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QUARTERLY STATEMENT

As of June 30, 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 & Chief Risk Officer

OTHER

Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Christopher Allen Carlson #	Vice Chairman
Harry Douglas Cooke, III #	Executive Vice President	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	Christopher Allen Carlson	Ronald John Dolan
Victoria Buyniski Gluckman	John Weber Hayden	Gary Thomas Huffman	James Francis Orr
John Russell Phillips	John Michael Schlotman	James Charles Votruba #	Gary Edward Wendlandt

State of........ Ohio
County of..... 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 August 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	5,288,346,989	0	5,288,346,989	5,041,824,627
2. Stocks:				
2.1 Preferred stocks	31,297,234	0	31,297,234	33,797,234
2.2 Common stocks	379,470,846	0	379,470,846	386,864,460
3. Mortgage loans on real estate:				
3.1 First liens	761,101,629	0	761,101,629	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)	25,409,884	0	25,409,884	26,938,123
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....220,285,651), cash equivalents ($..........0) and short-term investments ($.....96,410,594)	316,696,245	0	316,696,245	439,327,897
6. Contract loans (including $..........0 premium notes)	433,928,007	0	433,928,007	398,238,271
7. Derivatives	54,002,056	0	54,002,056	30,720,147
8. Other invested assets	81,303,562	6,303,562	75,000,000	75,000,000
9. Receivables for securities	53,110	0	53,110	1,221,256
10. Securities lending reinvested collateral assets	153,998,434	0	153,998,434	124,574,226
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,525,607,996	6,303,562	7,519,304,434	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	53,142,451	0	53,142,451	53,024,016
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	6,230,535	0	6,230,535	8,745,957
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	44,804,007	0	44,804,007	44,878,355
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,804,532	0	5,804,532	6,875,380
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	139	0	139	139
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	4,665,993	0	4,665,993	0
18.2 Net deferred tax asset	208,404,246	85,204,363	123,199,883	101,626,408
19. Guaranty funds receivable or on deposit	1,533,196	0	1,533,196	1,586,889
20. Electronic data processing equipment and software	393,097	0	393,097	458,613
21. Furniture and equipment, including health care delivery assets ($..........0)	13,725,303	13,725,303	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	30,452,985	0	30,452,985	24,252,329
24. Health care ($..........0) and other amounts receivable	16,751,785	16,751,785	0	0
25. Aggregate write-ins for other than invested assets	132,686,811	4,969,126	127,717,685	134,925,521
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	8,044,203,076	126,954,139	7,917,248,937	7,725,094,531
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,127,467,667	0	20,127,467,667	19,864,745,819
28. Total (Lines 26 and 27)	28,171,670,743	126,954,139	28,044,716,604	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	107,668,805	0	107,668,805	115,236,196
2502. Keyman insurance	10,962,827	0	10,962,827	10,394,515
2503. Fund revenue receivable	7,285,689	0	7,285,689	7,442,133
2598. Summary of remaining write-ins for Line 25 from overflow page	6,769,490	4,969,126	1,800,364	1,852,677
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	132,686,811	4,969,126	127,717,685	134,925,521

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....5,609,135,544 less $..........0 included in Line 6.3 (including $.....40,125,014 Modco Reserve)	5,609,135,544	5,382,493,630
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	28,422,032	27,331,882
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	715,828,438	712,454,301
4.	Contract claims:		
	4.1 Life	15,762,630	17,565,132
	4.2 Accident and health	148,015	114,406
5.	Policyholders' dividends $.....2,272,803 and coupons $..........0 due and unpaid	2,272,803	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)	83,660,440	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 $.....71,686 accident and health premiums	2,180,024	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	41,268,033	43,326,667
10.	Commissions to agents due or accrued - life and annuity contracts $.....6,829,021, accident and health $.....931,230 and deposit-type contract funds $..........0	7,760,251	8,396,724
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	18,149,669	11,511,705
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(304,316,210) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(304,316,210)	(322,110,216)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,343,729	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	6,781,416	6,513,413
17.	Amounts withheld or retained by company as agent or trustee	117,659,610	108,449,464
18.	Amounts held for agents' account, including $..........0 agents' credit balances	4,772,515	4,352,117
19.	Remittances and items not allocated	23,970,884	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 $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	36,105,545	33,538,844
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	156,279,030	149,565,641
	24.04 Payable to parent, subsidiaries and affiliates	97,157,414	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	19,884,874	9,758,288
	24.09 Payable for securities	5,992,000	0
	24.10 Payable for securities lending	153,998,434	124,574,226
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	10,613,639	14,225,914
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,855,830,759	6,637,875,273
27.	From Separate Accounts statement	20,127,467,667	19,864,744,750
28.	Total liabilities (Lines 26 and 27)	26,983,298,426	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	309,507,777	309,469,631
33.	Gross paid in and contributed surplus	283,297,154	283,297,154
34.	Aggregate write-ins for special surplus funds	(12,753,724)	(8,323,032)
35.	Unassigned funds (surplus)	471,366,969	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)	1,051,418,176	1,077,220,327
38.	Totals of Lines 29, 30 and 37	1,061,418,176	1,087,220,327
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	28,044,716,602	27,589,840,350

DETAILS OF WRITE-INS

2501.	Liability for plan benefits	9,143,378	13,140,190
2502.	Unclaimed funds	1,470,261	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)	10,613,639	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	(12,753,724)	(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)	(12,753,724)	(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	1,137,735,315	1,309,354,208	2,538,314,843
2. Considerations for supplementary contracts with life contingencies	226,586	352,865	1,344,852
3. Net investment income	155,035,118	158,641,415	340,223,982
4. Amortization of Interest Maintenance Reserve (IMR)	3,112,047	2,943,076	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	16,857,530	3,387,909	23,152,076
7. Reserve adjustments on reinsurance ceded	28,983,456	8,087,854	18,700,227
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	125,614,002	132,229,026	263,956,910
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	147,351,146	139,797,403	288,255,532
9. Totals (Lines 1 to 8.3)	1,614,915,199	1,754,793,756	3,480,100,893
10. Death benefits	39,936,361	41,028,314	78,187,266
11. Matured endowments (excluding guaranteed annual pure endowments)	454,462	431,064	765,203
12. Annuity benefits	301,858,472	273,313,841	547,772,234
13. Disability benefits and benefits under accident and health contracts	1,575,235	1,028,693	1,905,939
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	744,945,900	647,745,179	1,252,414,393
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	7,562,465	7,950,117	16,016,760
18. Payments on supplementary contracts with life contingencies	1,115,178	276,888	577,749
19. Increase in aggregate reserves for life and accident and health contracts	231,900,949	105,071,824	263,153,182
20. Totals (Lines 10 to 19)	1,329,349,022	1,076,845,920	2,160,792,726
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	142,314,388	150,295,419	305,066,153
22. Commissions and expense allowances on reinsurance assumed	4,406,102	4,402,432	9,280,404
23. General insurance expenses	70,876,000	61,583,271	124,751,023
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,679,583	8,453,404	14,439,505
25. Increase in loading on deferred and uncollected premiums	1,425,416	(1,097,666)	2,381,609
26. Net transfers to or (from) Separate Accounts net of reinsurance	3,620,369	388,955,593	618,878,381
27. Aggregate write-ins for deductions	363,241	428,016	80,635,884
28. Totals (Lines 20 to 27)	1,562,034,121	1,689,866,389	3,316,225,685
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	52,881,078	64,927,367	163,875,208
30. Dividends to policyholders	42,168,136	35,649,051	80,985,406
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	10,712,942	29,278,316	82,889,802
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,039,718)	5,203,200	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)	11,752,660	24,075,116	78,328,973
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(101,683) (excluding taxes of $.....567,222 transferred to the IMR)	(5,638,245)	(8,969,507)	(15,664,478)
35. Net income (Line 33 plus Line 34)	6,114,415	15,105,609	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)	6,114,415	15,105,609	62,664,495
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....951,672	(6,368,419)	(8,413,448)	(10,836,354)
39. Change in net unrealized foreign exchange capital gain (loss)	(121,687)	(1,274,089)	(1,065,893)
40. Change in net deferred income tax	15,270,029	14,201,217	8,392,704
41. Change in nonadmitted assets	3,224,959	(23,633,326)	(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	(2,566,701)	(1,376,132)	(2,007,766)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	1,003	0	0
47. Other changes in surplus in Separate Accounts Statement	(1,069)	(7)	(14)
48. Change in surplus notes	38,146	38,146	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	(40,000,000)	(45,000,000)	(90,000,000)
53. Aggregate write-ins for gains and losses in surplus	(1,392,829)	(4,067,087)	64,331,270
54. Net change in capital and surplus (Lines 37 through 53)	(25,802,153)	(54,419,117)	(9,853,460)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,061,418,176	1,042,654,671	1,087,220,329

DETAILS OF WRITE-INS

08.301. Policy charges	119,876,341	111,314,047	229,252,334
08.302. Fee income	28,582,094	28,832,968	58,381,147
08.303. Miscellaneous gains/(losses)	(1,107,289)	(337,016)	779,332
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	(12,596)	(157,281)
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	147,351,146	139,797,403	288,255,532
2701. Health surrender benefits	363,241	440,470	838,073
2702. Adjustment to separate account variable annuity reserves	0	0	79,810,265
2703. Reserve adjustment on reinsurance assumed	0	(12,454)	(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)	363,241	428,016	80,635,884
5301. Prior period adjustment	1,641,110	(1,300,000)	(3,378,748)
5302. Benefit plan adjustment	1,396,753	(937,780)	(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	(4,430,692)	(1,829,307)	(10,850,441)
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(1,392,829)	(4,067,087)	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	1,162,080,213	1,312,025,204	2,536,803,615
2.	Net investment income	157,170,267	160,156,194	344,933,790
3.	Miscellaneous income	140,535,438	283,502,192	287,875,722
4.	Total (Lines 1 through 3)	1,459,785,918	1,755,683,590	3,169,613,127
5.	Benefit and loss related payments	933,182,742	957,681,407	1,573,133,637
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(14,173,637)	379,893,907	669,130,903
7.	Commissions, expenses paid and aggregate write-ins for deductions	224,648,905	227,421,133	455,989,154
8.	Dividends paid to policyholders	36,431,481	31,316,120	68,144,063
9.	Federal and foreign income taxes paid (recovered) net of $.....1,738,461 tax on capital gains (losses)	8,573,937	(14,685,766)	(25,083,407)
10.	Total (Lines 5 through 9)	1,188,663,428	1,581,626,801	2,741,314,350
11.	Net cash from operations (Line 4 minus Line 10)	271,122,489	174,056,789	428,298,777
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	240,367,569	242,148,136	501,050,499
	12.2 Stocks	2,662,951	1,363,689	2,459,170
	12.3 Mortgage loans	78,375,496	50,088,552	121,766,995
	12.4 Real estate	1,208,284	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	1,168,146	3,145,049	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	323,782,446	296,745,434	650,276,672
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	480,710,811	475,682,569	799,090,404
	13.2 Stocks	0	0	22,250,000
	13.3 Mortgage loans	49,259,776	52,220,000	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	30,497,347	14,729,936
	13.7 Total investments acquired (Lines 13.1 to 13.6)	529,970,587	558,399,916	954,880,349
14.	Net increase or (decrease) in contract loans and premium notes	35,689,736	23,543,153	54,318,082
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(241,877,877)	(285,197,635)	(358,921,759)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	38,145	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	(7,792,360)	31,457,220	(1,993,099)
	16.5 Dividends to stockholders	40,000,000	45,000,000	90,000,000
	16.6 Other cash provided (applied)	(104,083,905)	18,837,154	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)	(151,876,265)	5,332,519	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)	(122,631,652)	(105,808,328)	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)	316,696,244	239,527,366	439,327,897

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

20.0001	Payable for securities	(5,992,000)	0	0
20.0002	Change in carry value of futures	(23,281,909)	0	0
20.0003	Change in securities lending collateral	(29,424,208)	0	18,208,511

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	255,281,756	211,316,733	472,485,622
3. Ordinary individual annuities	682,484,698	1,026,790,995	1,929,650,137
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	288,883,951	111,369,254	254,174,788
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	6,740,406	6,966,198	13,994,735
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,233,390,811	1,356,443,180	2,670,305,282
12. Deposit-type contracts	135,723,959	179,005,640	191,481,753
13. Total	1,369,114,770	1,535,448,820	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		June 30, 2016	December 31, 2015
Net Income					
(1)	Net (Loss) Income	OH	$	6,114,415	62,664,496
(2)	State prescribed practices: NONE			-	-
(3)	State permitted practices: NONE			-	-
(4)	Net Income, NAIC SAP		$	6,114,415	62,664,496
Surplus					
(5)	Statutory capital and surplus	OH	$	1,061,418,176	1,087,220,327
(6)	State prescribed practices: NONE			-	-
(7)	State permitted practices: NONE			-	-
(8)	Statutory capital and surplus, NAIC SAP		$	1,061,418,176	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 June 30, 2016 financial statements reflect a prior period adjustment relating to the recording of whole life reserves. As of December 31, 2015, reserves were understated by $2,170,950. As a result, surplus was overstated by $1,411,118. The events contributing to the reserve understatement impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4,L19,C1)	$ (2,170,950)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	759,833
Decrease in surplus (P4,L53,C1)	$ (1,411,118)

The Company's June 30, 2016 financial statements reflect a prior period adjustment relating to the recording of immediate annuity reserves. As of December 31, 2015, reserves were overstated by $2,773,889. As a result, surplus was understated by $1,803,028. The events contributing to the reserve overstatement impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4,L19,C1)	$ 2,773,889
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(970,861)
Increase in surplus (P4,L53,C1)	$ 1,803,028

The Company's June 30, 2016 financial statements reflect a prior period adjustment relating to the recording of miscellaneous expenses. As of December 31, 2015, miscellaneous expenses were understated by $1,131,091. As a result, surplus was overstated by $735,209. The events contributing to the adjustment impact surplus as follows:

Aggregate write-ins for miscellaneous income (P4, L8.3, C1)	$ (1,131,091)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	395,882
Decrease in surplus (P4, L53, C1)	$ (735,209)

The Company's June 30, 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, C1)	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

NOTES TO FINANCIAL STATEMENTS

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
21075WBA2	49,907	-	49,907	-	-	6/30/2016
Total	$ 49,907	$ -	$ 49,907	$ -	$ -	

(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	$ 2,612,628
(2)	12 Months or Longer	$ 1,405,715

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

(1)	Less than 12 Months	$ 171,760,162
(2)	12 Months or Longer	$ 51,782,326

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 $153,998,434.

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 $7,000,000, $1,000,665, $4,000,000, $0 and $1,008,000 as of June 30, 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)	40,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	40,000,000

NOTES TO FINANCIAL STATEMENTS

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 June 30, 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	$ 53,256,679
Suffolk Capital Management LLC	240,098
SYRE	8,662,755
ONII	772,662
MONT	4,556,593
ONMH	131,264
ONFlight Inc.	1,073,927
ON Global Holdings, LLC	850
Kenwood Re	8,004,859
ONTech, LLC	156,619
Financial Way Realty, Inc	6,965,696
ON Foreign Holdings LLC	1,032,848
CMGO	6,263,670
Total	$ 91,118,521

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 June 30, 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 – 06/30/16

		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	$ (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

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	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(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	$ 428,871,887	$ 404,221,404	$ 350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 428,871,887	$ 404,221,404	$ 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

(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	428,871,887	404,221,404	350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	428,871,887	404,221,404	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

NOTES TO FINANCIAL STATEMENTS

(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	-	350,000,002
(c) Other				
(d) Aggregate Total	350,000,000	350,000,000	-	350,000,002

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

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 June 30, 2016

		Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
		June 30, 2016	December 31, 2015	June 30, 2016	December 31, 2015	June 30, 2016	December 31, 2015
(a)	Service Cost	$ 1,052,864	$ 2,408,000	$ 37,388	$ 44,000	$ -	$ -
(b)	Interest Cost	2,007,078	3,779,000	189,312	220,000	-	-
(c)	Expected return on plan assets	(1,854,376)	(3,809,000)	-	-	-	-
(d)	Amortization of unrecognized transition obligation or transition asset	-	-	-	-	-	-
(e)	Amount of recognized gains and losses	1,177,899	2,206,000	95,514	(199,000)	-	-
(f)	Amount of prior services cost recognized	129,787	260,000	(6,446)	(13,000)	-	-
(g)	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
(h)	Total net periodic benefit cost	$ 2,513,252	$ 4,844,000	$ 315,768	$ 52,000	$ -	$ -

13 - 16. No significant change

NOTES TO FINANCIAL STATEMENTS

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 June 30, 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	$ 220,285,651	$ -	$ -	$ 220,285,651
Short term	76,410,592	20,000,002		96,410,594
Securities lending collateral	-	153,998,434	-	153,998,434
Perpetual Preferred stock				
Industrial and Misc.	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	258,500	-	258,500
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	258,500	-	258,500
Common Stock				
Industrial and Misc	-	38,413,153	-	38,413,153
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	38,413,153	-	38,413,153
Derivative assets				
Interest rate contracts	-	-	-	-
Equity put options	-	14,732,938	-	14,732,938
Credit contracts	-	-	-	-
Futures contracts	39,269,118	-	-	39,269,118
Commodity forward contracts	-	-	-	-
Total Derivatives	39,269,118	14,732,938	-	54,002,056
Separate account assets	20,127,467,667	-	-	20,127,467,667
Total assets at fair value	$ 20,463,433,028	$ 227,403,027	$ -	$ 20,690,836,055
b. Liabilities at fair value				
Derivative liabilities	$ 19,884,874	$ -	$ -	$ 19,884,874
Total liabilities at fair value	$ 19,884,874	$ -	$ -	$ 19,884,874

(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 6/30/2016
a. Assets:										
Loan-backed & structured	$ -		$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	-	-	-	-	-	-	-	-	-	-
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

As of June 30, 2016, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was $0.

NOTES TO FINANCIAL STATEMENTS

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	$ 5,678,172,387	$ 5,288,346,989	$ 10,722,800	$ 5,588,833,011	$ 78,616,575	$ -
Cash	220,285,651	220,285,651	220,285,651	-	-	-
Short-term	96,410,594	96,410,594	76,410,592	20,000,002	-	-
Common stock non-affilate	38,413,153	38,413,153	-	38,413,153	-	-
Preferred stock	32,849,800	31,297,234	-	32,849,800	-	-
Mortgage Loan	784,881,399	761,101,629	-	-	784,881,399	-
Derivatives- equity put options	14,732,938	14,732,938	-	14,732,938	-	-
Derivatives- futures contracts	39,269,118	39,269,118	39,269,118	-	-	-
Separate account	20,127,467,667	20,127,467,667	20,127,467,667			
Liabilities at fair value:						
Derivatives- futures contracts	19,884,874	19,884,874	19,884,874	-	-	-
Separate account	20,127,467,667	20,127,467,667	20,127,467,667	-	-	-

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 June 30, 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 June 30, 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 June 30, 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.

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 second quarter of 2016, the Company recognized $57,084,901 in futures losses in the statement of operations of which $52,252,606 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $4,832,295 which is represented as part of the Summary of Operations Line 34.

