | 0 | 0 | 42 | 02/20/2048. | 2.B FE |
| 83546D AG 3 | SONIC CAPITAL LLC 2020-1A A2I 3.845% 0 | .. | 03/20/2021. | Paydown | | 5,000 | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 32 | 01/20/2050. | 2.B FE |
| 84055* AA 6 | SOUTH TEXAS ELECTRIC COOP SERIES A 5.4 | .. | 01/01/2021. | Redemption 100.0000 | | 235,294 | 235,294 | 235,294 | 235,294 | 0 | 0 | 0 | 0 | 0 | 235,294 | 0 | 0 | 0 | 6,365 | 01/01/2028. | 1.F |
| 846502 AA 0 | SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A | .. | 02/01/2021. | Paydown | | 160,045 | 160,045 | 160,045 | 160,045 | 0 | 0 | 0 | 0 | 0 | 160,045 | 0 | 0 | 0 | 1,600 | 08/01/2031. | 1.G PL |
| 84858W AA 4 | SPIRIT AIRLINES 2017-1AA 3.375% 02/15/ | .. | 02/15/2021. | Redemption 100.0000 | | 142,115 | 142,115 | 142,328 | 142,285 | 0 | (1) | 0 | (1) | 0 | 142,284 | 0 | (169) | (169) | 2,398 | 02/15/2030. | 1.E FE |
| 857477 AQ 6 | STATE STREET CORP Jr Subordinated Series | .. | 03/15/2021. | Call 100.0000 | | 1,667,000 | 1,667,000 | 1,687,838 | 1,666,999 | 0 | (1) | 0 | (1) | 0 | 1,666,997 | 0 | 3 | 3 | 15,893 | 12/29/2049. | 2.A FE |
| 859245 AA 0 | STERLING BANK TRUST FSB 2004-1 2.253% | .. | 03/26/2021. | Paydown | | 0 | 0 | 12,397 | 6,981 | 0 | (6,981) | 0 | (6,981) | 0 | 0 | 0 | 0 | 0 | 725 | 04/26/2026. | 1.C |
| 86212V AF 1 | STORE MASTER FUNDING LLC 2018-1A A3 4 | .. | 03/20/2021. | Paydown | | 5,000 | 5,000 | 4,998 | 4,998 | 0 | 2 | 0 | 2 | 0 | 5,000 | 0 | 0 | 0 | 37 | 10/20/2048. | 1.E FE |
| 86212X AB 6 | STORE MASTER FUNDING LLC 2019-1 A2 3.6 | .. | 03/20/2021. | Paydown | | 15,437 | 15,437 | 15,437 | 15,437 | 0 | 0 | 0 | 0 | 0 | 15,437 | 0 | 0 | 0 | 94 | 10/20/2049. | 1.A FE |
| 86358R WU 7 | STRUCTURED ASSET SEC CORP 2002-3 B1 6 | .. | 03/01/2021. | Paydown | | 87,346 | 87,346 | 87,305 | 87,138 | 0 | (1) | 0 | (1) | 0 | 87,137 | 0 | 209 | 209 | 1,027 | 03/25/2032. | 1.D FM |
| 86359A K3 6 | STRUCTURED ASSET SECURITIES 2003-25XS A5 | .. | 03/01/2021. | Paydown | | 20,584 | 20,584 | 13,993 | 13,993 | 0 | 0 | 0 | 0 | 0 | 13,993 | 0 | 6,591 | 6,591 | 282 | 08/25/2033. | 1.D FM |
| 872295 AE 0 | TCF AUTO REC OWNER TRUST 2016-1A B 2.3 | .. | 01/15/2021. | Paydown | | 135,894 | 135,894 | 135,891 | 135,894 | 0 | 0 | 0 | 0 | 0 | 135,894 | 0 | 0 | 0 | 263 | 06/15/2022. | 1.A FE |
| 872480 AF 5 | TIF FUNDING II LLC 2021-1A B 2.540% 02 | .. | 03/20/2021. | Paydown | | 23,896 | 23,896 | 23,890 | 0 | 0 | 6 | 0 | 6 | 0 | 23,896 | 0 | 0 | 0 | 57 | 02/20/2046. | 2.B FE |
| 87342R AD 6 | TACO BELL FUNDING, LLC 2018-1 A2I 4.31 | .. | 02/25/2021. | Paydown | | 7,500 | 7,500 | 7,500 | 7,500 | 0 | 0 | 0 | 0 | 0 | 7,500 | 0 | 0 | 0 | 81 | 11/25/2048. | 2.B FE |
| 87407R AC 0 | TAL ADVANTAGE VII LLC 2020-1A B 3.290% | .. | 03/20/2021. | Paydown | | 72,188 | 72,188 | 72,171 | 72,172 | 0 | 16 | 0 | 16 | 0 | 72,188 | 0 | 0 | 0 | 396 | 09/20/2045. | 2.B FE |
| 88031J AB 2 | TENASKA GEORGIA PARTNERS SENIOR SECURED | .. | 02/01/2021. | Redemption 100.0000 | | 131,255 | 131,255 | 139,239 | 134,555 | 0 | (29) | 0 | (29) | 0 | 134,526 | 0 | (3,272) | (3,272) | 6,235 | 02/01/2030. | 2.B FE |
| 88315L AC 2 | TEXTAINER MARINE CONTAINERS 2019-1A A | .. | 03/20/2021. | Paydown | | 40,000 | 40,000 | 39,987 | 39,989 | 0 | 11 | 0 | 11 | 0 | 40,000 | 0 | 0 | 0 | 264 | 04/20/2044. | 1.F FE |
| 88315L AE 8 | TEXTAINER MARINE CONTAINERS 2020-1A A | .. | 03/01/2021. | Paydown | | 51,752 | 51,752 | 51,743 | 51,739 | 0 | 12 | 0 | 12 | 0 | 51,752 | 0 | 0 | 0 | 235 | 08/21/2045. | 1.F FE |
| 88642M AD 2 | TIDEWATER AUTO RECEIVABLES TR 2018-AA C | .. | 03/15/2021. | Paydown | | 1,321,264 | 1,321,264 | 1,320,963 | 1,321,170 | 0 | 94 | 0 | 94 | 0 | 1,321,264 | 0 | 0 | 0 | 8,102 | 11/15/2024. | 1.D FE |
| 89566E AB 4 | TRISTATE GEN AND TRANS ASSN 144A PASS TH | .. | 01/31/2021. | Redemption 100.0000 | | 506,150 | 506,150 | 520,049 | 511,513 | 0 | 71 | 0 | 71 | 0 | 511,584 | 0 | (5,434) | (5,434) | 18,080 | 07/31/2033. | 1.G FE |
| 89656C AA 1 | TRINITY RAIL LEASING LP 2010-1A A 5.19 | .. | 03/16/2021. | Paydown | | 41,055 | 41,055 | 41,055 | 41,055 | 0 | 0 | 0 | 0 | 0 | 41,055 | 0 | 0 | 0 | 350 | 10/16/2040. | 1.F FE |
| 89656F AA 4 | TRINITY RAIL LEASING LP 2012-1A A1 2.2 | .. | 03/15/2021. | Paydown | | 39,609 | 39,609 | 39,609 | 39,609 | 0 | 0 | 0 | 0 | 0 | 39,609 | 0 | 0 | 0 | 147 | 01/15/2043. | 1.F FE |
| 89657B AA 2 | TRINITY RAIL LEASING L.P. 2019-1A A 3 | .. | 03/17/2021. | Paydown | | 20,522 | 20,522 | 20,512 | 20,513 | 0 | 9 | 0 | 9 | 0 | 20,522 | 0 | 0 | 0 | 132 | 04/17/2049. | 1.F FE |
| 902635 AA 9 | UNITED CAPITAL MARKETS 2003-A 2.300% 1 | .. | 03/25/2021. | Paydown | | 0 | 0 | 2,161 | 2,056 | 0 | (24) | 0 | (24) | 0 | 2,032 | 0 | (2,032) | (2,032) | 471 | 11/08/2027. | 1.A FE |
| 90352W AD 6 | USQ RAIL I LLC 2021-1A A 2.250% 02/28/ | .. | 03/29/2021. | Paydown | | 6,475 | 6,475 | 6,475 | 0 | 0 | 0 | 0 | 0 | 0 | 6,475 | 0 | 0 | 0 | 13 | 02/28/2051. | 1.F FE |
| 90931L AA 6 | UNITED AIR 2016-1 AA PTT 3.100% 07/07/ | .. | 01/07/2021. | Redemption 100.0000 | | 26,383 | 26,383 | 26,356 | 26,360 | 0 | 0 | 0 | 0 | 0 | 26,360 | 0 | 23 | 23 | 409 | 07/07/2028. | 1.E FE |
| 90932Q AA 4 | UNITED AIR 2014-2 A PTT 3.750% 09/03/2 | .. | 03/03/2021. | Redemption 100.0000 | | 82,954 | 82,954 | 83,093 | 83,028 | 0 | 0 | 0 | 0 | 0 | 83,028 | 0 | (74) | (74) | 1,555 | 09/03/2026. | 1.G FE |
| 918290 AA 5 | VSE VOI Mortgage LLC 2016-A A 2.540% | .. | 03/01/2021. | Paydown | | 60,501 | 60,501 | 60,495 | 60,438 | 0 | 63 | 0 | 63 | 0 | 60,501 | 0 | 0 | 0 | 248 | 07/20/2033. | 1.F FE |
| 92257A AB 0 | VELOCITY COMMERCIAL CAPITAL LO 2018-1 A | .. | 03/01/2021. | Paydown | | 336,844 | 336,844 | 336,730 | 336,276 | 0 | 568 | 0 | 568 | 0 | 336,844 | 0 | 0 | 0 | 2,128 | 04/25/2048. | 1.A FE |
| 92257L AB 6 | VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF | .. | 03/01/2021. | Paydown | | 195,577 | 195,577 | 195,525 | 195,205 | 0 | 372 | 0 | 372 | 0 | 195,577 | 0 | 0 | 0 | 925 | 05/25/2047. | 1.A FE |
| 92257N AA 4 | VELOCITY COMMERCIAL CAPITAL LO 2019-2 A | .. | 03/01/2021. | Paydown | | 105,148 | 105,148 | 105,138 | 105,061 | 0 | 86 | 0 | 86 | 0 | 105,148 | 0 | 0 | 0 | 387 | 07/25/2049. | 1.A FE |
| 92536B AB 1 | VERUS SECURITIZATION TRUST 2017-1A A2 | .. | 01/01/2021. | Paydown | | 377,179 | 377,179 | 377,172 | 376,466 | 0 | 713 | 0 | 713 | 0 | 377,179 | 0 | 0 | 0 | 993 | 01/25/2047. | 1.D FM |
| 92553P AM 4 | VIACOM INC 3.125% 06/15/22 | .. | 03/29/2021. | Call 103.3630 | | 1,033,630 | 1,000,000 | 985,530 | 997,594 | 0 | 389 | 0 | 389 | 0 | 997,983 | 0 | 2,017 | 2,017 | 42,658 | 06/15/2022. | 2.B FE |
| 92553P AT 9 | VIACOM INC 4.250% 09/01/23 | .. | 03/29/2021. | Call 108.9670 | | 1,007,945 | 925,000 | 915,454 | 922,055 | 0 | 250 | 0 | 250 | 0 | 922,306 | 0 | 2,694 | 2,694 | 105,659 | 09/01/2023. | 2.B FE |
| 92838@ AA 1 | VISTA RIDGE LLC SENIOR SECURED NOTES 2 | .. | 03/31/2021. | Redemption 100.0000 | | 12,482 | 12,482 | 12,482 | 12,482 | 0 | 0 | 0 | 0 | 0 | 12,482 | 0 | 0 | 0 | 80 | 10/14/2049. | 1.F PL |
| 92922F JJ 8 | WASHINGTON MUTUAL 2003-AR11 B1 2.777% | .. | 03/01/2021. | Paydown | | 15,067 | 15,067 | 7,704 | 9,570 | 0 | 1 | 0 | 1 | 0 | 9,570 | 0 | 5,497 | 5,497 | 44 | 10/25/2033. | 1.D FM |
| 92922F KX 5 | WASHINGTON MUTUAL 2003-AR12 B1 2.468% | .. | 03/01/2021. | Paydown | | 82,899 | 82,899 | 56,067 | 64,118 | 0 | 377 | 0 | 377 | 0 | 64,495 | 0 | 18,404 | 18,404 | 359 | 02/25/2034. | 1.D FM |
| 92940V AA 9 | WRG Debt Funding II LLC 2017-1 A 4.458 | .. | 03/15/2021. | Paydown | | 899,436 | 899,436 | 899,426 | 899,403 | 0 | (6) | 0 | (6) | 0 | 899,397 | 0 | 39 | 39 | 7,201 | 03/15/2026. | 1.F PL |
| 94354K AA 8 | WAVE USA 2019-1 A 3.597% 09/15/44 | .. | 03/15/2021. | Paydown | | 59,278 | 59,278 | 59,276 | 59,276 | 0 | 3 | 0 | 3 | 0 | 59,278 | 0 | 0 | 0 | 358 | 09/15/2044. | 2.A FE |
| 949456 AA 5 | WELK RESORTS LLC 2013-A A 3.100% 03/15 | .. | 03/15/2021. | Paydown | | 41,432 | 41,432 | 41,426 | 41,430 | 0 | 2 | 0 | 2 | 0 | 41,432 | 0 | 0 | 0 | 203 | 03/15/2029. | 1.F FE |

