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QUARTERLY STATEMENT

As of March 31, 2016

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 Ohio | State of Domicile or Port of Entry Ohio | Country of Domicile US

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

Statutory Home Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100 (Area Code) (Telephone Number)
Mail Address	Post Office Box 237….. Cincinnati ..... OH ..... US ..... 45201 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100-6015 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts (Name)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension)
	amber_roberts@ohionational.com (E-Mail Address)	513-794-4516 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Ronald John Dolan	Vice Chairman

OTHER

Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Christopher Allen Carlson #	Vice Chairman
Anthony Gerard Esposito	Senior Vice President & Chief Human Resources Officer	Paul Gerard #	Senior Vice President & Chief Investment Officer
Diane Sue Hagenbuch	Senior Vice President	Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer
Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary	Arthur James Roberts	Senior Vice President & Chief Financial Officer
Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary	Barbara Ann Turner #	Executive Vice President & Chief Administrative Officer

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Jack Elliott Brown	Joseph Alex Campanella	Christopher Allen Carlson
Ronald John Dolan	Victoria Buyniski Gluckman	John Weber Hayden	Gary Thomas Huffman
James Francis Orr	John Russell Phillips	John Michael Schlotman	Gary Edward Wendlandt

State of........ Ohio
County of..... Hamilton

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)
Gary Thomas Huffman	Therese Susan McDonough	Doris Lee Paul
(Printed Name)	(Printed Name)	(Printed Name)
President, Chairman & Chief Executive Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ______ day of May 2016

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

Roxanna S. Allphin, Notary Public
May 11, 2019

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	5,086,963,728	0	5,086,963,728	5,041,824,627
2. Stocks:				
2.1 Preferred stocks	31,297,234	0	31,297,234	33,797,234
2.2 Common stocks	386,034,353	0	386,034,353	386,864,460
3. Mortgage loans on real estate:				
3.1 First liens	769,492,447	0	769,492,447	790,214,683
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)	26,739,555	0	26,739,555	26,938,123
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....285,727,920), cash equivalents ($..........0) and short-term investments ($.....179,405,329)	465,133,248	0	465,133,248	439,327,897
6. Contract loans (including $..........0 premium notes)	412,582,123	0	412,582,123	398,238,271
7. Derivatives	25,096,247	0	25,096,247	30,720,147
8. Other invested assets	81,563,070	6,563,070	75,000,000	75,000,000
9. Receivables for securities	733,087	0	733,087	1,221,256
10. Securities lending reinvested collateral assets	127,762,319	0	127,762,319	124,574,226
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,413,397,411	6,563,070	7,406,834,341	7,348,720,924
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	58,223,692	0	58,223,692	53,024,016
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,770,724	0	5,770,724	8,745,957
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	44,103,239	0	44,103,239	44,878,355
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,459,631	0	6,459,631	6,875,380
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	160	0	160	139
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	7,205,000	0	7,205,000	0
18.2 Net deferred tax asset	181,560,943	85,477,416	96,083,527	101,626,408
19. Guaranty funds receivable or on deposit	1,565,419	0	1,565,419	1,586,889
20. Electronic data processing equipment and software	425,855	0	425,855	458,613
21. Furniture and equipment, including health care delivery assets ($..........0)	12,501,538	12,501,538	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	59,191,582	0	59,191,582	24,252,329
24. Health care ($..........0) and other amounts receivable	16,347,233	16,347,233	0	0
25. Aggregate write-ins for other than invested assets	142,453,198	2,253,852	140,199,346	134,925,521
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,949,205,625	123,143,109	7,826,062,516	7,725,094,531
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	19,928,920,670	0	19,928,920,670	19,864,745,819
28. Total (Lines 26 and 27)	27,878,126,295	123,143,109	27,754,983,186	27,589,840,350

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	120,760,502	0	120,760,502	115,236,196
2502. Keyman insurance	10,606,605	0	10,606,605	10,394,515
2503. Fund revenue receivable	7,111,139	0	7,111,139	7,442,133
2598. Summary of remaining write-ins for Line 25 from overflow page	3,974,952	2,253,852	1,721,100	1,852,677
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	142,453,198	2,253,852	140,199,346	134,925,521

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....5,460,347,140 less $..........0 included in Line 6.3 (including $.....28,985,163 Modco Reserve)	5,460,347,140	5,382,493,630
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	28,122,911	27,331,882
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	696,576,476	712,454,301
4.	Contract claims:		
	4.1 Life	17,074,028	17,565,132
	4.2 Accident and health	124,772	114,406
5.	Policyholders' dividends $.....2,077,266 and coupons $..........0 due and unpaid	2,077,266	2,122,736
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	80,612,407	78,073,852
	6.2 Dividends 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 $.....76,816 accident and health premiums	2,015,699	1,803,981
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 $..........0 assumed and $..........0 ceded	0	0
	9.4 Interest Maintenance Reserve	42,125,978	43,326,667
10.	Commissions to agents due or accrued - life and annuity contracts $.....3,147,723, accident and health $.....429,235 and deposit-type contract funds $..........0	3,576,958	8,396,724
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	10,455,162	11,511,705
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(311,266,552) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(311,266,552)	(322,110,216)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,592,920	4,358,959
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	3,598,450
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	6,626,767	6,513,413
17.	Amounts withheld or retained by company as agent or trustee	106,320,376	108,449,464
18.	Amounts held for agents' account, including $..........0 agents' credit balances	5,038,811	4,352,117
19.	Remittances and items not allocated	20,628,156	36,785,121
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 $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	33,577,583	33,538,844
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	178,934,287	149,565,641
	24.04 Payable to parent, subsidiaries and affiliates	162,584,185	179,070,036
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	53,533,522	9,758,288
	24.09 Payable for securities	18,138,989	0
	24.10 Payable for securities lending	127,762,319	124,574,226
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	14,528,686	14,225,914
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,763,108,846	6,637,875,273
27.	From Separate Accounts statement	19,928,919,593	19,864,744,750
28.	Total liabilities (Lines 26 and 27)	26,692,028,439	26,502,620,023
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	309,488,704	309,469,631
33.	Gross paid in and contributed surplus	283,297,154	283,297,154
34.	Aggregate write-ins for special surplus funds	(11,086,142)	(8,323,032)
35.	Unassigned funds (surplus)	471,255,033	492,776,574
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,052,954,749	1,077,220,327
38.	Totals of Lines 29, 30 and 37	1,062,954,749	1,087,220,327
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,754,983,188	27,589,840,350

DETAILS OF WRITE-INS

2501.	Liability for plan benefits	13,447,342	13,140,190
2502.	Unclaimed funds	1,081,344	1,085,724
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	14,528,686	14,225,914
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.	Voluntary Reserve	(11,086,142)	(8,323,032)
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)	(11,086,142)	(8,323,032)

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	493,812,669	642,536,320	2,538,314,843
2. Considerations for supplementary contracts with life contingencies	226,586	86,459	1,344,852
3. Net investment income	79,220,275	81,089,627	340,223,982
4. Amortization of Interest Maintenance Reserve (IMR)	1,543,500	1,457,557	6,152,471
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	2,957,940	1,640,657	23,152,076
7. Reserve adjustments on reinsurance ceded	9,530,745	3,749,384	18,700,227
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	61,671,264	64,557,575	263,956,910
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	72,590,969	68,841,227	288,255,532
9. Totals (Lines 1 to 8.3)	721,553,948	863,958,806	3,480,100,893
10. Death benefits	22,669,723	22,671,567	78,187,266
11. Matured endowments (excluding guaranteed annual pure endowments)	74,634	217,665	765,203
12. Annuity benefits	153,631,398	134,305,504	547,772,234
13. Disability benefits and benefits under accident and health contracts	999,737	521,055	1,905,939
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	298,001,314	316,971,903	1,252,414,393
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	3,958,082	4,232,516	16,016,760
18. Payments on supplementary contracts with life contingencies	953,406	141,506	577,749
19. Increase in aggregate reserves for life and accident and health contracts	77,442,629	38,250,957	263,153,182
20. Totals (Lines 10 to 19)	557,730,923	517,312,673	2,160,792,726
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	68,313,944	71,687,131	305,066,153
22. Commissions and expense allowances on reinsurance assumed	1,420,532	2,641,054	9,280,404
23. General insurance expenses	37,255,852	30,316,118	124,751,023
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,168,385	4,714,198	14,439,505
25. Increase in loading on deferred and uncollected premiums	(1,371,390)	(1,860,688)	2,381,609
26. Net transfers to or (from) Separate Accounts net of reinsurance	34,913,814	204,153,004	618,878,381
27. Aggregate write-ins for deductions	166,634	247,785	80,635,884
28. Totals (Lines 20 to 27)	703,598,694	829,211,275	3,316,225,685
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	17,955,254	34,747,531	163,875,208
30. Dividends to policyholders	19,206,835	15,768,788	80,985,406
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(1,251,581)	18,978,743	82,889,802
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,866,360)	5,778,881	4,560,829
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	3,614,779	13,199,862	78,328,973
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....175,618 (excluding taxes of $.....184,590 transferred to the IMR)	1,900,430	(3,776,834)	(15,664,478)
35. Net income (Line 33 plus Line 34)	5,515,209	9,423,028	62,664,495
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,087,220,329	1,097,073,789	1,097,073,789
37. Net income (Line 35)	5,515,209	9,423,028	62,664,495
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(1,026,193)	(3,558,450)	(1,236,941)	(10,836,354)
39. Change in net unrealized foreign exchange capital gain (loss)	461,237	(1,622,947)	(1,065,893)
40. Change in net deferred income tax	(13,551,139)	7,350,209	8,392,704
41. Change in nonadmitted assets	7,035,990	(9,988,346)	(21,595,573)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	(11,922,672)
44. Change in asset valuation reserve	(38,739)	1,770,215	(2,007,766)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	18	(14)
48. Change in surplus notes	19,073	19,073	76,291
49. Cumulative effect of changes in accounting principles	0	0	(7,889,948)
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)	(20,000,000)	(90,000,000)
53. Aggregate write-ins for gains and losses in surplus	(148,768)	(439,868)	64,331,270
54. Net change in capital and surplus (Lines 37 through 53)	(24,265,587)	(14,725,559)	(9,853,460)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,062,954,742	1,082,348,230	1,087,220,329

DETAILS OF WRITE-INS

08.301. Policy charges	59,319,428	54,744,223	229,252,334
08.302. Fee income	13,660,381	14,168,850	58,381,147
08.303. Miscellaneous gains/(losses)	(388,840)	(72,040)	779,332
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	194	(157,281)
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	72,590,969	68,841,227	288,255,532
2701. Health surrender benefits	166,634	273	838,073
2702. Adjustment to separate account variable annuity reserves	0	247,512	79,810,265
2703. Reserve adjustment on reinsurance assumed	0	0	(12,454)
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	166,634	247,785	80,635,884
5301. Prior period adjustment	1,984,408	0	(3,378,748)
5302. Benefit plan adjustment	629,934	574,342	(1,249,806)
5303. Change in separate account variable annuity reserve valuation	0	0	79,810,265
5398. Summary of remaining write-ins for Line 53 from overflow page	(2,763,110)	(1,014,210)	(10,850,441)
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(148,768)	(439,868)	64,331,270

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	504,929,305	648,296,211	2,536,803,615
2.	Net investment income	75,143,324	75,789,750	344,933,790
3.	Miscellaneous income	64,240,364	138,788,843	287,875,722
4.	Total (Lines 1 through 3)	644,312,993	862,874,804	3,169,613,127
5.	Benefit and loss related payments	396,904,326	468,609,842	1,573,133,637
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	24,070,150	201,925,905	669,130,903
7.	Commissions, expenses paid and aggregate write-ins for deductions	117,873,516	116,948,492	455,989,154
8.	Dividends paid to policyholders	16,713,750	14,346,389	68,144,063
9.	Federal and foreign income taxes paid (recovered) net of $.....297,627 tax on capital gains (losses)	7,365,825	(14,372,569)	(25,083,407)
10.	Total (Lines 5 through 9)	562,927,567	787,458,059	2,741,314,350
11.	Net cash from operations (Line 4 minus Line 10)	81,385,426	75,416,745	428,298,777
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	115,488,289	108,376,002	501,050,499
	12.2 Stocks	2,662,951	7,000	2,459,170
	12.3 Mortgage loans	48,107,009	22,464,090	121,766,995
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	8	25,000,008
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	6,111,069	19,142,384	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	172,369,318	149,989,484	650,276,672
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	142,801,570	284,101,023	799,090,404
	13.2 Stocks	0	0	22,250,000
	13.3 Mortgage loans	27,383,000	8,010,000	115,205,850
	13.4 Real estate	0	0	3,604,159
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	0	22,123,949	14,729,936
	13.7 Total investments acquired (Lines 13.1 to 13.6)	170,184,570	314,234,972	954,880,349
14.	Net increase or (decrease) in contract loans and premium notes	14,343,852	13,779,362	54,318,082
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(12,159,104)	(178,024,850)	(358,921,759)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	19,073	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	(21,954,482)	38,222,668	(1,993,099)
	16.5 Dividends to stockholders	20,000,000	20,000,000	90,000,000
	16.6 Other cash provided (applied)	(1,466,489)	(33,067,048)	116,608,284
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(43,420,971)	(14,825,307)	24,615,185
	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)	25,805,351	(117,433,412)	93,992,203
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	439,327,897	345,335,694	345,335,694
	19.2 End of period (Line 18 plus Line 19.1)	465,133,248	227,902,282	439,327,897

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

20.0001	Change in securities lending collateral	(3,188,093)	0	18,208,511
20.0002	Payable for securities	(18,138,989)	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	115,710,146	98,767,575	472,485,622
3. Ordinary individual annuities	331,481,431	490,052,841	1,929,650,137
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	91,627,014	64,345,232	254,174,788
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	3,373,532	3,485,506	13,994,735
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	542,192,122	656,651,154	2,670,305,282
12. Deposit-type contracts	21,519,192	149,768,982	191,481,753
13. Total	563,711,314	806,420,136	2,861,787,035

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

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

		State of Domicile	March 31, 2016	December 31, 2015
Net Income				
(1)	Net (Loss) Income	OH	$ 5,515,209	62,664,496
(2)	State prescribed practices: NONE		-	-
(3)	State permitted practices: NONE		-	-
(4)	Net Income, NAIC SAP		$ 5,515,209	62,664,496
Surplus				
(5)	Statutory capital and surplus	OH	$ 1,062,954,749	1,087,220,327
(6)	State prescribed practices: NONE		-	-
(7)	State permitted practices: NONE		-	-
(8)	Statutory capital and surplus, NAIC SAP		$ 1,062,954,749	1,087,220,327

C. Accounting Policy

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

2. Accounting Changes and Corrections of Errors

The Company's March 31, 2016 financial statements reflect a prior period adjustment relating to the recording of BOLI reinsurance assumed surrender benefits and expense allowances. As of December 31, 2015, benefits assumed and expense allowances were overstated by $3,052,935. As a result, surplus was understated by $1,984,408. The events contributing to the overstatement impact surplus as follows:

Surrender benefits and withdrawals for life contracts (P4, L15, C1)	$ 2,536,935
Commission and Expense allowance reinsurance assumed (P4, L22,	516,000
Federal and foreign income taxes incurred (exluding taxes on capital gains) (P4, L32, C1)	(1,068,527)
Increase in surplus (P4, L53, C1)	$ 1,984,408

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

(2) The Company had no other-than-temporary impairments on loan-backed securities due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following table represents each security that recognized other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
073879ED6	4,933,122	4,714,063	219,059	4,714,063	4,907,781	3/31/2016
92922FKX5	1,872,851	1,772,082	100,769	1,772,082	1,562,400	3/31/2016
Total	$ 6,805,973	$ 6,486,144	$ 319,828	$ 6,486,144	$ 6,470,181	

NOTES TO FINANCIAL STATEMENTS

(4) All impaired securities (fair value is less than cost or amortized cost) for which a 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	$	5,399,493
(2)	12 Months or Longer	$	1,793,141

(b) The aggregate related fair value of securities with unrealized losses

(1)	Less than 12 Months	$	315,730,261
(2)	12 Months or Longer	$	111,644,298

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

(b) The fair value of the collateral received and the portion of that collateral that that company has sold or re-pledged is $127,762,319.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

6 - 9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $0, $1,000,665, $1,500,000, $0 and $1,008,000 as of March 31, 2016 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII"), Montgomery Re, Inc. (“MONT) and the O. N. Equity Sales Company ("ONES"), respectively.

Dividends to the Company's parent, ONFS, for 2016 are summarized below:

	2016
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	20,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	$ 20,000,000

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 common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC 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. LAC). Settlement is made daily for each party's needs from or to the common 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, 2016, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 Receivable from parent, subsidiaries and affiliates in the general account as of the quarterly statement:

ONLA	$ 89,612,158
Suffolk Capital Management LLC	98,267
ONFS	13,764,431
SYRE	21,367,933
ONII	1,253,270
MONT	7,837,192
ONMH	235,544
ONFlight Inc.	686,383
ON Global Holdings, LLC	1,373
Kenwood Re	11,512,117
ONTech, LLC	174,596
Financial Way Realty, Inc	6,210,077
ON Foreign Holdings LLC	1,473,234
CMGO	3,347,444
Total	$ 157,574,018

NOTES TO FINANCIAL STATEMENTS

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) 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 $350,000,000 as of March 31, 2016. It is part of the Company's strategy to utilize these funds as additional liquidity. The company has additional advanced borrowing capacity of $577,615,000. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 03/31/16

		Total	General Account	Separate Accounts
(a)	Membership Stock - Class A	$ -	$ -	$ -
(b)	Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c)	Activity Stock	$ 11,552,300	$ 11,552,300	$ -
(d)	Excess Stock	$ (4,447,700)	$ (4,447,700)	$ -
(e)	Aggregate Total	$ 36,552,300	$ 36,552,300	$ -
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 577,615,000	XXX	XXX

2. Prior Year – 12/31/15

		Total	General Account	Separate Accounts
(a)	Membership Stock - Class A	$ -	$ -	$ -
(b)	Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c)	Activity Stock	$ 11,552,300	$ 11,552,300	$ -
(d)	Excess Stock	$ (2,447,700)	$ (2,447,700)	$ -
(e)	Aggregate Total	$ 36,552,300	$ 36,552,300	$ -
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 577,615,000	XXX	XXX

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

	Membership Stock	Current Year Total	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	$ -	$ -	$ -	$ -	$ -	$ -
2	Class B	$ 25,000,000	$ 25,000,000	$ -	$ -	$ -	$ -

(3) Collateral Pledged to FHLB

(a) Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 427,381,856	$ 408,419,557	$ 350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 427,381,856	$ 408,419,557	$ 350,000,000

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ -	$ -	$ -

4. Prior Year-end Total General Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 419,795,750	$ 412,549,221	$ 350,000,000

NOTES TO FINANCIAL STATEMENTS

(b) Maximum Amount Pledged During Reporting Year

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	428,418,895	415,324,009	350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	428,418,895	415,324,009	350,000,000

3. Current Year Separate Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 431,216,662	$ 417,364,815	$ 350,000,000

(4) Borrowing from FHLB.

(a) Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	350,000,000	350,000,000	-	350,000,000
(c) Other				
(d) Aggregate Total	350,000,000	350,000,000	-	350,000,000

2. Prior Year

	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	350,000,000	350,000,000	-	349,608,870
(c) Other				
(d) Aggregate Total	350,000,000	350,000,000	-	349,608,870

(b) Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Debt			
(b) Funding Agreements	350,000,000	350,000,000	-
(c) Other			
(d) Aggregate Total	350,000,000	350,000,000	-

(c) FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

NOTES TO FINANCIAL STATEMENTS

12. Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Post-retirement Benefit Plans

A.

(4) Components of net periodic benefit cost at March 31, 2016

		Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
		March 31, 2016	December 31, 2015	March 31, 2016	December 31, 2015	March 31, 2016	December 31, 2015
(a)	Service Cost	$ 488,006	$ 2,408,000	$ 13,971	$ 44,000	$ -	$ -
(b)	Interest Cost	997,908	3,779,000	78,265	220,000	-	-
(c)	Expected return on plan assets	(906,696)	(3,809,000)	-	-	-	-
(d)	Amortization of unrecognized transition obligation or transition asset	-	-	-	-	-	-
(e)	Amount of recognized gains and losses	64,893	2,206,000	(3,223)	(199,000)	-	-
(f)	Amount of prior services cost recognized	555,779	260,000	12,485	(13,000)	-	-
(g)	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
(h)	Total net periodic benefit cost	$ 1,199,890	$ 4,844,000	$ 101,499	$ 52,000	$ -	$ -

13 - 16. No significant change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales – NONE

18 - 19. No significant change

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2016 are as follows:

	(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 285,727,920	$ -	$ -	$ 285,727,920
	Short term	159,405,329	20,000,000		179,405,329
	Securities lending collateral	-	127,762,319	-	127,762,319
	Perpetual Preferred stock				
	Industrial and Misc.	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	-	-	-
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	1,463,660	-	1,463,660
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	1,463,660	-	1,463,660
	Common Stock				
	Industrial and Misc	-	38,168,230	-	38,168,230
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,168,230	-	38,168,230
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	20,903,587	-	20,903,587
	Credit contracts	-	-	-	-
	Futures contracts	4,192,660	-	-	4,192,660
	Commodity forward contracts	-	-	-	-
	Total Derivatives	4,192,660	20,903,587	-	25,096,247
	Separate account assets	19,928,920,670	-	-	19,928,920,670
	Total assets at fair value	$ 20,378,246,579	$ 208,297,796	$ -	$ 20,586,544,375
b.	Liabilities at fair value				
	Derivative liabilities	$ 53,533,522	$ -	$ -	$ 53,533,522
	Total liabilities at fair value	$ 53,533,522	$ -	$ -	$ 53,533,522

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements in (Level 3) of Fair Value Hierarchy

	Balance at 12/31/2015	Transfers in 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	Balance at 3/31/2016
a. Assets:										
Loan-backed & structured	$ -		$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	-	-	-	-	-	-	-	-	-	-
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

As of March 31, 2016, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was $0.