The put options are carried at fair value. During the second quarter of 2016, the realized loss from maturing put options was $1,485,050 in the statement of operations of which $0 is Funds Withheld for the benefit of Sycamore Re (an affiliate) netting to $1,485,050 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 June 30, 2016, $1,123,628 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 $9,721,002. 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. 12/31/2015

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010

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?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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: $ 973,490

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	341,057,694
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	$ 341,057,694
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: $ 153,998,434

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 153,998,434

16.3 Total payable for securities lending reported on the liability page: $ 153,998,434

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	$761,101,629
1.14	Total mortgages in good standing	$761,101,629
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)	$761,101,629
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	68.7
2.2	A&H cost containment percent	1.0
2.3	A&H expense percent excluding cost containment expenses	21.4

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	3,774,032	2,968,002	91,052	4,246,020	11,079,106	2,200
2. Alaska AK	L	110,793	195,151	1,797	0	307,741	114
3. Arizona AZ	L	4,428,863	11,286,784	56,932	3,668,033	19,440,612	3,996
4. Arkansas AR	L	2,068,208	7,903,303	49,775	811,786	10,833,072	2,326
5. California CA	L	12,916,701	47,832,284	398,902	8,095,095	69,242,982	20,376
6. Colorado CO	L	11,364,947	11,264,365	226,170	580,432	23,435,914	160,332
7. Connecticut CT	L	1,767,860	11,085,154	82,956	2,528,569	15,464,539	49,901,100
8. Delaware DE	L	643,150	1,787,918	22,255	75,665	2,528,988	414
9. District of Columbia DC	L	279,860	2,024,145	3,492	51,652	2,359,149	112
10. Florida FL	L	16,351,192	88,399,274	303,480	9,158,235	114,212,181	306,601
11. Georgia GA	L	2,858,252	7,430,753	122,081	1,539,635	11,950,721	2,101
12. Hawaii HI	L	51,645	705,336	6,689	0	763,670	575
13. Idaho ID	L	851,299	4,643,663	50,889	792,199	6,338,050	2,233
14. Illinois IL	L	14,744,632	23,190,203	408,867	5,691,582	44,035,284	275,248
15. Indiana IN	L	4,442,412	5,821,231	65,762	4,378,065	14,707,470	5,078
16. Iowa IA	L	2,208,195	5,146,493	82,946	1,767,128	9,204,762	13,348
17. Kansas KS	L	5,220,029	12,751,733	143,761	3,556,664	21,672,187	3,332
18. Kentucky KY	L	1,489,288	7,497,030	62,234	1,701,029	10,749,581	140,901
19. Louisiana LA	L	5,982,923	1,372,445	27,475	980,967	8,363,810	4,297
20. Maine ME	L	101,686	1,922,893	23,333	1,911,296	3,959,208	352
21. Maryland MD	L	3,668,578	28,954,140	130,510	1,797,003	34,550,231	1,711,244
22. Massachusetts MA	L	4,294,481	13,816,779	221,852	2,086,979	20,420,091	2,250,331
23. Michigan MI	L	11,764,178	33,015,890	226,657	5,197,369	50,204,094	2,622,591
24. Minnesota MN	L	3,309,800	20,185,295	96,553	944,768	24,536,416	6,499
25. Mississippi MS	L	625,900	2,348,873	56,568	2,152,480	5,183,821	1,109
26. Missouri MO	L	2,912,575	18,683,124	64,816	1,431,231	23,091,746	508,553
27. Montana MT	L	352,428	1,455,053	12,778	105,873	1,926,132	4,042
28. Nebraska NE	L	2,335,213	5,136,834	46,931	1,230,694	8,749,672	19,226
29. Nevada NV	L	1,144,826	1,877,221	38,257	231,514	3,291,818	2,196
30. New Hampshire NH	L	2,376,408	3,628,616	30,899	320	6,036,243	2,897
31. New Jersey NJ	L	8,125,941	29,223,839	114,326	1,627,422	39,091,528	219,729
32. New Mexico NM	L	269,143	4,842,246	10,291	58,167	5,179,847	513
33. New York NY	N	615,515	1,065,935	18,031	7,654	1,707,135	1,444
34. North Carolina NC	L	4,468,398	30,151,486	146,291	8,866,921	43,633,096	217,006
35. North Dakota ND	L	1,840,361	507,767	58,165	257,182	2,663,475	936
36. Ohio OH	L	17,342,772	39,289,611	657,394	167,478,755	224,768,532	75,638,394
37. Oklahoma OK	L	3,539,895	11,598,875	72,479	2,157,110	17,368,359	10,968
38. Oregon OR	L	1,680,661	7,862,356	99,119	1,630,211	11,272,347	69,135
39. Pennsylvania PA	L	17,850,069	41,439,002	342,676	11,321,674	70,953,421	188,980
40. Rhode Island RI	L	608,815	3,906,508	25,308	48,425	4,589,056	0
41. South Carolina SC	L	2,277,551	10,165,627	47,473	526,054	13,016,705	1,556
42. South Dakota SD	L	384,909	596,874	7,818	30,342	1,019,943	867
43. Tennessee TN	L	4,240,297	7,987,997	231,056	9,477,606	21,936,956	3,899
44. Texas TX	L	15,508,136	24,317,137	293,111	4,475,218	44,593,602	579,576
45. Utah UT	L	4,151,909	2,357,113	24,139	118,277	6,651,438	553
46. Vermont VT	L	76,957	484,749	3,083	6,365	571,154	0
47. Virginia VA	L	4,510,930	40,402,007	129,601	7,574,997	52,617,535	46,337
48. Washington WA	L	2,457,801	14,347,378	81,800	323,406	17,210,385	6,136
49. West Virginia WV	L	579,786	4,087,847	59,853	303,747	5,031,233	692,675
50. Wisconsin WI	L	7,102,242	17,231,290	324,833	5,882,136	30,540,501	1,996
51. Wyoming WY	L	359,414	426,348	23,763	0	809,525	69,526
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	31,526	86,750	619,948	0	738,224	0
55. US Virgin Islands VI	N	15,919	0	0	0	15,919	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	1,215	0	588	0	1,803	9
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 51	222,480,516	676,708,727	6,547,815	288,883,952	1,194,621,010	135,723,959
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	32,254,026	50	0	0	32,254,076	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	503,414	5,775,919	126,208	0	6,405,541	0
94. Aggregate other amounts not allocable by State	XXX	1,650,578	0	0	0	1,650,578	0
95. Totals (Direct Business)	XXX	256,888,534	682,484,696	6,674,023	288,883,952	1,234,931,205	135,723,959
96. Plus Reinsurance Assumed	XXX	82,540,244	1,490,842	0	0	84,031,086	0
97. Totals (All Business)	XXX	339,428,778	683,975,538	6,674,023	288,883,952	1,318,962,291	135,723,959
98. Less Reinsurance Ceded	XXX	63,019,921	113,271,871	3,394,790	0	179,686,582	0
99. Totals (All Business) less Reinsurance Ceded	XXX	276,408,857	570,703,667	3,279,233	288,883,952	1,139,275,709	135,723,959

DETAILS OF WRITE-INS

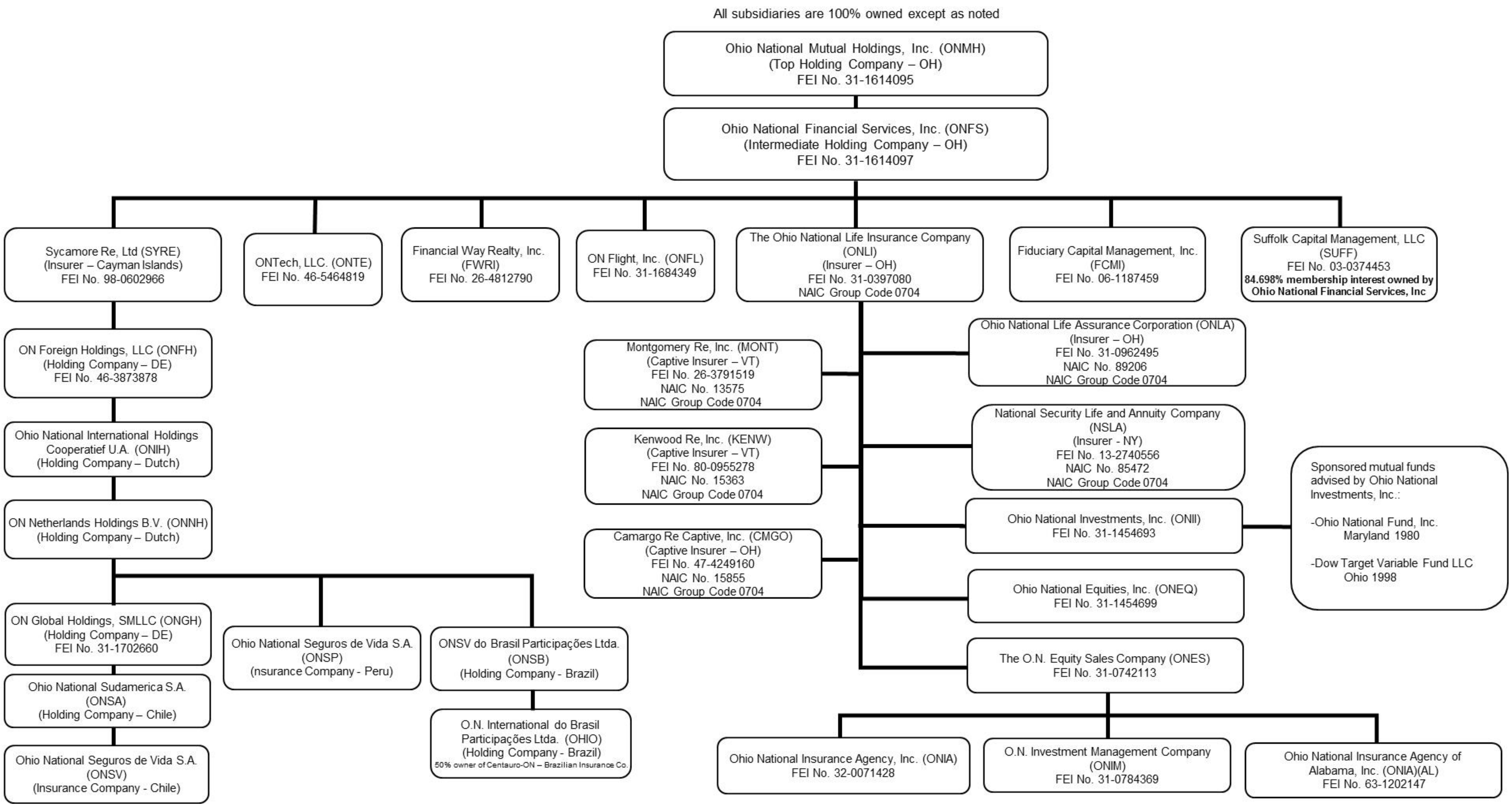
58001.	XXX	0	0	0	0	0	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401. Dividends accums used to purchase paid-up additions	XXX	1,648,211	0	0	0	1,648,211	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	1,650,578	0	0	0	1,650,578	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 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 *
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 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.	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 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.	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. State Taxes Recoverable	729,517	0	729,517	923,010
2505. Goodwill	781,322	0	781,322	777,588
2506. Pension fee income recoverable	269,525	0	269,525	132,079
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Prepaid expenses	4,876,189	4,876,189	0	0
2509. Surplus note issuance costs	92,937	92,937	0	0
2597. Summary of remaining write-ins for Line 25	6,769,490	4,969,126	1,800,364	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.	Modified coinsurance risk charge	0	(12,596)	(12,596)
08.305.	Loss on Fixed Assets	0	0	(144,685)
08.397.	Summary of remaining write-ins for Line 8.3	0	(12,596)	(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	(4,430,692)	(1,829,307)	(10,850,441)
5397.	Summary of remaining write-ins for Line 53	(4,430,692)	(1,829,307)	(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	(1,208,284)	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	319,956	648,142
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	25,409,884	26,938,124
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	25,409,884	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	49,259,776	115,205,850
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	2,660	5,043
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	78,375,496	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)	761,101,629	790,214,689
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	761,101,629	790,214,689
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	761,101,629	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)	(518,986)	(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)	81,303,562	81,822,548
12. Deduct total nonadmitted amounts	6,303,562	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	486,702,809	821,340,404
3. Accrual of discount	1,904,770	3,891,267
4. Unrealized valuation increase (decrease)	(7,282,939)	(12,653,637)
5. Total gain (loss) on disposals	2,064,612	6,165,809
6. Deduct consideration for bonds and stocks disposed of	243,030,517	503,509,669
7. Deduct amortization of premium	3,530,339	8,195,427
8. Total foreign exchange change in book/adjusted carrying value	170,100	(871,150)
9. Deduct current year's other-than-temporary impairment recognized	369,735	7,577,527
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,699,115,069	5,462,486,308
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,699,115,069	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)	3,338,710,252	219,869,480	68,588,223	(110,130,221)	3,338,710,252	3,379,861,288		3,323,637,615
2. NAIC 2 (a)	1,656,758,912	103,787,561	45,157,112	11,592,103	1,656,758,912	1,726,981,464		1,699,014,668
3. NAIC 3 (a)	213,271,788	2,104,211	5,347,727	(8,983,313)	213,271,788	201,044,959		181,632,183
4. NAIC 4 (a)	36,651,312	0	2,026,330	16,425,608	36,651,312	51,050,590		13,349,083
5. NAIC 5 (a)	1,524,896	0	8,740	1,984,032	1,524,896	3,500,188		3,003,526
6. NAIC 6 (a)	19,451,598	0	2,208,402	5,075,883	19,451,598	22,319,079		17,590,613
7. Total Bonds	5,266,368,758	325,761,252	123,336,534	(84,035,908)	5,266,368,758	5,384,757,568	0	5,238,227,688
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	20,297,234	0	0	0	20,297,234	20,297,234		22,797,234
10. NAIC 3	11,000,000	0	0	0	11,000,000	11,000,000		11,000,000
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	31,297,234	0	0	0	31,297,234	31,297,234	0	33,797,234
15. Total Bonds and Preferred Stock	5,297,665,992	325,761,252	123,336,534	(84,035,908)	5,297,665,992	5,416,054,802	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 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	96,410,592	XXX	96,410,453	56,104	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	14,492,982,381	15,787,476,336
3. Accrual of discount	25,139	26,439
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	14,593,000,000	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)	96,410,591	196,403,071
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	96,410,591	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	5,603,487
3.	Unrealized valuation increase/(decrease)	(11,418,094)
4.	Total gain (loss) on termination recognized	(1,485,050)
5.	Considerations received/(paid) on terminations	0
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	(78,444)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	14,732,934
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	14,732,934

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)				20,533,420
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	19,384,244			
3.14	Section 1, Column 18, prior year	(1,149,176)	20,533,420	20,533,420	
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	19,384,244			
3.24	Section 1, Column 19, prior year	(1,149,176)	20,533,420	20,533,420	
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)				19,384,244
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				19,384,244