## 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 949458 AA 1 | WELK RESORTS LLC 2015-AA A 2.790% 06/1 | | 03/15/2021 | Paydown | | 41,687 | 41,687 | 41,683 | 41,685 | 0 | 2 | 0 | 2 | 0 | 41,687 | 0 | 0 | 0 | 191 | 06/16/2031 | 1.F FE |
| 94945P AA 3 | WELK RESORTS LLC 2017-AA A 2.820% 06/1 | | 03/15/2021 | Paydown | | 70,841 | 70,841 | 70,834 | 70,836 | 0 | 5 | 0 | 5 | 0 | 70,841 | 0 | 0 | 0 | 311 | 06/15/2033 | 1.F FE |
| 94945P AB 1 | WELK RESORTS LLC 2017-AA B 3.410% 06/1 | | 03/15/2021 | Paydown | | 70,851 | 70,851 | 70,839 | 70,843 | 0 | 8 | 0 | 8 | 0 | 70,851 | 0 | 0 | 0 | 376 | 06/15/2033 | 2.C FE |
| 94978# AH 0 | CVS HEALTH CORP CTL - PASS THROUGH CERT | | 03/10/2021 | Redemption 100.0000 | | 83,207 | 83,207 | 83,207 | 83,203 | 0 | 4 | 0 | 4 | 0 | 83,207 | 0 | 0 | 0 | 987 | 01/10/2024 | 1.C |
| 94978# AJ 6 | HY-VEE INC CTL 7.420% 10/05/21 | | 03/05/2021 | Redemption 100.0000 | | 10,683 | 10,683 | 10,683 | 10,683 | 0 | 0 | 0 | 0 | 0 | 10,683 | 0 | 0 | 0 | 132 | 10/05/2021 | 2.A |
| 94978# JE 8 | ZC AVIATION 2014 CLASS A-1 3.620% 09/1 | | 01/15/2021 | Redemption 100.0000 | | 21,862 | 21,862 | 21,862 | 21,862 | 0 | 0 | 0 | 0 | 0 | 21,862 | 0 | 0 | 0 | 66 | 09/15/2024 | 2.C PL |
| 94978# JE 8 | ZC AVIATION 2014 CLASS A-1 3.620% 09/1 | | 03/15/2021 | Redemption 100.0000 | | 43,922 | 43,922 | 43,922 | 43,922 | 0 | 0 | 0 | 0 | 0 | 43,922 | 0 | 0 | 0 | 331 | 09/15/2024 | 3.A PL |
| 94978# JG 3 | ZC AVIATION 2014 CLASS A-1 3.620% 10/1 | | 01/11/2021 | Redemption 100.0000 | | 21,950 | 21,950 | 21,950 | 21,950 | 0 | 0 | 0 | 0 | 0 | 21,950 | 0 | 0 | 0 | 66 | 10/11/2024 | 2.C PL |
| 94978# JG 3 | ZC AVIATION 2014 CLASS A-1 3.620% 10/1 | | 03/11/2021 | Redemption 100.0000 | | 44,099 | 44,099 | 44,099 | 44,099 | 0 | 0 | 0 | 0 | 0 | 44,099 | 0 | 0 | 0 | 333 | 10/11/2024 | 3.A PL |
| 949831 AA 9 | WELLS FARGO MRTG BACKED SEC 2019-3 A1 | | 03/01/2021 | Paydown | | 261,557 | 261,557 | 265,235 | 262,776 | 0 | (1,219) | 0 | (1,219) | 0 | 261,557 | 0 | 0 | 0 | 1,384 | 07/25/2049 | 1.D FM |
| 94989U AS 0 | WELLS FARGO MORTGAGE BACKED 2018-1 A17 | | 03/01/2021 | Paydown | | 613,843 | 613,843 | 585,741 | 603,325 | 0 | 10,518 | 0 | 10,518 | 0 | 613,843 | 0 | 0 | 0 | 3,464 | 07/25/2047 | 1.D FM |
| 95002J AA 4 | WELLS FARGO MRTG BACKED SEC 2019-2 A1 | | 03/01/2021 | Paydown | | 228,855 | 228,855 | 232,932 | 229,455 | 0 | (599) | 0 | (599) | 0 | 228,855 | 0 | 0 | 0 | 1,515 | 04/25/2049 | 1.D FM |
| 95002T AA 2 | WELLS FARGO MORTGAGE BACKED SE 2020-3 A1 | | 03/01/2021 | Paydown | | 382,942 | 382,942 | 395,508 | 394,653 | 0 | (11,711) | 0 | (11,711) | 0 | 382,942 | 0 | 0 | 0 | 2,005 | 06/25/2050 | 1.D FM |
| 95058X AD 0 | WENDYS FUNDING LLC 2018-1A A2I 3.573% | | 03/15/2021 | Paydown | | 12,500 | 12,500 | 12,500 | 12,500 | 0 | 0 | 0 | 0 | 0 | 12,500 | 0 | 0 | 0 | 112 | 03/15/2048 | 2.B FE |
| 95058X AH 1 | WENDYS FUNDING LLC 2019-1A A2II 4.080% | | 03/15/2021 | Paydown | | 33,750 | 33,750 | 33,750 | 33,750 | 0 | 0 | 0 | 0 | 0 | 33,750 | 0 | 0 | 0 | 344 | 06/15/2049 | 2.B FE |
| 96033D AA 8 | WESTGATE RESORTS 2017-1A A 3.050% 12/2 | | 03/01/2021 | Paydown | | 78,855 | 78,855 | 78,759 | 78,726 | 0 | 128 | 0 | 128 | 0 | 78,855 | 0 | 0 | 0 | 403 | 12/20/2030 | 1.A FE |
| 96033D AB 6 | WESTGATE RESORTS 2017-1A B 4.050% 12/2 | | 03/01/2021 | Paydown | | 13,424 | 13,424 | 13,404 | 13,396 | 0 | 29 | 0 | 29 | 0 | 13,424 | 0 | 0 | 0 | 136 | 12/20/2030 | 1.E FE |
| 96033D AB 6 | WESTGATE RESORTS 2017-1A B 4.050% 12/2 | | 02/01/2021 | Paydown | | 26,003 | 26,003 | 25,964 | 25,947 | 0 | 56 | 0 | 56 | 0 | 26,003 | 0 | 0 | 0 | 131 | 12/20/2030 | 1.F FE |
| 96033W AB 4 | WESTGATE RESORTS 2018-1A B 3.580% 12/2 | | 03/01/2021 | Paydown | | 158,855 | 158,855 | 158,060 | 158,363 | 0 | 491 | 0 | 491 | 0 | 158,855 | 0 | 0 | 0 | 954 | 12/20/2031 | 1.D FE |
| 96033W AC 2 | WESTGATE RESORTS 2018-1A C 4.100% 12/2 | | 03/01/2021 | Paydown | | 181,548 | 181,548 | 181,201 | 181,165 | 0 | 383 | 0 | 383 | 0 | 181,548 | 0 | 0 | 0 | 1,248 | 12/20/2031 | 2.A FE |
| 96042F AE 4 | WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A C | | 03/15/2021 | Paydown | | 1,203,218 | 1,203,218 | 1,202,994 | 1,203,169 | 0 | 49 | 0 | 49 | 0 | 1,203,218 | 0 | 0 | 0 | 6,914 | 01/16/2024 | 1.A FE |
| 96042N AL 1 | WESTLAKE AUTOMOBILE RECEIVABLE 2018-1A D | | 03/15/2021 | Paydown | | 1,961,851 | 1,961,851 | 1,961,497 | 1,961,733 | 0 | 118 | 0 | 118 | 0 | 1,961,851 | 0 | 0 | 0 | 10,949 | 05/15/2023 | 1.D FE |
| 97064E AA 6 | WILLIS ENGINE SECURITIZATION T 2018-A A | | 03/15/2021 | Paydown | | 22,391 | 22,391 | 22,390 | 22,390 | 0 | 1 | 0 | 1 | 0 | 22,391 | 0 | 0 | 0 | 147 | 09/15/2043 | 1.F FE |
| 97064F AA 3 | WILLIS ENGINE SECURITIZATION T 2020-A A | | 03/15/2021 | Paydown | | 32,970 | 32,970 | 32,969 | 32,969 | 0 | 1 | 0 | 1 | 0 | 32,970 | 0 | 0 | 0 | 178 | 03/15/2045 | 1.F FE |
| 97652P AA 9 | WINWATER MORTGAGE LOAN TRUST 2014-1 A1 | | 03/01/2021 | Paydown | | 56,592 | 56,592 | 58,502 | 56,774 | 0 | (5) | 0 | (5) | 0 | 56,769 | 0 | (177) | (177) | 411 | 06/27/2044 | 1.D FM |
| 97652T AD 5 | WINWATER MORTGAGE LOAN TRUST 2015-1 A4 | | 03/01/2021 | Paydown | | 220,211 | 220,211 | 225,063 | 220,456 | 0 | (245) | 0 | (245) | 0 | 220,211 | 0 | 0 | 0 | 1,375 | 01/20/2045 | 1.D FM |
| 00908P AB 3 | AIR CANADA 2017-1A 3.550% 01/15/30 | A | 01/15/2021 | Redemption 100.0000 | | 64,000 | 64,000 | 64,000 | 64,000 | 0 | 0 | 0 | 0 | 0 | 64,000 | 0 | 0 | 0 | 1,136 | 01/15/2030 | 2.B FE |
| 009090 AA 9 | AIR CANADA 2015-1A 3.600% 03/15/27 | A | 03/15/2021 | Various | | 144,747 | 144,747 | 146,436 | 145,910 | 0 | (43) | 0 | (43) | 0 | 145,867 | 0 | (1,120) | (1,120) | 2,605 | 03/15/2027 | 1.F FE |
| 009090 AB 7 | AIR CANADA 2015-1B 3.875% 03/15/23 | A | 03/15/2021 | Redemption 100.0000 | | 38,434 | 38,434 | 38,434 | 38,434 | 0 | 0 | 0 | 0 | 0 | 38,434 | 0 | 0 | 0 | 745 | 03/15/2023 | 2.C FE |
| 72605X AG 0 | PLACER DOME INC 7.310% 01/26/21 | | 01/26/2021 | Maturity | | 125,000 | 125,000 | 139,533 | 125,100 | 0 | (100) | 0 | (100) | 0 | 125,000 | 0 | 0 | 0 | 4,848 | 01/26/2021 | 2.B FE |
| 00176J AP 1 | AMERICAN MONEY MANAGEMENT CORP 2015-16A | D | 01/14/2021 | Paydown | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | 0 | 0 | 32,952 | 04/14/2029 | 1.F FE |
| 00802# AA 4 | AEROSTAR AIRPORT HLDG LLC 5.750% 03/22 | C | 03/22/2021 | Redemption 100.0000 | | 26,573 | 26,573 | 26,573 | 26,573 | 0 | 0 | 0 | 0 | 0 | 26,573 | 0 | 0 | 0 | 764 | 03/22/2035 | 3.B FE |
| 05070F A* 1 | AUCKLAND INTERNATIONAL AIRPORT LIMITED S | D | 02/15/2021 | Maturity | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 88,400 | 02/15/2021 | 1.G FE |
| 05330K AA 3 | AUTO METRO PUERTO RICO AUTOPISTAS LLC 14 | C | 03/31/2021 | Redemption 100.0000 | | 78,750 | 78,750 | 78,750 | 78,750 | 0 | 0 | 0 | 0 | 0 | 78,750 | 0 | 0 | 0 | 1,329 | 06/30/2035 | 2.C FE |
| 10373Q AL 4 | BP CAP MARKETS AMERICA 2.750% 05/10/23 | D | 02/03/2021 | Mitsubishi UFJ Securities | | 2,104,560 | 2,000,000 | 1,882,584 | 1,934,570 | 0 | 2,567 | 0 | 2,567 | 0 | 1,937,137 | 0 | 167,423 | 167,423 | 12,986 | 05/10/2023 | 1.F FE |
| 12807C AA 1 | CAL FUNDING IV LTD 2020-1A A 2.220% 0 | D | 03/25/2021 | Paydown | | 85,000 | 85,000 | 84,981 | 84,982 | 0 | 18 | 0 | 18 | 0 | 85,000 | 0 | 0 | 0 | 315 | 09/25/2045 | 1.F FE |
| 14314F AG 3 | CARLYLE GLOBAL MARKET STRAT 2017-3A B CL | D | 03/09/2021 | Paydown | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 3,500,000 | 0 | 0 | 0 | 34,985 | 07/20/2029 | 1.F FE |
| 21685W BT 3 | RABOBANK NEDERLAND 4.500% 01/11/21 | D | 01/11/2021 | Maturity | | 2,000,000 | 2,000,000 | 1,993,440 | 1,999,978 | 0 | 22 | 0 | 22 | 0 | 2,000,000 | 0 | 0 | 0 | 45,000 | 01/11/2021 | 1.D FE |
| 302154 AX 7 | EXPORT-IMPORT BANK OF KOREA 4.000% 01/ | D | 01/29/2021 | Various | | 7,000,000 | 7,000,000 | 7,041,300 | 7,000,527 | 0 | (527) | 0 | (527) | 0 | 7,000,000 | 0 | 0 | 0 | 140,000 | 01/29/2021 | 1.C FE |
| 37952U AD 5 | SEACO CONTAINER 2014-1A A1 3.190% 07/ | D | 03/17/2021 | Paydown | | 895,833 | 895,833 | 895,646 | 895,741 | 0 | 5 | 0 | 5 | 0 | 895,746 | 0 | 87 | 87 | 6,978 | 07/17/2029 | 1.G FE |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 45605P AM 0 | INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5 | D | 01/15/2021. | Redemption 100.0000 | | 161,089 | 161,089 | 161,089 | 161,089 | 0 | 0 | 0 | 0 | 0 | 161,089 | 0 | 0 | 0 | 2,108 | 04/15/2026. | 2.B FE |
| 55818Y BG 5 | MADISON PARK FUNDING LTD 2015-17A CR CLO | D | 02/12/2021. | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 16,540 | 07/21/2030. | 1.G FE |
| 784309 AA 4 | S-JETS Limited 2017-1 A 3.967% 08/15/4 | D | 03/15/2021. | Paydown | | 93,463 | 93,463 | 93,463 | 93,461 | 0 | 2 | 0 | 2 | 0 | 93,463 | 0 | 0 | 0 | 845 | 08/15/2042. | 2.B FE |
| 80105N AG 0 | SANOFI-AVENTIS 4.000% 03/29/21 | D | 03/29/2021. | Maturity | | 2,000,000 | 2,000,000 | 2,019,940 | 2,000,584 | 0 | (584) | 0 | (584) | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 03/29/2021. | 1.E FE |
| 81727T AA 6 | SENSATA TECH UK FIN CO 144A 6.250% 02/ | D | 03/05/2021. | Call 103.1250 | | 1,031,250 | 1,000,000 | 1,046,250 | 1,031,846 | 0 | (1,648) | 0 | (1,648) | 0 | 1,030,199 | 0 | (30,199) | (30,199) | 65,972 | 02/15/2026. | 3.C FE |
| 86709L AA 4 | PROJECT SUNBIRD 2020-1A A 3.671% 02/1 | D | 03/15/2021. | Paydown | | 1,040,483 | 1,040,483 | 1,040,441 | 1,040,438 | 0 | 45 | 0 | 45 | 0 | 1,040,483 | 0 | 0 | 0 | 3,390 | 02/15/2045. | 1.G FE |
| 87938W AP 8 | TELEFONICA EMISIONES SAU 5.462% 02/16/ | D | 02/16/2021. | Maturity | | 1,000,000 | 1,000,000 | 998,745 | 999,980 | 0 | 20 | 0 | 20 | 0 | 1,000,000 | 0 | 0 | 0 | 27,310 | 02/16/2021. | 2.C FE |
| 89382P AA 3 | TRANSOCEAN PONTUS LTD 144A 6.125% 08/0 | D | 02/01/2021. | Redemption 100.0000 | | 55,000 | 55,000 | 55,206 | 55,133 | 0 | (1) | 0 | (1) | 0 | 55,132 | 0 | (132) | (132) | 1,684 | 08/01/2025. | 5.A FE |
| 89989F AA 2 | TURBINE ENGINE SEC LTD 2013-1A A 5.125 | C | 03/15/2021. | Paydown | | 41,523 | 41,523 | 40,848 | 41,184 | 0 | 338 | 0 | 338 | 0 | 41,523 | 0 | 0 | 0 | 387 | 12/13/2048. | 2.A FE |
| 92913U AY 2 | VOYA CLO LTD 2015-3A A2BR 4.682% 10/20 | D | 02/09/2021. | Paydown | | 8,900,000 | 8,900,000 | 8,900,000 | 8,900,000 | 0 | 0 | 0 | 0 | 0 | 8,900,000 | 0 | 0 | 0 | 126,167 | 10/20/2031. | 1.A FE |
| G0754# AD 9 | BABCOCK INTL GROUP PLC 5.640% 03/17/21 | D | 03/17/2021. | Maturity | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 112,800 | 03/17/2021. | 2.B |
| P7077@ AF 1 | NASSAU AIRPORT DEVELOPMENT CO 7.000% 1 | D | 03/31/2021. | Redemption 100.0000 | | 87,500 | 87,500 | 87,500 | 87,500 | 0 | 0 | 0 | 0 | 0 | 87,500 | 0 | 0 | 0 | 1,531 | 11/30/2033. | 3.C PL |
| Q0458* AF 6 | AQUASURE PTY LTD SERIES 2018A 4.320% 0 | D | 01/12/2021. | Redemption 100.0000 | | 35,135 | 35,135 | 35,135 | 35,135 | 0 | 0 | 0 | 0 | 0 | 35,135 | 0 | 0 | 0 | 759 | 01/12/2034. | 1.G FE |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 211,738,085 | 209,379,793 | 207,531,876 | 196,963,450 | 1,113 | 40,918 | 0 | 42,031 | 0 | 207,571,906 | 0 | 3,435,033 | 3,435,033 | 3,983,415 | XXX | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 241,339,263 | 238,980,971 | 237,485,479 | 226,630,743 | 1,113 | (67,874) | 0 | (66,761) | 0 | 237,130,405 | 0 | 3,477,710 | 3,477,710 | 4,360,974 | XXX | XXX |
| 8399999. | Total - Bonds | | | | | 241,339,263 | 238,980,971 | 237,485,479 | 226,630,743 | 1,113 | (67,874) | 0 | (66,761) | 0 | 237,130,405 | 0 | 3,477,710 | 3,477,710 | 4,360,974 | XXX | XXX |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded** | | | | | | | | | | | | | | | | | | | | | |
| 026874 15 6 | AMERICAN INTERNATIONAL GROUP WARRANTS | .. | 02/02/2021. | Security Withdraw | 2.000 | 0 | XXX | 27 | 0 | 27 | 0 | 0 | 27 | 0 | 27 | 0 | (27) | (27) | 0 | XXX | XXX |
| 11135F 10 1 | BROADCOM INC. | .. | 03/31/2021. | Bloomberg Tradebook | 180.000 | 83,620 | XXX | 82,463 | 0 | 0 | 0 | 0 | 0 | 0 | 82,463 | 0 | 1,157 | 1,157 | 0 | XXX | XXX |
| 717081 10 3 | PFIZER | .. | 03/31/2021. | Bloomberg Tradebook | 600.000 | 21,713 | XXX | 21,270 | 0 | 0 | 0 | 0 | 0 | 0 | 21,270 | 0 | 443 | 443 | 0 | XXX | XXX |
| 747301 10 9 | QUAD GRAPHICS INC. | .. | 03/31/2021. | Various | 29,500.000 | 103,603 | XXX | 923,760 | 112,690 | 811,070 | 0 | 0 | 811,070 | 0 | 923,760 | 0 | (820,157) | (820,157) | 0 | XXX | XXX |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 208,936 | XXX | 1,027,520 | 112,690 | 811,097 | 0 | 0 | 811,097 | 0 | 1,027,520 | 0 | (818,584) | (818,584) | 0 | XXX | XXX |
| 9799997. | Total - Common Stocks - Part 4 | | | | | 208,936 | XXX | 1,027,520 | 112,690 | 811,097 | 0 | 0 | 811,097 | 0 | 1,027,520 | 0 | (818,584) | (818,584) | 0 | XXX | XXX |
| 9799999. | Total - Common Stocks | | | | | 208,936 | XXX | 1,027,520 | 112,690 | 811,097 | 0 | 0 | 811,097 | 0 | 1,027,520 | 0 | (818,584) | (818,584) | 0 | XXX | XXX |
| 9899999. | Total - Preferred and Common Stocks | | | | | 208,936 | XXX | 1,027,520 | 112,690 | 811,097 | 0 | 0 | 811,097 | 0 | 1,027,520 | 0 | (818,584) | (818,584) | 0 | XXX | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 241,548,199 | XXX | 238,512,999 | 226,743,433 | 812,210 | (67,874) | 0 | 744,336 | 0 | 238,157,925 | 0 | 2,659,126 | 2,659,126 | 4,360,974 | 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 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) |
| **Purchased Options - Hedging Other - Call Options and Warrants** | | | | | | | | | | | | | | | | | | | | | | |
| RUSSELL 2000 4/14/2021 Strike @ 1237.333 4642L$119 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 04/14/2020 | 04/14/2021 | 16,724 | 20,692,662 | 1237.333 | 2,626,561 | 0 | 0 | 9,223,496 | | 9,223,496 | 1,565,868 | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 5/14/2021 Strike @ 1237.55 4642L$120 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Morgan Stanley 4PQUHN3JPFGFNF3BB653 | 05/14/2020 | 05/14/2021 | 4,931 | 6,102,879 | 1237.55 | 799,797 | 0 | 0 | 692,772 | | 692,772 | 142 | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 6/14/2021 Strike @ 1387.68 4642L$121 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 06/12/2020 | 06/14/2021 | 6,653 | 9,232,166 | 1387.68 | 1,242,649 | 0 | 0 | 1,035,821 | | 1,035,821 | 6,991 | 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 | 5,650 | 8,069,098 | 1428.26 | 896,477 | 0 | 0 | 3,259,210 | | 3,259,210 | 877,070 | 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 | 4,240 | 6,690,716 | 1577.88 | 710,762 | 0 | 0 | 2,036,913 | | 2,036,913 | 721,765 | 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 | 5,840 | 8,976,535 | 1536.97 | 909,942 | 0 | 0 | 1,054,290 | | 1,054,290 | 68,452 | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 10/14/2021 Strike @ 1621.651 4642L$125 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 10/14/2020 | 10/14/2021 | 4,433 | 7,188,876 | 1621.651 | 701,044 | 0 | 0 | 2,403,859 | | 2,403,859 | 896,783 | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 11/12/2021 Strike @ 1744.042 4642L$126 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 11/13/2020 | 11/12/2021 | 4,444 | 7,749,825 | 1744.042 | 726,934 | 0 | 0 | 2,058,309 | | 2,058,309 | 893,070 | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 12/14/2021 Strike @ 1913.856 4642L$127 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 12/14/2020 | 12/14/2021 | 3,324 | 6,361,734 | 1913.856 | 646,638 | 0 | 0 | 1,095,744 | | 1,095,744 | 585,976 | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 1/14/2022 Strike @ 2155.349 4642L$128 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 01/14/2021 | 01/14/2022 | 5,421 | 11,684,858 | 2155.349 | 0 | 1,139,791 | 0 | 780,592 | | 780,592 | (359,199) | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 2/14/2022 Strike @ 2289.357 4642L$129 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 02/12/2021 | 02/14/2022 | 13,608 | 31,152,906 | 4578.714 | 0 | 3,105,394 | 0 | 1,073,752 | | 1,073,752 | (2,031,643) | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 3/14/2022 Strike @ 2352.789 4642L$130 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 03/12/2021 | 03/14/2022 | 11,222 | 26,402,433 | 2352.789 | 0 | 2,599,441 | 0 | 702,235 | | 702,235 | (1,897,205) | 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 | 37,973 | 108,074,461 | 2846.06 | 11,021,650 | 0 | 0 | 42,721,111 | | 42,721,111 | 7,845,186 | 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 | 14,270 | 40,705,232 | 2852.5 | 4,138,306 | 0 | 0 | 15,953,299 | | 15,953,299 | 2,813,589 | 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 | 11,590 | 35,248,661 | 3041.31 | 3,464,943 | 0 | 0 | 10,791,372 | | 10,791,372 | 2,066,886 | 0 | 0 | 0 | 0 | | 0/0 |
| 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 | 9,869 | 31,555,494 | 3197.52 | 3,067,504 | 0 | 0 | 7,771,042 | | 7,771,042 | 1,554,796 | 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 | 10,651 | 35,924,192 | 3372.85 | 2,935,009 | 0 | 0 | 6,765,469 | | 6,765,469 | 1,451,602 | 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 | 14,012 | 47,409,892 | 3383.54 | 3,082,623 | 0 | 0 | 8,914,214 | | 8,914,214 | 1,882,629 | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 10/14/2021 Strike @ 3488.67 7846L$169 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 10/14/2020 | 10/14/2021 | 7,578 | 26,438,676 | 3488.67 | 2,138,014 | 0 | 0 | 4,227,105 | | 4,227,105 | 923,995 | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 11/12/2021 Strike @ 3585.15 7846L$171 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 11/13/2020 | 11/12/2021 | 7,439 | 26,669,178 | 3585.15 | 2,981,241 | 0 | 0 | 3,641,854 | | 3,641,854 | 827,509 | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 12/14/2021 Strike @ 3647.49 7846L$173 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 12/14/2020 | 12/14/2021 | 6,587 | 24,025,834 | 3647.49 | 1,895,711 | 0 | 0 | 2,975,931 | | 2,975,931 | 689,740 | 0 | 0 | 0 | 0 | | 0/0 |