B. Other Fair Value disclosures – NONE

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Assets at fair value:						
Bonds	$ 5,365,702,234	$ 5,086,963,728	$ 10,619,040	$ 5,286,162,452	$ 68,920,742	$ -
Cash	285,727,920	285,727,920	285,727,920	-	-	-
Short-term	179,405,329	179,405,329	159,405,329	20,000,000	-	-
Common stock non-affilate	38,168,230	38,168,230	-	38,168,230	-	-
Preferred stock	32,360,323	31,297,234	-	32,360,323	-	-
Mortgage Loan	793,534,379	769,492,447	-	-	793,534,379	-
Derivatives- equity put options	20,903,587	20,903,587	-	20,903,587	-	-
Derivatives- futures contracts	4,192,660	4,192,660	4,192,660	-	-	-
Separate account	19,928,920,670	19,928,920,670	19,928,920,670			
Liabilities at fair value:						
Derivatives- futures contracts	53,533,522	53,533,522	53,533,522	-	-	-
Separate account	19,928,919,593	19,928,919,593	19,928,919,593	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. Other Items

C. Other Disclosures

General Interrogatory 15.2

A. Market risk, credit risk and cash requirements

As of March 31, 2016, the Company holds over-the-counter, equity put options in order to hedge the exposure on its variable annuity riders. The options increase in value if the market goes down. If the market goes up, the options decrease in value, but cannot fall by more than the purchase price. The Company does have credit exposure to the dealers if the options become valuable. The Company has managed its credit exposure by diversifying its counterparties and for more recent trades, requiring collateral, as specified in its ISDA agreements. The put options have been entered into with counterparties that have a credit rating of A-/A3 or higher. The only cash requirement of these options is the initial purchase price.

As of March 31, 2016, the Company holds a position in exchange-traded futures on various equity indices and currencies to hedge the downside market risk of the guarantees in its variable annuity contracts. These futures increase in value when the markets go down and decrease in value when the markets go up. Margin for the change in value is calculated every day and must be posted if there is a deficit and credited if there is a surplus. Additionally, initial margin is posted by participants on each side of a futures trade. Together, these collateral support mechanisms minimize the credit risk of futures. There is no premium charge to enter into a future, but cash or Treasury Securities must be posted for initial margin and cash exchanged each subsequent day for changes in value, as noted above.

As of March 31, 2016, the Company holds a position in a cross currency swap converting Euro currency flows to U.S. Dollar flows on a Euro-denominated bond.

B. Company objectives for using derivatives

The objective of ONLIC's use of equity puts, equity futures and currency futures is to hedge against a decline in the equity and currency markets. These instruments are employed as fair value hedges against the Company's obligations. The primary Company obligation is a guaranty of the investment portfolios held by policyholders.

The objective of ONLIC's cross currency swap is to exchange Euro currency flows for U.S. Dollar currency flows, which is the primary currency of the investment portfolio.

NOTES TO FINANCIAL STATEMENTS

C. Accounting Policies

Futures and foreign currency holdings are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative or foreign currency holding, the gain or loss shall be recognized in income. During the first quarter of 2016, the Company recognized $36,616,936 in futures gains in the statement of operations of which $33,749,400 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $2,867,537 which is represented as part of the Summary of Operations Line 34.

The put options are carried at fair value. During the first quarter of 2016, the realized loss from maturing put options was $614,204 in the statement of operations of which $0 is Funds Withheld for the benefit of Sycamore Re (an affiliate) netting to $614,204 which is represented as part of the Summary of Operations Line 34.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2015 were $10,312,383. As of March 31, 2016, $828,933 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 $9,572,206. The decrease is normally 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.

26. - 35. No significant change

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.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010

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. 12/31/2010

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). 03/01/2012

6.4 By what department or departments?

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 0

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	348,799,939	347,866,124
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 348,799,939	$ 347,866,124
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 [ ] No [X]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 127,762,319

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 127,762,319

16.3 Total payable for securities lending reported on the liability page: $ 127,762,319

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank	PO Box 2054 Schilitz Park, Suite 300 Milwaukee, WI 53201
Wells Fargo Securities, LLC	301 South College Street, 7th Floor, Charlotte, NC 28202-4200

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

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

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

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

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:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$769,492,447
1.14	Total mortgages in good standing	$769,492,447
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)	$769,492,447
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	97.8
2.2	A&H cost containment percent	1.6
2.3	A&H expense percent excluding cost containment expenses	20.3

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	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer 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	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	1,863,083	508,515	34,787	2,121,839	4,528,224	1,928
2. Alaska AK	L	24,322	0	883	0	25,205	5
3. Arizona AZ	L	2,745,725	6,293,224	30,729	786,185	9,855,863	2,580
4. Arkansas AR	L	973,867	3,256,104	19,961	769,426	5,019,358	978
5. California CA	L	6,179,510	22,635,045	199,476	6,157,571	35,171,602	8,561
6. Colorado CO	L	5,530,169	5,978,317	127,847	270,864	11,907,197	71,071
7. Connecticut CT	L	651,945	6,089,826	47,094	2,042,719	8,831,584	14,300,350
8. Delaware DE	L	495,003	530,478	9,965	37,132	1,072,578	23
9. District of Columbia DC	L	149,639	586,282	1,746	34,595	772,262	112
10. Florida FL	L	7,365,021	39,315,278	148,701	3,644,604	50,473,604	51,079
11. Georgia GA	L	1,618,156	4,144,271	70,747	1,031,345	6,864,519	1,031
12. Hawaii HI	L	27,668	696,036	3,444	0	727,148	118
13. Idaho ID	L	313,605	1,802,981	21,757	564,177	2,702,520	1,605
14. Illinois IL	L	6,747,961	9,326,517	218,606	2,755,176	19,048,260	135,344
15. Indiana IN	L	2,049,761	2,236,844	40,515	3,300,088	7,627,208	2,311
16. Iowa IA	L	1,093,674	3,297,485	36,676	1,249,526	5,677,361	9,455
17. Kansas KS	L	2,085,293	7,014,504	69,787	3,158,489	12,328,073	1,882
18. Kentucky KY	L	734,477	3,211,778	28,885	1,320,984	5,296,124	139,787
19. Louisiana LA	L	2,917,455	418,673	15,501	403,249	3,754,878	4,249
20. Maine ME	L	51,856	969,512	14,865	1,867,710	2,903,943	282
21. Maryland MD	L	1,693,179	15,719,474	59,081	1,026,736	18,498,470	14,731
22. Massachusetts MA	L	1,488,703	7,536,756	109,187	1,465,506	10,600,152	2,250,203
23. Michigan MI	L	5,881,863	14,986,950	105,879	3,747,273	24,721,965	2,010,326
24. Minnesota MN	L	1,451,459	8,844,080	50,541	648,490	10,994,570	3,480
25. Mississippi MS	L	344,171	1,637,272	30,291	1,929,061	3,940,795	1,018
26. Missouri MO	L	1,520,499	8,553,360	28,472	1,216,111	11,318,442	418,415
27. Montana MT	L	160,000	943,435	9,045	53,529	1,166,009	2,639
28. Nebraska NE	L	1,083,369	2,358,550	20,235	852,656	4,314,810	8,558
29. Nevada NV	L	535,054	690,782	21,967	202,464	1,450,267	755
30. New Hampshire NH	L	825,717	872,047	11,775	320	1,709,859	415
31. New Jersey NJ	L	3,419,102	17,447,793	49,604	145,455	21,061,954	50,570
32. New Mexico NM	L	74,395	820,906	3,563	39,963	938,827	230
33. New York NY	N	313,265	552,119	10,096	3,002	878,482	756
34. North Carolina NC	L	2,600,571	13,257,762	66,774	2,737,791	18,662,898	216,007
35. North Dakota ND	L	1,069,287	150,731	26,092	229,129	1,475,239	188
36. Ohio OH	L	8,567,737	21,713,935	330,361	18,473,422	49,085,455	349,372
37. Oklahoma OK	L	1,803,831	6,616,203	41,207	1,100,701	9,561,942	1,031
38. Oregon OR	L	815,761	1,508,776	46,032	963,445	3,334,014	45,287
39. Pennsylvania PA	L	7,906,890	20,752,830	184,055	8,773,904	37,617,679	60,631
40. Rhode Island RI	L	238,089	1,407,271	13,683	29,111	1,688,154	0
41. South Carolina SC	L	1,086,672	5,253,168	21,727	215,628	6,577,195	546
42. South Dakota SD	L	238,757	399,702	4,773	17,350	660,582	642
43. Tennessee TN	L	2,179,178	5,190,311	118,295	4,616,359	12,104,143	2,125
44. Texas TX	L	7,704,533	12,846,376	165,049	2,484,644	23,200,602	539,630
45. Utah UT	L	1,851,445	944,358	11,760	98,562	2,906,125	237
46. Vermont VT	L	51,479	103,000	1,541	2,442	158,462	0
47. Virginia VA	L	2,322,071	19,692,739	68,399	4,453,308	26,536,517	43,351
48. Washington WA	L	1,144,861	9,464,235	37,801	181,542	10,828,439	3,208
49. West Virginia WV	L	257,775	1,300,078	24,352	254,546	1,836,751	692,218
50. Wisconsin WI	L	3,184,166	7,633,138	157,383	4,148,886	15,123,573	1,371
51. Wyoming WY	L	215,176	236,625	18,134	0	469,935	68,495
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	14,915	18,375	306,801	0	340,091	0
55. US Virgin Islands VI	N	7,960	0	0	0	7,960	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	410	0	556	0	966	9
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 51	105,670,530	327,764,807	3,296,483	91,627,015	528,358,835	21,519,195
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	14,710,574	39	0	0	14,710,613	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	198,205	3,716,587	59,360	0	3,974,152	0
94. Aggregate other amounts not allocable by State	XXX	481,978	0	0	0	481,978	0
95. Totals (Direct Business)	XXX	121,061,287	331,481,433	3,355,843	91,627,015	547,525,578	21,519,195
96. Plus Reinsurance Assumed	XXX	28,806,563	742,923	0	0	29,549,486	0
97. Totals (All Business)	XXX	149,867,850	332,224,356	3,355,843	91,627,015	577,075,064	21,519,195
98. Less Reinsurance Ceded	XXX	20,078,955	56,158,514	1,691,470	0	77,928,939	0
99. Totals (All Business) less Reinsurance Ceded	XXX	129,788,895	276,065,842	1,664,373	91,627,015	499,146,125	21,519,195

DETAILS OF WRITE-INS

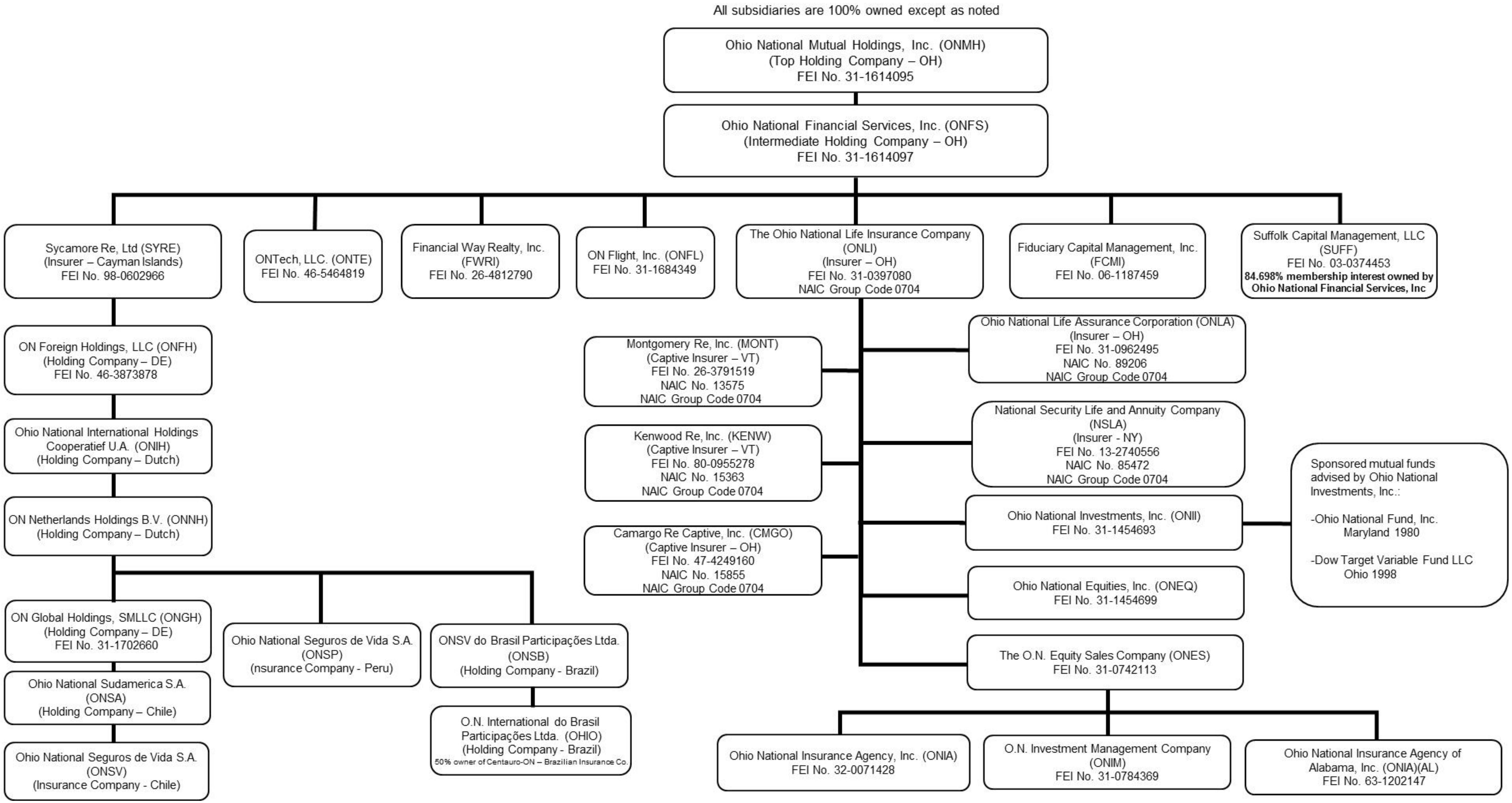
58001.	XXX	0	0	0	0	0	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401. Dividends accums used to purchase paid-up additions	XXX	479,611	0	0	0	479,611	0
9402. Dividends accums used to shorten endow or prem pay	XXX	2,367	0	0	0	2,367	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	481,978	0	0	0	481,978	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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		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.	0
0704	Ohio National Mutual Holdings, Inc.	0	98-0602966	0	0		Sycamore Re, Ltd	CYM	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	46-3873878	0	0		Ohio National Foreign Holdings, LLC	OH	NIA	Sycamore Re LTD	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		Ohio National International Holdings Cooperatief U.A.	NLD	NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		ON Netherlands Holdings B.V.	NLD	NIA	Ohio National International Holdings Cooperatief U.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1702660	0	0		ON Global Holdings, SMLLC	OH	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	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.	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.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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.................	0............
0704...	Ohio National Mutual Holdings, Inc...	0..............	0....................	0..................	0..................	....	ONSV do Brasil Participações Ltda.................	BRA.....	NIA..............	ON Netherlands Holdings B.V.........................	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.................	0............
0704...	Ohio National Mutual Holdings, Inc...	0..............	0....................	0..................	0..................	....	O.N. International do Brasil Participações Ltda.	BRA.....	NIA..............	ONSV do Brasil Participações Ltda.	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.................	0............
0704...	Ohio National Mutual Holdings, Inc...	0..............	06-1187459..	0..................	0..................	....	Fiduciary Capital Management, Inc.................	CT........	NIA..............	Ohio National Financial Services, Inc.............	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.................	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.................	0............
0704...	Ohio National Mutual Holdings, Inc...	89206......	31-0962495..	0..................	0..................	....	Ohio National Life Assurance Coporation.......	OH.......	IA.................	The Ohio National Life Insurance Company...	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.................	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.................	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.................	0............

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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.	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.	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.	0
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.	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.	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.	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.	0
0704	Ohio National Mutual Holdings, Inc.	0	63-1202147	0	0		Ohio National Insurance Agency of Alabama, Inc.	AL	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	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.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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.	0
0704	Ohio National Mutual Holdings, Inc.	0	03-0374453	0	0		Suffolk Capital Management, LLC	NY	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	84.698	Ohio National Mutual Holdings, Inc.	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.	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.

Bar Code:

67172201649000001

67172201636500001

67172201644500001

67172201644600001

67172201644700001

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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	892,193	0	892,193	923,010
2505. Goodwill	779,455	0	779,455	777,588
2506. Pension fee income recoverable	29,452	0	29,452	132,079
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Prepaid expenses	2,158,629	2,158,629	0	0
2509. Surplus note issuance costs	95,223	95,223	0	0
2597. Summary of remaining write-ins for Line 25	3,974,952	2,253,852	1,721,100	1,852,677

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. Loss on Fixed Assets	0	0	(144,685)
08.305. Modified coinsurance risk charge	0	194	(12,596)
08.397. Summary of remaining write-ins for Line 8.3	0	194	(157,281)

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Voluntary reserve	(2,763,110)	(1,014,210)	(10,850,441)
5397. Summary of remaining write-ins for Line 53	(2,763,110)	(1,014,210)	(10,850,441)

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,938,124	23,982,107
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	3,604,159
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	198,568	648,142
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	26,739,556	26,938,124
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	26,739,556	26,938,124

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	790,214,689	796,770,791
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	27,383,000	115,205,850
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	1,767	5,043
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	48,107,009	121,766,995
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)	769,492,447	790,214,689
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	769,492,447	790,214,689
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	769,492,447	790,214,689

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	81,822,548	108,336,051
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(259,477)	(1,513,495)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	25,000,008
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	81,563,071	81,822,548
12. Deduct total nonadmitted amounts	6,563,070	6,822,548
13. Statement value at end of current period (Line 11 minus Line 12)	75,000,000	75,000,000

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,462,486,308	5,163,896,238
2. Cost of bonds and stocks acquired	160,941,557	821,340,404
3. Accrual of discount	1,359,325	3,891,267
4. Unrealized valuation increase (decrease)	(758,969)	(12,653,637)
5. Total gain (loss) on disposals	521,897	6,165,809
6. Deduct consideration for bonds and stocks disposed of	118,151,238	503,509,669
7. Deduct amortization of premium	2,150,537	8,195,427
8. Total foreign exchange change in book/adjusted carrying value	366,800	(871,150)
9. Deduct current year's other-than-temporary impairment recognized	319,828	7,577,527
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,504,295,315	5,462,486,308
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,504,295,315	5,462,486,308

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)	3,323,637,615	110,660,853	66,257,118	(29,331,098)	3,338,710,252			3,323,637,615
2. NAIC 2 (a)	1,699,014,668	49,064,731	46,992,654	(44,327,833)	1,656,758,912			1,699,014,668
3. NAIC 3 (a)	181,632,183	1,215,000	1,606,414	32,031,019	213,271,788			181,632,183
4. NAIC 4 (a)	13,349,083	0	8,555	23,310,784	36,651,312			13,349,083
5. NAIC 5 (a)	3,003,526	0	17,012	(1,461,618)	1,524,896			3,003,526
6. NAIC 6 (a)	17,590,613	974	247,588	2,107,599	19,451,598			17,590,613
7. Total Bonds	5,238,227,688	160,941,558	115,129,341	(17,671,147)	5,266,368,758	0	0	5,238,227,688
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	22,797,234	0	2,500,000	0	20,297,234			22,797,234
10. NAIC 3	11,000,000	0	0	0	11,000,000			11,000,000
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	33,797,234	0	2,500,000	0	31,297,234	0	0	33,797,234
15. Total Bonds and Preferred Stock	5,272,024,922	160,941,558	117,629,341	(17,671,147)	5,297,665,992	0	0	5,272,024,922