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	14,732,934	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	19,384,244	
3.	Total (Line 1 plus Line 2)		34,117,178
4.	Part D, Section 1, Column 5	54,002,052	
5.	Part D, Section 1, Column 6	(19,884,874)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	14,732,934	
8.	Part B, Section 1, Column 13	19,384,244	
9.	Total (Line 7 plus Line 8)		34,117,178
10.	Part D, Section 1, Column 8	54,002,052	
11.	Part D, Section 1, Column 9	(19,884,874)	
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	(106,189,147)	
15.	Part D, Section 1, Column 11	(106,189,147)	
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		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0525828	SACRAMENTO	CA		04/29/2016	3.570	4,500,000	0	9,890,000
1525829	INDIANAPOLIS	IN		05/04/2016	3.800	5,000,000	0	7,130,000
1525832	INDIANAPOLIS	IN		06/02/2016	4.250	1,150,000	0	1,760,000
1525837	INDIANAPOLIS	IN		06/29/2016	4.300	3,100,000	0	4,430,000
3625835	DAYTON	OH		06/17/2016	4.000	1,200,000	0	1,600,000
3725834	OKLAHOMA CITY	OK		06/15/2016	4.125	1,101,776	0	2,700,000
4425833	SAN ANTONIO	TX		06/09/2016	3.678	2,600,000	0	5,220,000
4825825	BELLINGHAM	WA		04/28/2016	4.300	2,300,000	0	3,540,000
4825826	VANCOUVER	WA		04/28/2016	4.375	925,000	0	1,095,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	21,876,776	0	37,365,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	21,876,776	0	37,365,000
3399999. Total Mortgages				XXX	XXX	21,876,776	0	37,365,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0525071	LOS ANGELES	CA		04/30/2004	04/08/2016	924,156	0	0	0	0	0	0	766,501	766,501	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007	04/01/2016	4,084,148	0	0	0	0	0	0	4,042,503	4,042,503	0	0	0
0525394	FRESNO	CA		05/19/2008	06/30/2016	2,274,927	0	0	0	0	0	0	2,238,784	2,238,784	0	0	0
1525053	LAWRENCE	IN		02/02/2004	06/03/2016	642,623	0	0	0	0	0	0	618,372	618,372	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004	06/02/2016	470,688	0	0	0	0	0	0	425,479	425,479	0	0	0
3625279	LOVELAND	OH		11/28/2006	04/05/2016	513,865	0	0	0	0	0	0	500,166	500,166	0	0	0
3625466	CINCINNATI	OH		10/12/2010	05/23/2016	2,605,953	0	0	0	0	0	0	2,569,967	2,569,967	0	0	0
3625623	CINCINNATI	OH		05/14/2013	05/23/2016	2,346,845	0	0	0	0	0	0	2,319,799	2,319,799	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006	06/15/2016	1,135,478	0	0	0	0	0	0	1,098,956	1,098,956	0	0	0
4425535	CONROE	TX		10/31/2011	06/14/2016	782,055	0	0	0	0	0	0	751,887	751,887	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005	06/01/2016	556,594	0	0	0	0	0	0	514,288	514,288	0	0	0
0199999. Total - Mortgages Closed by Repayment						16,337,332	0	0	0	0	0	0	15,846,702	15,846,702	0	0	0
Mortgages With Partial Repayments																	
0024589	HOUGHTON LAKE	MI		12/01/1995		664,695	0	0	0	0	0	0	0	109,576	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		219,346	0	0	0	0	0	0	0	63,391	0	0	0
0024652	VERNON TWP	PA		09/19/1996		426,938	0	0	0	0	0	0	0	116,418	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		460,196	0	0	0	0	0	0	0	124,791	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		113,634	0	0	0	0	0	0	0	25,930	0	0	0
0024692	ACWORTH	GA		03/10/1997		484,451	0	0	0	0	0	0	0	144,986	0	0	0
0024696	COLUMBUS	OH		03/25/1997		3,887,554	0	0	0	0	0	0	0	81,847	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024731	HAVELOCK	NC		07/11/1997		223,613	0	0	0	0	0	0	0	47,163	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,310,950	0	0	0	0	0	0	0	65,773	0	0	0
0024757	FORT DODGE	IA		10/10/1997		488,543	0	0	0	0	0	0	0	60,835	0	0	0
0024764	SYOSSET	NY		11/20/1997		1,292,199	0	0	0	0	0	0	0	146,818	0	0	0
0024768	BEREA	SC		01/05/1998		988,589	0	0	0	0	0	0	0	108,335	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		1,578,973	0	0	0	0	0	0	0	159,150	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		126,262	0	0	0	0	0	0	0	12,759	0	0	0
0024789	ANDERSON	SC		07/22/1998		73,405	0	0	0	0	0	0	0	5,477	0	0	0
0024816	OHIO TWP	PA		11/23/1998		1,427,141	0	0	0	0	0	0	0	109,397	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		139,638	0	0	0	0	0	0	0	10,749	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		525,128	0	0	0	0	0	0	0	53,250	0	0	0
0024824	MT JACKSON	VA		12/28/1998		797,001	0	0	0	0	0	0	0	61,823	0	0	0
0024828	LYTLE	TX		01/21/1999		24,186	0	0	0	0	0	0	0	5,112	0	0	0
0024834	STANLEY	VA		02/24/1999		658,320	0	0	0	0	0	0	0	46,272	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		20,096	0	0	0	0	0	0	0	1,927	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		805,964	0	0	0	0	0	0	0	44,998	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		676,123	0	0	0	0	0	0	0	20,109	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		156,791	0	0	0	0	0	0	0	21,561	0	0	0
0024938	PORT HURON	MI		08/21/2002		784,051	0	0	0	0	0	0	0	22,963	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		679,022	0	0	0	0	0	0	0	92,749	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,112,270	0	0	0	0	0	0	0	39,678	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		670,256	0	0	0	0	0	0	0	19,328	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		947,782	0	0	0	0	0	0	0	26,840	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,095,438	0	0	0	0	0	0	0	31,537	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,069,901	0	0	0	0	0	0	0	21,927	0	0	0
0024957	BOYLSTON	MA		11/26/2002		1,951,598	0	0	0	0	0	0	0	55,402	0	0	0
0024958	OGDEN	UT		11/26/2002		1,637,494	0	0	0	0	0	0	0	23,109	0	0	0
0024961	LAREDO	TX		12/12/2002		864,494	0	0	0	0	0	0	0	99,040	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,318,954	0	0	0	0	0	0	0	36,449	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,268,249	0	0	0	0	0	0	0	63,809	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,021,202	0	0	0	0	0	0	0	52,767	0	0	0
0024971	VISALIA	CA		12/23/2002		2,791,185	0	0	0	0	0	0	0	51,450	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,348,570	0	0	0	0	0	0	0	11,322	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,986,009	0	0	0	0	0	0	0	27,478	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,019,649	0	0	0	0	0	0	0	34,133	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		604,322	0	0	0	0	0	0	0	15,313	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,123,519	0	0	0	0	0	0	0	18,974	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		0	0	0	0	0	0	0	0	71,104	0	0	0
0325093	SUN CITY	AZ		09/17/2004		266,849	0	0	0	0	0	0	0	15,677	0	0	0
0325094	PHOENIX	AZ		09/17/2004		415,263	0	0	0	0	0	0	0	24,384	0	0	0
0325344	GLENDALE	AZ		08/30/2007		988,042	0	0	0	0	0	0	0	18,565	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
0325345	TUCSON	AZ		08/30/2007		1,056,192	0	0	0	0	0	0	0	19,845	0	0	0
0325410	TUCSON	AZ		08/29/2008		3,896,457	0	0	0	0	0	0	0	80,179	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,220,291	0	0	0	0	0	0	0	47,358	0	0	0
0325559	PHOENIX	AZ		05/22/2012		806,308	0	0	0	0	0	0	0	15,036	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,721,327	0	0	0	0	0	0	0	22,319	0	0	0
0325796	TUCSON	AZ		10/29/2015		6,682,240	0	0	0	0	0	0	0	54,230	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,445,850	0	0	0	0	0	0	0	13,682	0	0	0
0325813	TUCSON	AZ		01/19/2016		0	0	0	0	0	0	0	0	27,701	0	0	0
0425045	ROGERS	AR		12/05/2003		4,547,496	0	0	0	0	0	0	0	60,222	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,000,415	0	0	0	0	0	0	0	15,384	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,217,662	0	0	0	0	0	0	0	44,562	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		771,709	0	0	0	0	0	0	0	20,401	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		924,156	0	0	0	0	0	0	0	45,550	0	0	0
0525147	TEMECULA	CA		06/15/2005		640,690	0	0	0	0	0	0	0	9,752	0	0	0
0525175	HAYWARD	CA		09/30/2005		979,951	0	0	0	0	0	0	0	45,094	0	0	0
0525238	ONTARIO	CA		05/25/2006		893,536	0	0	0	0	0	0	0	34,858	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		649,548	0	0	0	0	0	0	0	22,637	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,429,990	0	0	0	0	0	0	0	11,927	0	0	0
0525394	FRESNO	CA		05/19/2008		2,274,927	0	0	0	0	0	0	0	18,214	0	0	0
0525395	CUPERTINO	CA		05/22/2008		5,259,002	0	0	0	0	0	0	0	53,883	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,281,264	0	0	0	0	0	0	0	32,259	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,335,834	0	0	0	0	0	0	0	70,277	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		940,139	0	0	0	0	0	0	0	37,800	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,036,617	0	0	0	0	0	0	0	54,622	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,597,826	0	0	0	0	0	0	0	27,556	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,173,413	0	0	0	0	0	0	0	36,842	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,004,657	0	0	0	0	0	0	0	71,200	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,407,831	0	0	0	0	0	0	0	20,461	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,041,565	0	0	0	0	0	0	0	31,948	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		1,766,966	0	0	0	0	0	0	0	61,813	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,679,899	0	0	0	0	0	0	0	30,725	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		3,082,696	0	0	0	0	0	0	0	29,618	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,861,620	0	0	0	0	0	0	0	27,308	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,515,193	0	0	0	0	0	0	0	45,194	0	0	0
0525689	DINUBA	CA		07/10/2014		1,994,544	0	0	0	0	0	0	0	79,345	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,595,547	0	0	0	0	0	0	0	30,427	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,325,136	0	0	0	0	0	0	0	19,483	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,934,367	0	0	0	0	0	0	0	40,401	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,758,131	0	0	0	0	0	0	0	33,473	0	0	0
0525801	BARSTOW	CA		11/20/2015		3,150,000	0	0	0	0	0	0	0	37,413	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		0	0	0	0	0	0	0	0	42,023	0	0	0
0525828	SACRAMENTO	CA		04/29/2016		0	0	0	0	0	0	0	0	68,617	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
0624981	HIGHLANDS RANCH	CO		02/21/2003		306,078	0	0	0	0	0	0	0	32,191	0	0	0
0625177	AURORA	CO		09/30/2005		2,858,372	0	0	0	0	0	0	0	60,354	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		4,697,688	0	0	0	0	0	0	0	42,347	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,239,616	0	0	0	0	0	0	0	55,867	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,366,468	0	0	0	0	0	0	0	49,818	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		212,713	0	0	0	0	0	0	0	4,477	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		803,455	0	0	0	0	0	0	0	7,340	0	0	0
1025317	DORAL	FL		04/24/2007		2,742,498	0	0	0	0	0	0	0	25,066	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,715,465	0	0	0	0	0	0	0	37,192	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		905,936	0	0	0	0	0	0	0	15,705	0	0	0
1025399	TAMPA	FL		06/02/2008		647,434	0	0	0	0	0	0	0	58,952	0	0	0
1025400	ODESSA	FL		06/09/2008		2,583,722	0	0	0	0	0	0	0	34,715	0	0	0
1025520	ORLANDO	FL		08/09/2011		3,820,768	0	0	0	0	0	0	0	58,193	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,643,411	0	0	0	0	0	0	0	11,211	0	0	0
1025549	APOPKA	FL		03/28/2012		848,820	0	0	0	0	0	0	0	13,884	0	0	0
1025653	TAMPA	FL		10/11/2013		3,427,038	0	0	0	0	0	0	0	48,032	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,653,790	0	0	0	0	0	0	0	15,468	0	0	0
1025668	DESTIN	FL		12/16/2013		1,878,951	0	0	0	0	0	0	0	58,004	0	0	0
1025734	SANFORD	FL		01/06/2015		2,698,021	0	0	0	0	0	0	0	34,792	0	0	0
1025748	NAPLES	FL		04/14/2015		4,907,519	0	0	0	0	0	0	0	40,805	0	0	0
1025758	NAPLES	FL		05/20/2015		741,478	0	0	0	0	0	0	0	4,375	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		1,134,491	0	0	0	0	0	0	0	9,533	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		2,436,149	0	0	0	0	0	0	0	41,441	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		3,000,000	0	0	0	0	0	0	0	62,521	0	0	0
1025810	HALEAH	FL		01/06/2016		0	0	0	0	0	0	0	0	75,020	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		941,629	0	0	0	0	0	0	0	22,867	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,002,266	0	0	0	0	0	0	0	37,152	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		3,132,449	0	0	0	0	0	0	0	26,345	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,044,428	0	0	0	0	0	0	0	77,950	0	0	0
1325086	POCATELLO	ID		07/30/2004		476,276	0	0	0	0	0	0	0	29,832	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		380,314	0	0	0	0	0	0	0	21,531	0	0	0
1325358	MERIDIAN	ID		11/30/2007		4,990,006	0	0	0	0	0	0	0	41,380	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,701,115	0	0	0	0	0	0	0	27,330	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,689,118	0	0	0	0	0	0	0	26,524	0	0	0
1325752	MERIDIAN	ID		05/01/2015		1,079,369	0	0	0	0	0	0	0	9,095	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,651,105	0	0	0	0	0	0	0	16,396	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,164,208	0	0	0	0	0	0	0	19,269	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		3,873,932	0	0	0	0	0	0	0	62,930	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,359,716	0	0	0	0	0	0	0	60,086	0	0	0
1425821	CHICAGO	IL		03/30/2016		0	0	0	0	0	0	0	0	10,476	0	0	0
1525053	LAWRENCE	IN		02/02/2004		642,623	0	0	0	0	0	0	0	9,786	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
1525102	INDIANAPOLIS	IN		10/29/2004		470,688	0	0	0	0	0	0	0	18,213	0	0	0
1525125	CARMEL	IN		03/09/2005		1,473,269	0	0	0	0	0	0	0	16,890	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		145,297	0	0	0	0	0	0	0	102,064	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,759,759	0	0	0	0	0	0	0	16,405	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,712,920	0	0	0	0	0	0	0	20,717	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,177,256	0	0	0	0	0	0	0	20,853	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,121,510	0	0	0	0	0	0	0	9,287	0	0	0
1525418	GREENFIELD	IN		10/01/2008		3,589,741	0	0	0	0	0	0	0	89,961	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,057,453	0	0	0	0	0	0	0	39,842	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,138,214	0	0	0	0	0	0	0	38,626	0	0	0
1525500	CARMEL	IN		04/28/2011		2,089,812	0	0	0	0	0	0	0	29,256	0	0	0
1525586	FISHERS	IN		11/29/2012		1,174,320	0	0	0	0	0	0	0	11,437	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,794,299	0	0	0	0	0	0	0	28,432	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,467,500	0	0	0	0	0	0	0	21,682	0	0	0
1525663	FISHERS	IN		11/13/2013		1,074,672	0	0	0	0	0	0	0	8,819	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		924,762	0	0	0	0	0	0	0	12,552	0	0	0
1525700	CARMEL	IN		09/05/2014		3,228,741	0	0	0	0	0	0	0	60,398	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,243,390	0	0	0	0	0	0	0	10,112	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,286,913	0	0	0	0	0	0	0	13,024	0	0	0
1725590	WITITA	KS		12/13/2012		2,129,545	0	0	0	0	0	0	0	20,596	0	0	0
1725818	LAWRENCE	KS		03/11/2016		0	0	0	0	0	0	0	0	14,138	0	0	0
1825019	FERN CREEK	KY		08/27/2003		291,315	0	0	0	0	0	0	0	24,807	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		1,397,571	0	0	0	0	0	0	0	98,873	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,600,718	0	0	0	0	0	0	0	36,915	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,228,941	0	0	0	0	0	0	0	21,794	0	0	0
1825472	NEWPORT	KY		10/29/2010		3,471,587	0	0	0	0	0	0	0	88,384	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,409,132	0	0	0	0	0	0	0	64,603	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,556,561	0	0	0	0	0	0	0	42,993	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,486,437	0	0	0	0	0	0	0	16,644	0	0	0
1825624	LEXINGTON	KY		05/17/2013		2,632,667	0	0	0	0	0	0	0	49,484	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,781,474	0	0	0	0	0	0	0	29,812	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,527,802	0	0	0	0	0	0	0	60,593	0	0	0
1825723	LEXINGTON	KY		12/16/2014		3,028,335	0	0	0	0	0	0	0	18,584	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,661,236	0	0	0	0	0	0	0	13,410	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		869,436	0	0	0	0	0	0	0	20,235	0	0	0
1925561	KENNER	LA		06/11/2012		2,615,838	0	0	0	0	0	0	0	38,403	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,196,271	0	0	0	0	0	0	0	34,203	0	0	0
2125430	LAUREL	MD		12/02/2008		2,210,102	0	0	0	0	0	0	0	27,234	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,224,557	0	0	0	0	0	0	0	59,194	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		1,955,309	0	0	0	0	0	0	0	19,741	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,720,248	0	0	0	0	0	0	0	26,735	0	0	0
2125731	FULTON	MD		12/22/2014		1,550,145	0	0	0	0	0	0	0	20,314	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
2125769	HYATTSVILLE	MD		06/23/2015		1,627,666	0	0	0	0	0	0	0	13,726	0	0	0
2225747	SPENCER	MA		04/07/2015		2,963,099	0	0	0	0	0	0	0	128,824	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,090,605	0	0	0	0	0	0	0	7,926	0	0	0
2325216	NOVI	MI		03/01/2006		4,876,613	0	0	0	0	0	0	0	49,551	0	0	0
2325533	WYOMING	MI		10/26/2011		1,609,322	0	0	0	0	0	0	0	27,318	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,509,089	0	0	0	0	0	0	0	44,011	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,578,690	0	0	0	0	0	0	0	36,903	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,306,354	0	0	0	0	0	0	0	11,793	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,948,727	0	0	0	0	0	0	0	59,389	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,329,884	0	0	0	0	0	0	0	27,218	0	0	0
2325681	LANSING	MI		04/16/2014		2,780,296	0	0	0	0	0	0	0	36,804	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,643,426	0	0	0	0	0	0	0	19,467	0	0	0
2325770	SALINE	MI		06/26/2015		832,611	0	0	0	0	0	0	0	10,679	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		0	0	0	0	0	0	0	0	80,974	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,332,416	0	0	0	0	0	0	0	54,252	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		4,142,698	0	0	0	0	0	0	0	91,752	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,674,386	0	0	0	0	0	0	0	13,374	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,947,673	0	0	0	0	0	0	0	63,034	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,980,627	0	0	0	0	0	0	0	11,903	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,205,339	0	0	0	0	0	0	0	62,656	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,632,484	0	0	0	0	0	0	0	39,593	0	0	0
2725476	KALISPELL	MT		11/23/2010		2,805,685	0	0	0	0	0	0	0	93,299	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,172,210	0	0	0	0	0	0	0	44,894	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		3,075,000	0	0	0	0	0	0	0	50,169	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,703,900	0	0	0	0	0	0	0	56,943	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,826,127	0	0	0	0	0	0	0	29,731	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,650,951	0	0	0	0	0	0	0	24,687	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,106,440	0	0	0	0	0	0	0	24,961	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		778,296	0	0	0	0	0	0	0	16,645	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		4,071,433	0	0	0	0	0	0	0	44,018	0	0	0
3325219	CLAY	NY		12/01/2010		1,737,269	0	0	0	0	0	0	0	30,578	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,650,638	0	0	0	0	0	0	0	14,080	0	0	0
3325538	LATHAM	NY		11/28/2011		2,192,624	0	0	0	0	0	0	0	21,841	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,780,723	0	0	0	0	0	0	0	58,739	0	0	0
3425105	MATTHEWS	NC		11/08/2004		632,138	0	0	0	0	0	0	0	13,419	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		647,127	0	0	0	0	0	0	0	13,588	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		1,609,207	0	0	0	0	0	0	0	67,041	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,479,326	0	0	0	0	0	0	0	15,690	0	0	0
3425482	CARRBORO	NC		12/20/2010		3,941,254	0	0	0	0	0	0	0	76,704	0	0	0
3425504	CARY	NC		05/31/2011		2,081,945	0	0	0	0	0	0	0	43,123	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,407,594	0	0	0	0	0	0	0	43,330	0	0	0
3425579	DURHAM	NC		10/19/2012		2,021,527	0	0	0	0	0	0	0	62,852	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
3425584	INDIAN TRAIL	NC		11/27/2012		2,975,244	0	0	0	0	0	0	0	46,845	0	0	0
3425591	MONROE	NC		12/18/2012		1,536,215	0	0	0	0	0	0	0	19,883	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,484,317	0	0	0	0	0	0	0	23,744	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,658,943	0	0	0	0	0	0	0	31,539	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		3,216,888	0	0	0	0	0	0	0	43,124	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		2,939,534	0	0	0	0	0	0	0	103,334	0	0	0
3425754	CONCORD	NC		05/07/2015		3,924,983	0	0	0	0	0	0	0	33,072	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,640,629	0	0	0	0	0	0	0	20,286	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,666,657	0	0	0	0	0	0	0	17,393	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		326,556	0	0	0	0	0	0	0	30,903	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		744,791	0	0	0	0	0	0	0	61,536	0	0	0
3625044	COLUMBUS	OH		11/24/2003		302,254	0	0	0	0	0	0	0	23,327	0	0	0
3625081	WELLINGTON	OH		07/07/2004		480,629	0	0	0	0	0	0	0	6,477	0	0	0
3625100	DAYTON	OH		10/14/2004		284,208	0	0	0	0	0	0	0	10,978	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,243,304	0	0	0	0	0	0	0	64,567	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		825,939	0	0	0	0	0	0	0	15,307	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,276,939	0	0	0	0	0	0	0	14,856	0	0	0
3625341	ELIDA	OH		08/24/2007		1,130,325	0	0	0	0	0	0	0	12,900	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,008,919	0	0	0	0	0	0	0	22,308	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		2,459,237	0	0	0	0	0	0	0	320,429	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,617,547	0	0	0	0	0	0	0	32,121	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,605,953	0	0	0	0	0	0	0	14,467	0	0	0
3625484	WESTLAKE	OH		12/27/2010		2,429,626	0	0	0	0	0	0	0	78,194	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,733,880	0	0	0	0	0	0	0	17,966	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,446,040	0	0	0	0	0	0	0	41,484	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,324,213	0	0	0	0	0	0	0	76,032	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,300,832	0	0	0	0	0	0	0	30,520	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		3,687,146	0	0	0	0	0	0	0	59,977	0	0	0
3625623	CINCINNATI	OH		05/14/2013		2,346,845	0	0	0	0	0	0	0	10,872	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,844,461	0	0	0	0	0	0	0	27,571	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		25,404,641	0	0	0	0	0	0	0	171,015	0	0	0
3625680	HUDSON	OH		03/21/2014		1,481,678	0	0	0	0	0	0	0	14,875	0	0	0
3625688	MASON	OH		06/09/2014		2,192,186	0	0	0	0	0	0	0	29,305	0	0	0
3625764	DAYTON	OH		06/10/2015		3,820,230	0	0	0	0	0	0	0	48,990	0	0	0
3625773	MASON	OH		07/09/2015		2,262,802	0	0	0	0	0	0	0	28,528	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		2,464,709	0	0	0	0	0	0	0	36,115	0	0	0
3625816	CINCINNATI	OH		02/19/2016		0	0	0	0	0	0	0	0	8,822	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,135,478	0	0	0	0	0	0	0	18,411	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		2,755,742	0	0	0	0	0	0	0	25,837	0	0	0
3725792	TULSA	OK		09/29/2015		2,789,695	0	0	0	0	0	0	0	15,772	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,409,943	0	0	0	0	0	0	0	40,001	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
3825455	SPRINGFIELD	OR		07/01/2010		1,718,261	0	0	0	0	0	0	0	44,318	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		7,294,962	0	0	0	0	0	0	0	74,392	0	0	0
3825692	SALEM	OR		07/25/2014		2,221,459	0	0	0	0	0	0	0	54,438	0	0	0
3825787	FLORENCE	OR		08/31/2015		979,557	0	0	0	0	0	0	0	20,855	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,264,582	0	0	0	0	0	0	0	24,408	0	0	0
3925757	LANGHORNE	PA		05/15/2015		1,531,184	0	0	0	0	0	0	0	53,070	0	0	0
3925776	MERCER	PA		07/15/2015		1,426,549	0	0	0	0	0	0	0	17,985	0	0	0
4124976	LEXINGTON	SC		01/14/2003		692,854	0	0	0	0	0	0	0	18,956	0	0	0
4125311	CHARLESTON	SC		03/28/2007		6,415,867	0	0	0	0	0	0	0	99,148	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,393,600	0	0	0	0	0	0	0	73,065	0	0	0
4125480	CHARLESTON	SC		12/14/2010		585,315	0	0	0	0	0	0	0	19,146	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,605,839	0	0	0	0	0	0	0	15,869	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,431,162	0	0	0	0	0	0	0	53,051	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,204,151	0	0	0	0	0	0	0	28,464	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,707,551	0	0	0	0	0	0	0	22,254	0	0	0
4125778	NORTH CHARLESTON	SC		07/16/2015		6,959,288	0	0	0	0	0	0	0	31,540	0	0	0
4125782	FLORENCE	SC		07/30/2015		5,215,541	0	0	0	0	0	0	0	64,836	0	0	0
4125797	LEXINGTON	SC		11/10/2015		1,100,000	0	0	0	0	0	0	0	13,306	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		772,003	0	0	0	0	0	0	0	20,692	0	0	0
4325001	KINGSPORT	TN		05/30/2003		298,069	0	0	0	0	0	0	0	28,206	0	0	0
4325031	MEMPHIS	TN		09/30/2003		247,668	0	0	0	0	0	0	0	20,476	0	0	0
4325078	BRISTOL	TN		06/04/2004		789,082	0	0	0	0	0	0	0	50,336	0	0	0
4325537	COLUMBIA	TN		11/21/2011		643,774	0	0	0	0	0	0	0	11,038	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,029,247	0	0	0	0	0	0	0	32,738	0	0	0
4325739	NASHVILLE	TN		02/25/2015		2,343,548	0	0	0	0	0	0	0	53,651	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		0	0	0	0	0	0	0	0	9,650	0	0	0
4424980	BOERNE	TX		02/04/2003		381,808	0	0	0	0	0	0	0	40,394	0	0	0
4425029	EL PASO	TX		09/30/2003		276,300	0	0	0	0	0	0	0	22,891	0	0	0
4425033	EL PASO	TX		10/08/2003		1,815,522	0	0	0	0	0	0	0	146,073	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		416,139	0	0	0	0	0	0	0	26,152	0	0	0
4425173	EL PASO	TX		09/28/2005		1,042,413	0	0	0	0	0	0	0	48,065	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,195,933	0	0	0	0	0	0	0	19,003	0	0	0
4425297	HOUSTON	TX		01/17/2007		871,961	0	0	0	0	0	0	0	29,532	0	0	0
4425309	EL PASO	TX		03/14/2007		1,951,117	0	0	0	0	0	0	0	30,286	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,003,960	0	0	0	0	0	0	0	19,867	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,079,912	0	0	0	0	0	0	0	44,986	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,490,944	0	0	0	0	0	0	0	34,171	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,087,070	0	0	0	0	0	0	0	21,233	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,049,914	0	0	0	0	0	0	0	43,191	0	0	0
4425426	HOUSTON	TX		11/21/2008		3,919,123	0	0	0	0	0	0	0	49,204	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,145,243	0	0	0	0	0	0	0	55,529	0	0	0
4425463	EL PASO	TX		09/16/2010		1,501,521	0	0	0	0	0	0	0	28,678	0	0	0