Statement as of March 31, 2021 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 Description | 2 Description of Items(s) Hedged, Used for Income Generation or Replicated | 3 Schedule / Exhibit Identifier | 4 Type(s) of Risk(s) (a) | 5 Exchange, or Central Counterparty Clearinghouse | 6 Trade Date | 7 Date of Maturity or Expiration | 8 Number of Contracts | 9 Notional Amount | 10 Strike Price, Rate of Index Received (Paid) | 11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12 Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13 Current Year Income | 14 Book/Adjusted Carrying Value | 15 Code | 16 Fair Value | 17 Unrealized Valuation Increase (Decrease) | 18 Total Foreign Exchange Change in B./A.C.V. | 19 Current Year's (Amortization) / Accretion | 20 Adjustment to Carrying Value of Hedged Items | 21 Potential Exposure | 22 Credit Quality of Reference Entity | 23 Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 1/14/2022 Strike @ 3795.54 7846L$175 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 01/14/2021 | 01/14/2022 | 10,160 | 38,564,432 | 3795.54 | 0 | 3,026,477 | 0 | 3,621,084 | | 3,621,084 | 594,607 | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 2/14/2022 Strike @ 3934.83 7846L$178 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 02/12/2021 | 02/14/2022 | 25,506 | 100,360,357 | 3934.83 | 0 | 5,313,024 | 0 | 7,085,515 | | 7,085,515 | 1,772,492 | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 3/14/2022 Strike @ 3943.34 7846L$179 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 03/12/2021 | 03/14/2022 | 32,796 | 129,326,094 | 3943.34 | 0 | 10,138,540 | 0 | 9,326,266 | | 9,326,266 | (812,274) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 4/14/2021 Strike @ 169.8689 BXIIG$019 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital AC28XWWI3WIBK2824319 | 04/13/2018 | 04/14/2021 | 75,659 | 12,852,142 | 169.8689 | 601,552 | 0 | 0 | 1,424,735 | | 1,424,735 | (275,626) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 5/14/2021 Strike @ 170.7436 BXIIG$020 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital AC28XWWI3WIBK2824319 | 05/15/2018 | 05/14/2021 | 18,395 | 3,140,799 | 170.7436 | 153,229 | 0 | 0 | 330,581 | | 330,581 | (67,387) | 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 | 81,137 | | 81,137 | (18,227) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 7/14/2021 Strike @ 174.1576 BXIIG$025 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital AC28XWWI3WIBK2824319 | 07/13/2018 | 07/14/2021 | 10,547 | 1,836,783 | 174.1576 | 85,383 | 0 | 0 | 154,455 | | 154,455 | (39,459) | 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 | 92,645 | | 92,645 | (21,684) | 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 | 30,301 | | 30,301 | (7,092) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 9/14/2021 Strike @ 173.2475 BXIIG$030 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital AC28XWWI3WIBK2824319 | 09/18/2018 | 09/14/2021 | 11,593 | 2,008,498 | 173.2475 | 93,581 | 0 | 0 | 181,369 | | 181,369 | (43,207) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 10/14/2021 Strike @ 168.2026 BXIIG$032 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital AC28XWWI3WIBK2824319 | 10/15/2018 | 10/14/2021 | 4,288 | 721,229 | 168.2026 | 33,402 | 0 | 0 | 88,385 | | 88,385 | (15,746) | 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 | 11,588 | | 11,588 | (1,995) | 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 | 16,428 | | 16,428 | (8,000) | 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 | 9,117 | | 9,117 | (4,718) | 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 | 53,072 | 0 | 0 | 23,846 | | 23,846 | (13,105) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 2/14/2023 Strike @ 197.192 BXIIG$048 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital AC28XWWI3WIBK2824319 | 02/14/2020 | 02/14/2023 | 5,714 | 1,126,796 | 197.192 | 54,285 | 0 | 0 | 17,755 | | 17,755 | (11,232) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 3/14/2023 Strike @ 184.111 BXIIG$050 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital AC28XWWI3WIBK2824319 | 03/16/2020 | 03/14/2023 | 2,279 | 419,504 | 184.111 | 20,735 | 0 | 0 | 20,312 | | 20,312 | (6,847) | 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 | 3,516 | 650,213 | 184.9172 | 17,546 | 0 | 0 | 14,107 | | 14,107 | (15,622) | 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 | 77,020 | 0 | 0 | 71,969 | | 71,969 | (24,649) | 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 | 1,962 | 362,965 | 185.042 | 9,827 | 0 | 0 | 8,902 | | 8,902 | (7,883) | 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 | 4,306 | 796,761 | 185.042 | 39,614 | 0 | 0 | 37,062 | | 37,062 | (12,561) | 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 | 84,574 | 0 | 0 | 76,271 | | 76,271 | (63,976) | 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 | 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, or Central Counterparty Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| BARCLAYS CUSTOM 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 | 71,663 | 0 | 0 | 65,602 | | 65,602 | (22,341) | 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 | 17,390 | 3,255,007 | 187.178 | 88,167 | 0 | 0 | 66,810 | | 66,810 | (61,345) | 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 | 59,902 | 0 | 0 | 49,484 | | 49,484 | (17,727) | 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 | 87,793 | 0 | 0 | 65,238 | | 65,238 | (58,000) | 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 | 33,219 | 0 | 0 | 26,571 | | 26,571 | (9,620) | 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 | 26,154 | 4,940,659 | 188.907 | 133,908 | 0 | 0 | 91,116 | | 91,116 | (82,519) | 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 | 120,064 | 0 | 0 | 90,318 | | 90,318 | (33,479) | 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 | 16,677 | 0 | 0 | 12,518 | | 12,518 | (4,640) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 10/14/2021 Strike @ 188.96 BXIIG$064 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 10/14/2020 | 10/14/2021 | 13,271 | 2,507,703 | 188.96 | 67,948 | 0 | 0 | 49,062 | | 49,062 | (40,957) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 10/13/2023 Strike @ 188.96 BXIIG$065 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 10/14/2020 | 10/13/2023 | 11,275 | 2,130,537 | 188.96 | 105,647 | 0 | 0 | 80,545 | | 80,545 | (29,340) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 11/12/2021 Strike @ 189.9306 BXIIG$066 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 11/13/2020 | 11/12/2021 | 3,191 | 606,146 | 189.9306 | 16,436 | 0 | 0 | 11,041 | | 11,041 | (9,348) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 11/14/2023 Strike @ 189.9306 BXIIG$067 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 11/13/2020 | 11/14/2023 | 6,523 | 1,238,832 | 189.9306 | 61,573 | 0 | 0 | 44,412 | | 44,412 | (16,529) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 12/14/2023 Strike @ 191.5716 BXIIG$068 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 12/15/2020 | 12/14/2023 | 14,051 | 2,691,788 | 191.5716 | 133,485 | 0 | 0 | 87,151 | | 87,151 | (33,836) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 12/14/2021 Strike @ 191.5716 BXIIG$069 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 12/15/2020 | 12/14/2021 | 6,467 | 1,238,884 | 191.5716 | 33,563 | 0 | 0 | 19,242 | | 19,242 | (17,408) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 1/14/2022 Strike @ 191.9166 BXIIG$070 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 01/13/2021 | 01/14/2022 | 8,593 | 1,649,226 | 191.9166 | 0 | 44,686 | 0 | 26,061 | | 26,061 | (18,625) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 1/12/2024 Strike @ 191.9166 BXIIG$071 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 01/13/2021 | 01/12/2024 | 31,493 | 6,043,997 | 191.9166 | 0 | 299,812 | 0 | 193,831 | | 193,831 | (105,981) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 2/14/2022 Strike @ 192.9936 BXIIG$072 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 02/16/2021 | 02/14/2022 | 35,581 | 6,866,948 | 192.9936 | 0 | 186,801 | 0 | 99,673 | | 99,673 | (87,129) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 2/14/2024 Strike @ 192.9936 BXIIG$073 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 02/16/2021 | 02/14/2024 | 145,723 | 28,123,668 | 192.9936 | 0 | 1,394,572 | 0 | 849,101 | | 849,101 | (545,471) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 3/14/2022 Strike @ 188.859 BXIIG$074 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 03/11/2021 | 03/14/2022 | 15,090 | 2,849,835 | 188.859 | 0 | 77,410 | 0 | 70,306 | | 70,306 | (7,105) | 0 | 0 | 0 | 0 | | 0/0 |
| BARCLAYS CUSTOM 3/14/2024 Strike @ 188.859 BXIIG$075 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Barclays Capital... AC28XWWI3WIBK2824319 | 03/11/2021 | 03/14/2024 | 143,459 | 27,093,470 | 188.859 | 0 | 1,339,904 | 0 | 1,103,983 | | 1,103,983 | (235,921) | 0 | 0 | 0 | 0 | | 0/0 |
| SWAPTION 3Y IR U/L 12/29/23 TO 12/29/33 SWPTN$036 Tenor: 1099 days SD:12/23/2020 ED:12/27/2023 | Macro Rate Hedge | Exhibit 5 | Interes t Rate | Bank of America Merr EYKN6V0ZCB8VD9IULB80 | 12/23/2020 | 12/27/2023 | 0 | 1,800,000,000 | 1 | 43,013,746 | 0 | 0 | 14,252,990 | | 14,252,990 | (30,905,895) | 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<br>Description | 2<br>Description of Items(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants | | | | | | | | | | | 89,506,668 | 28,665,853 | 0 | 169,257,276 | XXX | 169,257,276 | (10,063,404) | 0 | 0 | 0 | 0 | XXX | XXX |
| **Purchased Options - Hedging Other - Put Options** | | | | | | | | | | | | | | | | | | | | | | | |
| FTSE 100 10/15/2021 Strike @ 5798 50424Q$08 | Variable Annuities | Exhibit 5 | Equity/ Index | Credit Suisse | ANGGYXNX0JLX3X63JN86 | 10/15/2020 | 10/15/2021 | 2,750 | 15,944,500 | 5798 | 1,457,665 | 0 | 0 | 318,381 | | 318,381 | (416,566) | 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 | Equity/ Index | BARCLAYS CAPITAL INC | AC28XWWI3WIBK2824319 | 04/13/2020 | 04/13/2021 | 38,021 | 104,999,989 | 2761.63 | 0 | 0 | 0 | (9,049,638) | | (9,049,638) | (639,983) | 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 | 38,021 | 73,499,955 | 1933.14 | 0 | 0 | 0 | (4) | | (4) | 68,607 | 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 | Equity/ Index | BARCLAYS CAPITAL INC | AC28XWWI3WIBK2824319 | 05/15/2020 | 05/14/2021 | 28,495 | 81,599,986 | 2863.7 | 0 | 0 | 0 | (9,055,909) | | (9,055,909) | (859,716) | 0 | 0 | 0 | 0 | | 0/0 |