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $............0; NAIC 2 $.....4,000,000; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	179,405,327	XXX	179,405,188	30,989	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	196,403,071	144,400,295
2. Cost of short-term investments acquired	8,765,989,616	15,787,476,336
3. Accrual of discount	12,639	26,439
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	8,783,000,000	15,735,500,000
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)	179,405,326	196,403,071
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	179,405,326	196,403,071

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	22,111,035
2.	Cost paid/(consideration received) on additions	4,700,026
3.	Unrealized valuation increase/(decrease)	(5,321,655)
4.	Total gain (loss) on termination recognized	(574,023)
5.	Considerations received/(paid) on terminations	40,181
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	28,387
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	20,903,589
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	20,903,589

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(1,149,176)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(48,191,687)
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	(49,340,863)			
3.14	Section 1, Column 18, prior year	(1,149,176)	(48,191,687)	(48,191,687)	
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	(49,340,863)			
3.24	Section 1, Column 19, prior year	(1,149,176)	(48,191,687)	(48,191,687)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(49,340,863)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(49,340,863)

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	20,903,589	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(49,340,863)	
3. Total (Line 1 plus Line 2)		(28,437,274)
4. Part D, Section 1, Column 5	25,096,249	
5. Part D, Section 1, Column 6	(53,533,523)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	20,903,589	
8. Part B, Section 1, Column 13	(49,340,863)	
9. Total (Line 7 plus Line 8)		(28,437,274)
10. Part D, Section 1, Column 8	25,096,249	
11. Part D, Section 1, Column 9	(53,533,523)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21	0	
14. Part B, Section 1, Column 20	(91,244,515)	
15. Part D, Section 1, Column 11	(91,244,515)	
16. Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
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								
0125814	BIRMINGHAM	AL		01/29/2016	4.664	3,573,000	0	2,190,000
0325813	TUCSON	AZ		01/19/2016	4.234	2,300,000	0	4,600,000
0525811	HOMEWOOD	CA		01/05/2016	4.750	5,550,000	0	7,400,000
1025810	HALEAH	FL		01/06/2016	4.375	6,300,000	0	8,800,000
1425821	CHICAGO	IL		03/30/2016	4.125	1,300,000	0	1,730,000
1725818	LAWRENCE	KS		03/11/2016	4.375	2,700,000	0	3,960,000
2325815	EASTPOINTE	MI		02/01/2016	3.760	3,900,000	0	8,240,000
3625816	CINCINNATI	OH		02/19/2016	3.875	1,060,000	0	1,700,000
4325820	KNOXVILLE	TN		03/23/2016	3.750	700,000	0	1,630,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	27,383,000	0	40,250,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	27,383,000	0	40,250,000
3399999. Total Mortgages				XXX	XXX	27,383,000	0	40,250,000

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
Mortgages Closed by Repayment																	
0024596	CHRISTIANA HUN	DE		01/30/1996	02/01/2016	32,624	0	0	0	0	0	0	16,234	16,234	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000	01/04/2016	708,971	0	0	0	0	0	0	708,971	708,971	0	0	0
0024960	BISBEE	AZ		12/06/2002	02/25/2016	150,170	0	0	0	0	0	0	144,341	144,341	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011	01/29/2016	3,573,223	0	0	0	0	0	0	3,573,000	3,573,000	0	0	0
0525273	HOMEWOOD	CA		10/30/2006	01/05/2016	5,333,042	0	0	0	0	0	0	5,333,042	5,333,042	0	0	0
1725207	LAWRENCE	KS		02/09/2006	03/11/2016	2,304,797	0	0	0	0	0	0	2,281,229	2,281,229	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006	02/01/2016	5,990,440	0	0	0	0	0	0	5,962,332	5,962,332	0	0	0
2825214	RALSTON	NE		02/16/2006	02/25/2016	1,034,096	0	0	0	0	0	0	1,023,436	1,023,436	0	0	0
2825220	OMAHA	NE		03/09/2006	03/02/2016	1,746,814	0	0	0	0	0	0	1,734,899	1,734,899	0	0	0
2825301	OMAHA	NE		01/29/2007	03/02/2016	105,521	0	0	0	0	0	0	104,423	104,423	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006	02/26/2016	1,575,175	0	0	0	0	0	0	1,556,496	1,556,496	0	0	0
3625614	CINCINNATI	OH		04/29/2013	03/02/2016	2,834,134	0	0	0	0	0	0	2,805,611	2,805,611	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007	03/11/2016	2,384,160	0	0	0	0	0	0	2,371,674	2,371,674	0	0	0
4325217	FARRAGUT	TN		03/01/2006	02/16/2016	660,787	0	0	0	0	0	0	653,037	653,037	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006	01/27/2016	816,461	0	0	0	0	0	0	813,787	813,787	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009	01/15/2016	1,641,897	0	0	0	0	0	0	1,630,801	1,630,801	0	0	0
4825342	TACOMA	WA		08/30/2007	03/04/2016	1,093,111	0	0	0	0	0	0	1,077,217	1,077,217	0	0	0
0199999. Total - Mortgages Closed by Repayment						31,985,423	0	0	0	0	0	0	31,790,530	31,790,530	0	0	0
Mortgages With Partial Repayments																	
0024589	HOUGHTON LAKE	MI		12/01/1995		664,695	0	0	0	0	0	0	0	79,828	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
0024596	CHRISTIANA HUN	DE		01/30/1996		32,624	0	0	0	0	0	0	0	16,390	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		219,346	0	0	0	0	0	0	0	124,206	0	0	0
0024652	VERNON TWP	PA		09/19/1996		426,938	0	0	0	0	0	0	0	151,439	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		460,196	0	0	0	0	0	0	0	122,404	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		113,634	0	0	0	0	0	0	0	25,399	0	0	0
0024692	ACWORTH	GA		03/10/1997		484,451	0	0	0	0	0	0	0	142,124	0	0	0
0024696	COLUMBUS	OH		03/25/1997		3,887,554	0	0	0	0	0	0	0	120,720	0	0	0
0024731	HAVELOCK	NC		07/11/1997		223,613	0	0	0	0	0	0	0	46,189	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,310,950	0	0	0	0	0	0	0	64,415	0	0	0
0024757	FORT DODGE	IA		10/10/1997		488,543	0	0	0	0	0	0	0	59,634	0	0	0
0024764	SYOSSET	NY		11/20/1997		1,292,199	0	0	0	0	0	0	0	143,895	0	0	0
0024768	BEREA	SC		01/05/1998		988,589	0	0	0	0	0	0	0	106,403	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		1,578,973	0	0	0	0	0	0	0	156,160	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		126,262	0	0	0	0	0	0	0	12,529	0	0	0
0024789	ANDERSON	SC		07/22/1998		73,405	0	0	0	0	0	0	0	5,382	0	0	0
0024816	OHIO TWP	PA		11/23/1998		1,427,141	0	0	0	0	0	0	0	107,425	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		139,638	0	0	0	0	0	0	0	10,557	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		525,128	0	0	0	0	0	0	0	52,342	0	0	0
0024824	MT JACKSON	VA		12/28/1998		797,001	0	0	0	0	0	0	0	60,735	0	0	0
0024828	LYTLE	TX		01/21/1999		24,186	0	0	0	0	0	0	0	5,027	0	0	0
0024834	STANLEY	VA		02/24/1999		658,320	0	0	0	0	0	0	0	45,458	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		20,096	0	0	0	0	0	0	0	2,787	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		805,964	0	0	0	0	0	0	0	44,084	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		676,123	0	0	0	0	0	0	0	19,735	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		156,791	0	0	0	0	0	0	0	21,146	0	0	0
0024938	PORT HURON	MI		08/21/2002		784,051	0	0	0	0	0	0	0	22,537	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		679,022	0	0	0	0	0	0	0	60,861	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,112,270	0	0	0	0	0	0	0	38,931	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		670,256	0	0	0	0	0	0	0	18,970	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		947,782	0	0	0	0	0	0	0	26,338	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,095,438	0	0	0	0	0	0	0	30,950	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,069,901	0	0	0	0	0	0	0	21,548	0	0	0
0024957	BOYLSTON	MA		11/26/2002		1,951,598	0	0	0	0	0	0	0	54,376	0	0	0
0024958	OGDEN	UT		11/26/2002		1,637,494	0	0	0	0	0	0	0	22,737	0	0	0
0024960	BISBEE	AZ		12/06/2002		150,170	0	0	0	0	0	0	0	5,829	0	0	0
0024961	LAREDO	TX		12/12/2002		864,494	0	0	0	0	0	0	0	97,357	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,318,954	0	0	0	0	0	0	0	35,783	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,268,249	0	0	0	0	0	0	0	62,724	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,021,202	0	0	0	0	0	0	0	51,835	0	0	0
0024971	VISALIA	CA		12/23/2002		2,791,185	0	0	0	0	0	0	0	50,545	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,348,570	0	0	0	0	0	0	0	11,146	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0125514	BIRMINGHAM	AL		07/06/2011		3,573,223	0	0	0	0	0	0	0	223	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,986,009	0	0	0	0	0	0	0	27,095	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,019,649	0	0	0	0	0	0	0	33,668	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		604,322	0	0	0	0	0	0	0	15,114	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,123,519	0	0	0	0	0	0	0	18,763	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		0	0	0	0	0	0	0	0	46,945	0	0	0
0325093	SUN CITY	AZ		09/17/2004		266,849	0	0	0	0	0	0	0	15,420	0	0	0
0325094	PHOENIX	AZ		09/17/2004		415,263	0	0	0	0	0	0	0	23,982	0	0	0
0325344	GLENDALE	AZ		08/30/2007		988,042	0	0	0	0	0	0	0	18,264	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,056,192	0	0	0	0	0	0	0	19,523	0	0	0
0325410	TUCSON	AZ		08/29/2008		3,896,457	0	0	0	0	0	0	0	78,538	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,220,291	0	0	0	0	0	0	0	34,833	0	0	0
0325559	PHOENIX	AZ		05/22/2012		806,308	0	0	0	0	0	0	0	14,850	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,721,327	0	0	0	0	0	0	0	22,056	0	0	0
0325796	TUCSON	AZ		10/29/2015		6,682,240	0	0	0	0	0	0	0	53,658	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,445,850	0	0	0	0	0	0	0	9,039	0	0	0
0325813	TUCSON	AZ		01/19/2016		0	0	0	0	0	0	0	0	9,169	0	0	0
0425045	ROGERS	AR		12/05/2003		4,547,496	0	0	0	0	0	0	0	59,386	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,000,415	0	0	0	0	0	0	0	15,146	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,217,662	0	0	0	0	0	0	0	43,939	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		771,709	0	0	0	0	0	0	0	20,068	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		924,156	0	0	0	0	0	0	0	112,105	0	0	0
0525147	TEMECULA	CA		06/15/2005		640,690	0	0	0	0	0	0	0	9,605	0	0	0
0525175	HAYWARD	CA		09/30/2005		979,951	0	0	0	0	0	0	0	44,469	0	0	0
0525238	ONTARIO	CA		05/25/2006		893,536	0	0	0	0	0	0	0	34,319	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		649,548	0	0	0	0	0	0	0	22,269	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,084,148	0	0	0	0	0	0	0	41,644	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,429,990	0	0	0	0	0	0	0	11,733	0	0	0
0525394	FRESNO	CA		05/19/2008		2,274,927	0	0	0	0	0	0	0	17,929	0	0	0
0525395	CUPERTINO	CA		05/22/2008		5,259,002	0	0	0	0	0	0	0	53,118	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,281,264	0	0	0	0	0	0	0	31,730	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,335,834	0	0	0	0	0	0	0	69,212	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		940,139	0	0	0	0	0	0	0	37,192	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,036,617	0	0	0	0	0	0	0	53,854	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,597,826	0	0	0	0	0	0	0	27,180	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,173,413	0	0	0	0	0	0	0	36,329	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,004,657	0	0	0	0	0	0	0	70,296	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,407,831	0	0	0	0	0	0	0	20,220	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,041,565	0	0	0	0	0	0	0	31,552	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		1,766,966	0	0	0	0	0	0	0	61,066	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,679,899	0	0	0	0	0	0	0	30,363	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		3,082,696	0	0	0	0	0	0	0	29,297	0	0	0

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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
0525639	CARLSBAD	CA		08/01/2013		2,861,620	0	0	0	0	0	0	0	27,011	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,515,193	0	0	0	0	0	0	0	44,563	0	0	0
0525689	DINUBA	CA		07/10/2014		1,994,544	0	0	0	0	0	0	0	78,533	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,595,547	0	0	0	0	0	0	0	30,067	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,325,136	0	0	0	0	0	0	0	19,260	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,934,367	0	0	0	0	0	0	0	39,960	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,758,131	0	0	0	0	0	0	0	33,106	0	0	0
0525801	BARSTOW	CA		11/20/2015		3,150,000	0	0	0	0	0	0	0	36,995	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		0	0	0	0	0	0	0	0	13,897	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		306,078	0	0	0	0	0	0	0	31,615	0	0	0
0625177	AURORA	CO		09/30/2005		2,858,372	0	0	0	0	0	0	0	59,604	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		4,697,688	0	0	0	0	0	0	0	1,981,469	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,239,616	0	0	0	0	0	0	0	55,106	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,366,468	0	0	0	0	0	0	0	48,926	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		212,713	0	0	0	0	0	0	0	4,397	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		803,455	0	0	0	0	0	0	0	7,219	0	0	0
1025317	DORAL	FL		04/24/2007		2,742,498	0	0	0	0	0	0	0	24,693	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,715,465	0	0	0	0	0	0	0	36,594	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		905,936	0	0	0	0	0	0	0	15,457	0	0	0
1025399	TAMPA	FL		06/02/2008		647,434	0	0	0	0	0	0	0	57,997	0	0	0
1025400	ODESSA	FL		06/09/2008		2,583,722	0	0	0	0	0	0	0	22,844	0	0	0
1025520	ORLANDO	FL		08/09/2011		3,820,768	0	0	0	0	0	0	0	57,364	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,643,411	0	0	0	0	0	0	0	11,072	0	0	0
1025549	APOPKA	FL		03/28/2012		848,820	0	0	0	0	0	0	0	13,699	0	0	0
1025653	TAMPA	FL		10/11/2013		3,427,038	0	0	0	0	0	0	0	47,433	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,653,790	0	0	0	0	0	0	0	15,300	0	0	0
1025668	DESTIN	FL		12/16/2013		1,878,951	0	0	0	0	0	0	0	57,410	0	0	0
1025734	SANFORD	FL		01/06/2015		2,698,021	0	0	0	0	0	0	0	34,408	0	0	0
1025748	NAPLES	FL		04/14/2015		4,907,519	0	0	0	0	0	0	0	40,362	0	0	0
1025758	NAPLES	FL		05/20/2015		741,478	0	0	0	0	0	0	0	4,329	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		1,134,491	0	0	0	0	0	0	0	9,435	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		2,436,149	0	0	0	0	0	0	0	54,596	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		3,000,000	0	0	0	0	0	0	0	61,929	0	0	0
1025810	HALEAH	FL		01/06/2016		0	0	0	0	0	0	0	0	24,825	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		941,629	0	0	0	0	0	0	0	22,528	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,002,266	0	0	0	0	0	0	0	36,573	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		3,132,449	0	0	0	0	0	0	0	26,037	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,044,428	0	0	0	0	0	0	0	76,744	0	0	0
1325086	POCATELLO	ID		07/30/2004		476,276	0	0	0	0	0	0	0	29,408	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		380,314	0	0	0	0	0	0	0	21,213	0	0	0
1325358	MERIDIAN	ID		11/30/2007		4,990,006	0	0	0	0	0	0	0	40,719	0	0	0