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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
4425464	SAN ANTONIO	TX		10/05/2010		3,307,869	0	0	0	0	0	0	0	98,712	0	0	0
4425478	EL PASO	TX		12/06/2010		2,131,219	0	0	0	0	0	0	0	39,875	0	0	0
4425535	CONROE	TX		10/31/2011		782,055	0	0	0	0	0	0	0	15,186	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,168,035	0	0	0	0	0	0	0	53,002	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,386,412	0	0	0	0	0	0	0	54,907	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,464,396	0	0	0	0	0	0	0	22,043	0	0	0
4425612	MCALLEN	TX		04/15/2013		1,879,195	0	0	0	0	0	0	0	54,288	0	0	0
4425633	KATY	TX		06/26/2013		2,201,892	0	0	0	0	0	0	0	33,096	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		2,792,010	0	0	0	0	0	0	0	27,471	0	0	0
4425652	CONROE	TX		09/30/2013		989,633	0	0	0	0	0	0	0	8,733	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		1,099,901	0	0	0	0	0	0	0	29,415	0	0	0
4425660	EL PASO	TX		10/31/2013		1,749,623	0	0	0	0	0	0	0	25,580	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		6,816,597	0	0	0	0	0	0	0	95,048	0	0	0
4425670	CARROLLTON	TX		12/23/2013		4,170,054	0	0	0	0	0	0	0	57,622	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,994,640	0	0	0	0	0	0	0	36,151	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,633,711	0	0	0	0	0	0	0	21,923	0	0	0
4425729	AUSTIN	TX		12/22/2014		1,286,837	0	0	0	0	0	0	0	17,753	0	0	0
4425779	AUSTIN	TX		07/27/2015		1,038,869	0	0	0	0	0	0	0	8,544	0	0	0
4425799	HOUSTON	TX		11/19/2015		1,225,000	0	0	0	0	0	0	0	14,875	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		2,000,000	0	0	0	0	0	0	0	24,241	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		3,872,228	0	0	0	0	0	0	0	84,057	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,074,419	0	0	0	0	0	0	0	25,578	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		2,844,240	0	0	0	0	0	0	0	42,539	0	0	0
4525762	MURRAY	UT		05/29/2015		1,514,055	0	0	0	0	0	0	0	34,405	0	0	0
4625460	BARRE	VT		08/26/2010		2,773,455	0	0	0	0	0	0	0	126,590	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,050,329	0	0	0	0	0	0	0	15,020	0	0	0
4725378	NORFOLK	VA		01/30/2008		6,754,812	0	0	0	0	0	0	0	56,821	0	0	0
4725407	CHESTER	VA		07/29/2008		5,050,599	0	0	0	0	0	0	0	52,532	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		1,995,615	0	0	0	0	0	0	0	112,982	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,369,954	0	0	0	0	0	0	0	17,636	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,791,833	0	0	0	0	0	0	0	25,704	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,577,434	0	0	0	0	0	0	0	26,024	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		3,858,128	0	0	0	0	0	0	0	52,649	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		4,165,531	0	0	0	0	0	0	0	36,239	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,878,541	0	0	0	0	0	0	0	25,358	0	0	0
4725705	RICHMOND	VA		09/30/2014		1,197,047	0	0	0	0	0	0	0	28,521	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,676,882	0	0	0	0	0	0	0	34,835	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,388,555	0	0	0	0	0	0	0	66,490	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,214,904	0	0	0	0	0	0	0	14,998	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,582,922	0	0	0	0	0	0	0	28,087	0	0	0
4825717	RENTON	WA		11/14/2014		2,809,459	0	0	0	0	0	0	0	23,561	0	0	0
4825760	SPOKANE	WA		05/21/2015		5,313,352	0	0	0	0	0	0	0	44,488	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
4825825	BELLINGHAM	WA		04/28/2016		0	0	0	0	0	0	0	0	214,038	0	0	0
4825826	VANCOUVER	WA		04/28/2016		0	0	0	0	0	0	0	0	3,064	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,514,884	0	0	0	0	0	0	0	30,399	0	0	0
5025087	OSHKOSH	WI		08/11/2004		3,251,420	0	0	0	0	0	0	0	71,356	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		556,594	0	0	0	0	0	0	0	17,041	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015		994,712	0	0	0	0	0	0	0	16,157	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,247,567	0	0	0	0	0	0	0	46,307	0	0	0
5325337	OMAHA	NE		08/03/2007		1,860,036	0	0	0	0	0	0	0	41,093	0	0	0
5325360	DETROIT	MI		12/06/2007		5,884,837	0	0	0	0	0	0	0	127,443	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,357,568	0	0	0	0	0	0	0	55,990	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,004,641	0	0	0	0	0	0	0	18,852	0	0	0
5325613	MANCHESTER	NH		04/17/2013		2,114,151	0	0	0	0	0	0	0	37,566	0	0	0
0299999. Total - Mortgages With Partial Repayments						753,631,247	0	0	0	0	0	0	0	14,421,785	0	0	0
0599999. Total Mortgages						769,968,579	0	0	0	0	0	0	15,846,702	30,268,487	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
3136AF BT 0	FANNIE MAE 2013-72 YA 3.000% 06/25/33		04/21/2016	Wells Fargo Securities		5,605,047	5,615,576	11,699	1
3137BN 3M 4	FHR 4550 VB 3.000% 03/15/38		04/04/2016	Bank of America		6,644,673	6,456,036	3,228	1
36194N LU 1	GN POOL AU1239 2.850% 07/01/33		04/25/2016	Wells Fargo Securities		5,924,863	5,895,386	6,534	1FE
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41		06/13/2016	Cantor Fitzgerald		7,205,226	7,261,960	6,808	1FE
0599999. Total Bonds - U.S Government						25,379,809	25,228,958	28,269	XXX
Bonds - U.S. States, Territories and Possessions									
13034P YY 7	CALIFORNIA ST HSG FIN AGY REV 3.848% 0		06/22/2016	Bank of America		3,000,000	3,000,000	0	1FE
419792 KM 7	STATE OF HAWAII 2.902% 10/01/28		04/01/2016	Bank of America		2,000,000	2,000,000	0	1FE
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON 4.053% 0		04/11/2016	Goldman Sachs & Co		3,178,260	3,000,000	0	1FE
64971W G2 0	NYC NY TRANSITIONAL FIN AUTH 2.960% 02		04/13/2016	Citi		4,000,000	4,000,000	0	1FE
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700%		05/18/2016	Bank of America		2,000,000	2,000,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						14,178,260	14,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
00817Y AW 8	AETNA INC 3.200% 06/15/26		06/02/2016	U B S		4,981,300	5,000,000	0	2FE
023770 AA 8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A 3		04/21/2016	KeyBanc Capital Markets		1,981,606	1,959,561	32,149	1FE
03066D AF 3	AMERICREDIT AUTOMOBILE REC 2016-2 C 2		04/05/2016	RBC Capital Markets		4,499,888	4,500,000	0	1FE
03076C AF 3	AMERIPRISE FINANCIAL INC 4.000% 10/15/		04/12/2016	US Bancorp		1,062,570	1,000,000	0	1FE
05523E AA 4	BANC OF AMERICA MERRILL LYNCH 2016-FR14		06/21/2016	Bank of America		6,545,000	7,000,000	14,137	1FE
06051G FS 3	BANK OF AMERICA 3.875% 08/01/25		04/06/2016	Bank of America		2,077,260	2,000,000	15,069	2FE
06051G FX 2	BANK OF AMERICA 3.500% 04/19/26		04/14/2016	Bank of America		2,695,491	2,700,000	0	2FE
07177M AB 9	BAXALTA INC 4.000% 06/23/25		06/03/2016	Tax Free Exchange		1,951,982	2,000,000	35,556	2FE
072863 AE 3	BAYLOR SCOTT & WHITE HOLDING 2.650% 11		04/06/2016	Citi		6,000,000	6,000,000	0	1FE
126802 CL 9	CABELA'S MASTER CREDIT CARD TR 2013-1A A		04/06/2016	Various		13,195,000	13,000,000	24,766	1FE
161175 AM 6	CHARTER COMM OPT LLC 144A 4.908% 07/23		04/20/2016	Suntrust		1,599,105	1,500,000	18,814	2FE
161175 AT 1	CHARTER COMM OPT LLC 144A 4.908% 07/23		05/25/2016	Tax Free Exchange		4,031,849	4,000,000	66,531	2FE
166764 BL 3	CHEVRON CORP 2.954% 05/16/26		05/09/2016	J P Morgan & Co		5,000,000	5,000,000	0	1FE
17120C AE 2	CHRYSLER CAPITAL AUTO REC 2016-AA B 2		04/13/2016	Deutsche Bank Securities		8,998,414	9,000,000	0	1FE
198280 AF 6	COLUMBIA PIPELINE GROUP 4.500% 06/01/2		05/12/2016	Tax Free Exchange		2,935,431	3,000,000	60,375	2FE
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1		04/15/2016	Barclays		4,399,800	4,400,000	0	1FE
21871@ AA 8	CORESITE L.P. SENIOR UNSECURED NOTES 4		06/15/2016	Citi		2,000,000	2,000,000	0	2Z
224044 CA 3	COX COMMUNICATIONS INC 144A 2.950% 06/		04/20/2016	RW Baird		1,883,600	2,000,000	18,847	2FE
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2		04/19/2016	Credit Suisse		9,406,332	9,388,728	22,533	1FE
25272K AD 5	DIAMOND 1 FINANCE CORP 144A 4.420% 06/		05/17/2016	J P Morgan & Co		2,999,130	3,000,000	0	2FE
25272K AG 8	DIAMOND 1 FINANCE CORP 144A 5.450% 06/		05/17/2016	J P Morgan & Co		1,999,140	2,000,000	0	2FE
25272K AK 9	DIAMOND 1 FINANCE CORP 144A 6.020% 06/		05/17/2016	J P Morgan & Co		1,999,040	2,000,000	0	2FE
26441Y AZ 0	DUKE-WEEKS REALTY LTD 3.250% 06/30/26		06/16/2016	J P Morgan & Co		2,476,750	2,500,000	0	2FE
26444G AC 7	DUKE ENERGY FL PROJ FIN 2.538% 09/01/2		06/15/2016	Guggenheim Capital		6,999,720	7,000,000	0	1FE
29364N AT 5	ENTERGY MISSISSIPPI INC 2.850% 06/01/2		05/10/2016	Citi		1,599,488	1,600,000	0	1FE
29717P AQ 0	ESSEX PORTFOLIO LP 3.375% 04/15/26		04/04/2016	Wells Fargo Securities		2,981,580	3,000,000	0	2FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
30161N AN 1	EXELON CORP 3.950% 06/15/25		05/13/2016	Tax Free Exchange		2,507,526	2,500,000	40,597	2FE
30219G AN 8	EXPRESS SCRIPTS HOLDING CO 3.400% 03/0		06/29/2016	Credit Suisse		1,999,180	2,000,000	0	2FE
34530U AA 9	FORD CREDIT AUTO OWNER TRUST 2016-1 A		04/06/2016	Barclays		10,057,813	10,000,000	16,683	1FE
37045X BK 1	GENERAL MOTORS FINL CO 3.700% 05/09/23		05/04/2016	Deutsche Bank Securities		1,994,860	2,000,000	0	2FE
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		06/15/2016	Natixis Securities		5,000,000	5,000,000	0	1FE
38143U 8H 7	GOLDMAN SACHS 3.750% 02/25/26		04/20/2016	Goldman Sachs & Co		5,155,300	5,000,000	31,250	1FE
44921Q AE 6	HYUNDAI FLOORPLAN MSTR OWN TRU 2016-1A A		04/05/2016	Barclays		4,998,988	5,000,000	0	1FE
52177F AE 4	LEAF II RECEIVABLES FNDG LLC 2016-1 B		05/18/2016	Credit Suisse		3,299,151	3,300,000	0	1FE
53079E BE 3	LIBERTY MUTUAL GROUP 144A 4.250% 06/15		04/05/2016	FTN Financial		2,085,700	2,000,000	26,681	2FE
60871R AG 5	MOLSON COORS BREWING CO 3.000% 07/15/2		06/28/2016	Bank of America		1,996,900	2,000,000	0	2FE
61237W AC 0	MONTEFIORE MEDICAL CENTER 2.895% 04/20		05/04/2016	Bank of America		5,000,000	5,000,000	0	1FE
61766E BE 4	MORGAN STANLEY BAML TRUST 2016-C29 A4		04/22/2016	Morgan Stanley & Co		4,119,786	4,000,000	1,478	1FE
61945C AD 5	MOSAIC CO 5.450% 11/15/33		04/05/2016	Morgan Stanley & Co		3,172,980	3,000,000	64,946	2FE
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/		04/25/2016	Credit Suisse		4,000,000	4,000,000	0	1FE
631103 AG 3	NASDAQ INC 3.850% 06/30/26		06/14/2016	Various		4,655,464	4,650,000	695	2FE
65341K AB 2	NEXTGEAR FLOORPLAN MASTER OWNE 2014-1A B		04/07/2016	Mitsubishi UFJ Securities		1,981,953	2,000,000	3,915	1FE
69352P AL 7	PPL CORPORATION 3.100% 05/15/26		05/12/2016	Wells Fargo Securities		2,996,160	3,000,000	0	2FE
741503 AZ 9	PRICELINE GROUP INC 3.600% 06/01/26		05/18/2016	Wells Fargo Securities		4,990,350	5,000,000	0	2FE
82669G AS 3	SIGNATURE BANK VAR RT SUB NOTE SUBORDINA		04/19/2016	Barclays		5,000,000	5,000,000	0	1FE
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05		04/12/2016	Guggenheim Capital		4,000,000	4,000,000	0	2FE
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.343		05/25/2016	Interest Capitalization		0	0	0	1FM
86787G AJ 1	SUNTRUST BANK 3.300% 05/15/26		05/11/2016	Suntrust		3,681,278	3,700,000	0	2FE
87165B AD 5	SYNCHRONY FINANCIAL 4.250% 08/15/24		04/18/2016	Wells Fargo Securities		1,018,600	1,000,000	7,792	2FE
87165B AG 8	SYNCHRONY FINANCIAL 4.500% 07/23/25		04/19/2016	KeyBanc Capital Markets		1,240,668	1,200,000	13,350	2FE
87236Y AD 0	TD AMERITRADE HOLDING CO 3.625% 04/01/		04/12/2016	KeyBanc Capital Markets		1,676,176	1,600,000	2,256	1FE
87264A AG 0	T-MOBILE USA INC 6.731% 04/28/22		04/06/2016	J P Morgan & Co		2,090,000	2,000,000	27,298	3FE
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I 3.8		05/04/2016	Barclays		2,500,000	2,500,000	0	2AM
89171D AB 3	TOWD POINT MRTGE TRUST 2015-1 A2 3.250		06/14/2016	Raymond James & Associates		2,622,750	2,600,000	3,756	1FE
902691 A@ 3	UGI UTILITIES INC 2.950% 06/30/26		06/30/2016	J P Morgan & Co		4,000,000	4,000,000	0	1Z
904311 AA 5	UNDER ARMOUR INC 3.250% 06/15/26		06/15/2016	U B S		1,652,492	1,650,000	1,043	2FE
91159H HM 5	US BANCORP 3.100% 04/27/26		04/21/2016	US Bancorp		5,995,380	6,000,000	0	1FE
913903 AR 1	UNIVERSAL HEALTH SVCS 144A 4.750% 08/0		06/14/2016	Various		5,109,625	5,000,000	79,615	2FE
91830C AG 3	VNO MORTGAGE TRUST 2012-6AVE B 3.298%		04/06/2016	Wells Fargo Securities		5,087,500	5,000,000	4,580	1FE
92890N AU 3	WF-RBS COMMERCIAL MRTG TRUST 2012-C10 A3		04/04/2016	Wells Fargo Securities		3,606,641	3,500,000	1,677	1FE
958254 AF 1	WESTERN GAS PARTNERS LP 4.650% 07/01/2		06/30/2016	Mizuho Securities		1,995,920	2,000,000	0	2FE
96033C AA 0	WESTGATE RESORTS 2016-1A A 3.500% 12/2		04/22/2016	Amherst Securities		6,351,093	6,374,000	0	1FE
884903 BV 6	THOMSON REUTERS CORP 3.350% 05/15/26	A	05/02/2016	Goldman Sachs & Co		1,991,400	2,000,000	0	2FE
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900	A	04/28/2016	Interest Capitalization		11,486	11,486	0	5
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	04/28/2016	Interest Capitalization		2,725	2,725	0	5
05565Q DB 1	BP CAPITAL MARKETS PLC 3.119% 05/04/26	F	04/28/2016	J P Morgan & Co		3,000,000	3,000,000	0	1FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
15032A AC 1	CEDAR FUNDING LTD 2016-5A AF 2.870% 07	F	05/05/2016	Jeffries & Co.		5,000,000	5,000,000	0	1FE
15032A AG 2	CEDAR FUNDING LTD 2016-5A BF 3.715% 07	F	05/05/2016	Jeffries & Co.		5,000,000	5,000,000	0	1FE
191241 AE 8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	F	05/13/2016	Brean Capital		4,251,000	4,000,000	74,056	1FE
21867* AB 4	CORE LABORATORIES (US) INTS SERIES 2011B	F	04/14/2016	CRT Capital Group		4,761,400	5,000,000	7,992	2
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5	F	05/05/2016	Wells Fargo Securities		5,000,000	5,000,000	0	2AM
51817T AA 0	LATAM AIRLINES 2015-1 A 144A 4.200% 11	F	05/04/2016	J P Morgan & Co.		1,815,000	2,000,000	19,600	2FE
822582 BT 8	SHELL INTERNATIONAL FINANCE 2.875% 05/	F	05/05/2016	Morgan Stanley & Co.		996,720	1,000,000	0	1FE
87124V AF 6	SYDNEY AIRPORT FINANCE 144A 3.625% 04/	F	05/04/2016	Various		3,010,400	3,000,000	1,108	2FE
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A 5.125	R	06/20/2016	Stifel Nicolaus		4,423,342	4,496,408	5,121	1FE
G7114* AB 7	PLACES FOR PEOPLE TREASURY PLC 3.420%	F	06/06/2016	CRT Capital Group		10,000,000	10,000,000	0	1Z
Q4557* AB 7	HEALTHSCOPE FINANCE PTY LTD SENIOR UNSEC	F	05/23/2016	J P Morgan & Co.		3,000,000	3,000,000	0	2Z
3899999. Total Bonds - Industrial and Miscellaneous						286,203,183	285,632,908	744,266	XXX
8399997. Total Bonds - Part 3						325,761,252	324,861,866	772,535	XXX
8399999. Total Bonds						325,761,252	324,861,866	772,535	XXX
Common Stocks - Industrial and Miscellaneous									
747301 10 9	QUAD GRAPHICS INC		05/26/2016	No Broker	386.000	0	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						0	XXX	0	XXX
9799997. Total Common Stocks - Part 3						0	XXX	0	XXX
9799999. Total Common Stocks						0	XXX	0	XXX
9899999. Total Preferred and Common Stocks						0	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						325,761,252	XXX	772,535	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%	.	06/25/2016.	Paydown		2,822	2,822	2,822	2,822	0	0	0	0	0	2,822	0	0	0	38	08/25/2035	1
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03	.	06/01/2016.	Paydown		97,607	97,607	104,180	103,814	0	(6,207)	0	(6,207)	0	97,607	0	0	0	1,384	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36	.	06/01/2016.	Paydown		51,939	51,939	53,497	53,183	0	(1,244)	0	(1,244)	0	51,939	0	0	0	779	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36	.	06/01/2016.	Paydown		19,592	19,592	19,000	19,190	0	403	0	403	0	19,592	0	0	0	245	02/25/2036	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16	.	06/01/2016.	Paydown		281	281	279	280	0	1	0	1	0	281	0	0	0	9	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L	.	06/15/2016.	Redemption 100.0000		108,764	108,764	108,764	108,764	0	0	0	0	0	108,764	0	0	0	2,145	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.074% 04/16/50	.	06/16/2016.	Paydown		0	0	1,586	1,504	0	(1,504)	0	(1,504)	0	0	0	0	0	103	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.259% 10/16/48	.	06/16/2016.	Paydown		0	0	180	177	0	(177)	0	(177)	0	0	0	0	0	194	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 0.911% 05/16/49	.	06/16/2016.	Paydown		0	0	157	152	0	(152)	0	(152)	0	0	0	0	0	12	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32	.	06/01/2016.	Paydown		543,673	543,673	531,627	538,539	0	5,135	0	5,135	0	543,673	0	0	0	12,852	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32	.	06/01/2016.	Paydown		136,516	136,516	141,763	137,849	0	(1,333)	0	(1,333)	0	136,516	0	0	0	3,271	07/20/2032	1
38375C BD 1	GNMA 2012-57 DA 5.460% 04/20/42	.	06/01/2016.	Paydown		119,628	119,628	130,918	124,720	0	(5,092)	0	(5,092)	0	119,628	0	0	0	2,713	04/20/2042	1
38376G A7 5	GNMA 2011-10 AC 3.623% 11/16/44	.	06/01/2016.	Paydown		35,857	35,857	38,947	38,705	0	(2,847)	0	(2,847)	0	35,857	0	0	0	541	11/16/2044	1
0599999. Total Bonds - U.S Government						1,116,679	1,116,679	1,133,720	1,129,699	0	(13,017)	0	(13,017)	0	1,116,679	0	0	0	24,286	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900	.	06/01/2016.	Redemption 100.0000		61,893	61,893	61,893	61,893	0	0	0	0	0	61,893	0	0	0	801	02/01/2042	1FE
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2	.	05/01/2016.	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	639	11/01/2027	1FE
20775B YZ 3	CONNECTICUT ST HSG FIN PROGRAM 2012 SERI	.	06/16/2016.	Call 100.0000		990,000	990,000	990,000	990,000	0	0	0	0	0	990,000	0	0	0	24,080	05/15/2042	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A	.	06/15/2016.	Redemption 100.0000		12,741	12,741	12,741	12,741	0	0	0	0	0	12,741	0	0	0	206	06/15/2045	1FE
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI	.	04/01/2016.	Redemption 100.0000		10,000	10,000	8,888	9,016	0	14	0	14	0	9,030	0	970	970	173	04/01/2029	1FE
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series	.	06/01/2016.	Redemption 100.0000		68,097	68,097	68,097	0	0	0	0	0	0	68,097	0	0	0	236	07/01/2037	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07	.	06/01/2016.	Redemption 100.0000		65,247	65,247	60,478	60,765	0	47	0	47	0	60,812	0	4,434	4,434	677	07/01/2037	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES	.	06/01/2016.	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	2,013	11/01/2041	1FE
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY SERIES 157	.	04/25/2016.	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	174	12/01/2027	1FE
594659 AP 9	MICHIGAN ST HSG DEV AUTH SERIES A 4.60	.	06/01/2016.	Redemption 100.0000		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	6,095	12/01/2026	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	.	04/01/2016.	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	501	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%	.	06/01/2016.	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	905	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%	.	06/01/2016.	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,049	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%	.	06/01/2016.	Redemption 100.0000		74,377	74,377	66,696	67,233	0	92	0	92	0	67,325	0	7,052	7,052	785	10/01/2034	1FE
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B 4	.	06/01/2016.	Redemption 100.0000		95,000	95,000	94,998	95,000	0	0	0	0	0	95,000	0	0	0	39,544	12/01/2026	1FE
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011	.	04/01/2016.	Redemption 100.0000		95,000	95,000	96,285	96,000	0	(38)	0	(38)	0	95,962	0	(962)	(962)	2,256	10/01/2033	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3	.	06/01/2016.	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	266	09/01/2032	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES	.	06/01/2016.	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,247	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND	.	06/01/2016.	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	4,928	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1	.	06/01/2016.	Redemption 100.0000		85,000	85,000	85,000	84,997	0	3	0	3	0	85,000	0	0	0	2,996	03/01/2017	1FE