| 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 | 27,685 | 84,900,016 | 3066.59 | 9,033,360 | 0 | 0 | 299,396 | | 299,396 | (1,393,428) | 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 | 28,147 | 89,999,988 | 3197.52 | 9,179,999 | 0 | 0 | 697,883 | | 697,883 | (1,861,043) | 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 | 30,236 | 102,000,008 | 3373.43 | 9,465,601 | 0 | 0 | 1,532,717 | | 1,532,717 | (2,642,928) | 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 | 28,136 | 94,001,532 | 3340.97 | 9,390,600 | 0 | 0 | 1,746,975 | | 1,746,975 | (2,568,761) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 10/12/2021 Strike @ 3534.22 78462$120 | Variable Annuities | Exhibit 5 | Equity/ Index | Barclays Capital | AC28XWWI3WIBK2824319 | 10/12/2020 | 10/12/2021 | 37,632 | 133,000,014 | 3534.22 | 12,342,399 | 0 | 0 | 3,773,251 | | 3,773,251 | (4,103,950) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 11/12/2021 Strike @ 3400.97 78462$121 | Variable Annuities | Exhibit 5 | Equity/ Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 10/26/2020 | 11/12/2021 | 35,149 | 119,539,198 | 3400.97 | 12,300,583 | 0 | 0 | 3,362,104 | | 3,362,104 | (3,319,935) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 12/10/2021 Strike @ 3400.97 78462$122 | Variable Annuities | Exhibit 5 | Equity/ Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 10/26/2020 | 12/10/2021 | 34,150 | 116,143,194 | 3400.97 | 12,322,793 | 0 | 0 | 3,668,361 | | 3,668,361 | (3,242,878) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 4/28/2021 Strike @ 2550.44 78462$123 | Variable Annuities | Exhibit 5 | Equity/ Index | Credit Suisse | ANGGYXNX0JLX3X63JN86 | 10/27/2020 | 04/28/2021 | 441,100 | 1,124,998,905 | 2550.44 | 24,420,000 | 0 | 0 | 20,908 | | 20,908 | (5,054,536) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 1/13/2022 Strike @ 3819 78462$124 | Variable Annuities | Exhibit 5 | Equity/ Index | Credit Suisse | ANGGYXNX0JLX3X63JN86 | 01/13/2021 | 01/13/2022 | 36,747 | 140,336,793 | 3819 | 0 | 12,236,383 | 0 | 8,001,674 | | 8,001,674 | (4,234,709) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 2/16/2022 Strike @ 3939.42 78462$125 | Variable Annuities | Exhibit 5 | Equity/ Index | Credit Suisse | ANGGYXNX0JLX3X63JN86 | 02/16/2021 | 02/16/2022 | 33,096 | 130,380,896 | 3939.42 | 0 | 12,086,309 | 0 | 9,167,060 | | 9,167,060 | (2,919,249) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 3/17/2022 Strike @ 3967.559 78462$126 | Variable Annuities | Exhibit 5 | Equity/ Index | Bank of America Merr | EYKN6V0ZCB8VD9IULB80 | 03/17/2021 | 03/17/2022 | 34,933 | 138,599,968 | 3967.559 | 0 | 12,085,920 | 0 | 10,644,686 | | 10,644,686 | (1,441,234) | 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 | 0 | | 0 | (24) | 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 | 40 | | 40 | (710) | 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 | 257 | | 257 | (1,494) | 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 | 169 | | 169 | (538) | 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 | 300 | | 300 | (652) | 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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | 231 | | 231 | (338) | 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 | 543 | | 543 | (624) | 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 | 744 | | 744 | (697) | 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 | 1,889 | | 1,889 | (1,561) | 0 | 0 | 0 | 0 | | 0/0 |
| EURO STOXX 50 10/15/2021 Strike @ 3182 78463Q$08 | Variable Annuities | Exhibit 5 | Equity/ Index | Credit Suisse ANGGYXNX0JLX3X63JN86 | 10/15/2020 | 10/15/2021 | 5,400 | 17,182,800 | 3182 | 1,634,202 | 0 | 0 | 281,905 | | 281,905 | (496,010) | 0 | 0 | 0 | 0 | | 0/0 |
| 0169999999. Total-Purchased Options-Hedging Other-Put Options | | | | | | | | | | 102,522,032 | 36,408,612 | 0 | 25,413,925 | XXX | 25,413,925 | (35,132,954) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0219999999. Total-Purchased Options-Hedging Other | | | | | | | | | | 192,028,700 | 65,074,465 | 0 | 194,671,201 | XXX | 194,671,201 | (45,196,358) | 0 | 0 | 0 | 0 | XXX | XXX |
| **Total Purchased Options** | | | | | | | | | | | | | | | | | | | | | | |
| 0439999999. Total-Purchased Options-Call Options and Warrants | | | | | | | | | | 89,506,668 | 28,665,853 | 0 | 169,257,276 | XXX | 169,257,276 | (10,063,404) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0449999999. Total-Purchased Options-Put Options | | | | | | | | | | 102,522,032 | 36,408,612 | 0 | 25,413,925 | XXX | 25,413,925 | (35,132,954) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0499999999. Total-Purchased Options | | | | | | | | | | 192,028,700 | 65,074,465 | 0 | 194,671,201 | XXX | 194,671,201 | (45,196,358) | 0 | 0 | 0 | 0 | XXX | XXX |
| **Written Options - Hedging Other - Call Options and Warrants** | | | | | | | | | | | | | | | | | | | | | | |
| RUSSELL 2000 1/14/2022 Strike @ 2260.53 4642S$128 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 01/14/2021 | 01/14/2022 | 5,421 | 12,255,079 | 2260.53 | 0 | (862,860) | 0 | (442,854) | | (442,854) | 420,007 | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 10/14/2021 Strike @ 1703.5444 4642S$125 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 10/14/2020 | 10/14/2021 | 4,433 | 7,551,915 | 1703.5444 | (520,603) | 0 | 0 | (2,043,510) | | (2,043,510) | (856,168) | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 11/12/2021 Strike @ 1833.86 4642S$126 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 11/13/2020 | 11/12/2021 | 4,444 | 8,148,941 | 1833.860163 | (524,663) | 0 | 0 | (1,672,308) | | (1,672,308) | (819,136) | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 12/14/2021 Strike @ 2007.06 4642S$127 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 12/14/2020 | 12/14/2021 | 3,324 | 6,671,550 | 2007.060787 | (491,412) | 0 | 0 | (819,048) | | (819,048) | (486,955) | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 2/14/2022 Strike @ 2399.246136 4642S$129 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 02/12/2021 | 02/14/2022 | 13,608 | 32,648,246 | 2399.246136 | 0 | (2,370,186) | 0 | (530,527) | | (530,527) | 1,839,659 | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 3/14/2022 Strike @ 2467.1345 4642S$130 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 03/12/2021 | 03/14/2022 | 11,222 | 27,685,591 | 2467.1345 | 0 | (1,968,422) | 0 | (350,583) | | (350,583) | 1,617,840 | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 4/14/2021 Strike @ 1302.416716 4642S$119 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 04/14/2020 | 04/14/2021 | 16,724 | 21,781,096 | 1302.416716 | (2,026,474) | 0 | 0 | (8,130,825) | | (8,130,825) | (1,566,198) | 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 | 4,931 | 6,417,799 | 1301.41 | (615,490) | 0 | 0 | (377,875) | | (377,875) | (78) | 0 | 0 | 0 | 0 | | 0/0 |
| RUSSELL 2000 6/14/2021 Strike @ 1458.45 4642S$121 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas KVQR4N79VEW8JPSK1K14 | 06/12/2020 | 06/14/2021 | 6,653 | 9,702,995 | 1458.45 | (973,993) | 0 | 0 | (564,994) | | (564,994) | (3,813) | 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 | 5,650 | 8,480,622 | 1501.1013 | (682,646) | 0 | 0 | (2,847,918) | | (2,847,918) | (870,992) | 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 | 4,240 | 7,032,612 | 1658.5097 | (539,479) | 0 | 0 | (1,695,439) | | (1,695,439) | (695,638) | 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 | 5,840 | 9,456,792 | 1619.2 | (662,189) | 0 | 0 | (575,067) | | (575,067) | (37,338) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 1/14/2022 Strike @ 3986.8352 7846S$175 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 01/14/2021 | 01/14/2022 | 10,160 | 40,508,080 | 3986.8352 | 0 | (1,935,103) | 0 | (2,341,685) | | (2,341,685) | (406,581) | 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 | 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, or Central | Counterparty Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| S&P 500 10/14/2021 Strike @ 3717.1779 7846S$169 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo | KB1H1DSPRFMYMCUFXT09. | 10/14/2020 | 10/14/2021 | 7,578 | 28,170,410 | 3717.1779 | (1,223,237) | 0 | 0 | (2,828,496) | | (2,828,496) | (720,972) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 11/12/2021 Strike @ 3769.42671 7846S$171 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas | KVQR4N79VEW8JPSK1K14.. | 11/13/2020 | 11/12/2021 | 7,439 | 28,039,974 | 3769.42671 | (2,239,838) | 0 | 0 | (2,590,078) | | (2,590,078) | (667,926) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 12/14/2021 Strike @ 3848.83 7846S$173 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas | KVQR4N79VEW8JPSK1K14.. | 12/14/2020 | 12/14/2021 | 6,587 | 25,352,051 | 3848.83 | (1,167,728) | 0 | 0 | (2,010,101) | | (2,010,101) | (535,342) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 2/14/2022 Strike @ 4124.882289 7846S$178 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas | KVQR4N79VEW8JPSK1K14.. | 02/12/2021 | 02/14/2022 | 25,506 | 105,207,763 | 4124.882289 | 0 | (2,643,438) | 0 | (4,342,744) | | (4,342,744) | (1,699,306) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 3/14/2022 Strike @ 4144.4503 7846S$179 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | Wells Fargo | KB1H1DSPRFMYMCUFXT09. | 03/12/2021 | 03/14/2022 | 32,796 | 135,921,724 | 4144.4503 | 0 | (6,582,073) | 0 | (5,635,962) | | (5,635,962) | 946,111 | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 4/14/2021 Strike @ 2991.21 7846S$157 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas | KVQR4N79VEW8JPSK1K14.. | 04/14/2020 | 04/14/2021 | 37,973 | 113,586,294 | 2991.21 | (7,909,105) | 0 | 0 | (37,213,125) | | (37,213,125) | (7,550,324) | 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 | 14,270 | 42,744,561 | 2995.41 | (2,978,206) | 0 | 0 | (13,926,215) | | (13,926,215) | (2,672,337) | 0 | 0 | 0 | 0 | | 0/0 |
| S&P 500 6/14/2021 Strike @ 3197.33 7846S$162 | Fixed Index Annuities | Exhibit 5 | Equity/ Index | BNP Paribas | KVQR4N79VEW8JPSK1K14.. | 06/12/2020 | 06/14/2021 | 11,590 | 37,056,927 | 3197.33 | (2,428,633) | 0 | 0 | (9,031,359) | | (9,031,359) | (1,891,866) | 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 | 9,869 | 33,092,246 | 3353.2392 | (2,187,106) | 0 | 0 | (6,329,023) | | (6,329,023) | (1,380,724) | 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 | 10,651 | 37,788,657 | 3547.9009 | (1,893,206) | 0 | 0 | (5,128,980) | | (5,128,980) | (1,232,279) | 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 | 14,012 | 50,003,218 | 3568.62 | (1,670,282) | 0 | 0 | (6,683,231) | | (6,683,231) | (1,568,377) | 0 | 0 | 0 | 0 | | 0/0 |
| 0649999999. Total-Written Options-Hedging Other-Call Options and Warrants | | | | | | | | | | | (30,734,290) | (16,362,083) | 0 | (118,111,945) | XXX | (118,111,945) | (20,838,734) | 0 | 0 | 0 | 0 | XXX | XXX |
| **Written Options - Hedging Other - Put Options** | | | | | | | | | | | | | | | | | | | | | | | |
| SWAPTION 3Y IR U/L 12/29/23 TO 12/29/33 SWPTN$037 Tenor: 1099 days SD:12/23/2020 ED:12/27/2023 | Macro Rate Hedge | Exhibit 5 | Interest Rate | Bank of America Merr | EYKN6V0ZCB8VD9IULB80 | 12/23/2020 | 12/27/2023 | 0 | 1,800,000,000 | 0.4 | (17,498,746) | 0 | 0 | (5,873,726) | | (5,873,726) | 12,779,261 | 0 | 0 | 0 | 0 | | 0/0 |
| 0659999999. Total-Written Options-Hedging Other-Put Options | | | | | | | | | | | (17,498,746) | 0 | 0 | (5,873,726) | XXX | (5,873,726) | 12,779,261 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0709999999. Total-Written Options-Hedging Other | | | | | | | | | | | (48,233,036) | (16,362,083) | 0 | (123,985,671) | XXX | (123,985,671) | (8,059,473) | 0 | 0 | 0 | 0 | XXX | XXX |
| **Total Written Options** | | | | | | | | | | | | | | | | | | | | | | | |
| 0929999999. Total-Written Options-Call Options and Warrants | | | | | | | | | | | (30,734,290) | (16,362,083) | 0 | (118,111,945) | XXX | (118,111,945) | (20,838,734) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0939999999. Total-Written Options-Put Options | | | | | | | | | | | (17,498,746) | 0 | 0 | (5,873,726) | XXX | (5,873,726) | 12,779,261 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0989999999. Total-Written Options | | | | | | | | | | | (48,233,036) | (16,362,083) | 0 | (123,985,671) | XXX | (123,985,671) | (8,059,473) | 0 | 0 | 0 | 0 | XXX | XXX |
| **Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange** | | | | | | | | | | | | | | | | | | | | | | | |
| CREDIT SUISSE FB USA INC Fixed Rate Currency Swap BSWAP1 | CSL FINANCE PTY LIMITED Q1297#AF5 | Sch D | Currency | CREDIT SUISSE FB US | EXD7DEVFDH4HOFFQ7349.. | 11/12/2014 | 11/12/2024 | 0 | 9,038,400 | 3.78/(1.93) | 0 | 0 | 0 | 828,800 | | 828,800 | 0 | 389,200 | 0 | 0 | 85,944 | | 100/100 |
| 1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange | | | | | | | | | | | 0 | 0 | 0 | 828,800 | XXX | 828,800 | 0 | 389,200 | 0 | 0 | 85,944 | XXX | XXX |
| 1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | | 0 | 0 | 0 | 828,800 | XXX | 828,800 | 0 | 389,200 | 0 | 0 | 85,944 | XXX | XXX |
| **Total - Swaps** | | | | | | | | | | | | | | | | | | | | | | | |
| 1379999999. Total-Swaps-Foreign Exchange | | | | | | | | | | | 0 | 0 | 0 | 828,800 | XXX | 828,800 | 0 | 389,200 | 0 | 0 | 85,944 | XXX | XXX |
| 1409999999. Total-Swaps | | | | | | | | | | | 0 | 0 | 0 | 828,800 | XXX | 828,800 | 0 | 389,200 | 0 | 0 | 85,944 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108 | | | | | | | | | | 0 | 0 | 0 | 828,800 | XXX | 828,800 | 0 | 389,200 | 0 | 0 | 85,944 | XXX | XXX |
| 1709999999. Total-Hedging Other | | | | | | | | | | 143,795,664 | 48,712,382 | 0 | 70,685,530 | XXX | 70,685,530 | (53,255,831) | 0 | 0 | 0 | 0 | XXX | XXX |
| 1759999999. TOTAL | | | | | | | | | | 143,795,664 | 48,712,382 | 0 | 71,514,330 | XXX | 71,514,330 | (53,255,831) | 389,200 | 0 | 0 | 85,944 | XXX | XXX |