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	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
1325526	COEUR D'ALENE	ID		09/28/2011		2,701,115	0	0	0	0	0	0	0	26,958	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,689,118	0	0	0	0	0	0	0	26,179	0	0	0
1325752	MERIDIAN	ID		05/01/2015		1,079,369	0	0	0	0	0	0	0	9,000	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,651,105	0	0	0	0	0	0	0	16,153	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,164,208	0	0	0	0	0	0	0	38,013	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		3,873,932	0	0	0	0	0	0	0	62,150	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,359,716	0	0	0	0	0	0	0	59,341	0	0	0
1525053	LAWRENCE	IN		02/02/2004		642,623	0	0	0	0	0	0	0	14,465	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		470,688	0	0	0	0	0	0	0	26,996	0	0	0
1525125	CARMEL	IN		03/09/2005		1,473,269	0	0	0	0	0	0	0	16,648	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		145,297	0	0	0	0	0	0	0	18,373	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,759,759	0	0	0	0	0	0	0	16,155	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,712,920	0	0	0	0	0	0	0	20,378	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,177,256	0	0	0	0	0	0	0	20,523	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,121,510	0	0	0	0	0	0	0	9,134	0	0	0
1525418	GREENFIELD	IN		10/01/2008		3,589,741	0	0	0	0	0	0	0	88,506	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,057,453	0	0	0	0	0	0	0	39,300	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,138,214	0	0	0	0	0	0	0	38,090	0	0	0
1525500	CARMEL	IN		04/28/2011		2,089,812	0	0	0	0	0	0	0	28,831	0	0	0
1525586	FISHERS	IN		11/29/2012		1,174,320	0	0	0	0	0	0	0	11,303	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,794,299	0	0	0	0	0	0	0	28,114	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,467,500	0	0	0	0	0	0	0	21,440	0	0	0
1525663	FISHERS	IN		11/13/2013		1,074,672	0	0	0	0	0	0	0	8,696	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		924,762	0	0	0	0	0	0	0	12,404	0	0	0
1525700	CARMEL	IN		09/05/2014		3,228,741	0	0	0	0	0	0	0	59,796	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,243,390	0	0	0	0	0	0	0	10,005	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,286,913	0	0	0	0	0	0	0	12,847	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,304,797	0	0	0	0	0	0	0	23,568	0	0	0
1725590	WITITA	KS		12/13/2012		2,129,545	0	0	0	0	0	0	0	20,353	0	0	0
1825019	FERN CREEK	KY		08/27/2003		291,315	0	0	0	0	0	0	0	24,408	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		1,397,571	0	0	0	0	0	0	0	65,074	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,600,718	0	0	0	0	0	0	0	36,357	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,228,941	0	0	0	0	0	0	0	21,463	0	0	0
1825472	NEWPORT	KY		10/29/2010		3,471,587	0	0	0	0	0	0	0	87,071	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,409,132	0	0	0	0	0	0	0	63,723	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,556,561	0	0	0	0	0	0	0	42,474	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,486,437	0	0	0	0	0	0	0	16,444	0	0	0
1825624	LEXINGTON	KY		05/17/2013		2,632,667	0	0	0	0	0	0	0	97,863	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,781,474	0	0	0	0	0	0	0	29,479	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,527,802	0	0	0	0	0	0	0	59,992	0	0	0
1825723	LEXINGTON	KY		12/16/2014		3,028,335	0	0	0	0	0	0	0	18,391	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,661,236	0	0	0	0	0	0	0	13,265	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
1925392	LAFAYETTE	LA		05/01/2008		869,436	0	0	0	0	0	0	0	19,929	0	0	0
1925561	KENNER	LA		06/11/2012		2,615,838	0	0	0	0	0	0	0	37,927	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,196,271	0	0	0	0	0	0	0	33,682	0	0	0
2125430	LAUREL	MD		12/02/2008		2,210,102	0	0	0	0	0	0	0	26,788	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,224,557	0	0	0	0	0	0	0	58,098	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		1,955,309	0	0	0	0	0	0	0	19,509	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,720,248	0	0	0	0	0	0	0	26,436	0	0	0
2125731	FULTON	MD		12/22/2014		1,550,145	0	0	0	0	0	0	0	20,096	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,627,666	0	0	0	0	0	0	0	13,585	0	0	0
2225747	SPENCER	MA		04/07/2015		2,963,099	0	0	0	0	0	0	0	85,326	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,090,605	0	0	0	0	0	0	0	11,748	0	0	0
2325216	NOVI	MI		03/01/2006		4,876,613	0	0	0	0	0	0	0	48,801	0	0	0
2325533	WYOMING	MI		10/26/2011		1,609,322	0	0	0	0	0	0	0	26,939	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,509,089	0	0	0	0	0	0	0	43,465	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,578,690	0	0	0	0	0	0	0	36,691	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,306,354	0	0	0	0	0	0	0	11,644	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,948,727	0	0	0	0	0	0	0	58,708	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,329,884	0	0	0	0	0	0	0	26,855	0	0	0
2325681	LANSING	MI		04/16/2014		2,780,296	0	0	0	0	0	0	0	36,339	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,643,426	0	0	0	0	0	0	0	19,262	0	0	0
2325770	SALINE	MI		06/26/2015		832,611	0	0	0	0	0	0	0	10,573	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		0	0	0	0	0	0	0	0	26,823	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,332,416	0	0	0	0	0	0	0	53,431	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		4,142,698	0	0	0	0	0	0	0	90,304	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,674,386	0	0	0	0	0	0	0	13,217	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,947,673	0	0	0	0	0	0	0	62,387	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,980,627	0	0	0	0	0	0	0	11,782	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		5,990,440	0	0	0	0	0	0	0	28,108	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,205,339	0	0	0	0	0	0	0	61,756	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,632,484	0	0	0	0	0	0	0	39,138	0	0	0
2725476	KALISPELL	MT		11/23/2010		2,805,685	0	0	0	0	0	0	0	45,927	0	0	0
2825214	RALSTON	NE		02/16/2006		1,034,096	0	0	0	0	0	0	0	10,660	0	0	0
2825220	OMAHA	NE		03/09/2006		1,746,814	0	0	0	0	0	0	0	11,915	0	0	0
2825301	OMAHA	NE		01/29/2007		105,521	0	0	0	0	0	0	0	1,098	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,172,210	0	0	0	0	0	0	0	44,197	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		3,075,000	0	0	0	0	0	0	0	49,649	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,703,900	0	0	0	0	0	0	0	56,053	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,826,127	0	0	0	0	0	0	0	29,354	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,650,951	0	0	0	0	0	0	0	24,381	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,106,440	0	0	0	0	0	0	0	24,644	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,575,175	0	0	0	0	0	0	0	18,679	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		778,296	0	0	0	0	0	0	0	16,474	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
3225788	ALBUQUERQUE	NM		09/03/2015		4,071,433	0	0	0	0	0	0	0	43,377	0	0	0
3325219	CLAY	NY		12/01/2010		1,737,269	0	0	0	0	0	0	0	30,087	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,650,638	0	0	0	0	0	0	0	13,863	0	0	0
3325538	LATHAM	NY		11/28/2011		2,192,624	0	0	0	0	0	0	0	21,544	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,780,723	0	0	0	0	0	0	0	58,193	0	0	0
3425105	MATTHEWS	NC		11/08/2004		632,138	0	0	0	0	0	0	0	13,212	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		647,127	0	0	0	0	0	0	0	13,371	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		1,609,207	0	0	0	0	0	0	0	65,950	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,479,326	0	0	0	0	0	0	0	10,332	0	0	0
3425482	CARRBORO	NC		12/20/2010		3,941,254	0	0	0	0	0	0	0	75,724	0	0	0
3425504	CARY	NC		05/31/2011		2,081,945	0	0	0	0	0	0	0	42,562	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,407,594	0	0	0	0	0	0	0	42,740	0	0	0
3425579	DURHAM	NC		10/19/2012		2,021,527	0	0	0	0	0	0	0	62,112	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,975,244	0	0	0	0	0	0	0	46,293	0	0	0
3425591	MONROE	NC		12/18/2012		1,536,215	0	0	0	0	0	0	0	19,661	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,484,317	0	0	0	0	0	0	0	23,457	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,658,943	0	0	0	0	0	0	0	31,180	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		3,216,888	0	0	0	0	0	0	0	42,572	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		2,939,534	0	0	0	0	0	0	0	102,418	0	0	0
3425754	CONCORD	NC		05/07/2015		3,924,983	0	0	0	0	0	0	0	32,723	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,640,629	0	0	0	0	0	0	0	30,161	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,666,657	0	0	0	0	0	0	0	17,103	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		326,556	0	0	0	0	0	0	0	30,425	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		744,791	0	0	0	0	0	0	0	60,591	0	0	0
3625044	COLUMBUS	OH		11/24/2003		302,254	0	0	0	0	0	0	0	22,936	0	0	0
3625081	WELLINGTON	OH		07/07/2004		480,629	0	0	0	0	0	0	0	6,384	0	0	0
3625100	DAYTON	OH		10/14/2004		284,208	0	0	0	0	0	0	0	21,621	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,243,304	0	0	0	0	0	0	0	63,648	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		825,939	0	0	0	0	0	0	0	15,082	0	0	0
3625279	LOVELAND	OH		11/28/2006		513,865	0	0	0	0	0	0	0	13,699	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,276,939	0	0	0	0	0	0	0	19,387	0	0	0
3625341	ELIDA	OH		08/24/2007		1,130,325	0	0	0	0	0	0	0	12,687	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,008,919	0	0	0	0	0	0	0	21,939	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		2,459,237	0	0	0	0	0	0	0	81,420	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,617,547	0	0	0	0	0	0	0	31,595	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,605,953	0	0	0	0	0	0	0	21,520	0	0	0
3625484	WESTLAKE	OH		12/27/2010		2,429,626	0	0	0	0	0	0	0	77,129	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,733,880	0	0	0	0	0	0	0	17,721	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,446,040	0	0	0	0	0	0	0	40,944	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,324,213	0	0	0	0	0	0	0	75,183	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,300,832	0	0	0	0	0	0	0	30,142	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		3,687,146	0	0	0	0	0	0	0	59,307	0	0	0
3625614	CINCINNATI	OH		04/29/2013		2,834,134	0	0	0	0	0	0	0	28,523	0	0	0
3625623	CINCINNATI	OH		05/14/2013		2,346,845	0	0	0	0	0	0	0	16,173	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,844,461	0	0	0	0	0	0	0	27,248	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		25,404,641	0	0	0	0	0	0	0	169,316	0	0	0
3625680	HUDSON	OH		03/21/2014		1,481,678	0	0	0	0	0	0	0	14,688	0	0	0
3625688	MASON	OH		06/09/2014		2,192,186	0	0	0	0	0	0	0	28,961	0	0	0
3625764	DAYTON	OH		06/10/2015		3,820,230	0	0	0	0	0	0	0	48,503	0	0	0
3625773	MASON	OH		07/09/2015		2,262,802	0	0	0	0	0	0	0	28,236	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		2,464,709	0	0	0	0	0	0	0	35,701	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,135,478	0	0	0	0	0	0	0	18,111	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		2,755,742	0	0	0	0	0	0	0	25,435	0	0	0
3725792	TULSA	OK		09/29/2015		2,789,695	0	0	0	0	0	0	0	15,600	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,409,943	0	0	0	0	0	0	0	39,351	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		1,718,261	0	0	0	0	0	0	0	43,565	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		7,294,962	0	0	0	0	0	0	0	73,379	0	0	0
3825692	SALEM	OR		07/25/2014		2,221,459	0	0	0	0	0	0	0	53,898	0	0	0
3825787	FLORENCE	OR		08/31/2015		979,557	0	0	0	0	0	0	0	20,648	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,384,160	0	0	0	0	0	0	0	12,487	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,264,582	0	0	0	0	0	0	0	24,013	0	0	0
3925757	LANGHORNE	PA		05/15/2015		1,531,184	0	0	0	0	0	0	0	52,602	0	0	0
3925776	MERCER	PA		07/15/2015		1,426,549	0	0	0	0	0	0	0	17,801	0	0	0
4124976	LEXINGTON	SC		01/14/2003		692,854	0	0	0	0	0	0	0	18,616	0	0	0
4125311	CHARLESTON	SC		03/28/2007		6,415,867	0	0	0	0	0	0	0	97,593	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,393,600	0	0	0	0	0	0	0	71,966	0	0	0
4125480	CHARLESTON	SC		12/14/2010		585,315	0	0	0	0	0	0	0	18,838	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,605,839	0	0	0	0	0	0	0	15,653	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,431,162	0	0	0	0	0	0	0	52,393	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,204,151	0	0	0	0	0	0	0	28,129	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,707,551	0	0	0	0	0	0	0	21,999	0	0	0
4125778	NORTH CHARLESTON	SC		07/16/2015		6,959,288	0	0	0	0	0	0	0	31,072	0	0	0
4125782	FLORENCE	SC		07/30/2015		5,215,541	0	0	0	0	0	0	0	64,143	0	0	0
4125797	LEXINGTON	SC		11/10/2015		1,100,000	0	0	0	0	0	0	0	13,165	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		772,003	0	0	0	0	0	0	0	20,334	0	0	0
4325001	KINGSPORT	TN		05/30/2003		298,069	0	0	0	0	0	0	0	27,770	0	0	0
4325031	MEMPHIS	TN		09/30/2003		247,668	0	0	0	0	0	0	0	20,160	0	0	0
4325078	BRISTOL	TN		06/04/2004		789,082	0	0	0	0	0	0	0	49,563	0	0	0
4325217	FARRAGUT	TN		03/01/2006		660,787	0	0	0	0	0	0	0	7,751	0	0	0
4325537	COLUMBIA	TN		11/21/2011		643,774	0	0	0	0	0	0	0	10,894	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,029,247	0	0	0	0	0	0	0	32,372	0	0	0
4325739	NASHVILLE	TN		02/25/2015		2,343,548	0	0	0	0	0	0	0	53,146	0	0	0
4424980	BOERNE	TX		02/04/2003		381,808	0	0	0	0	0	0	0	39,745	0	0	0

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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
4425029	EL PASO	TX		09/30/2003		276,300	0	0	0	0	0	0	0	22,551	0	0	0
4425033	EL PASO	TX		10/08/2003		1,815,522	0	0	0	0	0	0	0	143,994	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		416,139	0	0	0	0	0	0	0	25,795	0	0	0
4425173	EL PASO	TX		09/28/2005		1,042,413	0	0	0	0	0	0	0	47,410	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		816,461	0	0	0	0	0	0	0	2,674	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,195,933	0	0	0	0	0	0	0	18,694	0	0	0
4425297	HOUSTON	TX		01/17/2007		871,961	0	0	0	0	0	0	0	29,063	0	0	0
4425309	EL PASO	TX		03/14/2007		1,951,117	0	0	0	0	0	0	0	19,933	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,003,960	0	0	0	0	0	0	0	26,107	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,079,912	0	0	0	0	0	0	0	44,271	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,490,944	0	0	0	0	0	0	0	33,649	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,087,070	0	0	0	0	0	0	0	20,917	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,049,914	0	0	0	0	0	0	0	63,909	0	0	0
4425426	HOUSTON	TX		11/21/2008		3,919,123	0	0	0	0	0	0	0	48,413	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		1,641,897	0	0	0	0	0	0	0	11,096	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,145,243	0	0	0	0	0	0	0	54,704	0	0	0
4425463	EL PASO	TX		09/16/2010		1,501,521	0	0	0	0	0	0	0	28,252	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		3,307,869	0	0	0	0	0	0	0	97,246	0	0	0
4425478	EL PASO	TX		12/06/2010		2,131,219	0	0	0	0	0	0	0	39,307	0	0	0
4425535	CONROE	TX		10/31/2011		782,055	0	0	0	0	0	0	0	14,981	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,168,035	0	0	0	0	0	0	0	52,279	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,386,412	0	0	0	0	0	0	0	54,243	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,464,396	0	0	0	0	0	0	0	21,783	0	0	0
4425612	MCALLEN	TX		04/15/2013		1,879,195	0	0	0	0	0	0	0	53,682	0	0	0
4425633	KATY	TX		06/26/2013		2,201,892	0	0	0	0	0	0	0	32,726	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		2,792,010	0	0	0	0	0	0	0	27,199	0	0	0
4425652	CONROE	TX		09/30/2013		989,633	0	0	0	0	0	0	0	8,624	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		1,099,901	0	0	0	0	0	0	0	29,087	0	0	0
4425660	EL PASO	TX		10/31/2013		1,749,623	0	0	0	0	0	0	0	25,301	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		6,816,597	0	0	0	0	0	0	0	93,905	0	0	0
4425670	CARROLLTON	TX		12/23/2013		4,170,054	0	0	0	0	0	0	0	56,892	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,994,640	0	0	0	0	0	0	0	35,713	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,633,711	0	0	0	0	0	0	0	21,686	0	0	0
4425729	AUSTIN	TX		12/22/2014		1,286,837	0	0	0	0	0	0	0	17,593	0	0	0
4425779	AUSTIN	TX		07/27/2015		1,038,869	0	0	0	0	0	0	0	8,453	0	0	0
4425799	HOUSTON	TX		11/19/2015		1,225,000	0	0	0	0	0	0	0	14,719	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		2,000,000	0	0	0	0	0	0	0	16,020	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		3,872,228	0	0	0	0	0	0	0	82,695	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,074,419	0	0	0	0	0	0	0	25,144	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		2,844,240	0	0	0	0	0	0	0	42,027	0	0	0
4525762	MURRAY	UT		05/29/2015		1,514,055	0	0	0	0	0	0	0	34,093	0	0	0
4625460	BARRE	VT		08/26/2010		2,773,455	0	0	0	0	0	0	0	83,390	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
4725354	DALE CITY	VA		10/29/2007		1,050,329	0	0	0	0	0	0	0	14,781	0	0	0
4725378	NORFOLK	VA		01/30/2008		6,754,812	0	0	0	0	0	0	0	55,934	0	0	0
4725407	CHESTER	VA		07/29/2008		5,050,599	0	0	0	0	0	0	0	51,665	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		1,995,615	0	0	0	0	0	0	0	111,442	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,369,954	0	0	0	0	0	0	0	17,396	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,791,833	0	0	0	0	0	0	0	25,354	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,577,434	0	0	0	0	0	0	0	25,718	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		3,858,128	0	0	0	0	0	0	0	51,959	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		4,165,531	0	0	0	0	0	0	0	35,835	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,878,541	0	0	0	0	0	0	0	25,086	0	0	0
4725705	RICHMOND	VA		09/30/2014		1,197,047	0	0	0	0	0	0	0	28,228	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,676,882	0	0	0	0	0	0	0	34,452	0	0	0
4825342	TACOMA	WA		08/30/2007		1,093,111	0	0	0	0	0	0	0	15,895	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,388,555	0	0	0	0	0	0	0	65,401	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,214,904	0	0	0	0	0	0	0	14,831	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,582,922	0	0	0	0	0	0	0	27,791	0	0	0
4825717	RENTON	WA		11/14/2014		2,809,459	0	0	0	0	0	0	0	23,292	0	0	0
4825760	SPOKANE	WA		05/21/2015		5,313,352	0	0	0	0	0	0	0	44,018	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,514,884	0	0	0	0	0	0	0	29,929	0	0	0
5025087	OSHKOSH	WI		08/11/2004		3,251,420	0	0	0	0	0	0	0	70,244	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		556,594	0	0	0	0	0	0	0	25,265	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015		994,712	0	0	0	0	0	0	0	15,981	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,247,567	0	0	0	0	0	0	0	45,603	0	0	0
5325337	OMAHA	NE		08/03/2007		1,860,036	0	0	0	0	0	0	0	40,468	0	0	0
5325360	DETROIT	MI		12/06/2007		5,884,837	0	0	0	0	0	0	0	724,020	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,357,568	0	0	0	0	0	0	0	55,217	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,004,641	0	0	0	0	0	0	0	18,642	0	0	0
5325613	MANCHESTER	NH		04/17/2013		2,114,151	0	0	0	0	0	0	0	49,437	0	0	0
0299999. Total - Mortgages With Partial Repayments						784,172,670	0	0	0	0	0	0	0	16,316,479	0	0	0
0599999. Total Mortgages						816,158,093	0	0	0	0	0	0	31,790,530	48,107,009	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the 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 or Market Indicator (a)
Bonds - U.S. Government									
BCC2AY 60 4	FHR 4571 GV 3.000% 06/15/39		03/31/2016	Wells Fargo Securities		7,908,144	7,743,000	18,067	1FE
0599999. Total Bonds - U.S Government						7,908,144	7,743,000	18,067	XXX
Bonds - All Other Government									
91086Q BG 2	UNITED MEXICAN STATES 4.125% 01/21/26	F	01/13/2016	Citi		2,990,280	3,000,000	0	2FE
1099999. Total Bonds - All Other Government						2,990,280	3,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series		03/23/2016	Ryan Beck & Co.		2,500,000	2,500,000	0	1FE
341271 AB 0	FLORIDA ST BRD OF ADMIN TAX 2.638% 07/		03/28/2016	FTN Financial		7,080,150	7,000,000	11,798	1FE
641494 DT 3	NEVADA HIGHER EDUCATION 2016B 4.471% 0		03/10/2016	Citi		2,000,000	2,000,000	0	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0		01/15/2016	J P Morgan & Co.		5,000,000	5,000,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						16,580,150	16,500,000	11,798	XXX
Bonds - Industrial and Miscellaneous									
00206R DD 1	AT&T INC 3.950% 01/15/25		03/17/2016	Tax Free Exchange		4,961,672	5,000,000	34,014	2FE
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3		01/11/2016	Wells Fargo Securities		5,028,125	5,000,000	13,125	1FE
032511 BN 6	ANADARKO PETROLEUM CORP 5.550% 03/15/2		03/31/2016	Various		5,008,960	5,000,000	5,550	2FE
035242 AP 1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/		01/13/2016	Barclays		1,497,495	1,500,000	0	1FE
037833 BY 5	APPLE INC 3.250% 02/23/26		02/16/2016	Deutsche Bank Securities		997,800	1,000,000	0	1FE
05523U AP 5	BAE SYSTEMS HOLDINGS INC 144A 3.850% 1		02/12/2016	Goldman Sachs & Co.		1,534,395	1,500,000	10,908	2FE
073568 AA 5	BEACON CONTAINER FINANCE LLC 3.720% 09		02/03/2016	Deutsche Bank Securities		3,960,908	4,003,128	7,446	1FE
10112R AX 2	BOSTON PROPERTIES LP 3.650% 02/01/26		01/14/2016	J P Morgan & Co.		3,018,990	3,000,000	0	2FE
12563L AA 5	CLI FUNDING LLC 2016-1A A 4.210% 02/18		02/04/2016	Wells Fargo Securities		4,999,488	5,000,000	0	1FE
12635T AA 2	CRG ISSUER 2015-1 A 4.070% 07/10/22		01/21/2016	Goldman Sachs & Co.		3,473,530	3,500,000	4,353	1FE
14313Y AF 5	CARMAX AUTO OWNER TRUST 2016-1 C 2.520		01/26/2016	Barclays		2,999,920	3,000,000	0	1FE
15089Q AD 6	CELANESE US HOLDINGS LLC 4.625% 11/15/		01/22/2016	Citi		965,000	1,000,000	16,958	3FE
20030N BS 9	COMCAST CORP 3.150% 03/01/26		02/16/2016	Wells Fargo Securities		998,120	1,000,000	0	1FE
20826F AR 7	CONOCOPHILLIPS COMPANY 5.950% 03/15/46		03/03/2016	Barclays		2,969,310	3,000,000	0	1FE
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 8.700		01/01/2016	Interest Capitalization		0	0	0	1FM
25389J AQ 9	DIGITAL REALTY TRUST LP 4.750% 10/01/2		03/08/2016	Tax Free Exchange		3,917,139	4,000,000	82,861	2FE
26875P AP 6	EOG RESOURCES INC 4.150% 01/15/26		01/11/2016	J P Morgan & Co.		1,997,080	2,000,000	0	2FE
29364W AW 8	ENTERGY LOUISIANA LLC 3.250% 04/01/28		03/17/2016	Barclays		1,999,800	2,000,000	0	1FE
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		03/22/2016	Wells Fargo Securities		1,908,897	1,930,617	4,344	1FM
30161N AM 3	EXELON CORP 3.950% 06/15/25		02/11/2016	Goldman Sachs & Co.		2,549,150	2,500,000	17,007	2FE
30219G AM 0	EXPRESS SCRIPTS HOLDING CO 4.500% 02/2		02/22/2016	Citi		2,984,010	3,000,000	0	2FE
340711 AW 0	FLORIDA GAS TRANSMISSION 144A 4.350% 0		01/08/2016	Suntrust		1,868,760	2,000,000	43,017	2FE
34528Q DY 7	FORD CREDIT FLOORPLAN MSTR TR 2015-2 B		03/24/2016	Do Not Use - CS 1st Boston		5,427,813	5,500,000	4,996	1FE
36246M AU 3	GTP ACQUISITION PARTNERS 144A 3.482% 0		03/31/2016	BNP Paribas		2,027,000	2,000,000	3,869	1FE
37045V AH 3	GENERAL MOTORS CO 5.000% 04/01/35		03/22/2016	Citi		3,245,410	3,500,000	86,042	2FE
404119 BT 5	HCA INC 5.250% 06/15/26		03/01/2016	Bank of America		250,000	250,000	0	3FE
42251# AU 8	HEB GROCERY COMPANY SENIOR UNSECURED NOT		03/30/2016	Goldman Sachs & Co.		2,000,000	2,000,000	0	1Z