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)
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	.	04/01/2016.	Redemption 100.0000		45,000	45,000	46,698	46,548	0	3	0	3	0	46,551	0	(1,551)	(1,551)	1,320	07/01/2025	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2	.	06/01/2016.	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,217	01/01/2041	1FE
83755N EV 0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2	.	06/24/2016.	Call 100.0000		120,000	120,000	120,800	120,609	0	(50)	0	(50)	0	120,559	0	(559)	(559)	3,204	11/01/2028	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	.	06/01/2016.	Redemption 100.0000		100,000	100,000	100,176	100,131	0	(6)	0	(6)	0	100,124	0	(124)	(124)	3,616	01/01/2030	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0	.	06/01/2016.	Redemption 100.0000		195,000	195,000	195,000	0	0	0	0	0	0	195,000	0	0	0	1,273	03/01/2039	1FE
92428C JE 5	VERMONT STUDENT ASSISTANCE COR 3.750%	.	06/15/2016.	Redemption 100.0000		315,000	315,000	309,632	310,252	0	168	0	168	0	310,421	0	4,579	4,579	5,906	06/15/2026	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B	.	05/01/2016.	Redemption 100.0000		28,378	28,378	28,378	28,378	0	0	0	0	0	28,378	0	0	0	306	04/25/2042	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A	.	05/25/2016.	Redemption 100.0000		118,950	118,950	118,950	118,950	0	0	0	0	0	118,950	0	0	0	1,459	06/25/2042	1FE
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES	.	04/01/2016.	Redemption 100.0000		355,000	355,000	355,844	355,641	0	(27)	0	(27)	0	355,614	0	(614)	(614)	7,988	10/01/2031	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						3,809,683	3,809,683	3,795,554	3,533,154	0	206	0	206	0	3,796,457	0	13,225	13,225	115,860	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31	.	06/01/2016.	Paydown		38,199	38,199	38,524	38,180	0	19	0	19	0	38,199	0	0	0	859	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32	.	06/01/2016.	Paydown		96,212	96,212	94,156	95,482	0	730	0	730	0	96,212	0	0	0	2,182	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31	.	06/01/2016.	Paydown		72,804	72,804	73,108	72,760	0	44	0	44	0	72,804	0	0	0	1,784	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31	.	06/01/2016.	Paydown		13,156	13,156	12,429	12,787	0	368	0	368	0	13,156	0	0	0	329	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32	.	06/01/2016.	Paydown		11,913	11,913	10,950	11,386	0	526	0	526	0	11,913	0	0	0	272	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32	.	06/01/2016.	Paydown		100,580	100,580	97,072	98,977	0	1,602	0	1,602	0	100,580	0	0	0	2,306	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23	.	06/01/2016.	Paydown		34,117	34,117	30,871	33,383	0	734	0	734	0	34,117	0	0	0	877	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29	.	06/01/2016.	Paydown		72,244	72,244	68,555	71,151	0	1,093	0	1,093	0	72,244	0	0	0	1,741	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29	.	06/01/2016.	Paydown		41,777	41,777	40,025	41,281	0	496	0	496	0	41,777	0	0	0	1,089	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17	.	06/01/2016.	Paydown		135	135	133	133	0	2	0	2	0	135	0	0	0	6	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23	.	06/01/2016.	Paydown		24,515	24,515	23,251	24,166	0	349	0	349	0	24,515	0	0	0	686	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24	.	06/01/2016.	Paydown		53,118	53,118	50,628	52,235	0	883	0	883	0	53,118	0	0	0	1,591	02/25/2024	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	.	06/01/2016.	Paydown		51,230	51,230	55,489	53,923	0	(58)	0	(58)	0	53,865	0	(2,634)	(2,634)	747	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30	.	06/01/2016.	Paydown		60,430	60,430	66,426	64,155	0	(3,725)	0	(3,725)	0	60,430	0	0	0	882	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43	.	06/01/2016.	Paydown		80,004	80,004	82,780	82,228	0	(2,224)	0	(2,224)	0	80,004	0	0	0	987	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33	.	06/01/2016.	Paydown		48,024	48,024	47,722	47,785	0	239	0	239	0	48,024	0	0	0	701	07/25/2033	1
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40	.	06/01/2016.	Paydown		226,086	226,086	231,738	229,971	0	(3,885)	0	(3,885)	0	226,086	0	0	0	3,560	11/15/2040	1
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28	.	06/01/2016.	Paydown		54,555	54,555	58,663	58,138	0	(3,583)	0	(3,583)	0	54,555	0	0	0	796	09/15/2028	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	.	06/01/2016.	Paydown		39,570	39,570	42,810	41,356	0	(1,786)	0	(1,786)	0	39,570	0	0	0	577	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35	.	06/01/2016.	Paydown		62,488	62,488	65,837	64,717	0	(2,229)	0	(2,229)	0	62,488	0	0	0	781	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33	.	06/15/2016.	Paydown		67,626	67,626	67,340	67,383	0	243	0	243	0	67,626	0	0	0	987	04/15/2033	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	.	06/01/2016.	Paydown		654,954	654,954	665,802	665,579	0	(10,625)	0	(10,625)	0	654,954	0	0	0	9,336	05/25/2045	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31	.	06/01/2016.	Paydown		19,377	19,377	18,737	19,113	0	264	0	264	0	19,377	0	0	0	504	08/25/2031	1