Statement as of March 31, 2021 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

# 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** | | | | | | | | | | | | | | | | | | | | | |
| BPM1 | 79 | 6,866,334 | BP CURRENCY FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 139.0650 | 137.8100 | 61,966 | 61,966 | 0 | 0 | 0 | 61,966 | 61,966 | 103,323 | 0/0 | 625 |
| ECM1 | 35 | 5,220,819 | EURO FX CURR FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 1.1933 | 1.1742 | 83,694 | 83,694 | 0 | 0 | 0 | 83,694 | 83,694 | 139,552 | 0/0 | 125,000 |
| JYM1 | 22 | 2,536,215 | JPN YEN CURR FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 92.2260 | 90.3550 | 51,453 | 51,453 | 0 | 0 | 0 | 51,453 | 51,453 | 85,793 | 0/0 | 1,250 |
| BPM1 | 317 | 27,517,581 | BP CURRENCY FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 138.8900 | 137.8100 | 213,975 | 213,975 | 0 | 0 | 0 | 213,975 | 213,975 | 356,784 | 0/0 | 625 |
| ECM1 | 118 | 17,591,293 | EURO FX CURR FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 1.1926 | 1.1742 | 271,843 | 271,843 | 0 | 0 | 0 | 271,843 | 271,843 | 453,273 | 0/0 | 125,000 |
| JYM1 | 72 | 8,295,390 | JPN YEN CURR FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 92.1710 | 90.3550 | 163,440 | 163,440 | 0 | 0 | 0 | 163,440 | 163,440 | 272,521 | 0/0 | 1,250 |
| BPM1 | 958 | 83,250,200 | BP CURRENCY FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 139.0400 | 137.8100 | 736,461 | 736,461 | 0 | 0 | 0 | 736,461 | 736,461 | 1,227,981 | 0/0 | 625 |
| ECM1 | 358 | 53,384,513 | EURO FX CURR FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 1.1930 | 1.1742 | 839,062 | 839,062 | 0 | 0 | 0 | 839,062 | 839,062 | 1,399,059 | 0/0 | 125,000 |
| JYM1 | 218 | 25,132,675 | JPN YEN CURR FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 92.2300 | 90.3550 | 510,937 | 510,937 | 0 | 0 | 0 | 510,937 | 510,937 | 851,941 | 0/0 | 1,250 |
| BPM1 | 170 | 14,765,563 | BP CURRENCY FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 138.9700 | 137.8100 | 123,250 | 123,250 | 0 | 0 | 0 | 123,250 | 123,250 | 205,508 | 0/0 | 625 |
| ECM1 | 90 | 13,410,338 | EURO FX CURR FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 1.1920 | 1.1742 | 200,588 | 200,588 | 0 | 0 | 0 | 200,588 | 200,588 | 334,462 | 0/0 | 125,000 |
| JYM1 | 133 | 15,331,741 | JPN YEN CURR FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 92.2210 | 90.3550 | 310,223 | 310,223 | 0 | 0 | 0 | 310,223 | 310,223 | 517,268 | 0/0 | 1,250 |
| BPM1 | 22 | 1,910,975 | BP CURRENCY FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 138.9800 | 137.8100 | 16,088 | 16,088 | 0 | 0 | 0 | 16,088 | 16,088 | 26,825 | 0/0 | 625 |
| ECM1 | 15 | 2,234,681 | EURO FX CURR FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 1.1918 | 1.1742 | 33,056 | 33,056 | 0 | 0 | 0 | 33,056 | 33,056 | 55,118 | 0/0 | 125,000 |