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the 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 or Market Indicator (a)
44106M AU 6	HOSPITALITY PROPERTIES 4.250% 02/15/21		01/29/2016	Bank of America		1,979,800	2,000,000	0	2FE
45866F AD 6	INTERCONTINENTALEXCHANGE GROUP 3.750%		02/24/2016	Citi		4,159,360	4,000,000	39,583	1FE
49427R AL 6	KILROY REALTY LP 4.375% 10/01/25		03/31/2016	Wells Fargo Securities		2,105,540	2,000,000	972	2FE
52177E AF 4	LEAF II RECEIVABLES FNDG LLC 2015-1 C		02/12/2016	Guggenheim Capital		2,534,063	2,550,000	582	1FE
571748 AX 0	MARSH & MCLENNAN COS INC 3.500% 03/10/		02/12/2016	Bank of America		1,994,580	2,000,000	30,722	1FE
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		03/30/2016	No Broker		0	12,008	0	6
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		03/30/2016	Interest Capitalization		974	974	0	6
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A 3		02/12/2016	Guggenheim Capital		6,999,850	7,000,000	0	1FE
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A		01/28/2016	J P Morgan & Co		1,999,068	2,000,000	0	1FE
651229 AW 6	NEWELL RUBBERMAID INC 4.200% 04/01/26		03/18/2016	Goldman Sachs & Co		2,993,940	3,000,000	0	2FE
674599 CH 6	OCCIDENTAL PETROLEUM CORP 3.400% 04/15		03/28/2016	Bank of America		1,995,440	2,000,000	0	1FE
80285E AF 4	SANTANDER DRIVE AUTO REC 2016-1 C 3.09		02/10/2016	Citi		1,999,632	2,000,000	0	1FE
828807 CW 5	SIMON PROPERTY GROUP INC 3.300% 01/15/		01/08/2016	Morgan Stanley & Co		1,988,020	2,000,000	0	1FE
857477 AQ 6	STATE STREET CORP Jr Subordinated Series		02/02/2016	Wells Fargo Securities		2,527,500	2,500,000	43,167	2FE
863667 AN 1	STRYKER CORP 3.500% 03/15/26		03/03/2016	J P Morgan & Co		1,986,960	2,000,000	0	2FE
87165L AF 8	SYNCHRONY CREDIT CARD 2015-1 A 2.370%		03/21/2016	Bank of America		5,051,563	5,000,000	2,963	1FE
88642L AD 4	TIDEWATER AUTO REC TRUST 2016-AA C 4.0		02/23/2016	BB&T Capital Markets		2,999,541	3,000,000	0	1FE
887317 AW 5	TIME WARNER INC 3.600% 07/15/25		01/28/2016	Goldman Sachs & Co		2,429,575	2,500,000	4,250	2FE
96042T AJ 3	WESTLAKE AUTO REC TRUST 2016-1A C 3.29		01/14/2016	Wells Fargo Securities		2,499,565	2,500,000	0	1FE
780082 AD 5	ROYAL BANK OF CANADA GMTN 4.650% 01/27	A	03/31/2016	Various		4,034,300	4,000,000	17,567	1FE
71654Q BV 3	PETROLEOS MEXICANOS 4.250% 01/15/25	F	03/29/2016	Tax Free Exchange		4,949,610	5,000,000	43,681	2FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R	03/03/2016	Deutsche Bank Securities		3,645,332	3,791,667	7,394	1FE
3899999. Total Bonds - Industrial and Miscellaneous						133,462,985	134,038,394	525,371	XXX
8399997. Total Bonds - Part 3						160,941,559	161,281,394	555,236	XXX
8399999. Total Bonds						160,941,559	161,281,394	555,236	XXX
9999999. Total Bonds, Preferred and Common Stocks						160,941,559	XXX	555,236	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 or Market Indicator (a)
Bonds - U.S. Government																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220%		03/25/2016.	Paydown		2,876	2,876	2,876	2,876	0	0	0	0	0	2,876	0	0	0	16	08/25/2035	1
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03		03/01/2016.	Paydown		52,772	52,772	56,326	56,127	0	(3,356)	0	(3,356)	0	52,772	0	0	0	247	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		03/01/2016.	Paydown		51,551	51,551	53,098	52,481	0	(930)	0	(930)	0	51,551	0	0	0	258	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		03/01/2016.	Paydown		19,446	19,446	18,858	19,046	0	400	0	400	0	19,446	0	0	0	97	02/25/2036	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		03/01/2016.	Paydown		275	275	273	274	0	1	0	1	0	275	0	0	0	4	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		03/15/2016.	Redemption 100.0000		107,488	107,488	107,488	107,488	0	0	0	0	0	107,488	0	0	0	848	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.072% 04/16/50		03/16/2016.	Paydown		0	0	1,560	1,480	0	(1,480)	0	(1,480)	0	0	0	0	0	40	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.259% 10/16/48		03/16/2016.	Paydown		0	0	54,607	53,717	0	(53,717)	0	(53,717)	0	0	0	0	0	5,316	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 0.910% 05/16/49		03/16/2016.	Paydown		0	0	155	149	0	(149)	0	(149)	0	0	0	0	0	5	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		03/01/2016.	Paydown		613,749	613,749	600,150	607,952	0	5,797	0	5,797	0	613,749	0	0	0	5,633	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		03/01/2016.	Paydown		155,846	155,846	161,837	157,368	0	(1,522)	0	(1,522)	0	155,846	0	0	0	1,439	07/20/2032	1
38375C BD 1	GNMA 2012-57 DA 5.466% 04/20/42		03/01/2016.	Paydown		141,106	141,106	154,423	147,112	0	(6,007)	0	(6,007)	0	141,106	0	0	0	924	04/20/2042	1
38376G A7 5	GNMA 2011-10 AC 3.623% 11/16/44		03/01/2016.	Paydown		288,050	288,050	312,872	310,923	0	(22,873)	0	(22,873)	0	288,050	0	0	0	970	11/16/2044	1
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		02/10/2016.	Redemption 100.0000		35,826	35,826	35,826	35,826	0	0	0	0	0	35,826	0	0	0	537	08/10/2018	1
0599999. Total Bonds - U.S Government						1,468,985	1,468,985	1,560,349	1,552,819	0	(83,836)	0	(83,836)	0	1,468,985	0	0	0	16,334	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		03/01/2016.	Redemption 100.0000		60,706	60,706	60,706	60,706	0	0	0	0	0	60,706	0	0	0	301	02/01/2042	1FE
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2		02/01/2016.	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	1,357	11/01/2027	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		03/15/2016.	Redemption 100.0000		12,543	12,543	12,543	12,543	0	0	0	0	0	12,543	0	0	0	81	06/15/2045	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		01/01/2016.	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	445	01/01/2030	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		03/01/2016.	Redemption 100.0000		113,446	113,446	105,155	105,654	0	22	0	22	0	105,675	0	7,770	7,770	492	07/01/2037	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		03/01/2016.	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	863	11/01/2041	1FE
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES		03/01/2016.	Redemption 100.0000		300,000	300,000	301,500	300,362	0	(49)	0	(49)	0	300,313	0	(313)	(313)	9,750	03/01/2043	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2016.	Redemption 100.0000		260,000	260,000	260,650	260,403	0	0	0	0	0	260,403	0	(403)	(403)	7,150	07/01/2026	1FE
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2016.	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,675	07/01/2028	1FE
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY SERIES 157		03/01/2016.	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,088	12/01/2027	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		01/01/2016.	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	890	07/01/2031	1FE
60636Y HM 6	MISSOURI ST HSG 2012 SERIES 1 4.156%		02/01/2016.	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	121	07/01/2033	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		03/01/2016.	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	386	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		03/01/2016.	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	276	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		03/01/2016.	Redemption 100.0000		52,792	52,792	47,340	47,721	0	16	0	16	0	47,737	0	5,054	5,054	223	10/01/2034	1FE
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3		03/01/2016.	Redemption 100.0000		320,000	320,000	335,200	331,591	0	(227)	0	(227)	0	331,364	0	(11,364)	(11,364)	8,000	07/01/2034	1FE
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1		01/04/2016.	Redemption 100.0000		95,000	95,000	100,189	99,062	0	(5)	0	(5)	0	99,057	0	(4,057)	(4,057)	501	12/01/2027	1FE
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1		01/04/2016.	Redemption 100.0000		180,000	180,000	177,775	178,108	0	1	0	1	0	178,109	0	1,891	1,891	949	12/01/2029	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		03/01/2016.	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	266	09/01/2032	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 or Market Indicator (a)
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3	.	02/01/2016.	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	252	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES	.	03/01/2016.	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	431	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND	.	03/01/2016.	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,464	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1	.	03/01/2016.	Redemption 100.0000		30,000	30,000	30,000	29,999	0	1	0	1	0	30,000	0	0	0	529	03/01/2017	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	.	01/01/2016.	Redemption 100.0000		230,000	230,000	238,678	237,912	0	0	0	0	0	237,912	0	(7,912)	(7,912)	4,447	07/01/2025	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2	.	03/01/2016.	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	356	01/01/2041	1FE
83755N EV 0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2	.	03/15/2016.	Redemption 100.0000		345,000	345,000	347,301	346,750	0	(60)	0	(60)	0	346,690	0	(1,690)	(1,690)	5,297	11/01/2028	1FE
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERI	.	03/15/2016.	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	1,855	05/01/2033	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	.	03/01/2016.	Redemption 100.0000		125,000	125,000	125,313	125,233	0	(4)	0	(4)	0	125,230	0	(230)	(230)	3,245	01/01/2030	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B	.	03/01/2016.	Redemption 100.0000		68,369	68,369	68,369	68,369	0	0	0	0	0	68,369	0	0	0	250	04/25/2042	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A	.	03/25/2016.	Redemption 100.0000		94,767	94,767	94,767	94,767	0	0	0	0	0	94,767	0	0	0	488	06/25/2042	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						3,577,623	3,577,623	3,595,486	3,589,180	0	(305)	0	(305)	0	3,588,875	0	(11,254)	(11,254)	56,428	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31	.	03/01/2016.	Paydown		60,996	60,996	61,516	60,965	0	30	0	30	0	60,996	0	0	0	786	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32	.	03/01/2016.	Paydown		50,170	50,170	49,098	49,789	0	381	0	381	0	50,170	0	0	0	491	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31	.	03/01/2016.	Paydown		60,425	60,425	60,677	60,388	0	36	0	36	0	60,425	0	0	0	628	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31	.	03/01/2016.	Paydown		12,054	12,054	11,388	11,716	0	337	0	337	0	12,054	0	0	0	121	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32	.	03/01/2016.	Paydown		11,190	11,190	10,286	10,696	0	494	0	494	0	11,190	0	0	0	103	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32	.	03/01/2016.	Paydown		186,883	186,883	180,366	183,906	0	2,977	0	2,977	0	186,883	0	0	0	1,839	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23	.	03/01/2016.	Paydown		34,563	34,563	31,274	33,819	0	744	0	744	0	34,563	0	0	0	325	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29	.	03/01/2016.	Paydown		65,855	65,855	62,493	64,859	0	996	0	996	0	65,855	0	0	0	696	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29	.	03/01/2016.	Paydown		84,225	84,225	80,693	83,225	0	1,000	0	1,000	0	84,225	0	0	0	911	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17	.	03/01/2016.	Paydown		73	73	72	72	0	1	0	1	0	73	0	0	0	1	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23	.	03/01/2016.	Paydown		27,706	27,706	26,278	27,312	0	394	0	394	0	27,706	0	0	0	283	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24	.	03/01/2016.	Paydown		43,528	43,528	41,488	42,912	0	616	0	616	0	43,528	0	0	0	464	02/25/2024	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	.	03/01/2016.	Paydown		50,785	50,785	55,006	53,454	0	(14)	0	(14)	0	53,439	0	(2,654)	(2,654)	297	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30	.	03/01/2016.	Paydown		59,904	59,904	65,848	63,597	0	(3,693)	0	(3,693)	0	59,904	0	0	0	350	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43	.	03/01/2016.	Paydown		83,675	83,675	86,577	86,001	0	(2,326)	0	(2,326)	0	83,675	0	0	0	382	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33	.	03/01/2016.	Paydown		47,606	47,606	47,306	47,369	0	237	0	237	0	47,606	0	0	0	278	07/25/2033	1
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40	.	03/01/2016.	Paydown		255,642	255,642	262,033	260,034	0	(4,392)	0	(4,392)	0	255,642	0	0	0	1,795	11/15/2040	1
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28	.	03/01/2016.	Paydown		54,080	54,080	58,153	57,632	0	(3,552)	0	(3,552)	0	54,080	0	0	0	316	09/15/2028	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	.	03/01/2016.	Paydown		39,177	39,177	42,384	40,945	0	(1,768)	0	(1,768)	0	39,177	0	0	0	229	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35	.	03/01/2016.	Paydown		62,022	62,022	65,346	64,234	0	(2,212)	0	(2,212)	0	62,022	0	0	0	310	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33	.	03/15/2016.	Paydown		67,037	67,037	66,755	66,796	0	241	0	241	0	67,037	0	0	0	391	04/15/2033	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	.	03/01/2016.	Paydown		392,565	392,565	399,066	398,933	0	(6,369)	0	(6,369)	0	392,565	0	0	0	2,411	05/25/2045	1

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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 or Market Indicator (a)
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		03/01/2016.	Paydown		35,808	35,808	34,624	35,320	0	488	0	488	0	35,808	0	0	0	289	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		03/01/2016.	Paydown		44,376	44,376	42,347	43,531	0	845	0	845	0	44,376	0	0	0	538	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		03/01/2016.	Paydown		83,299	83,299	81,716	82,454	0	844	0	844	0	83,299	0	0	0	758	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		03/15/2016.	Paydown		24,859	24,859	23,982	24,623	0	236	0	236	0	24,859	0	0	0	232	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		03/01/2016.	Paydown		58,264	58,264	57,890	58,064	0	201	0	201	0	58,264	0	0	0	588	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		03/01/2016.	Paydown		33,037	33,037	30,368	32,343	0	694	0	694	0	33,037	0	0	0	276	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		03/01/2016.	Paydown		131,564	131,564	126,771	129,972	0	1,592	0	1,592	0	131,564	0	0	0	1,297	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2016.	Paydown		78,556	78,556	70,879	75,986	0	2,570	0	2,570	0	78,556	0	0	0	874	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		03/01/2016.	Paydown		20,154	20,154	19,418	20,008	0	146	0	146	0	20,154	0	0	0	205	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		03/01/2016.	Paydown		75,503	75,503	74,165	74,975	0	528	0	528	0	75,503	0	0	0	478	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		03/01/2016.	Paydown		49,686	49,686	47,454	49,055	0	631	0	631	0	49,686	0	0	0	434	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		03/01/2016.	Paydown		80,347	80,347	76,154	78,101	0	2,247	0	2,247	0	80,347	0	0	0	684	04/25/2033	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33		03/01/2016.	Paydown		165,619	165,619	161,789	164,045	0	1,574	0	1,574	0	165,619	0	0	0	1,442	06/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2016.	Paydown		104,851	104,851	105,457	104,821	0	30	0	30	0	104,851	0	0	0	845	03/15/2033	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500		03/01/2016.	Paydown		829,445	829,445	806,779	823,116	0	6,329	0	6,329	0	829,445	0	0	0	7,868	07/25/2034	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		03/01/2016.	Paydown		2,730	2,730	2,746	2,729	0	1	0	1	0	2,730	0	0	0	23	01/01/2020	1
36230M FL 6	GN 752871 3.850% 07/15/36		03/01/2016.	Paydown		37,510	37,510	39,011	38,913	0	(1,402)	0	(1,402)	0	37,510	0	0	0	241	07/15/2036	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		03/01/2016.	Paydown		30,620	30,620	30,620	30,620	0	0	0	0	0	30,620	0	0	0	179	10/16/2033	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/38		03/01/2016.	Paydown		43,007	43,007	43,329	43,307	0	(300)	0	(300)	0	43,007	0	0	0	233	05/16/2038	1
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		03/01/2016.	Paydown		326,480	326,480	334,352	330,183	0	(3,703)	0	(3,703)	0	326,480	0	0	0	1,598	01/27/2038	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		01/15/2016.	Redemption 100.0000		256,284	256,284	256,284	256,284	0	0	0	0	0	256,284	0	0	0	10,251	07/15/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		03/01/2016.	Redemption 100.0000		31,065	31,065	31,065	31,065	0	0	0	0	0	31,065	0	0	0	387	05/01/2032	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						4,293,225	4,293,225	4,261,303	4,298,169	0	(2,291)	0	(2,291)	0	4,295,879	0	(2,654)	(2,654)	43,127	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50		03/30/2016.	Paydown		162,587	162,587	159,335	161,925	0	662	0	662	0	162,587	0	0	0	1,284	02/28/2037	1FM
00213R AA 1	ARL FIRST LLC 2012-1A A1 2.186% 12/15/		03/15/2016.	Paydown		70,343	70,343	70,343	70,343	0	0	0	0	0	70,343	0	0	0	256	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		03/15/2016.	Redemption 100.0000		123,452	123,452	126,743	124,772	0	(28)	0	(28)	0	124,744	0	(1,292)	(1,292)	1,536	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		03/01/2016.	Paydown		71,403	71,403	53,909	64,342	0	7,060	0	7,060	0	71,403	0	0	0	515	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1 6.500%		01/01/2016.	Paydown		35,575	35,575	37,576	35,575	0	0	0	0	0	35,575	0	0	0	193	08/15/2030	2AM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		03/25/2016.	Paydown		63,651	63,651	60,886	61,695	0	1,956	0	1,956	0	63,651	0	0	0	330	07/25/2043	1FM
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		03/01/2016.	Paydown		236,178	236,178	239,684	239,477	0	(3,299)	0	(3,299)	0	236,178	0	0	0	1,602	03/25/2045	1FM
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3		03/25/2016.	Paydown		196,206	196,206	197,309	0	0	(1,104)	0	(1,104)	0	196,206	0	0	0	1,080	12/25/2045	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		03/01/2016.	Paydown		149,155	149,155	123,620	123,620	0	25,535	0	25,535	0	149,155	0	0	0	1,396	10/25/2034	1FM
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		03/01/2016.	Paydown		14,306	14,306	14,305	14,302	0	4	0	4	0	14,306	0	0	0	90	10/17/2036	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 or Market Indicator (a)
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46	.	03/01/2016.	Paydown		13,462	13,462	13,461	13,460	0	2	0	2	0	13,462	0	0	0	78	04/17/2045	1FE
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1	.	03/01/2016.	Paydown		359,392	359,392	328,619	348,880	0	252	0	252	0	349,132	0	10,260	10,260	3,334	11/25/2033	1FM
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A	.	02/01/2016.	Paydown		135,605	135,605	129,878	130,051	0	9	0	9	0	130,060	0	5,545	5,545	960	01/25/2034	1FM
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4	.	03/01/2016.	Paydown		151,394	151,394	151,026	151,143	0	(4)	0	(4)	0	151,139	0	255	255	1,460	06/25/2035	1FM
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	.	03/31/2016.	Redemption 100.0000		14,000	14,000	14,000	14,000	0	0	0	0	0	14,000	0	0	0	236	06/30/2035	3FE
05377R AL 8	AESOP FUNDING II LLC 2010-5A A 3.150%	.	03/20/2016.	Paydown		1,500,000	1,500,000	1,499,983	1,499,998	0	2	0	2	0	1,500,000	0	0	0	7,875	03/20/2017	1FE
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5 6.000% 05	.	03/01/2016.	Paydown		84,213	84,213	84,792	83,937	0	276	0	276	0	84,213	0	0	0	782	05/26/2037	1FM
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5	E	03/02/2016.	Paydown		63,639	63,639	63,591	63,523	0	117	0	117	0	63,639	0	0	0	529	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2	.	03/02/2016.	Paydown		62,632	62,632	62,632	62,632	0	0	0	0	0	62,632	0	0	0	287	12/02/2027	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3	.	03/04/2016.	Paydown		103,429	103,429	103,408	103,416	0	13	0	13	0	103,429	0	0	0	506	12/04/2028	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2	.	03/02/2016.	Paydown		232,228	232,228	232,209	232,212	0	0	0	0	0	232,213	0	15	15	1,123	05/02/2030	1FE
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3	.	03/01/2016.	Paydown		10,018	10,018	9,881	9,969	0	50	0	50	0	10,018	0	0	0	75	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5	.	03/01/2016.	Paydown		13,180	13,180	12,958	13,114	0	66	0	66	0	13,180	0	0	0	106	10/25/2020	1FM
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A	.	03/01/2016.	Paydown		37,912	37,912	38,102	37,805	0	107	0	107	0	37,912	0	0	0	352	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A	.	03/01/2016.	Paydown		17,086	17,086	18,036	17,909	0	(2)	0	(2)	0	17,907	0	(822)	(822)	148	01/25/2042	1FM
073568 AA 5	BEACON CONTAINER FINANCE LLC 3.720% 09	.	03/20/2016.	Paydown		98,430	98,430	97,391	0	0	1,038	0	1,038	0	98,430	0	0	0	450	09/20/2027	1FE
111320 AH 0	BROADCOM CORP-CL A 3.500% 08/01/24	.	02/01/2016.	Redemption 101.0000		4,545,000	4,500,000	4,474,900	4,476,250	0	198	0	198	0	4,476,448	0	68,552	68,552	79,187	08/01/2024	1FE
124857 AA 1	CBS CORP 7.625% 01/15/16	.	01/15/2016.	Maturity		7,000,000	7,000,000	6,561,667	6,997,593	0	2,407	0	2,407	0	7,000,000	0	0	0	266,875	01/15/2016	2FE
124860 CB 1	C-BASS LLC 1999-3 A 10.352% 01/01/29	.	03/01/2016.	Paydown		8,661	8,661	8,502	8,548	0	6	0	6	0	8,555	0	107	107	63	01/01/2029	4FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33	.	03/01/2016.	Paydown		20,554	20,554	17,974	17,974	0	0	0	0	0	17,974	0	2,580	2,580	192	01/25/2033	1FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35	.	03/01/2016.	Paydown		1,718	1,718	1,713	1,718	0	0	0	0	0	1,718	0	0	0	8	08/25/2035	1FM
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1	.	01/01/2016.	Paydown		76,421	76,421	80,625	76,421	0	0	0	0	0	76,421	0	0	0	353	10/25/2036	1FE
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1	.	03/01/2016.	Paydown		115,948	115,948	117,108	116,443	0	(495)	0	(495)	0	115,948	0	0	0	1,232	10/25/2036	1FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C	.	03/10/2016.	Paydown		107,171	107,171	107,171	107,171	0	0	0	0	0	107,171	0	0	0	848	07/11/2022	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/	.	03/18/2016.	Paydown		75,694	75,694	75,663	75,667	0	1	0	1	0	75,668	0	26	26	398	06/18/2029	1FE
12563L AA 5	CLI FUNDING LLC 2016-1A A 4.210% 02/18	.	03/18/2016.	Paydown		58,387	58,387	58,381	0	0	0	0	0	0	58,381	0	6	6	246	02/18/2041	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1	.	03/15/2016.	Paydown		34,567	34,567	34,563	34,567	0	1	0	1	0	34,567	0	0	0	160	06/17/2019	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/1	.	03/15/2016.	Paydown		262,652	262,652	262,621	262,648	0	4	0	4	0	262,652	0	0	0	2,231	09/17/2018	1FE
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2	.	03/15/2016.	Paydown		54,854	54,854	54,847	54,853	0	0	0	0	0	54,854	0	0	0	175	03/16/2020	1FE
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2	.	03/15/2016.	Paydown		154,501	154,501	154,490	154,498	0	3	0	3	0	154,501	0	0	0	483	06/15/2020	1FE
12625J AC 2	CPS AUTO TRUST 2013-B C 3.480% 09/15/2	.	03/15/2016.	Paydown		237,512	237,512	234,691	236,797	0	715	0	715	0	237,512	0	0	0	1,380	09/15/2020	2AM
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R	.	03/01/2016.	Paydown		138,703	138,703	140,263	138,703	0	0	0	0	0	138,703	0	0	0	1,240	05/27/2037	1FM
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	.	03/01/2016.	Paydown		78,826	78,826	80,135	79,695	0	(869)	0	(869)	0	78,826	0	0	0	354	04/25/2043	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3	.	03/01/2016.	Paydown		87,786	87,786	88,918	88,602	0	(816)	0	(816)	0	87,786	0	0	0	393	05/25/2043	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4	.	03/01/2016.	Paydown		284,159	284,159	278,120	282,698	0	58	0	58	0	282,756	0	1,403	1,403	2,422	08/25/2035	1FM