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)
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32	.	06/01/2016.	Paydown		38,313	38,313	36,561	37,584	0	730	0	730	0	38,313	0	0	0	955	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32	.	06/01/2016.	Paydown		34,788	34,788	34,127	34,435	0	353	0	353	0	34,788	0	0	0	915	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32	.	05/01/2016.	Paydown		22,335	22,335	21,551	22,124	0	212	0	212	0	22,335	0	0	0	583	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32	.	06/01/2016.	Paydown		78,057	78,057	77,555	77,788	0	269	0	269	0	78,057	0	0	0	2,316	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32	.	06/01/2016.	Paydown		27,479	27,479	25,259	26,901	0	578	0	578	0	27,479	0	0	0	687	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32	.	06/01/2016.	Paydown		148,135	148,135	142,739	146,343	0	1,792	0	1,792	0	148,135	0	0	0	3,671	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32	.	06/01/2016.	Paydown		262,505	262,505	236,851	253,916	0	8,589	0	8,589	0	262,505	0	0	0	6,044	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32	.	06/16/2016.	Paydown		22,755	22,755	21,924	22,590	0	165	0	165	0	22,755	0	0	0	577	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32	.	06/01/2016.	Paydown		207,311	207,311	203,637	205,862	0	1,449	0	1,449	0	207,311	0	0	0	4,707	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32	.	06/01/2016.	Paydown		45,043	45,043	43,019	44,470	0	572	0	572	0	45,043	0	0	0	1,049	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33	.	06/01/2016.	Paydown		5,052	5,052	4,788	4,911	0	141	0	141	0	5,052	0	0	0	116	04/25/2033	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33	.	06/01/2016.	Paydown		196,881	196,881	192,328	195,010	0	1,871	0	1,871	0	196,881	0	0	0	4,098	06/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33	.	06/01/2016.	Paydown		101,416	101,416	102,002	101,387	0	29	0	29	0	101,416	0	0	0	2,198	03/15/2033	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500	.	06/01/2016.	Paydown		922,047	922,047	896,851	915,012	0	7,035	0	7,035	0	922,047	0	0	0	21,430	07/25/2034	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20	.	06/01/2016.	Paydown		2,767	2,767	2,784	2,766	0	1	0	1	0	2,767	0	0	0	58	01/01/2020	1
36230M FL 6	GN 752871 3.850% 07/15/36	.	06/01/2016.	Paydown		37,896	37,896	39,412	39,313	0	(1,417)	0	(1,417)	0	37,896	0	0	0	608	07/15/2036	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33	.	06/01/2016.	Paydown		30,869	30,869	30,869	30,869	0	0	0	0	0	30,869	0	0	0	450	10/16/2033	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42	.	06/01/2016.	Paydown		43,389	43,389	43,714	43,691	0	(302)	0	(302)	0	43,389	0	0	0	588	05/16/2042	1
452151 LD 3	ILLINOIS STATE 4.350% 06/01/18	.	06/01/2016.	Redemption 100.0000		800,000	800,000	764,488	788,025	0	1,955	0	1,955	0	789,980	0	10,020	10,020	17,400	06/01/2018	2FE
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1	.	06/01/2016.	Paydown		358,575	358,575	367,220	362,642	0	(4,067)	0	(4,067)	0	358,575	0	0	0	4,426	01/27/2038	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR	.	06/01/2016.	Redemption 100.0000		31,472	31,472	31,472	31,473	0	0	0	0	0	31,472	0	0	0	981	05/01/2032	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						5,340,199	5,340,199	5,262,197	5,333,381	0	(568)	0	(568)	0	5,332,814	0	7,386	7,386	107,437	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50	.	05/01/2016.	Paydown		63,036	63,036	61,775	62,779	0	257	0	257	0	63,036	0	0	0	1,070	02/28/2037	1FM
00213R AA 1	ARL FIRST LLC 2012-1A A1 2.192% 12/15/	.	06/15/2016.	Paydown		70,084	70,084	70,084	70,084	0	0	0	0	0	70,084	0	0	0	642	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC	.	06/15/2016.	Redemption 100.0000		125,781	125,781	129,134	127,126	0	(78)	0	(78)	0	127,048	0	(1,267)	(1,267)	3,908	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4	.	06/01/2016.	Paydown		85,978	85,978	64,913	77,476	0	8,502	0	8,502	0	85,978	0	0	0	1,718	10/25/2033	1FM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1	.	06/25/2016.	Paydown		86,714	86,714	82,947	84,049	0	2,665	0	2,665	0	86,714	0	0	0	1,206	07/25/2043	1FM
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4	.	06/01/2016.	Paydown		400,967	400,967	406,919	406,569	0	(5,602)	0	(5,602)	0	400,967	0	0	0	5,635	03/25/2045	1FM
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3	.	06/25/2016.	Paydown		493,961	493,961	496,739	0	0	(2,779)	0	(2,779)	0	493,961	0	0	0	5,703	12/25/2045	1FE
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP	.	04/01/2016.	Redemption 100.0000		496,635	496,635	499,612	497,239	0	(36)	0	(36)	0	497,203	0	(569)	(569)	21,422	10/01/2020	4FE
023770 AA 8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A 3	.	05/01/2016.	Redemption 100.0000		151,638	151,638	152,207	101,092	0	(1)	0	(1)	0	152,206	0	(568)	(568)	2,559	05/01/2027	1FE
023770 AB 6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B 3	.	05/01/2016.	Redemption 100.0000		50,815	50,815	50,815	50,815	0	0	0	0	0	50,815	0	0	0	940	05/01/2023	2FE
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST 3	.	04/01/2016.	Redemption 100.0000		42,649	42,649	42,649	42,649	0	0	0	0	0	42,649	0	0	0	789	10/01/2026	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5	.	06/01/2016.	Paydown		73,106	73,106	60,590	60,590	0	12,516	0	12,516	0	73,106	0	0	0	1,508	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)
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		05/01/2016.	Paydown		9,538	9,538	9,538	9,534	0	2	0	2	0	9,538	0	0	0	135	10/17/2036	1FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		06/01/2016.	Paydown		13,462	13,462	13,461	13,460	0	2	0	2	0	13,462	0	0	0	194	04/17/2045	1FE
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1		06/01/2016.	Paydown		228,013	228,013	208,489	221,344	0	242	0	242	0	221,586	0	6,427	6,427	5,173	11/25/2033	1FM
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		06/25/2016.	Paydown		102,021	102,021	97,712	97,842	0	62	0	62	0	97,904	0	4,117	4,117	2,506	01/25/2034	1FM
03235M AA 0	AMTRAK / PENN STATION 144A LEASE FINANC		06/15/2016.	Redemption 100.0000		313,707	313,707	313,707	313,841	0	(33)	0	(33)	0	313,808	0	(101)	(101)	14,901	06/15/2017	1
032511 AX 5	ANADARKO PETROLEUM CORP 5.950% 09/15/1		05/02/2016.	Call 101.9720		1,682,538	1,650,000	1,725,983	1,658,861	0	(4,171)	0	(4,171)	0	1,654,690	0	27,848	27,848	61,905	09/15/2016	2FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		06/01/2016.	Paydown		135,161	135,161	134,832	134,937	0	(11)	0	(11)	0	134,925	0	235	235	2,510	06/25/2035	1FM
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14		06/30/2016.	Redemption 100.0000		14,000	14,000	14,000	14,000	0	0	0	0	0	14,000	0	0	0	473	06/30/2035	3FE
05531F AF 0	BB&T CORPORATION 3.950% 04/29/16		04/29/2016.	Maturity		2,000,000	2,000,000	2,129,140	2,018,228	0	(18,228)	0	(18,228)	0	2,000,000	0	0	0	39,500	04/29/2016	1FE
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5 6.000% 05		06/01/2016.	Paydown		90,281	90,281	90,902	89,985	0	296	0	296	0	90,281	0	0	0	2,147	05/26/2037	1FM
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20		05/01/2016.	Redemption 100.0000		147,044	147,044	147,044	147,065	0	(21)	0	(21)	0	147,044	0	0	0	5,224	05/01/2026	1
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5	E	06/02/2016.	Paydown		62,591	62,591	62,543	62,476	0	115	0	115	0	62,591	0	0	0	1,329	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		06/02/2016.	Paydown		61,880	61,880	61,880	61,880	0	0	0	0	0	61,880	0	0	0	673	12/02/2027	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3		06/04/2016.	Paydown		102,430	102,430	102,409	102,417	0	13	0	13	0	102,430	0	0	0	1,278	12/04/2028	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2		06/02/2016.	Paydown		238,363	238,363	238,344	238,347	0	1	0	1	0	238,348	0	15	15	2,835	05/02/2030	1FE
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3		06/01/2016.	Paydown		21,118	21,118	20,827	21,013	0	105	0	105	0	21,118	0	0	0	390	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5		06/01/2016.	Paydown		26,602	26,602	26,153	26,468	0	134	0	134	0	26,602	0	0	0	614	10/25/2020	1FM
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A		06/01/2016.	Paydown		23,263	23,263	23,379	23,197	0	66	0	66	0	23,263	0	0	0	527	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		06/01/2016.	Paydown		17,338	17,338	18,302	18,174	0	(9)	0	(9)	0	18,165	0	(827)	(827)	376	01/25/2042	1FM
07177M AA 1	BAXALTA INC 144A 4.000% 06/23/25		06/03/2016.	Tax Free Exchange		1,987,538	2,000,000	1,986,480	1,987,062	0	476	0	476	0	1,987,538	0	0	0	0	06/23/2025	2FE
073568 AA 5	BEACON CONTAINER FINANCE LLC 3.720% 09		06/20/2016.	Paydown		153,592	153,592	151,973	0	0	1,620	0	1,620	0	153,592	0	0	0	1,905	09/20/2027	1FE
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4		06/01/2016.	Paydown		123,604	123,604	116,536	121,951	0	0	5,415	(5,415)	0	116,536	0	7,069	7,069	3,295	08/25/2034	1FM
078167 BA 0	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE		04/04/2016.	Redemption 135.6470		2,611,205	1,925,000	2,170,136	2,115,833	0	(1,667)	0	(1,667)	0	2,114,167	0	497,038	497,038	107,145	08/15/2031	2FE
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06		06/30/2016.	Redemption 100.0000		61,111	61,111	61,111	61,111	0	0	0	0	0	61,111	0	0	0	1,998	06/30/2024	1
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34		06/01/2016.	Redemption 100.0000		55,756	55,756	55,756	55,756	0	0	0	0	0	55,756	0	0	0	1,910	06/01/2033	2FE
124860 CB 1	C-BASS LLC 1999-3 A 6.294% 01/01/29		05/01/2016.	Paydown		5,435	5,435	5,335	5,364	0	(5)	0	(5)	0	5,360	0	75	75	133	01/01/2029	4FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		06/01/2016.	Paydown		14,982	14,982	13,101	13,101	0	0	0	0	0	13,101	0	1,881	1,881	347	01/25/2033	1FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		04/01/2016.	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	1	08/25/2035	1FM
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1		06/01/2016.	Paydown		179,015	179,015	180,805	179,779	0	(764)	0	(764)	0	179,015	0	0	0	3,962	10/25/2036	1FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		06/10/2016.	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	2,121	07/11/2022	1FE
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE		06/15/2016.	Redemption 100.0000		155,550	155,550	156,421	155,752	0	(47)	0	(47)	0	155,705	0	(155)	(155)	5,768	12/15/2018	4FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		06/18/2016.	Paydown		80,773	80,773	80,740	80,744	0	1	0	1	0	80,746	0	28	28	1,109	06/18/2029	1FE
12563L AA 5	CLI FUNDING LLC 2016-1A A 4.210% 02/18		06/18/2016.	Paydown		254,283	254,283	254,257	0	0	1	0	1	0	254,257	0	25	25	2,883	02/18/2041	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1		06/15/2016.	Paydown		167,412	167,412	167,391	167,408	0	4	0	4	0	167,412	0	0	0	2,239	06/17/2019	1FE
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2		06/15/2016.	Paydown		57,800	57,800	57,793	57,800	0	1	0	1	0	57,800	0	0	0	466	03/16/2020	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)
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2	.	06/15/2016.	Paydown		157,112	157,112	157,101	157,110	0	3	0	3	0	157,112	0	0	0	1,218	06/15/2020	1FE
12625J AC 2	CPS AUTO TRUST 2013-B C 3.480% 09/15/2	.	06/15/2016.	Paydown		216,291	216,291	213,722	215,640	0	651	0	651	0	216,291	0	0	0	3,094	09/15/2020	2AM
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R	.	06/01/2016.	Paydown		93,442	93,442	94,494	93,442	0	0	0	0	0	93,442	0	0	0	3,037	05/27/2037	1FM
12643F AA 2	CTL CAPITAL WALGREEN CO 144A 2001-8 LESS	.	05/15/2016.	Redemption 100.0000		81,353	81,353	81,353	81,353	0	0	0	0	0	81,353	0	0	0	2,957	11/15/2026	2
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	.	06/01/2016.	Paydown		68,552	68,552	69,690	69,308	0	(756)	0	(756)	0	68,552	0	0	0	873	04/25/2043	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3	.	06/01/2016.	Paydown		169,327	169,327	171,509	170,900	0	(1,574)	0	(1,574)	0	169,327	0	0	0	2,118	05/25/2043	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4	.	06/25/2016.	Paydown		443,649	443,649	434,222	441,369	0	383	0	383	0	441,752	0	1,897	1,897	10,447	08/25/2035	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2	.	06/25/2016.	Paydown		530,205	517,208	429,357	442,326	0	2,415	0	2,415	0	444,741	0	85,464	85,464	14,996	02/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A	.	06/25/2016.	Paydown		4,403	2,710	2,207	2,326	0	3	0	3	0	2,329	0	2,073	2,073	155	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5	.	06/25/2016.	Paydown		27,887	17,263	15,049	15,336	0	8	0	8	0	15,344	0	12,543	12,543	893	10/25/2035	1FM
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50	.	06/01/2016.	Paydown		17,023	17,023	17,107	17,014	0	10	0	10	0	17,023	0	0	0	461	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB	.	06/25/2016.	Paydown		43,516	43,516	41,939	42,437	0	1,079	0	1,079	0	43,516	0	0	0	1,007	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6	.	06/01/2016.	Paydown		311,135	311,135	310,170	310,130	0	(6)	0	(6)	0	310,124	0	1,011	1,011	7,623	05/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00	.	06/01/2016.	Paydown		108,730	108,730	105,468	108,304	0	426	0	426	0	108,730	0	0	0	2,306	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50	.	06/01/2016.	Paydown		155,606	154,092	140,465	140,465	0	323	0	323	0	140,789	0	14,817	14,817	3,895	06/25/2035	1FM
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23	.	06/30/2016.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023	1
14179B AC 5	CFCAT 2013-2A B 3.150% 08/15/19	.	06/15/2016.	Paydown		912,226	912,226	912,148	912,209	0	17	0	17	0	912,226	0	0	0	11,817	08/15/2019	1FE
151895 B@ 7	CENTERPOINT PROPERTIES TRUST 6.320% 06	.	06/15/2016.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,600	06/15/2016	2
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5	.	06/01/2016.	Paydown		209,473	209,473	209,473	209,242	0	231	0	231	0	209,473	0	0	0	4,960	03/25/2035	1FM
161175 AM 6	CHARTER COMM OPT LLC 144A 4.908% 07/23	.	05/25/2016.	Tax Free Exchange		4,098,380	4,000,000	4,099,105	2,500,000	0	(725)	0	(725)	0	4,098,380	0	0	0	61,350	07/23/2025	2FE
165069 AQ 8	VERIZON MARYLAND INC FORMERLY BELL ATLAN.	.	04/04/2016.	Redemption 134.7260		4,041,780	3,000,000	3,273,060	3,211,523	0	(1,884)	0	(1,884)	0	3,209,639	0	832,141	832,141	168,075	08/01/2031	1FE
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16	.	06/05/2016.	Paydown		217,401	217,401	217,401	200,271	0	17,130	0	17,130	0	217,401	0	0	0	10,042	11/05/2016	2AM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	.	06/01/2016.	Paydown		2,018	2,018	1,926	1,926	0	0	0	0	0	1,926	0	91	91	51	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	.	06/01/2016.	Paydown		6,101	6,101	5,983	6,060	0	0	0	0	0	6,061	0	40	40	123	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4	.	06/01/2016.	Paydown		140,501	140,501	127,154	137,872	0	340	0	340	0	138,211	0	2,290	2,290	3,431	07/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1	.	06/01/2016.	Paydown		5,622	5,622	5,004	5,419	0	13	0	13	0	5,432	0	190	190	118	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	.	06/01/2016.	Paydown		48,485	48,485	48,242	48,272	0	1	0	1	0	48,273	0	212	212	1,353	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	.	06/01/2016.	Paydown		128,104	128,104	125,492	126,193	0	1,911	0	1,911	0	128,104	0	0	0	1,828	10/25/2043	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1	.	06/25/2016.	Paydown		225,341	225,341	228,373	228,373	0	(3,032)	0	(3,032)	0	225,341	0	0	0	3,484	06/25/2058	1FM
19075Q AB 8	COBANK ACB 144A 7.875% 04/16/18	.	04/16/2016.	Redemption 100.0000		5,000,000	5,000,000	5,027,150	5,008,103	0	(945)	0	(945)	0	5,007,159	0	(7,159)	(7,159)	196,875	04/16/2018	1FE
198280 AE 9	COLUMBIA PIPELINE GROUP 144A 4.500% 06	.	05/12/2016.	Tax Free Exchange		2,995,806	3,000,000	2,995,410	2,995,672	0	134	0	134	0	2,995,806	0	0	0	0	06/01/2025	2FE
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1.	.	06/25/2016.	Paydown		63,983	63,983	63,980	0	0	3	0	3	0	63,983	0	0	0	378	05/25/2040	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)
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33	.	06/01/2016.	Paydown		15,974	15,974	15,974	15,974	0	0	0	0	0	15,974	0	0	0	0	05/01/2033	6FE
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.972	.	06/01/2016.	Paydown		11,048	11,048	6,653	6,653	0	0	0	0	0	6,653	0	4,395	4,395	131	03/15/2027	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000	.	06/01/2016.	Paydown		8,363	8,363	6,057	6,057	0	2,306	0	2,306	0	8,363	0	0	0	243	03/15/2027	1FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 5.323	.	06/01/2016.	Paydown		32,823	32,823	32,818	32,823	0	0	0	0	0	32,823	0	0	0	753	04/15/2028	1FM
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0	.	04/29/2016.	Redemption 100.0000		124,430	124,430	126,296	126,077	0	(68)	0	(68)	0	126,009	0	(1,579)	(1,579)	2,489	10/29/2024	1FE
222372 AJ 3	COUNTRYWIDE FINANCIAL CORP 6.250% 05/1	.	05/15/2016.	Maturity		3,000,000	3,000,000	3,059,070	3,003,057	0	(3,057)	0	(3,057)	0	3,000,000	0	0	0	93,750	05/15/2016	2FE
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M	.	06/15/2016.	Paydown		201,982	201,982	183,993	197,058	0	4,924	0	4,924	0	201,982	0	0	0	5,863	03/15/2028	1FE
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32	.	04/01/2016.	Paydown		62,392	62,392	31,720	32,759	0	129	0	129	0	32,888	0	29,503	29,503	1,170	02/25/2032	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A	.	06/01/2016.	Paydown		126,438	126,438	124,277	124,277	0	2,161	0	2,161	0	126,438	0	0	0	2,913	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5	.	06/01/2016.	Paydown		16,993	16,993	17,376	17,072	0	(11)	0	(11)	0	17,061	0	(67)	(67)	372	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30	.	06/30/2016.	Redemption 100.0000		52,000	52,000	52,000	52,000	0	0	0	0	0	52,000	0	0	0	1,526	03/30/2025	2FE
22822R AX 8	CROWN CASTLE TOWERS LLC SERIES 2010-5 CL	.	05/16/2016.	Call 100.0000		3,500,000	3,500,000	3,518,480	3,504,762	0	(1,070)	0	(1,070)	0	3,503,692	0	(3,692)	(3,692)	144,596	08/15/2037	1FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0	.	06/15/2016.	Redemption 100.0000		9,284	9,284	9,284	9,284	0	0	0	0	0	9,284	0	0	0	158	05/15/2034	1FE
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I 3.26	.	05/20/2016.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	204	02/20/2045	2AM
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2	.	06/25/2016.	Paydown		546,860	546,860	547,885	0	0	(1,025)	0	(1,025)	0	546,860	0	0	0	2,676	01/25/2040	1FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/	.	06/30/2016.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	428	03/30/2043	1
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2	.	06/20/2016.	Paydown		289,093	289,093	289,064	289,065	0	29	0	29	0	289,093	0	0	0	3,280	07/20/2027	1FE
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A 2	.	06/20/2016.	Paydown		135,205	135,205	135,191	135,193	0	12	0	12	0	135,205	0	0	0	1,416	05/20/2027	1FE
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B 2	.	06/20/2016.	Paydown		135,205	135,205	135,171	135,175	0	31	0	31	0	135,205	0	0	0	1,661	05/20/2027	1FE
25755T AD 2	DOMINOS PIZZA MASTER ISSUER 2015-1A A2I	.	04/25/2016.	Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	223	10/25/2020	2AM
268648 AN 2	EMC CORP 3.375% 06/01/23	.	06/07/2016.	Various		4,200,000	5,000,000	4,964,100	4,968,857	0	1,492	0	1,492	0	4,970,349	0	(770,349)	(770,349)	82,406	06/01/2023	1FE
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2	.	06/25/2016.	Paydown		155,693	155,693	155,689	155,691	0	2	0	2	0	155,693	0	0	0	1,612	02/25/2027	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3	.	06/25/2016.	Paydown		155,693	155,693	155,670	155,675	0	18	0	18	0	155,693	0	0	0	1,924	02/25/2027	2AM
29078E AB 1	EMBARQ CORP 7.082% 06/01/16	.	06/01/2016.	Maturity		1,000,000	1,000,000	1,008,780	1,000,498	0	(498)	0	(498)	0	1,000,000	0	0	0	35,410	06/01/2016	3FE
29277V AA 4	ENTERGY NEW ORLEANS STORE RCVY 2015-1 A	.	06/01/2016.	Paydown		303,383	303,383	303,309	303,309	0	75	0	75	0	303,383	0	0	0	6,953	06/01/2027	1FE
29364L AL 6	ENTERGY GULF STATES FIRST MORTGAGE 6.2	.	06/20/2016.	Call 100.0000		1,000,000	1,000,000	1,027,000	1,000,051	0	(172)	0	(172)	0	999,880	0	120	120	60,106	07/01/2033	1FE
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4 4.145% 0	.	06/01/2016.	Paydown		236,934	236,934	237,525	236,508	0	426	0	426	0	236,934	0	0	0	4,168	04/25/2034	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5	.	06/01/2016.	Paydown		108,735	108,735	109,381	109,039	0	(304)	0	(304)	0	108,735	0	0	0	1,132	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00	.	06/01/2016.	Paydown		123,979	123,979	122,756	54,728	0	1,149	0	1,149	0	123,979	0	0	0	1,013	06/25/2043	1FM
30161N AM 3	EXELON CORP 3.950% 06/15/25	.	05/13/2016.	Tax Free Exchange		2,548,124	2,500,000	2,549,150	0	0	(1,026)	0	(1,026)	0	2,548,124	0	0	0	0	06/15/2025	2FE
30165Q AB 6	EXETER AUTO RECEIVABLES TRUST 2014-1A B	.	06/15/2016.	Paydown		227,220	227,220	227,209	227,213	0	7	0	7	0	227,220	0	0	0	2,592	01/15/2019	1FE
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR	.	06/30/2016.	Redemption 100.0000		234,150	234,150	234,150	234,150	0	0	0	0	0	234,150	0	0	0	8,324	06/28/2020	2
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43	.	04/15/2016.	Paydown		4,782	4,782	4,782	4,782	0	0	0	0	0	4,782	0	0	0	49	04/15/2043	1FE
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27	.	06/01/2016.	Paydown		10,145	10,145	10,664	10,603	0	(459)	0	(459)	0	10,145	0	0	0	129	05/01/2027	1FE
31953* AL 6	BNSF RAILWAY COMPANY SERIES A 5.960% 1	.	05/15/2016.	Redemption 100.0000		9,812	9,812	9,812	9,812	0	0	0	0	0	9,812	0	0	0	422	10/15/2027	1