# 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 |
| JYM1 | 20 | 2,304,150 | JPN YEN CURR FUT | Variable Annuities | Exhibit 5. | Product Equity Risk | 06/16/2021. | CME SNZ2OJLFK8MNNCLQOF3 | 03/10/2021. | 92.1660 | 90.3550 | 45,275 | 45,275 | 0 | 0 | 0 | 45,275 | 45,275 | 75,492 | 0/0 | 1,250 |
| 16029999999. Total-Short Futures-Hedging Other | | | | | | | | | | | | 3,661,311 | 3,661,311 | 0 | 0 | 0 | 3,661,311 | 3,661,311 | 6,104,900 | XXX | XXX |
| 1649999999. Total-Short Futures | | | | | | | | | | | | 3,661,311 | 3,661,311 | 0 | 0 | 0 | 3,661,311 | 3,661,311 | 6,104,900 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 1709999999. Total-Hedging Other | | | | | | | | | | | | 3,661,311 | 3,661,311 | 0 | 0 | 0 | 3,661,311 | 3,661,311 | 6,104,900 | XXX | XXX |
| 1759999999. TOTAL | | | | | | | | | | | | 3,661,311 | 3,661,311 | 0 | 0 | 0 | 3,661,311 | 3,661,311 | 6,104,900 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| Wells Fargo | (3,865,570) | 7,526,881 | 3,661,311 |
| Total Net Cash Deposits | (3,865,570) | 7,526,881 | 3,661,311 |