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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 or Market Indicator (a)
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2...	.	03/01/2016.	Paydown		263,733	276,730	229,726	236,665	0	250	0	250	0	236,915	0	26,818	26,818	2,508	02/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A..	.	03/25/2016.	Paydown		2,148	2,309	1,880	1,982	0	1	0	1	0	1,983	0	165	165	21	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5	.	03/25/2016.	Paydown		15,771	17,514	15,268	15,560	0	1	0	1	0	15,561	0	210	210	183	10/25/2035	1FM
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50	.	03/01/2016.	Paydown		121,090	121,090	121,682	121,021	0	68	0	68	0	121,090	0	0	0	1,312	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB	.	03/25/2016.	Paydown		55,030	55,030	53,036	53,666	0	1,364	0	1,364	0	55,030	0	0	0	483	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6...	.	03/01/2016.	Paydown		91,217	91,217	90,935	90,923	0	0	0	0	0	90,923	0	295	295	612	05/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00	.	03/01/2016.	Paydown		102,000	102,000	98,940	101,600	0	400	0	400	0	102,000	0	0	0	870	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50	.	03/01/2016.	Paydown		111,693	111,513	101,652	101,652	0	172	0	172	0	101,824	0	9,869	9,869	1,153	06/25/2035	1FM
14179B AC 5	CFCAT 2013-2A B 3.150% 08/15/19	.	03/15/2016.	Paydown		656,866	656,866	656,810	656,854	0	12	0	12	0	656,866	0	0	0	4,171	08/15/2019	1FE
15089Q AD 6	CELANESE US HOLDINGS LLC 4.625% 11/15/	.	02/26/2016.	Barclays		990,000	1,000,000	965,000	0	0	462	0	462	0	965,462	0	24,538	24,538	21,455	11/15/2022	3FE
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5	.	03/01/2016.	Paydown		172,288	172,288	172,288	172,098	0	190	0	190	0	172,288	0	0	0	1,520	03/25/2035	1FM
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16	.	03/05/2016.	Paydown		208,589	208,589	208,589	208,589	0	0	0	0	0	208,589	0	0	0	3,231	11/05/2016	2AM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	.	03/01/2016.	Paydown		1,723	1,723	1,645	1,645	0	0	0	0	0	1,645	0	78	78	23	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	.	03/01/2016.	Paydown		4,710	4,710	4,619	4,679	0	0	0	0	0	4,679	0	31	31	40	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4	.	03/01/2016.	Paydown		133,529	133,529	120,843	131,029	0	71	0	71	0	131,101	0	2,428	2,428	1,167	07/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1	.	03/01/2016.	Paydown		3,384	3,384	3,011	3,261	0	2	0	2	0	3,263	0	120	120	31	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	.	03/01/2016.	Paydown		46,251	46,251	46,020	46,048	0	0	0	0	0	46,048	0	202	202	484	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	.	03/01/2016.	Paydown		62,525	62,525	61,250	61,592	0	933	0	933	0	62,525	0	0	0	393	10/25/2043	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1	.	03/25/2016.	Paydown		197,806	197,806	200,467	200,467	0	(2,661)	0	(2,661)	0	197,806	0	0	0	400	06/25/2058	1FM
18469P A* 1	CLEARBRIDGE ENERGY MLP OPP FND 3.270%	.	02/24/2016.	Redemption 100.0000		757,962	757,962	757,962	757,962	0	0	0	0	0	757,962	0	0	0	28,722	02/07/2020	1
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33	.	03/01/2016.	Paydown		15,739	15,739	15,739	15,739	0	0	0	0	0	15,739	0	0	0	0	05/01/2033	6FE
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.951	.	03/01/2016.	Paydown		9,071	9,071	5,462	5,462	0	0	0	0	0	5,462	0	3,608	3,608	44	03/15/2027	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000	.	03/01/2016.	Paydown		1,894	1,894	1,372	1,372	0	522	0	522	0	1,894	0	0	0	24	03/15/2027	1FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 5.375	.	03/01/2016.	Paydown		44,050	44,050	44,044	44,050	0	0	0	0	0	44,050	0	0	0	435	04/15/2028	1FM
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M	.	03/15/2016.	Paydown		276,182	276,182	251,584	269,449	0	6,733	0	6,733	0	276,182	0	0	0	3,216	03/15/2028	1FE
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32	.	01/01/2016.	Paydown		25,220	25,220	12,822	13,242	0	0	0	0	0	13,242	0	11,978	11,978	158	02/25/2032	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A..	.	03/01/2016.	Paydown		146,957	146,957	144,445	144,445	0	2,512	0	2,512	0	146,957	0	0	0	1,643	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5	.	03/01/2016.	Paydown		15,971	15,971	16,330	16,045	0	(3)	0	(3)	0	16,042	0	(71)	(71)	142	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30	.	03/30/2016.	Redemption 100.0000		49,003	49,003	49,003	49,003	0	0	0	0	0	49,003	0	0	0	719	03/30/2025	2FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0	.	03/15/2016.	Redemption 100.0000		8,899	8,899	8,899	8,899	0	0	0	0	0	8,899	0	0	0	60	05/15/2034	1FE
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I 3.26	.	02/20/2016.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	102	02/20/2045	2AM
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/	.	03/31/2016.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	214	03/30/2043	1
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA 3	.	01/30/2016.	Redemption 100.0000		19,807	19,807	19,807	19,807	0	0	0	0	0	19,807	0	0	0	311	07/30/2027	1FE
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A 3.87	.	01/30/2016.	Redemption 100.0000		19,796	19,796	19,796	19,796	0	0	0	0	0	19,796	0	0	0	332	07/30/2027	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2	.	03/20/2016.	Paydown		380,993	380,993	380,954	380,955	0	38	0	38	0	380,993	0	0	0	1,638	07/20/2027	1FE
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A 2	.	03/20/2016.	Paydown		190,862	190,862	190,841	190,845	0	17	0	17	0	190,862	0	0	0	742	05/20/2027	1FE
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B 2	.	03/20/2016.	Paydown		190,862	190,862	190,813	190,818	0	43	0	43	0	190,862	0	0	0	870	05/20/2027	1FE
25400L AC 0	DIGITAL DELTA HOLDINGS 144A 4.750% 10/	.	03/08/2016.	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	0	10/01/2025	2FE
25460C AA 1	DIRECT TV HOLDINGS 3.950% 01/15/25	.	03/17/2016.	Tax Free Exchange		4,995,686	5,000,000	4,994,990	4,995,605	0	82	0	82	0	4,995,686	0	0	0	98,750	01/15/2025	2FE
25755T AD 2	DOMINOS PIZZA MASTER ISSUER 2015-1A A2I	.	01/25/2016.	Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	114	10/25/2020	2AM
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2	.	03/25/2016.	Paydown		184,396	184,396	184,392	184,393	0	3	0	3	0	184,396	0	0	0	729	02/25/2027	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3	.	03/25/2016.	Paydown		184,396	184,396	184,369	184,374	0	21	0	21	0	184,396	0	0	0	870	02/25/2027	2AM
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4 4.145% 0	.	03/01/2016.	Paydown		231,766	231,766	232,343	231,348	0	417	0	417	0	231,766	0	0	0	1,482	04/25/2034	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5	.	03/01/2016.	Paydown		64,001	64,001	64,382	64,180	0	(179)	0	(179)	0	64,001	0	0	0	207	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00	.	03/01/2016.	Paydown		20,349	20,349	20,183	20,211	0	138	0	138	0	20,349	0	0	0	80	06/25/2043	1FM
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A 8.080% 0	.	01/05/2016.	Redemption 100.0000		680,816	680,816	680,816	680,816	0	0	0	0	0	680,816	0	0	0	27,505	01/05/2018	1FE
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A 7.590%	.	01/10/2016.	Redemption 100.0000		88,008	88,008	88,008	88,008	0	0	0	0	0	88,008	0	0	0	3,340	07/10/2018	1FE
31331F AF 8	FED EXPRESS CORP C2 7.960% 03/28/17	.	03/28/2016.	Redemption 100.0000		467,185	467,185	441,663	464,210	0	545	0	545	0	464,755	0	2,430	2,430	18,594	03/28/2017	2FE
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B	.	01/15/2016.	Redemption 100.0000		624,307	624,307	624,307	624,307	0	0	0	0	0	624,307	0	0	0	24,660	01/15/2020	2FE
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27	.	03/01/2016.	Paydown		9,974	9,974	10,486	10,426	0	(451)	0	(451)	0	9,974	0	0	0	51	05/01/2027	1FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50	.	03/01/2016.	Paydown		63,905	63,905	65,143	65,030	0	(8)	0	(8)	0	65,021	0	(1,116)	(1,116)	412	03/25/2045	1FM
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3	.	01/15/2016.	Paydown		14,511	14,511	14,511	14,511	0	0	0	0	0	14,511	0	0	0	40	10/16/2017	1FE
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A 2	.	03/21/2016.	Paydown		350,144	350,144	350,107	350,127	0	17	0	17	0	350,144	0	0	0	1,244	03/23/2020	1FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2	.	03/01/2016.	Paydown		52,150	52,150	52,541	52,338	0	(1)	0	(1)	0	52,337	0	(187)	(187)	417	04/25/2029	1FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/	.	03/01/2016.	Paydown		17,773	17,773	16,814	17,011	0	1	0	1	0	17,012	0	761	761	15	04/25/2029	5FM
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A	.	03/01/2016.	Paydown		148,610	148,610	145,183	147,279	0	1,331	0	1,331	0	148,610	0	0	0	1,309	02/25/2035	1FM
362338 AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE 8.500%	.	03/17/2016.	Millennium		162,619	145,000	161,172	157,603	0	(94)	0	(94)	0	157,509	0	5,110	5,110	4,348	11/15/2031	1FE
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500	.	03/01/2016.	Paydown		85,109	85,109	87,450	85,689	0	(580)	0	(580)	0	85,109	0	0	0	795	01/25/2020	2FM
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17	.	03/15/2016.	Paydown		420,694	420,694	420,606	420,620	0	74	0	74	0	420,694	0	0	0	2,308	03/17/2031	1FE
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE	.	02/15/2016.	Redemption 100.0000		530,000	530,000	530,000	530,000	0	0	0	0	0	530,000	0	0	0	23,055	02/15/2021	1FE
404119 BT 5	HCA INC 5.250% 06/15/26	.	03/02/2016.	Bank of America		253,125	250,000	250,000	0	0	0	0	0	0	250,000	0	3,125	3,125	0	06/15/2026	3FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5	.	03/01/2016.	Paydown		7,649	14,334	13,044	14,131	0	10	0	10	0	14,141	0	(6,492)	(6,492)	163	09/25/2037	3FM
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09	.	03/20/2016.	Paydown		105,124	105,124	105,076	105,070	0	3	0	3	0	105,073	0	51	51	621	09/20/2040	1FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09	.	03/20/2016.	Paydown		235,885	235,885	235,725	235,720	0	165	0	165	0	235,885	0	0	0	4,706	09/21/2040	1FE
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2	.	03/31/2016.	Redemption 100.0000		61,683	61,683	61,683	61,683	0	0	0	0	0	61,683	0	0	0	510	12/31/2031	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	.	03/01/2016.	Paydown		28,763	28,763	28,755	28,704	0	59	0	59	0	28,763	0	0	0	444	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.433% 07/2	.	03/28/2016.	Paydown		10,126	10,126	8,708	9,530	0	13	0	13	0	9,543	0	583	583	19	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5	.	03/01/2016.	Paydown		383,003	383,003	353,512	353,512	0	0	0	0	0	353,512	0	29,491	29,491	2,628	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	.	03/01/2016.	Paydown		36,443	36,443	35,828	35,957	0	1	0	1	0	35,958	0	486	486	241	08/25/2034	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 or Market Indicator (a)
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3	.	03/15/2016.	Paydown		53,318	53,318	53,307	53,311	0	7	0	7	0	53,318	0	0	0	328	12/15/2048	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4	.	03/15/2016.	Paydown		40,905	40,905	43,500	43,315	0	(2,410)	0	(2,410)	0	40,905	0	0	0	312	10/15/2056	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3	.	03/15/2016.	Paydown		31,254	31,254	31,234	31,234	0	19	0	19	0	31,254	0	0	0	172	09/15/2072	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T	.	03/15/2016.	Redemption 100.0000		253,804	253,804	253,804	253,804	0	0	0	0	0	253,804	0	0	0	3,009	09/15/2017	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%	.	03/01/2016.	Paydown		71,856	71,856	73,498	72,736	0	(4)	0	(4)	0	72,732	0	(876)	(876)	329	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5	.	03/01/2016.	Paydown		62,175	62,175	61,086	61,363	0	812	0	812	0	62,175	0	0	0	354	05/25/2043	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4	.	03/01/2016.	Paydown		63,845	63,845	64,802	64,457	0	(12)	0	(12)	0	64,444	0	(600)	(600)	358	08/26/2036	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4	.	03/01/2016.	Paydown		72,786	72,786	75,879	75,015	0	(2,229)	0	(2,229)	0	72,786	0	0	0	495	11/27/2038	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3	.	03/01/2016.	Paydown		162,646	162,646	168,898	166,456	0	(546)	0	(546)	0	165,910	0	(3,264)	(3,264)	813	06/25/2029	1FM
472319 AB 8	JEFFERIES GROUP INC SENIOR NOTES 5.500	.	03/15/2016.	Maturity		3,000,000	3,000,000	2,957,550	2,998,997	0	1,003	0	1,003	0	3,000,000	0	0	0	82,500	03/15/2016	2FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4	.	03/05/2016.	Redemption 100.0000		262,936	262,936	262,936	262,936	0	0	0	0	0	262,936	0	0	0	5,811	03/05/2023	1FE
478366 AR 8	JOHNSON CONTROLS INC 5.500% 01/15/16	.	01/15/2016.	Maturity		100,000	100,000	99,886	99,999	0	1	0	1	0	100,000	0	0	0	2,750	01/15/2016	2FE
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21	.	02/16/2016.	Call 99.0686		953,198	962,159	962,159	962,159	0	0	0	0	0	962,159	0	(8,961)	(8,961)	20,484	03/29/2021	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	.	03/30/2016.	Redemption 100.0000		399,965	399,965	401,075	400,254	0	(27)	0	(27)	0	400,227	0	(262)	(262)	5,737	03/30/2021	2FE
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/	.	03/15/2016.	Redemption 100.0000		8,175	8,175	8,175	8,175	0	0	0	0	0	8,175	0	0	0	135	06/15/2033	3FE
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG	.	03/08/2016.	Redemption 100.0000		62,342	62,342	62,342	62,342	0	0	0	0	0	62,342	0	0	0	749	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-.	.	03/01/2016.	Paydown		2,413	2,413	1,823	2,000	0	413	0	413	0	2,413	0	0	0	0	08/26/2024	6FE
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/	.	03/01/2016.	Paydown		145,251	152,929	140,844	140,844	0	0	0	0	0	140,844	0	4,407	4,407	1,311	11/25/2035	1FM
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A	.	01/29/2016.	Redemption 100.0000		47,471	47,471	47,471	47,471	0	0	0	0	0	47,471	0	0	0	937	04/29/2022	1FE
540424 AN 8	LOEWS CORP SENIOR NOTES 5.250% 03/15/1	.	03/15/2016.	Maturity		14,925,000	14,925,000	14,895,896	14,924,349	0	651	0	651	0	14,925,000	0	0	0	391,781	03/15/2016	1FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2	.	03/15/2016.	Paydown		76,820	76,820	76,815	76,815	0	4	0	4	0	76,820	0	0	0	382	01/15/2045	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5	.	03/01/2016.	Paydown		24,372	24,372	24,463	24,323	0	(1)	0	(1)	0	24,323	0	49	49	204	12/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4	.	01/15/2016.	Paydown		57,770	57,770	57,759	57,770	0	0	0	0	0	57,770	0	0	0	169	01/15/2030	1FE
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/	.	03/20/2016.	Paydown		149,525	149,525	149,482	149,509	0	15	0	15	0	149,525	0	0	0	558	09/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	.	03/20/2016.	Paydown		71,369	71,369	71,359	71,364	0	5	0	5	0	71,369	0	0	0	295	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B	.	03/20/2016.	Paydown		47,579	47,579	47,576	47,578	0	2	0	2	0	47,579	0	0	0	275	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A	.	03/20/2016.	Paydown		97,017	97,017	97,006	97,012	0	5	0	5	0	97,017	0	0	0	580	10/20/2032	1FE
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75	.	03/01/2016.	Paydown		67,377	67,377	54,575	62,475	0	19	0	19	0	62,495	0	4,882	4,882	888	12/25/2034	1FM
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1	.	01/01/2016.	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	5,381	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2	.	01/01/2016.	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	4,708	01/01/2021	1
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3	.	01/01/2016.	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
59549P AA 6	MID-STATE TRUST IV A 8.330% 04/01/30	.	01/01/2016.	Paydown		14,355	14,355	14,352	14,355	0	0	0	0	0	14,355	0	0	0	299	04/01/2030	2AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07	.	03/15/2016.	Paydown		86,808	86,808	84,528	85,525	0	1,284	0	1,284	0	86,808	0	0	0	701	07/15/2038	2AM