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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)
31953* AM 4	BNSF RAILWAY COMPANY SERIES B 5.960% 1	.	05/15/2016.	Redemption 100.0000		986	986	986	986	0	0	0	0	0	986	0	0	0	42	10/15/2027	1
31953* AN 2	BNSF RAILWAY COMPANY SERIES C 5.960% 1	.	05/15/2016.	Redemption 100.0000		6,240	6,240	6,240	6,240	0	0	0	0	0	6,240	0	0	0	268	10/15/2027	1
31953* AP 7	BNSF RAILWAY COMPANY SERIES D 5.960% 1	.	05/15/2016.	Redemption 100.0000		2,527	2,527	2,527	2,527	0	0	0	0	0	2,527	0	0	0	109	10/15/2027	1
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E 5.960% 1	.	05/15/2016.	Redemption 100.0000		3,352	3,352	3,352	3,352	0	0	0	0	0	3,352	0	0	0	144	10/15/2027	1
31953* AR 3	BNSF RAILWAY COMPANY SERIES F 5.960% 1	.	05/15/2016.	Redemption 100.0000		11,964	11,964	11,964	11,964	0	0	0	0	0	11,964	0	0	0	515	10/15/2027	1
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50	.	06/01/2016.	Paydown		155,529	155,529	158,543	158,267	0	(59)	0	(59)	0	158,208	0	(2,678)	(2,678)	2,106	03/25/2045	1FM
345397 WB 5	FORD MOTOR CREDIT 2011-1 4.207% 04/15/	.	04/15/2016.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,035	04/15/2016	2FE
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A 2	.	06/21/2016.	Paydown		364,642	364,642	364,604	364,624	0	18	0	18	0	364,642	0	0	0	3,158	03/23/2020	1FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2	.	06/25/2016.	Paydown		38,554	38,554	38,843	38,693	0	(8)	0	(8)	0	38,685	0	(131)	(131)	783	04/25/2029	1FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/	.	06/01/2016.	Paydown		9,126	9,126	8,633	8,734	0	6	0	6	0	8,740	0	386	386	28	04/25/2029	5FM
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A	.	06/01/2016.	Paydown		245,111	245,111	239,458	242,916	0	2,195	0	2,195	0	245,111	0	0	0	6,122	02/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500	.	06/01/2016.	Paydown		55,063	55,063	56,577	55,438	0	(375)	0	(375)	0	55,063	0	0	0	1,262	01/25/2020	2FM
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17	.	06/15/2016.	Paydown		473,340	473,340	473,240	473,257	0	83	0	83	0	473,340	0	0	0	6,333	03/17/2031	1FE
38143U 8H 7	GOLDMAN SACHS 3.750% 02/25/26	.	06/06/2016.	Goldman Sachs & Co.		5,195,950	5,000,000	5,155,300	0	0	(1,637)	0	(1,637)	0	5,153,663	0	42,287	42,287	54,167	02/25/2026	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5	.	06/01/2016.	Paydown		12,102	12,102	11,013	11,931	0	26	0	26	0	11,957	0	145	145	294	09/25/2037	3FM
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09	.	06/20/2016.	Paydown		136,534	136,534	136,473	136,465	0	2	0	2	0	136,467	0	68	68	2,691	09/20/2040	1FE
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2	.	06/30/2016.	Redemption 100.0000		62,472	62,472	62,472	62,472	0	0	0	0	0	62,472	0	0	0	1,034	12/31/2031	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	.	06/01/2016.	Paydown		23,710	23,710	23,703	23,661	0	49	0	49	0	23,710	0	0	0	741	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.453% 07/2	.	06/27/2016.	Paydown		15,447	15,447	13,284	14,538	0	40	0	40	0	14,578	0	869	869	92	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5	.	06/25/2016.	Paydown		204,873	204,873	189,098	189,098	0	0	0	0	0	189,098	0	15,775	15,775	4,726	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	.	06/01/2016.	Paydown		16,316	16,316	16,041	16,098	0	2	0	2	0	16,100	0	216	216	375	08/25/2034	1FM
460146 BZ 5	INTERNATIONAL PAPER CO SENIOR BOND 5.2	.	04/01/2016.	Maturity		10,000,000	10,000,000	9,832,350	9,995,330	0	4,670	0	4,670	0	10,000,000	0	0	0	262,500	04/01/2016	2FE
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3	.	06/15/2016.	Paydown		32,664	32,664	32,657	32,660	0	4	0	4	0	32,664	0	0	0	507	12/15/2048	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4	.	06/15/2016.	Paydown		37,354	37,354	39,724	39,554	0	(2,201)	0	(2,201)	0	37,354	0	0	0	717	10/15/2056	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3	.	06/15/2016.	Paydown		42,797	42,797	42,770	42,770	0	27	0	27	0	42,797	0	0	0	554	09/15/2072	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T	.	06/15/2016.	Redemption 100.0000		258,369	258,369	258,369	258,369	0	0	0	0	0	258,369	0	0	0	7,650	09/15/2017	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%	.	06/01/2016.	Paydown		130,172	130,172	133,146	131,766	0	(29)	0	(29)	0	131,737	0	(1,565)	(1,565)	1,698	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5	.	06/01/2016.	Paydown		98,481	98,481	96,757	97,195	0	1,286	0	1,286	0	98,481	0	0	0	1,406	05/25/2043	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4	.	06/01/2016.	Paydown		83,573	83,573	84,826	84,374	0	(62)	0	(62)	0	84,312	0	(740)	(740)	1,383	08/26/2036	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4	.	06/01/2016.	Paydown		82,577	82,577	86,087	85,106	0	(2,529)	0	(2,529)	0	82,577	0	0	0	1,378	11/27/2038	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3	.	06/01/2016.	Paydown		195,035	195,035	202,532	199,603	0	(679)	0	(679)	0	198,924	0	(3,889)	(3,889)	2,945	06/25/2029	1FM
476556 CM 5	JERSEY CENT PWR & LT CO 1ST MORTGAGE 5	.	05/01/2016.	Maturity		125,000	125,000	128,364	125,129	0	(129)	0	(129)	0	125,000	0	0	0	3,516	05/01/2016	2FE
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21	.	04/01/2016.	Call 0.0000		8,961	0	0	0	0	0	0	0	0	0	0	8,961	8,961	193	03/29/2021	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	.	06/30/2016.	Redemption 100.0000		399,965	399,965	401,075	400,254	0	(39)	0	(39)	0	400,215	0	(250)	(250)	11,473	03/30/2021	2FE

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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)
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/	.	06/15/2016.	Redemption 100.0000		6,791	6,791	6,791	6,791	0	0	0	0	0	6,791	0	0	0	224	06/15/2033.	3FE
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG	.	06/08/2016.	Redemption 100.0000		63,528	63,528	63,528	63,528	0	0	0	0	0	63,528	0	0	0	1,905	06/08/2021.	1
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-.	.	06/01/2016.	Paydown		2,271	2,271	1,716	1,883	0	389	0	389	0	2,271	0	0	0	0	08/26/2024.	6FE
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/	.	06/25/2016.	Paydown		77,078	76,289	70,261	70,261	0	0	0	0	0	70,261	0	6,818	6,818	1,588	11/25/2035.	1FM
526057 BV 5	LENNAR CORP 4.750% 05/30/25	.	04/28/2016.	RW Baird		1,007,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	7,500	7,500	20,188	05/30/2025.	3FE
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A	.	04/29/2016.	Redemption 100.0000		47,907	47,907	47,907	47,907	0	0	0	0	0	47,907	0	0	0	951	04/29/2022.	1FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2	.	06/15/2016.	Paydown		77,195	77,195	77,190	77,190	0	4	0	4	0	77,195	0	0	0	959	01/15/2045.	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5	.	06/01/2016.	Paydown		26,491	26,491	26,591	26,438	0	(3)	0	(3)	0	26,435	0	56	56	544	12/25/2018.	1FM
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/	.	06/20/2016.	Paydown		154,114	154,114	154,071	154,099	0	16	0	16	0	154,114	0	0	0	1,445	09/20/2031.	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	.	06/20/2016.	Paydown		81,170	81,170	81,159	81,165	0	5	0	5	0	81,170	0	0	0	839	05/20/2030.	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B	.	06/20/2016.	Paydown		54,113	54,113	54,109	54,112	0	2	0	2	0	54,113	0	0	0	780	05/20/2030.	2AM
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A	.	06/20/2016.	Paydown		99,186	99,186	99,175	99,182	0	5	0	5	0	99,186	0	0	0	1,420	10/20/2032.	1FE
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75	.	06/01/2016.	Paydown		268,258	268,258	217,289	248,743	0	164	0	164	0	248,907	0	19,351	19,351	6,022	12/25/2034.	1FM
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES 8	.	06/18/2016.	Redemption 100.0000		143,998	143,998	143,998	143,998	0	0	0	0	0	143,998	0	0	0	6,372	12/18/2019.	1FE
59549P AA 6	MID-STATE TRUST IV A 8.330% 04/01/30	.	04/01/2016.	Paydown		17,325	17,325	17,322	17,325	0	0	0	0	0	17,325	0	0	0	722	04/01/2030.	2AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07	.	06/15/2016.	Paydown		106,755	106,755	103,951	105,176	0	1,579	0	1,579	0	106,755	0	0	0	2,195	07/15/2038.	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/	.	06/01/2016.	Paydown		24,181	24,181	24,744	24,585	0	(404)	0	(404)	0	24,181	0	0	0	595	08/15/2037.	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/	.	06/01/2016.	Paydown		79,507	79,507	79,452	79,445	0	62	0	62	0	79,507	0	0	0	1,667	12/15/2045.	1FM
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N	.	06/30/2016.	Redemption 100.0000		28,154	28,154	28,154	28,154	0	0	0	0	0	28,154	0	0	0	750	06/30/2027.	2FE
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA	.	05/11/2016.	Redemption 100.0000		62,658	62,658	62,658	62,658	0	0	0	0	0	62,658	0	0	0	1,764	11/11/2023.	2
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5 5	.	06/01/2016.	Paydown		12,504	12,504	12,487	12,463	0	41	0	41	0	12,504	0	0	0	256	11/25/2033.	1FM
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/	.	06/20/2016.	Paydown		29,127	29,127	29,127	0	0	0	0	0	0	29,127	0	0	0	172	04/20/2046.	1FE
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A 3	.	06/20/2016.	Paydown		930,025	930,025	930,005	0	0	20	0	20	0	930,025	0	0	0	9,058	02/20/2021.	1FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6	.	06/01/2016.	Paydown		340,752	340,752	323,049	335,041	0	4,877	0	4,877	0	339,918	0	834	834	7,245	11/25/2033.	1FE
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7	.	06/01/2016.	Paydown		842,881	842,881	822,270	838,076	0	765	0	765	0	838,841	0	4,040	4,040	13,806	11/25/2031.	1FM
650094 CJ 2	NY TELEPHONE DEBENTURES 6.500% 04/15/2	.	04/04/2016.	Redemption 115.1710		1,727,565	1,500,000	1,556,625	1,539,594	0	(557)	0	(557)	0	1,539,037	0	188,528	188,528	45,771	04/15/2028.	1FE
65251J AA 5	NEWSTAR COMMERCIAL LEASING FDG 2015-1A A	.	06/15/2016.	Paydown		1,530,647	1,530,647	1,526,783	1,527,394	0	578	0	578	0	1,527,972	0	2,675	2,675	20,357	04/15/2019.	1FE
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK PIPELI	.	06/01/2016.	Redemption 100.0000		45,000	45,000	44,548	44,877	0	21	0	21	0	44,898	0	102	102	1,609	06/01/2018.	4FE
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S	.	04/15/2016.	Redemption 100.0000		69,375	69,375	72,944	71,454	0	(71)	0	(71)	0	71,383	0	(2,008)	(2,008)	3,057	10/15/2026.	3FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26	.	06/01/2016.	Paydown		5,305	5,305	5,305	5,305	0	0	0	0	0	5,305	0	0	0	0	12/15/2026.	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32	.	06/01/2016.	Paydown		44,556	44,556	44,556	44,556	0	0	0	0	0	44,556	0	0	0	0	06/15/2032.	6FE
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9	.	06/01/2016.	Paydown		96,344	96,344	93,210	96,344	0	0	0	0	0	96,344	0	0	0	2,781	02/15/2028.	1FE

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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)
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6..	.	06/01/2016.	Paydown		107,748	107,748	107,748	107,748	0	0	0	0	0	107,748	0	0	0	2,574	12/15/2031	6FE
68235E AA 1	ONDECK ASSET SECURITIZATION TR 2014-1A A	.	05/17/2016.	Paydown		3,000,000	3,000,000	2,999,384	2,999,800	0	200	0	200	0	3,000,000	0	0	0	39,375	05/17/2018	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%	.	06/15/2016.	Redemption 100.0000		91,875	91,875	91,875	91,875	0	0	0	0	0	91,875	0	0	0	3,755	03/15/2022	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A	.	06/09/2016.	Paydown		309,173	309,173	309,119	309,127	0	2	0	2	0	309,129	0	44	44	2,926	07/09/2029	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B	.	06/09/2016.	Paydown		238,012	238,012	237,959	237,968	0	1	0	1	0	237,969	0	43	43	2,980	07/09/2029	2AM
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A	.	06/08/2016.	Paydown		295,282	295,282	295,234	295,235	0	48	0	48	0	295,282	0	0	0	3,503	09/08/2027	1FE
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4	.	06/01/2016.	Paydown		69,104	69,104	70,746	70,120	0	(1,015)	0	(1,015)	0	69,104	0	0	0	1,528	06/15/2036	1FE
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF.	.	06/25/2016.	Paydown		463,581	463,581	463,581	463,581	0	0	0	0	0	463,581	0	0	0	9,093	04/25/2035	1FM
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF.	.	06/25/2016.	Paydown		200,055	200,055	201,555	199,728	0	(115)	0	(115)	0	199,613	0	442	442	4,088	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE.	.	06/30/2016.	Redemption 100.0000		109,800	109,800	109,800	109,800	0	0	0	0	0	109,800	0	0	0	3,239	12/31/2018	2
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1	.	06/01/2016.	Paydown		59,263	59,263	56,107	56,692	0	2,571	0	2,571	0	59,263	0	0	0	1,448	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2	.	06/01/2016.	Paydown		19,282	19,282	18,330	18,956	0	134	0	134	0	19,091	0	191	191	478	10/25/2021	1FM
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5	.	06/01/2016.	Paydown		217,110	217,110	211,248	215,063	0	83	0	83	0	215,146	0	1,964	1,964	5,072	06/25/2034	1FM
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B	.	06/25/2016.	Paydown		94,602	94,602	94,157	94,198	0	(3)	0	(3)	0	94,195	0	407	407	2,311	10/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5	.	06/25/2016.	Paydown		251,824	251,824	251,455	250,988	0	(20)	0	(20)	0	250,968	0	856	856	6,034	08/25/2033	1FM
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15	.	06/01/2016.	Paydown		603,559	603,559	582,780	599,132	0	247	0	247	0	599,379	0	4,180	4,180	13,607	08/25/2033	1FM
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17	.	06/01/2016.	Paydown		175,286	175,286	175,286	175,286	0	0	0	0	0	175,286	0	0	0	3,923	09/25/2033	1FM
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4	.	06/01/2016.	Paydown		289,603	289,603	286,939	287,728	0	1,875	0	1,875	0	289,603	0	0	0	6,613	03/25/2034	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7	.	06/01/2016.	Paydown		326,401	326,401	317,731	321,762	0	67	0	67	0	321,829	0	4,573	4,573	8,263	05/01/2034	1FM
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5	.	06/25/2016.	Paydown		2,847	18,088	15,068	15,068	0	0	0	0	0	15,068	0	(12,220)	(12,220)	432	05/25/2034	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8	.	06/01/2016.	Paydown		131,251	131,251	131,239	130,809	0	(8)	0	(8)	0	130,801	0	450	450	3,384	08/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10	.	06/01/2016.	Paydown		246,494	246,494	246,479	245,724	0	771	0	771	0	246,494	0	0	0	5,999	10/25/2034	1FM
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B 4.54	.	06/15/2016.	Paydown		60,476	60,476	64,963	64,742	0	(4,266)	0	(4,266)	0	60,476	0	0	0	1,130	10/17/2044	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2	.	06/25/2016.	Paydown		287,024	287,024	289,782	289,296	0	(2,271)	0	(2,271)	0	287,024	0	0	0	3,509	10/25/2027	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%	.	06/01/2016.	Paydown		36,630	36,630	36,630	36,574	0	56	0	56	0	36,630	0	0	0	551	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%	.	06/20/2016.	Paydown		53,777	60,616	60,609	60,612	0	3	0	3	0	60,615	0	(6,838)	(6,838)	514	09/20/2029	1FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47	.	06/01/2016.	Paydown		44,522	44,522	44,438	44,433	0	(2)	0	(2)	0	44,431	0	91	91	566	01/25/2042	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000	.	06/01/2016.	Paydown		257,153	257,153	261,623	261,449	0	(4,296)	0	(4,296)	0	257,153	0	0	0	3,287	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000	.	06/01/2016.	Paydown		95,309	95,309	95,935	95,735	0	(427)	0	(427)	0	95,309	0	0	0	1,161	06/25/2043	1FM
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3	.	04/25/2016.	Paydown		51,259	51,259	51,259	51,259	0	0	0	0	0	51,259	0	0	0	1,020	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1	.	06/01/2016.	Paydown		93,235	93,235	91,192	91,772	0	1,463	0	1,463	0	93,235	0	0	0	1,348	07/25/2043	1FM
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B	.	06/20/2016.	Paydown		86,440	86,440	86,434	86,437	0	3	0	3	0	86,440	0	0	0	1,196	03/20/2029	2AM
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A	.	06/20/2016.	Paydown		15,689	15,689	15,686	15,688	0	1	0	1	0	15,689	0	0	0	183	11/20/2028	1FE
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2	.	06/22/2016.	Paydown		296,848	296,848	296,841	296,843	0	4	0	4	0	296,848	0	0	0	3,431	10/20/2031	2AM
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%	.	06/15/2016.	Paydown		71,614	71,614	71,420	71,514	0	100	0	100	0	71,614	0	0	0	890	03/17/2025	1FE

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										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)
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%	.	06/15/2016.	Paydown		28,646	28,646	28,640	28,643	0	3	0	3	0	28,646	0	0	0	528	03/17/2025	2AM
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A 2.810%	.	06/15/2016.	Paydown		419,276	419,276	419,224	419,234	0	42	0	42	0	419,276	0	0	0	4,827	01/15/2027	1FE
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05	.	06/20/2016.	Paydown		3,333	3,333	3,333	0	0	0	0	0	0	3,333	0	0	0	14	05/20/2046	2FE
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU	.	06/15/2016.	Redemption 100.0000		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040	2
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU	.	06/15/2016.	Redemption 100.0000		115,385	115,385	115,385	115,385	0	0	0	0	0	115,385	0	0	0	2,885	06/15/2025	2Z
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A	.	05/01/2016.	Paydown		73,718	73,718	73,718	73,718	0	0	0	0	0	73,718	0	0	0	1,474	08/01/2031	1FE
850228 AC 1	SPRINGCASTLE SPV 2014-AA A 2.700% 05/2	.	06/25/2016.	Paydown		486,016	486,016	485,984	485,995	0	21	0	21	0	486,016	0	0	0	5,416	05/25/2023	1FE
859245 AA 0	STERLING BANK TRUST FSB 2004-1 1.448%	.	06/26/2016.	Paydown		0	0	20,803	15,804	0	(15,804)	0	(15,804)	0	0	0	0	0	2,149	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.343	.	06/25/2016.	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6	.	06/01/2016.	Paydown		23,177	23,177	23,166	23,139	0	38	0	38	0	23,177	0	0	0	630	03/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5	.	06/01/2016.	Paydown		60,191	60,191	40,918	40,918	0	0	0	0	0	40,918	0	19,273	19,273	1,706	08/25/2033	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8	.	06/01/2016.	Paydown		8,380	8,380	8,343	8,347	0	0	0	0	0	8,347	0	33	33	183	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1	.	06/01/2016.	Paydown		10,049	10,049	9,522	9,857	0	193	0	193	0	10,049	0	0	0	228	02/25/2020	1FM
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5	.	06/01/2016.	Paydown		160,527	160,527	158,571	159,596	0	6	0	6	0	159,602	0	925	925	3,218	09/25/2034	1FM
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2	.	06/01/2016.	Paydown		270,147	270,147	262,284	268,336	0	1,811	0	1,811	0	270,147	0	0	0	6,285	11/25/2034	1FM
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4	.	06/01/2016.	Paydown		150,584	150,584	131,385	148,616	0	1,968	0	1,968	0	150,584	0	0	0	3,572	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9	.	06/01/2016.	Paydown		22,445	22,445	21,967	22,220	0	224	0	224	0	22,445	0	0	0	549	12/25/2034	2FM
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/	.	06/20/2016.	Paydown		62,500	62,500	62,473	62,475	0	25	0	25	0	62,500	0	0	0	924	11/20/2038	1FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/	.	06/20/2016.	Paydown		143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	1,948	11/21/2039	1FE
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250	.	06/25/2016.	Paydown		169,108	169,108	173,871	173,236	0	(314)	0	(314)	0	172,922	0	(3,815)	(3,815)	2,385	10/25/2053	1FM
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A	.	06/12/2016.	Redemption 100.0000		130,434	130,434	130,434	130,434	0	0	0	0	0	130,434	0	0	0	3,067	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19	.	06/16/2016.	Paydown		44,448	44,448	44,448	44,448	0	0	0	0	0	44,448	0	0	0	978	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2	.	06/15/2016.	Paydown		59,906	59,906	59,906	59,906	0	0	0	0	0	59,906	0	0	0	596	01/15/2043	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS.	.	06/10/2016.	Redemption 100.0000		48,396	48,396	48,396	48,396	0	0	0	0	0	48,396	0	0	0	1,215	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.560% 1	.	06/25/2016.	Paydown		0	0	11,375	11,038	0	(11,038)	0	(11,038)	0	0	0	0	0	6,721	11/08/2027	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.528%	.	06/01/2016.	Paydown		74,894	74,894	54,123	59,356	0	153	0	153	0	59,508	0	15,386	15,386	785	10/25/2033	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000	.	06/25/2016.	Paydown		22,891	22,891	23,163	22,887	0	(8)	0	(8)	0	22,879	0	13	13	483	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.571%	.	06/25/2016.	Paydown		24,556	24,556	18,001	19,143	0	18	1,024	(1,006)	0	18,137	0	6,420	6,420	264	02/25/2034	1FM
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES 5.870%	.	05/04/2016.	Redemption 100.0000		940,000	940,000	940,000	940,000	0	0	0	0	0	940,000	0	0	0	27,589	05/04/2016	2FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15	.	06/15/2016.	Paydown		152,797	152,797	152,777	152,797	0	0	0	0	0	152,797	0	0	0	2,021	03/15/2029	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1	.	06/15/2016.	Paydown		130,056	130,056	130,045	130,045	0	10	0	10	0	130,056	0	0	0	1,509	06/16/2031	1FE
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT	.	06/10/2016.	Redemption 100.0000		67,919	67,919	67,919	67,919	0	0	0	0	0	67,919	0	0	0	2,133	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2	.	06/05/2016.	Redemption 100.0000		39,512	39,512	39,512	39,512	0	0	0	0	0	39,512	0	0	0	1,223	10/05/2021	1