# SCHEDULE DB - PART D - SECTION 1

## Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | | 2 | 3 | Counterparty Offset 4 | Counterparty Offset 5 | Book Adjusted Carrying Value 6 | Book Adjusted Carrying Value 7 | Book Adjusted Carrying Value 8 | Fair Value 9 | Fair Value 10 | Fair Value 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | Present Value of Financing Premium | 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 | 0 | 3,661,311 | 0 | 3,661,311 | 3,661,311 | 0 | 3,661,311 | 6,104,900 | 6,104,900 |
| **NAIC 1 Designation** | | | | | | | | | | | | | |
| BARCLAYS CAPITAL | AC28XWWI3WIBK2824319 | Y | Y | 0 | 0 | 11,854,266 | (18,162,933) | 0 | 11,854,266 | (18,162,933) | 0 | 0 | 0 |
| JP MORGAN CHASE | 8I5DZWZKVSZI1NUHU748 | Y | Y | 0 | 0 | 4,173 | 0 | 4,173 | 4,173 | 0 | 4,173 | 0 | 0 |
| BNP PARIBAS | KVQR4N79VEW8JPSK1K14 | Y | Y | 10,450,000 | 0 | 14,797,796 | 0 | 4,347,796 | 14,797,796 | 0 | 4,347,796 | 0 | 0 |
| CREDIT SUISSE | ANGGYXNX0JLX3X63JN86 | Y | Y | 19,450,000 | 0 | 18,618,726 | 0 | 0 | 18,618,726 | 0 | 0 | 85,944 | 0 |
| GOLDMAN SACHS | W22LROWP2IHZNBB6K528 | Y | Y | 1,880,000 | 0 | 1,746,975 | 0 | 0 | 1,746,975 | 0 | 0 | 0 | 0 |
| BANK OF AMERICA MERRILL LYNCH | EYKN6V0ZCB8VD9IULB80 | Y | Y | 19,640,000 | 0 | 19,323,350 | 0 | 0 | 19,323,350 | 0 | 0 | 0 | 0 |
| MORGAN STANLEY | 4PQUHN3JPFGFNF3BB653 | Y | Y | 12,510,000 | 0 | 12,082,650 | 0 | 0 | 12,082,650 | 0 | 0 | 0 | 0 |
| WELLS FARGO | KB1H1DSPRFMYMCUFXT09 | Y | Y | 0 | 0 | 11,249,327 | 0 | 11,249,327 | 11,249,327 | 0 | 11,249,327 | 0 | 0 |
| 0299999999. Total NAIC 1 Designation | | | | 63,930,000 | 0 | 89,677,263 | (18,162,933) | 15,601,297 | 89,677,263 | (18,162,933) | 15,601,297 | 85,944 | 0 |
| 0999999999. Gross Totals | | | | 63,930,000 | 0 | 93,338,574 | (18,162,932) | 19,262,607 | 93,338,574 | (18,162,932) | 19,262,608 | 6,190,844 | 6,104,900 |
| 1. Offset per SSAP No. 64 | | | | | | 0 | 0 | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | | 93,338,574 | (18,162,932) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

## Collateral for Derivative Instruments Open as of Current Statement Date

| 1<br>Exchange, Counterparty or Central Clearinghouse | | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|---|
| **Collateral Pledged by Reporting Entity** | | | | | | | | | |
| BARCLAYS CAPITAL | AC28XWWI3WIBK2824319 | MONEY MARKET FUND | 31846V 56 7 | FIRST AMERICAN TREASURY | 0 | 0 | 0 | N/A | IV |
| BNP PARIBAS | KVQR4N79VEW8JPSK1K14 | MONEY MARKET FUND | 31846V 56 7 | FIRST AMERICAN TREASURY | 10,450,000 | 10,450,000 | 10,450,000 | N/A | IV |
| CREDIT SUISSE | ANGGYXNX0JLX3X63JN86 | MONEY MARKET FUND | 31846V 56 7 | FIRST AMERICAN TREASURY | 19,450,000 | 19,450,000 | 19,450,000 | N/A | IV |
| GOLDMAN SACHS | W22LROWP2IHZNBB6K528 | MONEY MARKET FUND | 31846V 56 7 | FIRST AMERICAN TREASURY | 1,880,000 | 1,880,000 | 1,880,000 | N/A | IV |
| BANK OF AMERICA MERRILL LYNCH | EYKN6V0ZCB8VD9IULB80 | MONEY MARKET FUND | 31846V 56 7 | FIRST AMERICAN TREASURY | 19,640,000 | 19,640,000 | 19,640,000 | N/A | IV |
| MORGAN STANLEY | 4PQUHN3JPFGFNF3BB653 | MONEY MARKET FUND | 31846V 56 7 | FIRST AMERICAN TREASURY | 12,510,000 | 12,510,000 | 12,510,000 | N/A | IV |
| SCOTIA BANK | 5G6NVP4WADOI32VUUB17 | MONEY MARKET FUND | 31846V 56 7 | FIRST AMERICAN TREASURY | 0 | 0 | 0 | N/A | IV |
| 0199999999. Totals | | | | | 63,930,000 | 63,930,000 | 63,930,000 | 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 as of Current Quarter

(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<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | |
| 06417M NC 5 | BANK OF NOVA SCOTIA HOUS | C | 1.E FE | 2,800,140 | 2,800,000 | 02/28/2022 |
| 3299999. | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | 2,800,140 | 2,800,000 | XXX |
| 3899999. | Total - Industrial & Miscellaneous (Unaffiliated) | | | 2,800,140 | 2,800,000 | XXX |
| **Totals** | | | | | | |
| 6399999. | Total - Issuer Obligations | | | 2,800,140 | 2,800,000 | XXX |
| 7099999. | Subtotal - Bonds | | | 2,800,140 | 2,800,000 | XXX |
| **Short-Term Invested Assets (Schedule DA Type)** | | | | | | |
| 000000 00 0 | ANZ NEW ZEALAND INTL LTD | C | 1.D FE | 3,000,069 | 3,000,071 | 05/17/2021 |
| 000000 00 0 | ANZ NEW ZEALAND INTL LTD | C | 1.D FE | 3,000,141 | 3,000,000 | 08/11/2021 |
| 000000 00 0 | ALPINE SEC LLC | C | 1.E FE | 2,200,156 | 2,200,000 | 08/17/2021 |
| 000000 00 0 | BNZ INTL FUNDING/LONDON | C | 1.D FE | 1,499,960 | 1,499,881 | 04/16/2021 |
| 000000 00 0 | BNZ INTL FUNDING/LONDON | C | 1.D FE | 1,399,720 | 1,399,544 | 06/09/2021 |
| 000000 00 0 | BOFA SECURITIES INC | C | 1.E FE | 2,499,020 | 2,499,146 | 06/22/2021 |
| 000000 00 0 | BOFA SECURITIES INC | C | 1.E FE | 2,998,797 | 2,998,880 | 06/24/2021 |
| 000000 00 0 | BANK OF AMERICA NA | C | 1.E FE | 3,000,135 | 3,000,000 | 08/09/2021 |
| 000000 00 0 | BANK OF MONTREAL CHICAGO | C | 1.E FE | 1,500,260 | 1,500,000 | 08/09/2021 |
| 000000 00 0 | BANK OF MONTREAL CHICAGO | C | 1.E FE | 2,800,451 | 2,800,000 | 07/06/2021 |
| 000000 00 0 | BANK OF NOVA SCOTIA HOUS | C | 1.E FE | 2,200,229 | 2,200,000 | 06/24/2021 |
| 000000 00 0 | CANADIAN IMP BK COMM NY | C | 1.E FE | 1,000,132 | 1,000,000 | 08/04/2021 |
| 000000 00 0 | CANADIAN IMP BK COMM NY | C | 1.E FE | 2,400,182 | 2,400,000 | 06/01/2021 |
| 000000 00 0 | CHARIOT FUNDING LLC | C | 1.E FE | 2,799,936 | 2,799,911 | 04/07/2021 |
| 000000 00 0 | COOPERAT RABOBANK UA/NY | C | 1.E FE | 2,200,178 | 2,200,000 | 05/24/2021 |
| 000000 00 0 | FAIRWAY FINANCE CORP | C | 1.E FE | 1,500,086 | 1,500,000 | 05/17/2021 |
| 000000 00 0 | FAIRWAY FINANCE CORP | C | 1.E FE | 2,499,928 | 2,500,331 | 07/21/2021 |
| 000000 00 0 | FMS WERTMANAGEMENT | C | 1.D FE | 2,799,849 | 2,799,689 | 04/26/2021 |
| 000000 00 0 | GLENCOVE FUNDING LLC | C | 1.E FE | 1,500,018 | 1,500,000 | 05/07/2021 |
| 000000 00 0 | GLENCOVE FUNDING LLC | C | 1.E FE | 1,500,000 | 1,500,000 | 07/01/2021 |
| 000000 00 0 | ING (US) FUNDING LLC | C | 1.E FE | 2,899,377 | 2,899,289 | 06/03/2021 |
| 000000 00 0 | ING (US) FUNDING LLC | C | 1.E FE | 1,499,438 | 1,499,134 | 07/09/2021 |
| 000000 00 0 | MIZUHO BANK LTD/NY | C | 1.E FE | 2,800,162 | 2,800,000 | 04/19/2021 |
| 000000 00 0 | MIZUHO BANK LTD/NY | C | 1.E FE | 2,900,220 | 2,900,000 | 06/03/2021 |
| 000000 00 0 | MONT BLANC CAPITAL CORP | C | 1.E FE | 2,898,962 | 2,898,956 | 06/21/2021 |
| 000000 00 0 | NRW.BANK | C | 1.D FE | 2,799,885 | 2,799,743 | 04/21/2021 |
| 000000 00 0 | NATIONAL AUSTRALI BANK L | C | 1.D FE | 2,400,619 | 2,400,000 | 08/31/2021 |
| 000000 00 0 | NATIONAL AUSTRALI BANK L | C | 1.D FE | 2,000,000 | 2,000,000 | 09/20/2021 |
| 000000 00 0 | NATIONAL AUSTRALIA BANK | C | 1.D FE | 872,278 | 872,376 | 07/12/2021 |
| 000000 00 0 | NEDERLANDSE WATERSCHAPS | C | 1.D FE | 2,799,950 | 2,799,907 | 04/08/2021 |
| 000000 00 0 | NEW YORK LIFE GLOBAL FDG | C | 1.B FE | 725,288 | 725,434 | 04/13/2021 |
| 000000 00 0 | NORDEA BANK ABP NEW YORK | C | 1.D FE | 750,215 | 750,186 | 05/05/2021 |
| 000000 00 0 | OLD LINE FUNDING LLC | C | 1.D FE | 1,500,093 | 1,500,000 | 06/21/2021 |
| 000000 00 0 | ROYAL BANK OF CANADA NY | C | 1.D FE | 2,400,605 | 2,400,000 | 09/01/2021 |
| 000000 00 0 | ROYAL BANK OF CANADA | C | 1.D FE | 1,350,458 | 1,350,422 | 04/30/2021 |
| 000000 00 0 | SKANDINAV ENSKILDA BK NY | C | 1.E FE | 2,800,224 | 2,800,000 | 07/06/2021 |
| 000000 00 0 | SKANDINAV ENSKILDA BANK | C | 1.E FE | 1,999,072 | 1,999,028 | 07/16/2021 |
| 000000 00 0 | SUMITOMO MITSUI TRUST NY | C | 1.E FE | 2,500,158 | 2,500,000 | 04/20/2021 |
| 000000 00 0 | SUMITOMO MITSUI TRUST NY | C | 1.F FE | 1,500,077 | 1,500,000 | 05/13/2021 |
| 000000 00 0 | SUMITOMO MITSUI TRUST NY | C | 1.E FE | 1,500,029 | 1,500,000 | 06/09/2021 |
| 000000 00 0 | SUMITOMO MITSUI BANKING | C | 1.F FE | 3,000,000 | 3,000,000 | 10/01/2021 |
| 000000 00 0 | SUNCORP METWAY LTD | C | 1.E FE | 1,499,619 | 1,499,629 | 05/04/2021 |
| 000000 00 0 | SUNCORP METWAY LTD | C | 1.E FE | 1,498,017 | 1,498,860 | 08/31/2021 |
| 000000 00 0 | SUNCORP METWAY LTD | C | 1.E FE | 1,497,894 | 1,498,667 | 09/08/2021 |
| 000000 00 0 | SVENSKA HANDELSBANKEN NY | C | 1.D FE | 2,800,246 | 2,800,158 | 05/18/2021 |
| 000000 00 0 | SVENSKA HANDELSBANKEN NY | C | 1.D FE | 2,200,856 | 2,200,000 | 08/23/2021 |
| 000000 00 0 | SVENSKA HANDELSBANKEN AB | C | 1.D FE | 2,899,667 | 2,899,851 | 11/01/2021 |
| 000000 00 0 | TORONTO DOMINION BANK | C | 1.D FE | 2,200,092 | 2,200,000 | 05/13/2021 |
| 000000 00 0 | TORONTO DOMINION BANK | C | 1.D FE | 2,699,779 | 2,700,000 | 09/01/2021 |
| 000000 00 0 | TOTAL CAPITAL CANADA LTD | C | 1.E FE | 1,399,983 | 1,399,965 | 04/06/2021 |
| 000000 00 0 | WESTPAC BANKING CORP | C | 1.D FE | 1,000,177 | 1,000,010 | 05/28/2021 |
| 000000 00 0 | BNP PARIBAS SA REOENT | C | 1.D FE | 2,000,000 | 2,000,000 | 05/05/2021 |
| 000000 00 0 | B OF A SECURITIES INC. REOENT | C | 1.E FE | 2,000,000 | 2,000,000 | 05/05/2021 |
| 000000 00 0 | JP MORGAN SECURITES LLC REOENT 0.4359% | C | 1.E FE | 1,000,000 | 1,000,000 | 05/05/2021 |
| 8999999 | Total - Short-Term Invested Assets (Schedule DA Type) | | | 112,892,687 | 112,889,068 | XXX |
| **Cash (Schedule E Part 1 Type)** | | | | | | |
| 000000 00 0 | CASH | C | | (4,499,088) | (4,499,088) | XXX |
| 9099999. | Total - Cash (Schedule E Part 1 Type) | | | (4,499,088) | (4,499,088) | XXX |
| **Cash Equivalents (Schedule E Part 2 Type)** | | | | | | |
| 0018A2 T2 2 | ANZ NEW ZEALAND INTL/LDN | C | 1.D FE | 2,899,426 | 2,899,301 | 06/02/2021 |
| 03209L RL 2 | AMPHENOL CORP | C | 2.A FE | 2,599,758 | 2,599,794 | 04/20/2021 |
| 05253A RS 1 | AUST & NZ BANKING GROUP | C | 1.D FE | 1,399,903 | 1,399,864 | 04/26/2021 |
| 0527M0 R1 7 | AUTOBAHN FUNDING CO LLC | C | 1.D FE | 1,499,997 | 1,500,000 | 04/01/2021 |
| 11563V R7 4 | BROWN-FORMAN CORPORATION | C | 2.A FE | 777,988 | 777,990 | 04/07/2021 |
| 15963T R1 9 | CHARIOT FUNDING LLC | C | 1.E FE | 303,999 | 304,000 | 04/01/2021 |
| 15963T RS 0 | CHARIOT FUNDING LLC | C | 1.E FE | 2,799,756 | 2,799,689 | 04/26/2021 |
| 23328A U3 6 | DZ BANK NY | C | 1.D FE | 2,800,062 | 2,800,010 | 04/14/2021 |
| 23328A U4 4 | DZ BANK NY | C | 1.D FE | 2,900,026 | 2,900,000 | 04/05/2021 |
| 27805A R6 6 | EATON CORP | C | 2.A FE | 2,599,935 | 2,599,957 | 04/06/2021 |
| 34411G RK 4 | FMS WERTMANAGEMENT | C | 1.D FE | 3,499,881 | 3,499,808 | 04/19/2021 |