Statement as of March 31, 2016 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/	.	03/01/2016.	Paydown		27,093	27,093	27,724	27,546	0	(453)	0	(453)	0	27,093	0	0	0	285	08/15/2037	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/	.	03/01/2016.	Paydown		71,255	71,255	71,206	71,199	0	56	0	56	0	71,255	0	0	0	611	12/15/2045	1FM
59748T AB 5	MIDLAND COGEN VENTURE LP 144A 5.250% 0	.	03/15/2016.	Redemption 100.0000		101,562	101,562	101,562	101,562	0	0	0	0	0	101,562	0	0	0	2,666	03/15/2025	2FE
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA.	.	02/11/2016.	Redemption 100.0000		61,788	61,788	61,788	61,788	0	0	0	0	0	61,788	0	0	0	870	11/11/2023	2
608190 AH 7	MOHAWK INDUSTRIES INC 6.125% 01/15/16	.	01/15/2016.	Maturity		1,556,000	1,556,000	1,555,440	1,555,834	0	166	0	166	0	1,556,000	0	0	0	47,653	01/15/2016	2FE
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5 5	.	03/01/2016.	Paydown		7,894	7,894	7,884	7,869	0	26	0	26	0	7,894	0	0	0	69	11/25/2033	1FM
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A 3	.	03/20/2016.	Paydown		1,050,509	1,050,509	1,050,486	0	0	22	0	22	0	1,050,509	0	0	0	1,776	02/20/2021	1FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6	.	03/01/2016.	Paydown		289,983	289,983	276,356	285,123	0	3,916	0	3,916	0	289,039	0	944	944	2,713	11/25/2033	1FM
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7	.	03/01/2016.	Paydown		1,453,533	1,453,533	1,417,990	1,445,248	0	496	0	496	0	1,445,744	0	7,789	7,789	12,457	11/25/2031	1FM
65251J AA 5	NEWSTAR COMMERCIAL LEASING FDG 2015-1A A	.	03/15/2016.	Paydown		1,347,040	1,347,040	1,343,639	1,344,177	0	194	0	194	0	1,344,370	0	2,669	2,669	7,012	04/15/2019	1FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26	.	03/01/2016.	Paydown		5,623	5,623	5,623	5,623	0	0	0	0	0	5,623	0	0	0	0	12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32	.	03/01/2016.	Paydown		43,708	43,708	43,708	43,708	0	0	0	0	0	43,708	0	0	0	0	06/15/2032	6FE
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9	.	03/01/2016.	Paydown		117,298	117,298	113,482	117,298	0	0	0	0	0	117,298	0	0	0	1,365	02/15/2028	1FE
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6.	.	03/01/2016.	Paydown		148,485	148,485	148,485	148,485	0	0	0	0	0	148,485	0	0	0	1,799	12/15/2031	6FE
68389X BC 8	ORACLE CORP 2.950% 05/15/25	.	02/10/2016.	Morgan Stanley & Co.		3,987,280	4,000,000	3,981,720	3,982,783	0	202	0	202	0	3,982,985	0	4,295	4,295	29,828	05/15/2025	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%	.	03/15/2016.	Redemption 100.0000		58,800	58,800	58,800	58,800	0	0	0	0	0	58,800	0	0	0	1,202	03/15/2022	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A	.	03/09/2016.	Paydown		290,874	290,874	290,823	290,831	0	1	0	1	0	290,832	0	42	42	1,078	07/09/2029	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B	.	03/09/2016.	Paydown		223,925	223,925	223,875	223,883	0	1	0	1	0	223,884	0	41	41	1,098	07/09/2029	2AM
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A	.	03/08/2016.	Paydown		284,055	284,055	284,009	284,010	0	46	0	46	0	284,055	0	0	0	1,381	09/08/2027	1FE
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4	.	03/01/2016.	Paydown		54,135	54,135	55,420	54,930	0	(795)	0	(795)	0	54,135	0	0	0	482	06/15/2036	1FE
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF.	.	03/25/2016.	Paydown		189,385	189,385	189,385	189,385	0	0	0	0	0	189,385	0	0	0	1,391	04/25/2035	1FM
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF.	.	03/25/2016.	Paydown		235,997	235,997	237,767	235,612	0	(16)	0	(16)	0	235,596	0	402	402	1,559	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE.	.	03/31/2016.	Redemption 100.0000		109,800	109,800	109,800	109,800	0	0	0	0	0	109,800	0	0	0	1,620	12/31/2018	2
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1	.	03/01/2016.	Paydown		57,772	57,772	54,695	55,266	0	2,506	0	2,506	0	57,772	0	0	0	563	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2	.	03/01/2016.	Paydown		25,704	25,704	24,434	25,270	0	434	0	434	0	25,704	0	0	0	170	10/25/2021	1FM
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR	.	01/15/2016.	Redemption 100.0000		305,115	305,115	305,115	305,115	0	0	0	0	0	305,115	0	0	0	9,147	01/15/2019	2
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5	.	03/01/2016.	Paydown		191,835	191,835	186,656	190,027	0	32	0	32	0	190,059	0	1,776	1,776	2,161	06/25/2034	1FM
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B	.	03/01/2016.	Paydown		110,378	110,378	109,860	109,907	0	0	0	0	0	109,908	0	471	471	1,222	10/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5	.	03/01/2016.	Paydown		223,651	223,651	223,324	222,909	0	(1)	0	(1)	0	222,908	0	744	744	1,785	08/25/2033	1FM
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15	.	03/01/2016.	Paydown		581,956	581,956	561,921	577,688	0	4,268	0	4,268	0	581,956	0	0	0	5,536	08/25/2033	1FM
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17	.	03/01/2016.	Paydown		271,630	271,630	271,630	271,630	0	0	0	0	0	271,630	0	0	0	2,368	09/25/2033	1FM
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4	.	03/01/2016.	Paydown		101,449	101,449	100,516	100,792	0	657	0	657	0	101,449	0	0	0	1,047	03/25/2034	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7	.	03/01/2016.	Paydown		140,183	140,183	136,459	138,191	0	7	0	7	0	138,198	0	1,985	1,985	1,424	05/01/2034	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8	.	03/01/2016.	Paydown		213,576	213,576	213,556	212,856	0	(4)	0	(4)	0	212,853	0	724	724	2,326	08/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10	.	03/01/2016.	Paydown		158,659	158,659	158,649	158,163	0	496	0	496	0	158,659	0	0	0	1,515	10/25/2034	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 or Market Indicator (a)
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS	.	01/15/2016.	Redemption 100.0000		152,333	152,333	176,893	160,473	0	(97)	0	(97)	0	160,376	0	(8,043)	(8,043)	5,130	07/15/2021	2FE
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B 4.54	.	03/15/2016.	Paydown		47,107	47,107	50,601	50,429	0	(3,323)	0	(3,323)	0	47,107	0	0	0	396	10/17/2044	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2	.	03/25/2016.	Paydown		352,533	352,533	355,921	355,323	0	(2,790)	0	(2,790)	0	352,533	0	0	0	1,751	10/25/2027	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%	.	03/01/2016.	Paydown		35,807	35,807	35,807	35,752	0	55	0	55	0	35,807	0	0	0	212	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%	.	03/20/2016.	Paydown		54,122	54,122	54,115	54,118	0	4	0	4	0	54,122	0	0	0	173	09/20/2029	1FE
80282V AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C 3	.	03/15/2016.	Paydown		199,124	199,124	199,104	199,124	0	0	0	0	0	199,124	0	0	0	845	02/15/2018	1FE
81721M 20 8	SENIOR HOUSING PROP TRUST 5.625% 08/01	.	03/30/2016.	Incapital		2,004,656	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	4,656	4,656	28,125	08/01/2042	2FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47	.	03/01/2016.	Paydown		73,504	73,504	73,366	73,356	0	(1)	0	(1)	0	73,355	0	148	148	420	01/25/2042	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000	.	03/01/2016.	Paydown		144,407	144,407	146,917	146,819	0	(2,412)	0	(2,412)	0	144,407	0	0	0	886	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000	.	03/01/2016.	Paydown		56,165	56,165	56,534	56,417	0	(252)	0	(252)	0	56,165	0	0	0	295	06/25/2043	1FM
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3	.	01/25/2016.	Paydown		50,790	50,790	50,790	50,790	0	0	0	0	0	50,790	0	0	0	505	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1	.	03/01/2016.	Paydown		92,588	92,588	90,559	91,135	0	1,453	0	1,453	0	92,588	0	0	0	607	07/25/2043	1FM
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A	.	01/20/2016.	Paydown		485,370	485,370	485,829	485,487	0	(117)	0	(117)	0	485,370	0	0	0	1,420	11/20/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A	.	01/20/2016.	Paydown		137,969	137,969	137,955	137,965	0	3	0	3	0	137,969	0	0	0	385	06/20/2018	1FE
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B	.	03/20/2016.	Paydown		87,848	87,848	87,842	87,846	0	3	0	3	0	87,848	0	0	0	486	03/20/2029	2AM
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A	.	03/20/2016.	Paydown		15,675	15,675	15,672	15,674	0	1	0	1	0	15,675	0	0	0	72	11/20/2028	1FE
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2	.	03/22/2016.	Paydown		292,857	292,857	292,851	292,853	0	4	0	4	0	292,857	0	0	0	1,353	10/20/2031	2AM
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%	.	03/15/2016.	Paydown		71,712	71,712	71,517	71,612	0	100	0	100	0	71,712	0	0	0	359	03/17/2025	1FE
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%	.	03/15/2016.	Paydown		28,685	28,685	28,679	28,682	0	3	0	3	0	28,685	0	0	0	213	03/17/2025	2AM
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A 2.810%	.	03/15/2016.	Paydown		581,058	581,058	580,986	581,001	0	58	0	58	0	581,058	0	0	0	2,899	01/15/2027	1FE
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.4	.	01/01/2016.	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028	1
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A	.	02/01/2016.	Paydown		73,364	73,364	73,364	73,364	0	0	0	0	0	73,364	0	0	0	734	08/01/2031	1FE
850228 AC 1	SPRINGCASTLE SPV 2014-AA A 2.700% 05/2	.	03/25/2016.	Paydown		475,366	475,366	475,335	475,346	0	21	0	21	0	475,366	0	0	0	2,174	05/25/2023	1FE
859245 AA 0	STERLING BANK TRUST FSB 2004-1 1.413%	.	03/26/2016.	Paydown		0	0	37,870	28,770	0	(28,770)	0	(28,770)	0	0	0	0	0	1,346	04/26/2026	1
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6	.	03/01/2016.	Paydown		22,321	22,321	22,310	22,284	0	36	0	36	0	22,321	0	0	0	243	03/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5	.	02/01/2016.	Paydown		50,871	50,871	34,582	34,582	0	0	0	0	0	34,582	0	16,289	16,289	466	08/25/2033	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8	.	03/01/2016.	Paydown		49,277	49,277	49,061	49,081	0	0	0	0	0	49,082	0	195	195	402	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1	.	03/01/2016.	Paydown		16,378	16,378	15,518	16,064	0	314	0	314	0	16,378	0	0	0	152	02/25/2020	1FM
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5	.	03/01/2016.	Paydown		175,690	175,690	173,549	174,671	0	2	0	2	0	174,673	0	1,017	1,017	1,357	09/25/2034	1FM
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2	.	03/01/2016.	Paydown		173,635	173,635	168,582	172,472	0	1,164	0	1,164	0	173,635	0	0	0	1,518	11/25/2034	1FM
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4	.	03/01/2016.	Paydown		91,722	91,722	80,028	90,523	0	1,199	0	1,199	0	91,722	0	0	0	868	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9	.	03/01/2016.	Paydown		19,402	19,402	18,989	19,208	0	194	0	194	0	19,402	0	0	0	104	12/25/2034	2FM
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1	.	03/15/2016.	Redemption 100.0000		217,437	217,437	262,055	223,721	0	(1,282)	0	(1,282)	0	222,439	0	(5,002)	(5,002)	8,833	09/15/2017	2FE
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/	.	03/20/2016.	Paydown		62,500	62,500	62,473	62,475	0	25	0	25	0	62,500	0	0	0	370	11/20/2038	1FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/	.	03/20/2016.	Paydown		143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	779	11/21/2039	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 or Market Indicator (a)
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED	.	02/01/2016.	Redemption 100.0000		81,255	81,255	86,197	84,160	0	(11)	0	(11)	0	84,148	0	(2,894)	(2,894)	3,860	02/01/2030	2FE
88641U AE 3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C	.	02/25/2016.	Paydown		1,910,101	1,910,101	1,909,647	1,910,014	0	87	0	87	0	1,910,101	0	0	0	9,977	10/15/2019	1FE
887315 BA 6	TIME WARNER INC DEBENTURES 8.050% 01/1	.	01/15/2016.	Maturity		5,000,000	5,000,000	5,456,700	5,001,983	0	(1,983)	0	(1,983)	0	5,000,000	0	0	0	201,250	01/15/2016	2FE
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250	.	03/25/2016.	Paydown		255,646	255,646	262,847	261,887	0	(214)	0	(214)	0	261,674	0	(6,028)	(6,028)	1,399	10/25/2053	1FM
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH	.	01/31/2016.	Redemption 100.0000		520,750	520,750	520,750	520,750	0	0	0	0	0	520,750	0	0	0	15,727	01/31/2018	1FE
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A	.	03/12/2016.	Redemption 100.0000		128,490	128,490	128,490	128,490	0	0	0	0	0	128,490	0	0	0	1,210	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19	.	03/16/2016.	Paydown		44,710	44,710	44,710	44,710	0	0	0	0	0	44,710	0	0	0	367	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2	.	03/15/2016.	Paydown		43,871	43,871	43,871	43,871	0	0	0	0	0	43,871	0	0	0	165	01/15/2043	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS.	.	03/10/2016.	Redemption 100.0000		46,778	46,778	46,778	46,778	0	0	0	0	0	46,778	0	0	0	469	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1	.	03/25/2016.	Paydown		0	0	10,069	9,771	0	(9,771)	0	(9,771)	0	0	0	0	0	1,555	11/08/2027	1FE
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2	.	03/03/2016.	Redemption 100.0000		87,290	87,290	87,436	87,414	0	1	0	1	0	87,414	0	(124)	(124)	1,637	09/03/2026	1FE
928958 AA 5	WATERFORD 3 FDG-ENTERGY 8.090% 01/02/1	.	01/02/2016.	Redemption 100.0000		21,502	21,502	21,502	21,502	0	0	0	0	0	21,502	0	0	0	870	01/02/2017	2FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.529%	.	03/01/2016.	Paydown		50,748	50,748	36,673	40,219	0	17	0	17	0	40,236	0	10,512	10,512	176	10/25/2033	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000	.	03/25/2016.	Paydown		27,524	27,524	27,851	27,519	0	(3)	0	(3)	0	27,516	0	8	8	249	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.573%	.	03/25/2016.	Paydown		24,272	24,272	17,989	18,921	0	(3)	0	(3)	0	18,918	0	5,354	5,354	105	02/25/2034	1FM
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15	.	03/15/2016.	Paydown		129,213	129,213	129,196	129,213	0	0	0	0	0	129,213	0	0	0	657	03/15/2029	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1	.	03/15/2016.	Paydown		154,390	154,390	154,378	154,378	0	12	0	12	0	154,390	0	0	0	725	06/16/2031	1FE
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT	.	03/10/2016.	Redemption 100.0000		66,657	66,657	66,657	66,656	0	0	0	0	0	66,657	0	0	0	838	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2	.	03/05/2016.	Redemption 100.0000		38,788	38,788	38,788	38,788	0	0	0	0	0	38,788	0	0	0	481	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5	.	03/10/2016.	Redemption 100.0000		51,269	51,269	51,269	51,269	0	0	0	0	0	51,269	0	0	0	450	05/10/2019	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1	.	03/15/2016.	Redemption 100.0000		54,908	54,908	54,908	54,908	0	0	0	0	0	54,908	0	0	0	332	09/15/2024	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1	.	03/11/2016.	Redemption 100.0000		55,129	55,129	55,129	55,129	0	0	0	0	0	55,129	0	0	0	333	10/11/2024	2FE
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25	.	03/01/2016.	Paydown		39,176	39,176	36,391	38,926	0	4	0	4	0	38,930	0	246	246	245	05/25/2034	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500	.	03/25/2016.	Paydown		1,049	1,049	996	1,039	0	0	0	0	0	1,039	0	10	10	9	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15	.	03/25/2016.	Paydown		106,340	110,064	96,581	104,291	0	(1)	0	(1)	0	104,290	0	2,049	2,049	1,029	07/25/2036	1FM
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I 3.371%	.	03/15/2016.	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	169	06/15/2045	2AM
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2	.	03/01/2016.	Paydown		260,300	260,300	259,304	259,588	0	713	0	713	0	260,300	0	0	0	928	12/20/2026	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2	.	03/01/2016.	Paydown		104,120	104,120	103,986	103,968	0	152	0	152	0	104,120	0	0	0	561	12/20/2026	2AM
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2	.	03/01/2016.	Paydown		195,596	195,596	195,529	195,444	0	151	0	151	0	195,596	0	0	0	891	05/20/2027	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2	.	03/01/2016.	Paydown		97,798	97,798	97,659	97,641	0	156	0	156	0	97,798	0	0	0	567	05/20/2027	2AM
96033L AA 0	WESTGATE RESORTS 2015-2A A 3.200% 07/2	.	03/20/2016.	Paydown		232,461	232,461	232,153	232,149	0	312	0	312	0	232,461	0	0	0	1,237	07/20/2028	1FE
96033L AB 8	WESTGATE RESORTS 2015-2A B 4.000% 07/2	.	03/20/2016.	Paydown		232,461	232,461	232,098	232,092	0	369	0	369	0	232,461	0	0	0	1,546	07/20/2028	2AM
961548 AQ 7	WESTVACO CORP DEBENTURES 7.650% 03/15/	.	03/15/2016.	Redemption 100.0000		496,000	496,000	505,300	500,683	0	(70)	0	(70)	0	500,613	0	(4,613)	(4,613)	18,972	03/15/2027	2FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1	.	03/01/2016.	Paydown		87,913	87,913	90,880	89,744	0	(55)	0	(55)	0	89,690	0	(1,776)	(1,776)	609	06/27/2044	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 or Market Indicator (a)
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4	.	03/01/2016	Paydown		142,619	142,619	145,761	144,385	0	(1,765)	0	(1,765)	0	142,619	0	0	0	741	01/20/2045	1FM
98310W AB 4	WYNDHAM WORLDWIDE 6.000% 12/01/16	.	03/25/2016	Call 103.5401		4,141,605	4,000,000	3,969,334	3,996,235	0	928	0	928	0	3,997,164	0	144,441	144,441	76,000	12/01/2016	2FE
984121 BP 7	XEROX CORPORATION 6.400% 03/15/16	.	03/15/2016	Maturity		2,000,000	2,000,000	2,043,740	2,001,247	0	(1,247)	0	(1,247)	0	2,000,000	0	0	0	64,000	03/15/2016	2FE
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39	.	03/15/2016	Redemption 100.0000		109,200	109,200	109,200	109,200	0	0	0	0	0	109,200	0	0	0	887	01/15/2031	1Z
009090 AA 9	AIR CANADA 2015-A1 PTT 3.600% 03/15/27	A	03/15/2016	Redemption 100.0000		62,528	62,528	62,606	62,600	0	(1)	0	(1)	0	62,598	0	(70)	(70)	1,126	03/15/2027	1FE
009090 AB 7	AIR CANADA 2015-A1 PTT 3.875% 03/15/23	A	03/15/2016	Redemption 100.0000		29,941	29,941	29,941	29,941	0	0	0	0	0	29,941	0	0	0	580	03/15/2023	2FE
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE 11.629% 08/	A	03/12/2016	Paydown		31,620	31,620	21,709	29,736	0	1,884	0	1,884	0	31,620	0	0	0	615	08/09/2016	6FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	F	03/25/2016	Paydown		75,000	75,000	74,984	74,989	0	11	0	11	0	75,000	0	0	0	434	10/25/2027	1FE
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	F	03/15/2016	Paydown		312,500	312,500	312,450	312,463	0	2	0	2	0	312,465	0	35	35	1,339	12/15/2039	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	03/15/2016	Paydown		46,875	46,875	47,168	47,143	0	(268)	0	(268)	0	46,875	0	0	0	413	12/15/2039	3AM
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	F	03/17/2016	Paydown		62,500	62,500	62,487	62,488	0	0	0	0	0	62,489	0	11	11	332	07/17/2029	1FE
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	01/12/2016	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	238	07/12/2016	1
71656L BA 8	PETROLEOS MEXICANOS 144A 4.250% 01/15/	F	03/29/2016	Tax Free Exchange		4,993,291	5,000,000	4,992,690	4,993,140	0	150	0	150	0	4,993,291	0	0	0	106,250	01/15/2025	2FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R	03/20/2016	Paydown		91,667	91,667	89,802	49,802	0	1,806	0	1,806	0	91,667	0	0	0	460	09/20/2038	1FE
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A	F	03/20/2016	Paydown		62,500	62,500	62,479	62,481	0	19	0	19	0	62,500	0	0	0	341	10/20/2039	1FE
G3157# AB 0	EUROPEAN METAL RECYCLING LMTD 4.600% 1	F	03/18/2016	Redemption 100.0000		1,909,091	1,909,091	1,909,091	1,909,091	0	0	0	0	0	1,909,091	0	0	0	85,198	12/17/2022	2
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	F	03/15/2016	Redemption 100.0000		102,922	102,922	105,109	104,633	0	(34)	0	(34)	0	104,598	0	(1,677)	(1,677)	785	02/15/2021	1FE
G7866# AC 1	SAGE GROUP PLC SR NOTE 4.780% 03/11/16	F	03/11/2016	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,900	03/11/2016	2
N3386# AN 9	FUGRO N.V. SERIES B 5.780% 08/17/21	F	01/28/2016	Redemption 100.0000		204,977	204,977	204,977	205,141	0	32	0	32	0	205,173	0	(196)	(196)	34,255	08/17/2021	3
N3386# AP 4	FUGRO N.V. SERIES C 5.880% 08/17/23	F	01/28/2016	Redemption 100.0000		102,488	102,488	102,488	102,572	0	16	0	16	0	102,589	0	(100)	(100)	20,638	08/17/2023	3
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	F	03/31/2016	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	613	11/30/2033	2FE
3899999. Total Bonds - Industrial and Miscellaneous						106,148,456	106,011,963	105,607,290	103,102,090	0	14,878	0	14,878	0	105,775,604	0	372,851	372,851	2,130,184	XXX	XXX
8399997. Total Bonds - Part 4						115,488,289	115,351,796	115,024,428	112,542,258	0	(71,554)	0	(71,554)	0	115,129,343	0	358,943	358,943	2,246,073	XXX	XXX
8399999. Total Bonds						115,488,289	115,351,796	115,024,428	112,542,258	0	(71,554)	0	(71,554)	0	115,129,343	0	358,943	358,943	2,246,073	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
857477 88 9	STATE STREET CORP PFD	.	02/02/2016	Wells Fargo Securities	100,000.000	2,662,951	0.00	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	162,951	162,951	0	XXX	P2LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						2,662,951	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	162,951	162,951	0	XXX	XXX
8999997. Total Preferred Stocks - Part 4						2,662,951	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	162,951	162,951	0	XXX	XXX
8999999. Total Preferred Stocks						2,662,951	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	162,951	162,951	0	XXX	XXX
9899999. Total Preferred and Common Stocks						2,662,951	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	162,951	162,951	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						118,151,240	XXX	117,524,428	115,042,258	0	(71,554)	0	(71,554)	0	117,629,343	0	521,894	521,894	2,246,073	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of 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 - Put Options																						
EURO STOXX 50 03/16/2017 Strike @ 3062 78463$014 SX5E	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	03/16/2016	03/16/2017	1,326	4,060,212	3,062.0000	0	482,677	0	502,485		502,485	12,583	7,225	0	0	N/A		N/A
EURO STOXX 50 11/30/2016 Strike @ 3490 78463$013 SX5E	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	12/02/2015	11/30/2016	1,816	6,337,840	3,490.0000	642,128	0	0	1,256,133		1,256,133	346,095	31,599	0	0	N/A		N/A
FTSE 100 01/18/2017 Strike @ 5695 50424$014 UKX	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	01/20/2016	01/18/2017	396	2,255,220	5,695.0000	0	325,722	0	162,942		162,942	(164,650)	1,870	0	0	N/A		N/A
FTSE 100 03/16/2017 Strike @ 6177 50424$015 UKX	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	03/16/2016	03/16/2017	412	2,544,924	6,177.0000	0	329,975	0	314,363		314,363	(18,574)	2,962	0	0	N/A		N/A
FTSE 100 11/04/2016 Strike @ 6400 50424$013 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas... KVQR4N79VEW8JPSK1K14	11/05/2015	11/04/2016	656	4,198,400	6,400.0000	530,463	0	0	490,354		490,354	(20,770)	(15,269)	0	0	N/A		N/A
NASDAQ 100 PUTS 11/04/2016 Strike @ 4700 73935$065	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley... 4PQUHN3JPFGFNF3BB653	11/04/2015	11/04/2016	1,999	9,395,300	4,700.0000	722,599	0	0	726,149		726,149	(65,316)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 12/22/2016 Strike @ 4575 73935$066	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs... W22LROWP2IHZNBB6K528	12/22/2015	12/22/2016	1,568	7,173,600	4,575.0000	608,592	0	0	521,034		521,034	(52,749)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 01/18/2017 Strike @ 970 46428$067	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	01/20/2016	01/18/2017	9,595	9,307,150	970.0000	0	1,003,061	0	353,669		353,669	(649,392)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 03/16/2017 Strike @ 1070 46428$068	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	03/16/2016	03/16/2017	5,896	6,308,720	1,070.0000	0	576,806	0	437,093		437,093	(139,713)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 07/15/2016 Strike @ 1273.33 46428$065	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs... W22LROWP2IHZNBB6K528	07/15/2015	07/15/2016	21,464	27,323,672	1,273.0000	2,261,855	0	0	3,542,854		3,542,854	163,976	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 12/22/2016 Strike @ 1127 46428$066	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs... W22LROWP2IHZNBB6K528	12/22/2015	12/22/2016	10,789	12,159,203	1,127.0000	1,090,530	0	0	904,453		904,453	(131,529)	0	0	0	N/A		N/A
S&P 500 PUTS 01/03/2017 Strike @ 1438.24 78462F$25	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	01/03/2017	370	532,060	1,438.0000	216,283	0	0	5,450		5,450	(4,229)	0	0	0	N/A		N/A
S&P 500 PUTS 01/18/2017 Strike @ 1840 78462$073	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	01/20/2016	01/18/2017	11,248	20,696,320	1,840.0000	0	1,981,785	0	711,512		711,512	(1,270,273)	0	0	0	N/A		N/A
S&P 500 PUTS 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse... ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,450	1,286.0000	21,324	0	0	8,820		8,820	(295)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2017 Strike @ 1380.71 78462F$26	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	01/31/2017	375	517,875	1,381.0000	205,656	0	0	5,144		5,144	(3,806)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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 Premium (Received) Paid	Current Year Initial Cost of 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 PUTS 01/31/2018 Strike @ 1723.00 78462F$39	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	27,798		27,798	(4,728)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	11,499		11,499	(1,492)	0	0	0	N/A		N/A
S&P 500 PUTS 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,065	1,327.0000	28,446	0	0	12,339		12,339	(341)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2017 Strike @ 1439.00 78462F$27	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	15,367		15,367	(9,440)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2018 Strike @ 1653.00 78462F$40	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	40,413		40,413	(6,884)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	6,671		6,671	(822)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2018 Strike @ 1653.00 78462F$41	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	18,714		18,714	(2,999)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2019 Strike @ 850.00 78462F$49	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	12,598		12,598	(4,027)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2017 Strike @ 1423.00 78462F$28	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	1,948		1,948	(1,067)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,530	1,326.0000	46,387	0	0	20,530		20,530	(513)	0	0	0	N/A		N/A
S&P 500 PUTS 04/28/2017 Strike @ 1469.00 78462F$29	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	7,411		7,411	(3,503)	0	0	0	N/A		N/A
S&P 500 PUTS 04/29/2016 Strike @ 1435.00 78462F$17 2796	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	12		12	(1,613)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2018 Strike @ 1129.00 78462F$42	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	4,242		4,242	(1,207)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	13,964		13,964	(1,652)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,680	1,364.0000	37,620	0	0	17,405		17,405	(333)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of 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 PUTS 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,394	1,258.0000	145,214	0	0	45,150		45,150	(1,279)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2016 Strike @ 1499.00 78462F$18 2796	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	519		519	(6,419)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2017 Strike @ 1500.00 78462F$30	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	14,353		14,353	(5,866)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2017 Strike @ 1562.43 78462F$31	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2017	545	851,290	1,562.0000	362,705	0	0	22,610		22,610	(7,893)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	19,030		19,030	(2,102)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2016 Strike @ 1356.00 78462F$19	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150	0	0	240		240	(1,467)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2017 Strike @ 1547.69 78462F$32	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	06/30/2017	300	464,400	1,548.0000	196,568	0	0	13,002		13,002	(4,178)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	781,218	1,258.0000	230,056	0	0	72,810		72,810	(1,464)	0	0	0	N/A		N/A
S&P 500 PUTS 07/15/2016 Strike @ 2108.95 78462$065	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2015	07/15/2016	7,253	15,296,577	2,109.0000	1,020,243	0	0	658,902		658,902	(342,087)	0	0	0	N/A		N/A
S&P 500 PUTS 07/29/2016 Strike @ 1356.00 78462F$20	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971	0	0	1,034		1,034	(3,594)	0	0	0	N/A		N/A
S&P 500 PUTS 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,374	1,258.0000	75,313	0	0	24,215		24,215	(446)	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2017 Strike @ 1562.43 78462F$33	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	07/31/2017	400	624,800	1,562.0000	265,607	0	0	19,470		19,470	(5,675)	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	12,953		12,953	(2,920)	0	0	0	N/A		N/A
S&P 500 PUTS 08/04/2016 Strike @ 2100.00 78462$070	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/04/2015	08/04/2016	12,747	26,768,700	2,100.0000	1,623,713	0	0	1,203,858		1,203,858	(591,287)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2016 Strike @ 1421.00 78462F$21	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	2,391		2,391	(4,693)	0	0	0	N/A		N/A