Statement as of June 30, 2016 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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)
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5	.	06/10/2016.	Redemption 100.0000		52,193	52,193	52,193	52,193	0	0	0	0	0	52,193	0	0	0	1,146	05/10/2019	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1	.	06/15/2016.	Redemption 100.0000		55,406	55,406	55,406	55,406	0	0	0	0	0	55,406	0	0	0	836	09/15/2024	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1	.	06/11/2016.	Redemption 100.0000		55,629	55,629	55,629	55,629	0	0	0	0	0	55,629	0	0	0	839	10/11/2024	2FE
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25	.	04/01/2016.	Paydown		65,202	65,202	60,566	64,786	0	58	0	58	0	64,844	0	357	357	1,195	05/25/2034	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500	.	06/25/2016.	Paydown		4,220	4,220	4,007	4,177	0	1	0	1	0	4,179	0	41	41	104	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15	.	06/25/2016.	Paydown		209,721	213,744	187,560	202,532	0	3	0	3	0	202,535	0	7,187	7,187	5,462	07/25/2036	1FM
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I 3.371%	.	06/15/2016.	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	337	06/15/2045	2AM
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2	.	06/01/2016.	Paydown		269,340	269,340	268,309	268,603	0	737	0	737	0	269,340	0	0	0	2,415	12/20/2026	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2	.	06/01/2016.	Paydown		107,736	107,736	107,597	107,578	0	158	0	158	0	107,736	0	0	0	1,460	12/20/2026	2AM
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2	.	06/01/2016.	Paydown		197,804	197,804	197,737	197,651	0	153	0	153	0	197,804	0	0	0	2,263	05/20/2027	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2	.	06/01/2016.	Paydown		98,902	98,902	98,762	98,744	0	158	0	158	0	98,902	0	0	0	1,440	05/20/2027	2AM
96033C AA 0	WESTGATE RESORTS 2016-1A A 3.500% 12/2	.	06/20/2016.	Paydown		243,788	243,788	242,912	0	0	876	0	876	0	243,788	0	0	0	445	12/20/2028	1FE
96033L AA 0	WESTGATE RESORTS 2015-2A A 3.200% 07/2	.	06/20/2016.	Paydown		225,547	225,547	225,247	225,243	0	303	0	303	0	225,547	0	0	0	3,002	07/20/2028	1FE
96033L AB 8	WESTGATE RESORTS 2015-2A B 4.000% 07/2	.	06/20/2016.	Paydown		225,547	225,547	225,194	225,189	0	358	0	358	0	225,547	0	0	0	3,753	07/20/2028	2AM
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1	.	06/01/2016.	Paydown		118,255	118,255	122,246	120,718	0	(252)	0	(252)	0	120,466	0	(2,211)	(2,211)	1,926	06/27/2044	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4	.	06/01/2016.	Paydown		560,497	560,497	572,846	567,435	0	(6,938)	0	(6,938)	0	560,497	0	0	0	8,203	01/20/2045	1FM
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39	.	06/15/2016.	Redemption 100.0000		109,200	109,200	109,200	109,200	0	0	0	0	0	109,200	0	0	0	2,218	01/15/2031	1Z
30217V AC 1	EXPRESS PIPELINE LP LP 144A 7.390% 1	A	06/30/2016.	Redemption 100.0000		663,136	663,136	636,581	659,540	0	1,766	0	1,766	0	661,307	0	1,829	1,829	24,503	12/31/2017	2FE
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE 11.629% 08/	A	06/12/2016.	Paydown		32,548	32,548	22,346	30,609	0	1,939	0	1,939	0	32,548	0	0	0	1,579	08/09/2016	6FE
707886 B@ 5	PENN WEST PETROLEUM LTD 7.620% 05/29/1	A	05/29/2016.	Maturity		2,474,865	2,474,865	2,474,865	2,474,865	0	0	0	0	0	2,474,865	0	0	0	98,434	05/29/2016	3
878742 AW 5	TECK RESOURCES LIMITED 6.250% 07/15/41	A	06/07/2016.	Various		2,112,500	3,000,000	1,320,000	1,320,000	0	3,197	0	3,197	0	1,323,197	0	789,303	789,303	168,056	07/15/2041	4FE
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900	A	04/28/2016.	Redemption 100.0000		721,113	721,113	721,113	721,377	0	479	0	479	0	721,856	0	(743)	(743)	25,429	04/28/2021	3Z
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	04/28/2016.	Security Withdraw		0	48,417	1,363	0	0	(1,362)	0	(1,362)	0	0	0	0	0	1,363	04/28/2021	3Z
90388@ AB 7	ULTRA RESOURCES INC 5.920% 03/01/18	A	05/03/2016.	CRT Capital Group		1,660,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(340,000)	(340,000)	59,200	03/01/2018	6
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	F	06/25/2016.	Paydown		75,000	75,000	74,984	74,989	0	11	0	11	0	75,000	0	0	0	1,084	10/25/2027	1FE
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	F	06/15/2016.	Paydown		312,500	312,500	312,450	312,463	0	5	0	5	0	312,468	0	32	32	3,346	12/15/2039	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	06/15/2016.	Paydown		46,875	46,875	47,168	47,143	0	(268)	0	(268)	0	46,875	0	0	0	1,033	12/15/2039	3AM
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	F	06/17/2016.	Paydown		62,500	62,500	62,487	62,488	0	1	0	1	0	62,489	0	11	11	831	07/17/2029	1FE
51817T AA 0	LATAM AIRLINES 2015-1 A 144A 4.200% 11	F	05/15/2016.	Redemption 100.0000		86,329	86,329	83,135	51,797	0	6	0	6	0	83,141	0	3,188	3,188	1,450	11/15/2027	2FE
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	06/24/2016.	Redemption 100.0000		585,197	585,197	585,197	585,197	0	0	0	0	0	585,197	0	0	0	25,938	07/12/2016	1
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	R	06/15/2016.	Redemption 100.0000		2,500	2,500	2,571	2,535	0	(2)	0	(2)	0	2,533	0	(33)	(33)	78	12/15/2026	2FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R	06/20/2016.	Paydown		175,000	175,000	169,920	49,802	0	5,022	0	5,022	0	175,000	0	0	0	2,031	09/20/2038	1FE
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A	F	06/20/2016.	Paydown		62,500	62,500	62,479	62,481	0	19	0	19	0	62,500	0	0	0	852	10/20/2039	1FE
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	F	04/30/2016.	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020	2
91020Q AB 3	UNITED ENERGY DISTRIBUTION 144A 5.450%	R	04/15/2016.	Maturity		3,925,000	3,925,000	3,917,503	3,924,759	0	241	0	241	0	3,925,000	0	0	0	106,956	04/15/2016	2FE

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 Desig-nation or Market Indicator (a)
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM......	F	06/15/2016.	Redemption 100.0000....................	....	118,131	118,131	120,641	120,095	0	..................(126)	0	..................(126)	0	119,969	0	..............(1,838)	..............(1,838)	2,308	02/15/2021....	1FE........
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES 3.500......	F	06/15/2016.	Redemption 100.0000....................	....	390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	6,825	12/15/2021....	2FE........
L9082* AG 4	TRAFIGURA BEHEER BV SERIES A...........................	F	04/07/2016.	Maturity...	....	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	116,000	04/07/2016....	2............
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1...	F	06/30/2016.	Redemption 100.0000....................	....	35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,225	11/30/2033....	2FE........
3899999. Total Bonds - Industrial and Miscellaneous....................................						114,612,719	114,356,775	113,149,029	100,799,086	0	2,110	6,439	..............(4,329)	0	113,090,618	0	1,522,103	1,522,103	2,842,175	XXX	XXX
8399997. Total Bonds - Part 4....................................						124,879,280	124,623,336	123,340,500	110,795,320	0	............(11,269)	6,439	............(17,708)	0	123,336,568	0	1,542,714	1,542,714	3,089,758	XXX	XXX
8399999. Total Bonds....................................						124,879,280	124,623,336	123,340,500	110,795,320	0	............(11,269)	6,439	............(17,708)	0	123,336,568	0	1,542,714	1,542,714	3,089,758	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks....................................						124,879,280	XXX	123,340,500	110,795,320	0	............(11,269)	6,439	............(17,708)	0	123,336,568	0	1,542,714	1,542,714	3,089,758	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, 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)
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	508,603		508,603	31,301	(5,376)	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	1,317,207		1,317,207	425,467	13,302	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	75,922		75,922	(230,243)	(19,556)	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	174,603		174,603	(136,558)	(18,814)	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	225,295		225,295	(253,099)	(48,000)	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	687,123		687,123	(104,342)	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	470,951		470,951	(102,832)	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	211,954		211,954	(791,108)	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	309,232		309,232	(267,573)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 06/28/2017 Strike @ 1090 46428$069	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	06/28/2016	06/28/2017	8,698	9,480,820	1,090.0000	0	903,461	0	673,881		673,881	(229,580)	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	2,618,099		2,618,099	(760,779)	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	612,623		612,623	(423,358)	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	2,715		2,715	(6,963)	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	446,370		446,370	(1,535,415)	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	8,837		8,837	(278)	0	0	0	N/A		N/A

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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	2,811		2,811	(6,138)	0	0	0	N/A		N/A
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	24,333		24,333	(8,192)	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	11,417		11,417	(1,575)	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	12,374		12,374	(306)	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	9,234		9,234	(15,572)	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	35,710		35,710	(11,587)	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	6,632		6,632	(861)	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	16,716		16,716	(4,997)	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	12,170		12,170	(4,455)	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	1,257		1,257	(1,758)	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	20,637		20,637	(406)	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	5,037		5,037	(5,877)	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	3,787		3,787	(1,662)	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	13,082		13,082	(2,533)	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	17,509		17,509	(229)	0	0	0	N/A		N/A

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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	45,841		45,841	(588)	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	10,286		10,286	(9,932)	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	16,755		16,755	(13,748)	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	17,915		17,915	(3,218)	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	9,939		9,939	(7,241)	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	73,850		73,850	(424)	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	188,560		188,560	(812,429)	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	28		28	(4,600)	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	24,619		24,619	(42)	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	15,248		15,248	(9,898)	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	11,743		11,743	(4,131)	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	445,025		445,025	(1,350,119)	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	285		285	(6,799)	0	0	0	N/A		N/A
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	22,095		22,095	(13,116)	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	6,191		6,191	(2,017)	0	0	0	N/A		N/A

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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	27,683		27,683	75	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	703,932		703,932	(1,342,029)	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	21,787		21,787	(11,674)	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	745		745	(7,707)	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	21,798		21,798	(2,650)	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	1,564		1,564	(102)	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	14,430		14,430	101	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	130,126		130,126	(392,944)	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	954,098		954,098	(1,334,835)	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	27,192		27,192	280	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	2,211		2,211	(122)	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	1,538		1,538	(9,046)	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	40,350		40,350	(20,693)	0	0	0	N/A		N/A
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	28,569		28,569	(3,219)	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	1,218,681		1,218,681	(1,325,333)	0	0	0	N/A		N/A

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 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	14,503		14,503	(1,521)	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	1,260		1,260	(4,678)	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	1,352,147		1,352,147	(1,243,502)	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	12,578		12,578	(5,802)	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	4,061		4,061	(198)	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	30,927		30,927	448	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	434,998		434,998	(422,565)	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	18,027		18,027	(6,594)	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	20,591		20,591	(8,484)	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	18,337		18,337	(2,689)	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	7,078		7,078	(267)	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	69,349		69,349	1,213	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	17,103		17,103	(2,761)	0	0	0	N/A		N/A
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	13,980		13,980	(2,127)	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	7,014		7,014	(1,046)	0	0	0	N/A		N/A

Statement as of June 30, 2016 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 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	36,675		36,675	(14,849)	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	16,320		16,320	(6,161)	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	6,412		6,412	(914)	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	5,779		5,779	(774)	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	6,817		6,817	(853)	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	19,773		19,773	(6,057)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										28,782,695	5,603,487	0	14,732,934	XXX	14,732,934	(12,869,889)	(78,444)	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										28,782,695	5,603,487	0	14,732,934	XXX	14,732,934	(12,869,889)	(78,444)	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										28,782,695	5,603,487	0	14,732,934	XXX	14,732,934	(12,869,889)	(78,444)	0	0	0	XXX	XXX
0429999. Total-Purchased Options										28,782,695	5,603,487	0	14,732,934	XXX	14,732,934	(12,869,889)	(78,444)	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB US EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.78 / (1.93)	0	0	0	0		0	0	0	0	0	0		100/100
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										28,782,695	5,603,487	0	14,732,934	XXX	14,732,934	(12,869,889)	(78,444)	0	0	0	XXX	XXX
1449999. TOTAL										28,782,695	5,603,487	0	14,732,934	XXX	14,732,934	(12,869,889)	(78,444)	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																						
BPU6.....	2,441	1,525,625	BP CURRENCY FUTURE..........	Variable Annuities.....................	Exhibit 5.	risk	09/21/2016.	CME........................	SNZ2OJLFK8MNNCLQOF39	06/27/2016.	.....144.5539	.....132.4800	18,420,225	18,420,225	0	0	0	18,420,225	18,420,225	.....(8,787,600)	................N/A	625
VGU6.....	5,416	60,112	DJ EURO STOXX 50..................	Variable Annuities.....................	Exhibit 5.	risk	09/16/2016.	EUX........................	....	06/28/2016.	..2,791.6208	..2,855.0000	.....(3,809,865)	.........(3,809,865)	0	0	0	.....(3,809,865)	.......(3,809,865)	...(18,783,879)	................N/A	11
ECU6.....	1,240	#########	EURO FX CURRENCY FUTURE	Variable Annuities.....................	Exhibit 5.	risk	09/21/2016.	CME........................	SNZ2OJLFK8MNNCLQOF39	06/28/2016.	.........1.1379	.........1.1108	4,194,913	4,194,913	0	0	0	4,194,913	4,194,913	.....(4,557,000)	................N/A	125,000
ZU6........	2,447	32,902	FTSE 100..................................	Variable Annuities.....................	Exhibit 5.	risk	09/19/2016.	ICF..........................	....	06/27/2016.	..6,005.3006	..6,422.5000	...(13,726,847)	.......(13,726,847)	0	0	0	...(13,726,847)	.....(13,726,847)	...(12,775,987)	................N/A	13
JYU6......	570	...712,500	JPN YEN CURRENCY FUTURE.	Variable Annuities.....................	Exhibit 5.	risk	09/21/2016.	CME........................	SNZ2OJLFK8MNNCLQOF39	06/28/2016.	.......93.7743	.......97.0700	.....(2,348,163)	.........(2,348,163)	0	0	0	.....(2,348,163)	.......(2,348,163)	.....(2,337,000)	................N/A	1,250
NQU6.....	1,577	31,540	NASDAQ 100 EMINI..................	Variable Annuities.....................	Exhibit 5.	risk	09/16/2016.	CME........................	SNZ2OJLFK8MNNCLQOF39	06/27/2016.	..4,474.8912	..4,407.0000	2,141,287	2,141,287	0	0	0	2,141,287	2,141,287	.....(5,677,200)	................N/A	20
NKU6.....	473	4,603	NIKKEI 225................................	Variable Annuities.....................	Exhibit 5.	risk	09/09/2016.	OSE........................	....	06/29/2016.	16,390.3319	15,570.0000	3,775,584	3,775,584	0	0	0	3,775,584	3,775,584	.....(3,451,881)	................N/A	10
RTAU.....	2,571	...257,100	RUSSELL 2000 MINI FUT..........	Variable Annuities.....................	Exhibit 5.	risk	09/16/2016.	NYF........................	....	06/28/2016.	..1,172.4615	..1,147.4000	6,443,300	6,443,300	0	0	0	6,443,300	6,443,300	...(13,883,400)	................N/A	100
ESU6.....	8,556	...427,800	S&P500 EMINI FUT....................	Variable Annuities.....................	Exhibit 5.	risk	09/16/2016.	CME........................	SNZ2OJLFK8MNNCLQOF39	06/10/2016.	..2,100.2370	..2,090.2000	4,293,810	4,293,810	0	0	0	4,293,810	4,293,810	...(35,935,200)	................N/A	50
13429999. Total-Short Futures-Hedging Other..................................													19,384,244	19,384,244	0	0	0	19,384,244	19,384,244	.(106,189,147)	XXX	XXX
1389999. Total-Short Futures..................................													19,384,244	19,384,244	0	0	0	19,384,244	19,384,244	.(106,189,147)	XXX	XXX
1409999. Total-Hedging Other..................................													19,384,244	19,384,244	0	0	0	19,384,244	19,384,244	.(106,189,147)	XXX	XXX
1449999. TOTAL..................................													19,384,244	19,384,244	0	0	0	19,384,244	19,384,244	.(106,189,147)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	.....(1,149,176)	20,533,420	19,384,244
Total Net Cash Deposits..................................	.....(1,149,176)	20,533,420	19,384,244

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	39,269,118	(19,884,874)	39,269,118	39,269,118	(19,884,874)	39,269,118	(106,189,147)	39,269,118
NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	3,640,000	3,364,306	0	0	3,364,306	0	0	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	0	109,912	0	109,912	109,912	0	109,912	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	408,678	0	408,678	408,678	0	408,678	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	520,000	1,089,531	0	569,531	1,089,531	0	569,531	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	2,780,000	1,426,416	0	0	1,426,416	0	0	0	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	5,130,000	4,325,231	0	0	4,325,231	0	0	0	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	5,010,000	4,008,860	0	0	4,008,860	0	0	0	0
0299999. Total NAIC 1 Designation				17,080,000	14,732,934	0	1,088,121	14,732,934	0	1,088,121	0	0
0999999. Gross Totals				17,080,000	54,002,052	(19,884,874)	40,357,239	54,002,052	(19,884,874)	40,357,239	(106,189,147)	39,269,118
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					54,002,052	(19,884,874)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity									
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	3,640,000	3,640,000	XXX	N/A	IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	520,000	520,000	XXX	N/A	IV
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	2,780,000	2,780,000	XXX	N/A	IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	5,130,000	5,130,000	XXX	N/A	IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	5,010,000	5,010,000	XXX	N/A	IV
0299999. Totals					17,080,000	17,080,000	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	153,998,434	153,998,434	
7499999.	Total - Common Stocks - Money Market Mutual Funds			153,998,434	153,998,434	XXX
7599999.	Total - Common Stock			153,998,434	153,998,434	XXX
7699999.	Total - Preferred and Common Stock			153,998,434	153,998,434	XXX
9999999.	Totals			153,998,434	153,998,434	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....153,998,434 Book/Adjusted Carrying Value $.....153,998,434
2. Average balance for the year: Fair Value $.....135,444,994 Book/Adjusted Carrying Value $.....135,444,994
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....153,998,434 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	146,906,671	101,997,096	106,492,857	XXX
Goldman Sachs........ New York, NY........	....	..........0.000	0	0	183,339,699	179,595,642	113,463,773	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	324,353	333,665	329,021	XXX
0199999. Total Open Depositories........	XXX	XXX	0	0	330,570,723	281,926,402	220,285,651	XXX
0399999. Total Cash on Deposit........	XXX	XXX	0	0	330,570,723	281,926,402	220,285,651	XXX
0599999. Total Cash........	XXX	XXX	0	0	330,570,723	281,926,402	220,285,651	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