# SCHEDULE DL - PART 1

# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol | 5 Fair Value | 6 Book/Adjusted Carrying Value | 7 Maturity Date |
|---|---|---|---|---|---|---|
| 34411G SD 9 | FMS WERTMANAGEMENT | C | 1.D FE | 2,899,693 | 2,899,594 | 05/13/2021 |
| 46640P T3 7 | JP MORGAN SECURITIES LLC | C | 1.E FE | 2,999,253 | 2,999,265 | 06/03/2021 |
| 53127T R5 4 | LIBERTY STREET FDG LLC | C | 1.E FE | 2,799,966 | 2,799,941 | 04/05/2021 |
| 53127T R6 2 | LIBERTY STREET FDG LLC | C | 1.E FE | 2,799,961 | 2,799,942 | 04/06/2021 |
| 54316T RE 4 | LONGSHIP FUNDING LLC | C | 1.D FE | 2,599,919 | 2,599,934 | 04/14/2021 |
| 60920V R8 7 | MONDELEZ INTERNATIONAL | C | 2.A FE | 2,499,915 | 2,499,942 | 04/08/2021 |
| 62939L SB 6 | NRW.BANK | C | 1.D FE | 2,899,681 | 2,899,565 | 05/11/2021 |
| 63743C RF 2 | NATIONAL RURAL UTILITIES | C | 2.A FE | 2,599,914 | 2,599,848 | 04/15/2021 |
| 63873J SJ 0 | NATIXIS NY BRANCH | C | 1.E FE | 2,999,600 | 2,999,608 | 05/18/2021 |
| 63975U R7 9 | NEDERLANDSE WATERSCHAPS | C | 1.D FE | 2,749,956 | 2,749,927 | 04/07/2021 |
| 65409R R7 7 | NIEUW AMSTERDAM REC | C | 1.E FE | 2,899,959 | 2,899,932 | 04/07/2021 |
| 65409R RV 4 | NIEUW AMSTERDAM REC | C | 1.E FE | 2,599,789 | 2,599,798 | 04/29/2021 |
| 65558T 6H 3 | NORDEA BANK ABP NEW YORK | C | 1.D FE | 4,999,990 | 5,000,000 | 04/06/2021 |
| 69372A RP 9 | PACCAR FINANCIAL CORP | C | 1.E FE | 2,599,849 | 2,599,873 | 04/23/2021 |
| 75611M R9 7 | REALTY INCOME CORP | C | 2.A FE | 2,699,865 | 2,699,892 | 04/09/2021 |
| 83050T R1 1 | SKANDINAV ENSKILDA BANK | C | 1.E FE | 799,998 | 800,000 | 04/01/2021 |
| 83050T S7 7 | SKANDINAV ENSKILDA BANK | C | 1.E FE | 2,899,742 | 2,899,594 | 05/07/2021 |
| 86564G VB 4 | SUMITOMO MITSUI TRUST NY | C | 1.E FE | 5,300,000 | 5,300,000 | 04/07/2021 |
| 86565C SW 0 | SUMITOMO MITSUI BANK NY | C | 1.E FE | 2,900,334 | 2,900,230 | 04/27/2021 |
| 89119A R9 1 | TORONTO DOMINION BANK | C | 1.D FE | 2,999,940 | 2,999,953 | 04/09/2021 |
| 8AMMF0 91 1 | DWS GOVERNMENT MONEY MARKET SERIES INST | C | 1.A FE | 4,124,614 | 4,124,614 | |
| 8AMMF0 AK 7 | BLACKROCK LIQUIDITY FEDFUND INSTITUTION | C | 1.A FE | 5,036,027 | 5,036,027 | |
| 9612C0 R5 0 | WESTPAC BANKING CORP | C | 1.D FE | 299,996 | 299,996 | 04/05/2021 |
| 9612C0 RC 5 | WESTPAC BANKING CORP | C | 1.D FE | 2,549,921 | 2,549,883 | 04/12/2021 |
| CR1646 75 9 | HSBC SECURITIES (USA) INC REPO 0.01% 4/ | C | 1.E FE | 11,000,000 | 11,000,000 | 04/01/2021 |
| CR2233 13 6 | BOFA SECURITIES INC REPO 0.01% 4/1/2021 | C | 1.E FE | 10,000,000 | 10,000,000 | 04/01/2021 |
| CR2758 29 8 | BNP PARIBAS SA REPONT 0.22% 4/1/2021 | C | 1.E FE | 5,000,000 | 5,000,000 | 04/01/2021 |
| CR2802 30 2 | CREDIT AGRICOLE CORPORATE AND INVESTMENT | C | 1.E FE | 5,000,000 | 5,000,000 | 04/01/2021 |
| CR2928 34 7 | CREDIT AGRICOLE CORPORATE AND INVESTMENT | C | 1.E FE | 3,000,000 | 3,000,000 | 04/01/2021 |
| CR3026 50 5 | HSBC SECURITIES (USA) INC REPONT 0.17% | C | 1.E FE | 1,500,000 | 1,500,000 | 04/01/2021 |
| CR3123 76 5 | ING FINANCIAL MARKETS LLC REPONT 0.17% | C | 1.E FE | 3,000,000 | 3,000,000 | 04/01/2021 |
| CR3741 10 3 | TD SECURITIES USA LLC REPONT 0.17% 4/1/ | C | 1.C FE | 3,500,000 | 3,500,000 | 04/01/2021 |
| CR6269 83 9 | BNP PARIBAS SA REPO 0.005% 4/1/2021 | C | 1.E FE | 15,000,000 | 15,000,000 | 04/01/2021 |
| 9199999. | Total - Cash Equivalents (Schedule E Part 2 Type) | | | 151,638,613 | 151,637,771 | XXX |
| 9999999. | Totals | | | 262,832,352 | 262,827,751 | XXX |

General Interrogatories:

1. The activity for the year: Fair Value $.....150,304,123 Book/Adjusted Carrying Value $.....150,204,535
2. Average balance for the year: Fair Value $.....186,039,324 Book/Adjusted Carrying Value $.....186,054,100
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....253,549,416 NAIC 2: $.....13,777,423 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

# SCHEDULE DL - PART 2

# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

(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<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>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 | 47,658,783 | (3,533,846) | 13,268,625 | XXX |
| BMO Harris Bank N.A. | Chicago, IL | | 0.000 | 0 | 0 | 45,374,818 | 25,378,871 | 5,377,855 | XXX |
| Goldman Sachs | New York, NY | | 0.000 | 0 | 0 | 11,697,605 | 12,923,292 | 11,504,022 | XXX |
| Key Bank | Cincinnati, OH | | 0.000 | 0 | 0 | 45,882,972 | 43,253,768 | 11,970,034 | XXX |
| Fifth Third Bank | Cincinnati, OH | | 0.000 | 0 | 0 | 23,251,042 | 32,740,415 | 5,045,506 | XXX |
| Associated Bank | Green Bay, WI | | 0.000 | 0 | 0 | 40,117,211 | 25,004,434 | 5,003,480 | XXX |
| Citizens Bank | Providence, RI | | 0.000 | 0 | 0 | 30,020,551 | 25,002,918 | 5,003,802 | XXX |
| Regions Bank | Birmingham, AL | | 0.000 | 0 | 0 | 30,002,217 | 25,000,673 | 4,999,825 | XXX |
| 0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories | | XXX | XXX | 0 | 0 | 314,963 | 292,266 | 314,963 | XXX |
| 0199999. Total Open Depositories | | XXX | XXX | 0 | 0 | 274,320,162 | 186,062,791 | 62,488,112 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | 274,320,162 | 186,062,791 | 62,488,112 | XXX |
| 0599999. Total Cash | | XXX | XXX | 0 | 0 | 274,320,162 | 186,062,791 | 62,488,112 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **Exempt Money Market Mutual Funds as Identified by the SVO** | | | | | | | | |
| 60934N 68 2 | FEDERATED TREASURY CASH RESERVES FUND #125 | | 12/31/2020 | 0.000 | | 309,936 | 0 | 6 |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | 309,936 | 0 | 6 |
| **All Other Money Market Mutual Funds** | | | | | | | | |
| 31846V 56 7 | FIRST AMERICAN GOVT OBLIG FUND CL Z | | 03/30/2021 | 0.000 | | 86,651,252 | 0 | 6,479 |
| 8699999. Total - All Other Money Market Mutual Funds | | | | | | 86,651,252 | 0 | 6,479 |
| 9999999. Total - Cash Equivalents | | | | | | 86,961,188 | 0 | 6,485 |