Statement as of March 31, 2016 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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S&P 500 PUTS 08/31/2017 Strike @ 1547.69 78462F$34	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	08/31/2017	550	851,400	1,548.0000	359,756	0	0	27,688		27,688	(7,522)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	6,797		6,797	(1,411)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,534	1,258.0000	83,041	0	0	27,156		27,156	(452)	0	0	0	N/A		N/A
S&P 500 PUTS 09/02/2016 Strike @ 2100.00 78462$069	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/04/2015	09/02/2016	13,629	28,620,900	2,100.0000	1,857,360	0	0	1,445,065		1,445,065	(600,896)	0	0	0	N/A		N/A
S&P 500 PUTS 09/29/2017 Strike @ 1674.00 78462F$35	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	26,794		26,794	(6,667)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2016 Strike @ 1374.00 78462F$22	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	3,384		3,384	(5,068)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	22,924		22,924	(1,524)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,820	1,141.0000	4,658	0	0	1,568		1,568	(98)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,412	1,258.0000	42,517	0	0	14,121		14,121	(209)	0	0	0	N/A		N/A
S&P 500 PUTS 10/03/2016 Strike @ 1904.00 78462$066	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/01/2015	10/03/2016	6,155	11,719,120	1,904.0000	1,024,253	0	0	317,236		317,236	(205,834)	0	0	0	N/A		N/A
S&P 500 PUTS 10/04/2016 Strike @ 2100.00 78462$068	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/04/2015	10/04/2016	14,472	30,391,200	2,100.0000	2,085,126	0	0	1,684,196		1,684,196	(604,737)	0	0	0	N/A		N/A
S&P 500 PUTS 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,438	1,258.0000	78,819	0	0	26,553		26,553	(359)	0	0	0	N/A		N/A
S&P 500 PUTS 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,575	1,183.0000	6,185	0	0	2,215		2,215	(118)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2016 Strike @ 1388.00 78462F$23	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	4,847		4,847	(5,737)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2017 Strike @ 1629.00 78462F$36	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	49,092		49,092	(11,952)	0	0	0	N/A		N/A

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S&P 500 PUTS 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	29,957		29,957	(1,831)	0	0	0	N/A		N/A
S&P 500 PUTS 11/04/2016 Strike @ 2100.00 78462$067	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/04/2015	11/04/2016	15,292	32,113,200	2,100.0000	2,325,607	0	0	1,934,453		1,934,453	(609,561)	0	0	0	N/A		N/A
S&P 500 PUTS 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	15,167		15,167	(857)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2016 Strike @ 1402.00 78462F$24	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	3,042		3,042	(2,897)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2016 Strike @ 2100.00 78462$071	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	12/02/2015	11/30/2016	15,141	31,796,100	2,100.0000	2,333,228	0	0	2,026,061		2,026,061	(569,588)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2017 Strike @ 1644.00 78462F$37	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	15,027		15,027	(3,353)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,145	1,181.0000	11,122	0	0	4,058		4,058	(201)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,630	1,258.0000	88,085	0	0	30,127		30,127	(352)	0	0	0	N/A		N/A
S&P 500 PUTS 12/22/2016 Strike @ 2030.00 78462$072	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs	W22LROWP2IHZNBB6K528	12/22/2015	12/22/2016	5,861	11,897,830	2,030.0000	937,887	0	0	649,255		649,255	(208,308)	0	0	0	N/A		N/A
S&P 500 PUTS 12/29/2017 Strike @ 1723.00 78462F$38	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	20,817		20,817	(3,805)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	21,602		21,602	(7,473)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	18,492		18,492	(2,534)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,770	1,258.0000	17,796	0	0	7,073		7,073	(272)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,386	1,258.0000	194,165	0	0	67,458		67,458	(678)	0	0	0	N/A		N/A
S&P 500 PUTS 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	315	343,035	1,089.0000	93,410	0	0	17,063		17,063	(2,801)	0	0	0	N/A		N/A

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S&P 500 PUTS 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,250	1,089.0000	74,010	0	0	13,929		13,929	(2,177)	0	0	0	N/A		N/A
S&P 500 PUTS 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	6,978		6,978	(1,082)	0	0	0	N/A		N/A
S&P 500 PUTS 5/31/2018 Strike @ 1129.00 78462F$43	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	40,823		40,823	(10,701)	0	0	0	N/A		N/A
S&P 500 PUTS 6/29/2018 Strike @ 1129.00 78462F$44	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	18,089		18,089	(4,392)	0	0	0	N/A		N/A
S&P 500 PUTS 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	6,403		6,403	(922)	0	0	0	N/A		N/A
S&P 500 PUTS 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,145	1,049.0000	30,864	0	0	5,761		5,761	(791)	0	0	0	N/A		N/A
S&P 500 PUTS 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,880	1,049.0000	35,348	0	0	6,785		6,785	(885)	0	0	0	N/A		N/A
S&P 500 PUTS 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	21,630		21,630	(4,199)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										29,653,541	4,700,026	0	20,903,589	XXX	20,903,589	(5,912,877)	28,387	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										29,653,541	4,700,026	0	20,903,589	XXX	20,903,589	(5,912,877)	28,387	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										29,653,541	4,700,026	0	20,903,589	XXX	20,903,589	(5,912,877)	28,387	0	0	0	XXX	XXX
0429999. Total-Purchased Options										29,653,541	4,700,026	0	20,903,589	XXX	20,903,589	(5,912,877)	28,387	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Cross Currency Swap	Euro bond hedge	Sch D	Currency	Credit Suisse ANGGYXNX0JLX3X63JN86	09/18/2014	11/12/2024	0	9,038,400	0	0	0	0	0		0	0	0	0	0	0		100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total-Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										29,653,541	4,700,026	0	20,903,589	XXX	20,903,589	(5,912,877)	28,387	0	0	0	XXX	XXX
1449999. TOTAL										29,653,541	4,700,026	0	20,903,589	XXX	20,903,589	(5,912,877)	28,387	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPM6.....	2,192	1,370,000	BP CURRENCY FUTURE...........	Variable Annuities.....................	Exhibit 5.	risk	06/15/2016.	CME........................ SNZ2OJLFK8MNNCLQOF39	03/09/2016.	.....142.1974	.....143.7300	.....(2,099,663)	.........(2,099,663)	0	0	0	.....(2,099,663)	.......(2,099,663)	.....(4,055,200)	................N/A	625
VGM6.....	4,662	53,110	DJ EURO STOXX 50..................	Variable Annuities.....................	Exhibit 5.	risk	06/17/2016.	EUX........................	03/14/2016.	..3,009.7623	..2,931.0000	4,183,028	4,183,028	0	0	0	4,183,028	4,183,028	...(16,200,921)	................N/A	11
ECM6.....	1,150	#########	EURO FX CURRENCY FUTURE	Variable Annuities.....................	Exhibit 5.	risk	06/15/2016.	CME........................ SNZ2OJLFK8MNNCLQOF39	03/09/2016.	.........1.1037	.........1.1412	.....(5,391,906)	.........(5,391,906)	0	0	0	....(5,391,906)	.......(5,391,906)	.....(4,082,500)	................N/A	125,000
ZM6........	2,168	31,191	FTSE 100..................................	Variable Annuities.....................	Exhibit 5.	risk	06/20/2016.	ICF........................	03/14/2016.	..6,093.8801	..6,113.0000	.......(596,370)	...........(596,370)	0	0	0	.......(596,370)	.........(596,370)	...(10,636,136)	................N/A	14
JYM6......	568	...710,000	JPN YEN CURRENCY FUTURE.	Variable Annuities.....................	Exhibit 5.	risk	06/15/2016.	CME........................ SNZ2OJLFK8MNNCLQOF39	03/23/2016.	.......89.0536	.......89.0400	9,631	9,631	0	0	0	9,631	9,631	.....(1,476,800)	................N/A	1,250
NQM6....	1,418	28,360	NASDAQ 100 EMINI...................	Variable Annuities.....................	Exhibit 5.	risk	06/17/2016.	CME........................ SNZ2OJLFK8MNNCLQOF39	03/11/2016.	..4,275.9000	..4,476.2500	.....(5,681,926)	.........(5,681,926)	0	0	0	....(5,681,926)	.......(5,681,926)	.....(5,104,800)	................N/A	20
NKM6.....	427	3,798	NIKKEI 225................................	Variable Annuities.....................	Exhibit 5.	risk	06/10/2016.	OSE........................	03/10/2016.	16,557.6487	16,760.0000	.......(768,445)	...........(768,445)	0	0	0	.......(768,445)	.........(768,445)	.....(2,734,258)	................N/A	9
RTAM.....	2,326	...232,600	RUSSELL 2000 MINI FUT...........	Variable Annuities.....................	Exhibit 5.	risk	06/17/2016.	NYF........................	03/24/2016.	..1,058.5115	..1,109.6000	...(11,883,180)	.......(11,883,180)	0	0	0	...(11,883,180)	.....(11,883,180)	...(12,560,400)	................N/A	100
ESM6.....	7,643	...382,150	S&P500 EMINI FUT....................	Variable Annuities.....................	Exhibit 5.	risk	06/17/2016.	CME........................ SNZ2OJLFK8MNNCLQOF39	03/24/2016.	..1,980.5540	..2,051.5000	...(27,112,033)	.......(27,112,033)	0	0	0	...(27,112,033)	.....(27,112,033)	...(34,393,500)	................N/A	50
13429999. Total-Short Futures-Hedging Other................................												...(49,340,863)	.......(49,340,863)	0	0	0	...(49,340,863)	.....(49,340,863)	...(91,244,515)	XXX	XXX
1389999. Total-Short Futures................................												...(49,340,863)	.......(49,340,863)	0	0	0	...(49,340,863)	.....(49,340,863)	...(91,244,515)	XXX	XXX
1409999. Total-Hedging Other................................												...(49,340,863)	.......(49,340,863)	0	0	0	...(49,340,863)	.....(49,340,863)	...(91,244,515)	XXX	XXX
1449999. TOTAL................................												...(49,340,863)	.......(49,340,863)	0	0	0	...(49,340,863)	.....(49,340,863)	...(91,244,515)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	.....(1,149,176)	.....(48,191,687)	...(49,340,863)
Total Net Cash Deposits..	.....(1,149,176)	.....(48,191,687)	...(49,340,863)

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	4,192,660	(53,533,523)	4,192,660	4,192,660	(53,533,523)	4,192,660	(91,244,515)	4,192,660
NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	4,270,000	4,266,515	0	0	4,266,515	0	0	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	0	155,524	0	155,524	155,524	0	155,524	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	415,332	0	415,332	415,332	0	415,332	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	770,000	695,930	0	0	695,930	0	0	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	3,330,000	2,100,069	0	0	2,100,069	0	0	0	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	6,500,000	6,276,498	0	0	6,276,498	0	0	0	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	6,830,000	6,993,721	0	163,721	6,993,721	0	163,721	0	0
0299999. Total NAIC 1 Designation				21,700,000	20,903,589	0	734,577	20,903,589	0	734,577	0	0
0999999. Gross Totals				21,700,000	25,096,249	(53,533,523)	4,927,237	25,096,249	(53,533,523)	4,927,237	(91,244,515)	4,192,660
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					25,096,249	(53,533,523)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity									
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	4,270,000	4,270,000	XXX	N/A	IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	770,000	770,000	XXX	N/A	IV
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	3,330,000	3,330,000	XXX	N/A	IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	6,500,000	6,500,000	XXX	N/A	IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	6,830,000	6,830,000	XXX	N/A	IV
0299999. Totals					21,700,000	21,700,000	XXX	XXX	XXX

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Common Stocks - Money Market Mutual Funds						
9AMMF1 0A 7	MOUNT VERNON SECURITIES LENDING PRIME PORTFOLIO		U	127,762,319	127,762,319	
7499999.	Total - Common Stocks - Money Market Mutual Funds			127,762,319	127,762,319	XXX
7599999.	Total - Common Stock			127,762,319	127,762,319	XXX
7699999.	Total - Preferred and Common Stock			127,762,319	127,762,319	XXX
9999999.	Totals			127,762,319	127,762,319	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....127,762,319 Book/Adjusted Carrying Value $.....127,762,319
2. Average balance for the year: Fair Value $.....126,168,273 Book/Adjusted Carrying Value $.....126,168,273
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....127,762,319 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. Total 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	96,758,223	109,491,309	116,933,069	XXX
Goldman Sachs........ New York, NY........		0.000	0	0	140,489,894	151,300,245	168,461,185	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories........	XXX	XXX	0	0	333,328	333,681	333,666	XXX
0199999. Total Open Depositories........	XXX	XXX	0	0	237,581,445	261,125,235	285,727,920	XXX
0399999. Total Cash on Deposit........	XXX	XXX	0	0	237,581,445	261,125,235	285,727,920	XXX
0599999. Total Cash........	XXX	XXX	0	0	237,581,445	261,125,235	285,727,920	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE