



QUARTERLY STATEMENT

As of June 30, 2016

of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio Incorporated/Organized..... June 26, 1979	State of Domicile or Port of Entry Ohio Commenced Business..... August 22, 1979	Country of Domicile US
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) amber_roberts@ohionational.com (E-Mail Address)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension) 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	Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary
OTHER			
Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Christopher Allen Carlson #	Vice Chairman, Strategic Businesses
Harry Douglas Cooke, III #	Executive Vice President	Ronald John Dolan	Vice Chairman & Chief Risk Officer
Paul Gerard #	Senior Vice President & Chief Investment Officer	Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer
Arthur James Roberts	Senior Vice President & Chief Financial Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner #	Executive Vice President & Chief Administrative Officer		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Christopher Allen Carlson #	Ronald John Dolan	Gary Thomas Huffman
Barbara Ann Turner #			

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	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ August 2016	b. If no:	1. State the amendment number
		2. Date filed
		3. Number of pages attached

Roxanna S. Alphin, Notary Public
May 11, 2019

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,751,925,389	0	2,751,925,389	2,573,285,158
2. Stocks:				
2.1 Preferred stocks.....	13,106,000	0	13,106,000	16,106,000
2.2 Common stocks.....	5,730,050	0	5,730,050	1,479
3. Mortgage loans on real estate:				
3.1 First liens.....	378,514,656	0	378,514,656	383,523,479
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).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(7,794,675)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(7,794,675)	0	(7,794,675)	(11,865,113)
6. Contract loans (including \$.....0 premium notes).....	105,798,201	0	105,798,201	101,952,389
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	127,559	0	127,559	127,559
9. Receivables for securities.....	28,844	0	28,844	553,934
10. Securities lending reinvested collateral assets.....	70,116,037	0	70,116,037	65,582,865
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,317,552,061	0	3,317,552,061	3,129,267,750
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	29,264,542	0	29,264,542	29,074,247
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,106,904	0	9,106,904	11,090,637
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	118,686,735	0	118,686,735	121,879,818
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,889,389	0	6,889,389	8,153,391
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	7,002,103
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	633,609	0	633,609	10,626,627
18.2 Net deferred tax asset.....	112,198,927	62,685,739	49,513,188	50,806,241
19. Guaranty funds receivable or on deposit.....	1,807,019	0	1,807,019	1,919,034
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	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.....	55,107,279	0	55,107,279	69,862,168
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	66,364	0	66,364	67,903
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,651,312,828	62,685,739	3,588,627,089	3,439,749,919
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	244,335,756	0	244,335,756	248,777,027
28. Total (Lines 26 and 27).....	3,895,648,584	62,685,739	3,832,962,845	3,688,526,946

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. Fund revenue receivable.....	66,364	0	66,364	67,903
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	66,364	0	66,364	67,903

OHIO NATIONAL LIFE ASSURANCE CORPORATION
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,960,290,675 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,960,290,675	2,894,695,947
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	88,969,493	92,866,211
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	69,038,244	4,500,569
4. Contract claims:		
4.1 Life.....	12,188,300	8,708,257
4.2 Accident and health.....	536,432	567,058
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
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 \$.....139,925 accident and health premiums.....	754,361	662,971
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.....	8,974,503	9,095,137
10. Commissions to agents due or accrued - life and annuity contracts \$....4,597,321, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,597,321	5,155,921
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,405,682	1,284,714
13. Transfers to Separate Accounts due or accrued (net) (including \$....(3,791,697) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(3,791,697)	(4,545,400)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	2,464,772	4,154,031
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,930,547	3,629,171
17. Amounts withheld or retained by company as agent or trustee.....	2,192,129	1,915,397
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	52,382,300	33,812,068
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.....	31,428,101	29,795,032
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	0	6,320,000
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.....	0	0
24.09 Payable for securities.....	7,165,178	0
24.10 Payable for securities lending.....	70,116,037	65,582,865
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	93,956	42,352
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,312,736,334	3,158,242,301
27. From Separate Accounts statement.....	244,335,756	248,777,027
28. Total liabilities (Lines 26 and 27).....	3,557,072,090	3,407,019,328
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	178,314,464	183,931,324
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).....	266,290,750	271,907,610
38. Totals of Lines 29, 30 and 37.....	275,890,755	281,507,615
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,832,962,845	3,688,526,943

DETAILS OF WRITE-INS		
2501. Unclaimed funds.....	93,956	42,352
2502.	0	0
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).....	93,956	42,352
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.	0	0
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).....	0	0

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.....	117,013,707	134,351,603	238,149,263
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	77,015,181	79,326,029	156,225,579
4. Amortization of Interest Maintenance Reserve (IMR).....	1,305,748	1,233,871	2,854,545
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	21,809,685	17,944,410	38,829,831
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	694,835	785,137	1,551,914
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	8,766,570	10,064,323	13,111,099
9. Totals (Lines 1 to 8.3).....	226,605,726	243,705,373	450,722,231
10. Death benefits.....	35,673,449	31,126,038	56,940,923
11. Matured endowments (excluding guaranteed annual pure endowments).....	10,063	0	15,580
12. Annuity benefits.....	1,935,888	2,208,498	4,194,876
13. Disability benefits and benefits under accident and health contracts.....	4,861,305	5,264,406	10,586,612
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	35,189,923	37,445,564	67,759,788
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	148,229	516,816	1,320,384
18. Payments on supplementary contracts with life contingencies.....	61,978	73,568	145,429
19. Increase in aggregate reserves for life and accident and health contracts.....	69,572,279	90,835,702	160,377,261
20. Totals (Lines 10 to 19).....	147,453,114	167,470,592	301,340,853
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	22,972,635	26,252,244	50,146,867
22. Commissions and expense allowances on reinsurance assumed.....	20,468	19,032	39,244
23. General insurance expenses.....	34,379,124	33,504,759	59,374,297
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	6,432,091	6,266,718	14,599,844
25. Increase in loading on deferred and uncollected premiums.....	4,497,556	4,118,336	(1,723,932)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(705,327)	(3,000,455)	(4,933,947)
27. Aggregate write-ins for deductions.....	2,986,986	3,276,281	6,567,892
28. Totals (Lines 20 to 27).....	218,036,646	237,907,507	425,411,118
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	8,569,080	5,797,866	25,311,113
30. Dividends to policyholders.....	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	8,569,080	5,797,866	25,311,113
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	3,363,171	2,945,191	3,688,829
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).....	5,205,909	2,852,675	21,622,284
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....73,705 (excluding taxes of \$.....638,138 transferred to the IMR).....	(586,091)	(716,006)	(787,995)
35. Net income (Line 33 plus Line 34).....	4,619,818	2,136,669	20,834,289
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	281,507,615	296,020,189	296,020,189
37. Net income (Line 35).....	4,619,818	2,136,669	20,834,289
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....20,008.....	37,158	(5,996)	(39,318)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	2,907,621	5,429,358	1,864,139
41. Change in nonadmitted assets.....	(4,180,666)	(9,509,973)	(5,900,503)
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.....	3,525,210	0	0
44. Change in asset valuation reserve.....	(1,633,069)	(83,977)	281,609
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(7,000,000)	(8,000,000)	(29,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(3,892,933)	(1,640,737)	(2,552,790)
54. Net change in capital and surplus (Lines 37 through 53).....	(5,616,861)	(11,674,656)	(14,512,574)
55. Capital and surplus as of statement date (Lines 36 + 54).....	275,890,755	284,345,533	281,507,615
DETAILS OF WRITE-INS			
08.301. COI Charges.....	5,844,971	5,894,530	11,763,328
08.302. Surrender Charges.....	4,131,230	4,177,484	7,740,357
08.303. Administrative Charges.....	(1,209,631)	(7,691)	350,326
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	(6,742,912)
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	8,766,570	10,064,323	13,111,099
2701. Health Surrender Benefits.....	2,986,986	3,276,281	6,567,892
2702.	0	0	0
2703.	0	0	0
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).....	2,986,986	3,276,281	6,567,892
5301. Amortization of Coinsurance Gain.....	(4,396,822)	(5,735,229)	(8,284,980)
5302. Prior period adjustment.....	503,889	4,094,492	5,732,190
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(3,892,933)	(1,640,737)	(2,552,790)

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.....	116,951,949	136,261,061	238,827,231
2. Net investment income.....	77,667,958	79,655,727	156,939,170
3. Miscellaneous income.....	18,107,698	23,058,641	25,353,853
4. Total (Lines 1 through 3).....	212,727,605	238,975,429	421,120,254
5. Benefit and loss related payments.....	58,955,040	80,220,681	121,634,907
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,459,030)	(3,934,227)	(6,951,717)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	69,195,759	72,956,844	131,323,033
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$....741,613 tax on capital gains (losses).....	(5,646,680)	(141,103)	17,385,572
10. Total (Lines 5 through 9).....	121,045,090	149,102,195	263,391,795
11. Net cash from operations (Line 4 minus Line 10).....	91,682,515	89,873,234	157,728,459
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	134,592,549	145,473,068	305,808,779
12.2 Stocks.....	3,125,441	1,015,193	1,766,180
12.3 Mortgage loans.....	33,263,832	30,102,214	65,081,737
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	525,090	7,957,738	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	171,506,912	184,548,213	372,656,696
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	305,369,008	237,050,389	413,548,115
13.2 Stocks.....	5,726,300	0	1,000,000
13.3 Mortgage loans.....	28,255,000	40,510,000	70,375,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	0	0	424,871
13.7 Total investments acquired (Lines 13.1 to 13.6).....	339,350,308	277,560,389	485,347,986
14. Net increase or (decrease) in contract loans and premium notes.....	3,845,812	(377,763)	1,675,872
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(171,689,208)	(92,634,413)	(114,367,162)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	64,667,107	(54,805)	1,658,836
16.5 Dividends to stockholders.....	7,000,000	8,000,000	29,000,000
16.6 Other cash provided (applied).....	26,410,025	8,684,917	(22,165,171)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	84,077,132	630,112	(49,506,335)
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).....	4,070,438	(2,131,067)	(6,145,038)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(11,865,114)	(5,720,076)	(5,720,076)
19.2 End of period (Line 18 plus Line 19.1).....	(7,794,675)	(7,851,143)	(11,865,114)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Change in securities lending collateral.....	4,533,172	0	(28,519,520)
20.0002 Payable for securities.....	(7,165,178)	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	277,162,171	294,618,837	560,240,626
3. Ordinary individual annuities.....	52,598	58,536	97,843
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	10,111,661	9,631,379	19,851,457
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	287,326,430	304,308,752	580,189,926
12. Deposit-type contracts.....	66,752,209	1,068,451	3,399,737
13. Total.....	354,078,639	305,377,203	583,589,663

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 Ohio National Life Assurance Corporation (ONLAC 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.

At June 30, 2016 and December 31, 2015 there were no permitted practices.

	State of Domicile	June 30, 2016	December 31, 2015
Net Income			
(1) Net (Loss) Income	OH	\$ 4,619,818	20,834,289
(2) State prescribed practices: NONE		-	-
(3) State permitted practices: NONE		-	-
(4) Net Income, NAIC SAP		<u>\$ 4,619,818</u>	<u>20,834,289</u>
Surplus			
(5) Statutory capital and surplus	OH	\$ 275,890,755	281,507,615
(6) State prescribed practices: NONE		-	-
(7) State permitted practices: NONE		-	-
(8) Statutory capital and surplus, NAIC SAP		<u>\$ 275,890,755</u>	<u>281,507,615</u>

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

During the year, the Company elected to change the valuation method for reserves on universal life products. The Company recorded a Change in reserve on account of change in valuation of \$3,525,210 on Page 4, Line 43 as a result.

The Company's June 30, 2016 financial statements reflect a prior period adjustment relating to the recording of universal life rider reserves. As of December 31, 2015, reserves were overstated by \$260,741. As a result, surplus was understated by \$169,482. The events contributing to the reserve overstatement impact surplus as follows:

Decrease in aggregate reserves for life and accident and health contracts (P4,L19,C1)	\$ 260,741
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(91,259)
Increase in surplus (P4,L53,C1)	<u>\$ 169,482</u>

The Company's June 30, 2016 financial statements reflect a prior period adjustment relating to the recording of universal life reserves. As of December 31, 2015, reserves were overstated by \$840,000. As a result, surplus was understated by \$546,000. The events contributing to the reserve overstatement impact surplus as follows:

Decrease in aggregate reserves for life and accident and health contracts (P4,L19,C1)	\$ 840,000
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(294,000)
Increase in surplus (P4,L53,C1)	<u>\$ 546,000</u>

The Company's June 30, 2016 financial statements reflect a prior period adjustment relating to the recording of an immediate annuity conversion error. As of December 31, 2015, reserves were overstated by \$1,963,287. As a result, surplus was understated by \$1,276,137. The events contributing to the reserve overstatement impact surplus as follows:

Decrease in aggregate reserves for life and accident and health contracts (P4,L19,C1)	\$ 1,963,287
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(687,150)
Increase in surplus (P4,L53,C1)	<u>\$ 1,276,137</u>

NOTES TO FINANCIAL STATEMENTS

The Company's June 30, 2016 financial statements reflect a prior period adjustment relating to the recording of disability income reserve data error. As of December 31, 2015, reserves were overstated by \$764,121. As a result, surplus was understated by \$496,679. The events contributing to the reserve overstatement impact surplus as follows:

Decrease in aggregate reserves for life and accident and health contracts (P4,L19,C1)	\$ 764,121
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(267,442)
Increase in surplus (P4,L53,C1)	<u>\$ 496,679</u>

The Company's June 30, 2016 financial statements reflect a prior period adjustment relating to the recording of BOLI reinsurance ceded surrender benefits and expense allowances. As of December 31, 2015, benefits ceded and expense allowances were understated by \$3,052,935. As a result, surplus was overstated 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 ceded (P4, L6, C1)	(516,000)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	1,068,527
Increase in surplus (P4,L53,C1)	<u>\$ (1,984,408)</u>

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:

None
- (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	<u>\$ 1,169,194</u>
(2) 12 Months or Longer	<u>\$ 990,327</u>
(b) The aggregate related fair value of securities with unrealized losses	
(1) Less than 12 Months	<u>\$ 63,389,973</u>
(2) 12 Months or Longer	<u>\$ 28,704,573</u>

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 \$70,116,037.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

6 - 9. No significant change

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates.

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2016 are summarized below:

	2016
Dividends declared and unpaid (P3, L23, C1)	\$ -
Dividends paid in cash (P5, L16.5, C1)	7,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>\$ 7,000,000</u>

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 ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLAC). 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. Interest credited for the six months ended June 30, 2016 was \$51,637 and \$98,251 for the year ended December 31, 2015. 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 ONLAC had \$53,256,679 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

ONLAC does not own any subsidiaries, controlled entities, or affiliates that exceed 10% of admitted assets.

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 \$65,000,000 as of June 30, 2016. It is part of the Company's strategy to utilize these funds as additional liquidity. The company has determined the maximum borrowing capacity as \$65,003,380. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 6/30/16

	Total	General Account	Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 4,426,232	\$ 4,426,232	\$ -
(c) Activity Stock	\$ 1,300,068	\$ 1,300,068	\$ -
(d) Excess Stock	\$ (1,299,932)	\$ (1,299,932)	\$ -
(e) Aggregate Total	\$ 5,726,300	\$ 5,726,300	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 65,003,380	\$ 65,003,380	\$ -

2. Prior Year – 12/31/15

	Total	General Account	Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ -	\$ -	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ -	\$ -	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ -	\$ -	\$ -

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

		Current Year	Not Eligible for	Less than	6 Months to	1 to Less	
Membership Stock		Total	Redemption	6 Months	Less than 1 Year	than 3 Years	3 to 5 Years
1	Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2	Class B	\$ 4,426,232	\$ 4,426,232	\$ -	\$ -	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Aggregate Total Borrowing</u>
Total Collateral Pledged	\$ 95,109,271	\$ 92,892,346	\$ 65,000,000

2. Current Year General Account

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Aggregate Total Borrowing</u>
Total Collateral Pledged	\$ 95,109,271	\$ 92,892,346	\$ 65,000,000

3. Current Year Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Aggregate Total Borrowing</u>
Total Collateral Pledged	\$ -	\$ -	\$ -

4. Prior Year-end Total General Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Aggregate Total Borrowing</u>
Total Collateral Pledged	\$ -	\$ -	\$ -

b. Maximum Amount Pledged During Reporting Year

1. Current Year Total General and Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Amount Borrowed at Time of Maximum Collateral</u>
Maximum Collateral Pledged	\$ 95,109,271	\$ 92,892,346	\$ 65,000,000

2. Current Year General Account

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Amount Borrowed at Time of Maximum Collateral</u>
Maximum Collateral Pledged	\$ 95,109,271	\$ 92,892,346	\$ 65,000,000

3. Current Year Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Amount Borrowed at Time of Maximum Collateral</u>
Maximum Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Amount Borrowed at Time of Maximum Collateral</u>
Maximum Collateral Pledged	\$ -	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB.

a. Amount as of Reporting Date

1. Current Year

	1	2	3	4
	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	65,000,000	65,000,000	-	65,000,000
(c) Other				
(d) Aggregate Total	65,000,000	65,000,000	-	65,000,000

2. Prior Year

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

b. Maximum Amount during Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
(a) Debt			
(b) Funding Agreements	65,000,000	65,000,000	-
(c) Other			
(d) Aggregate Total	65,000,000	65,000,000	-

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

The Company uses the personnel of its parent and has no deferred compensation or retirement plans.

13. – 16. No significant change

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

- B. Transfer and Servicing of Financial Assets - NONE
- C. Wash Sales - NONE

18 - 19. No significant change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value

A.

(1) Fair Value Measurements at June 30, 2016 are as follows:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Cash	\$ (7,794,675)	\$ -	\$ -	\$ (7,794,675)
Short-term	-	-	-	-
Securities lending collateral	-	70,116,037	-	70,116,037
Perpetual Preferred stock				-
Industrial and Misc.	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	258,500	-	258,500
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	258,500	-	258,500
Common Stock				
Industrial and Misc	-	5,730,050	-	5,730,050
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	5,730,050	-	5,730,050
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets	244,335,756	-	-	244,335,756
Total assets at fair value	\$ 236,541,081	\$ 76,104,587	\$ -	\$ 312,645,668
b. Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -

(2) Fair Value Measurements in Level 3 of the Fair value Hierarchy – None

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)
Bonds	\$ 2,946,918,104	\$ 2,751,925,389	\$ 3,772,236	\$ 2,915,594,488	\$ 27,551,380	\$ -
Cash	(7,794,675)	(7,794,675)	(7,794,675)	-	-	-
Common stock non-affiliate	5,730,050	5,730,050	-	5,730,050	-	-
Preferred stock	13,972,113	13,106,000	-	13,972,113	-	-
Mortgage Loan	390,086,124	378,514,656	-	-	390,086,124	-
Separate account assets	244,771,501	244,335,756	244,335,756	-	-	-
Liabilities at fair value:						
Separate account	244,771,501	244,335,756	244,335,756	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. - 23. No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination – NONE

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2015 were \$70,230,591. As of June 30, 2016, \$3,985,800 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 \$65,371,879. 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 [☒]

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 [☒]

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒]

No [☐]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐]

No [☒]

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 [☒]

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	2	3
Name of Entity	NAIC Company Code	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 [☒]

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 [☒]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐]

No [☐]

N/A [☒]

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 [☒]

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 [☒]

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 [☒]

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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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?
(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.

Yes [☒]

No [☐]

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 [☒]

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 [☒]

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 ☒ No ☐

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

\$55,107,279

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 ☒

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 ☐ 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	0	0
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)	\$0	\$0
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 ☐ No ☒

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☐ No ☐

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:

\$70,116,037

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

\$70,116,037

16.3 Total payable for securities lending reported on the liability page:

\$70,116,037

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 ☒ 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
U.S. Bank NA	P.O. Box 2054 Schilitz Park, Suite 300, Milwaukee, WI 53201

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 ☒

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 ☒ No ☐

18.2 If no, list exceptions:

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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:		
1.1	Long-term mortgages in good standing	Amount	
1.11	Farm mortgages.....	\$	0
1.12	Residential mortgages.....	\$	0
1.13	Commercial mortgages.....	\$.....	378,514,656
1.14	Total mortgages in good standing.....	\$.....	378,514,656
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)	\$.....	378,514,656
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.....	.....	13.0
2.2	A&H cost containment percent.....	.....	2.5
2.3	A&H expense percent excluding cost containment expenses.....	.....	118.6
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

			1	Direct Business Only				
				Life Contracts		4	5	6
				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
1.	Alabama.....	AL	L	2,836,398	120	166,981	0	3,003,499
2.	Alaska.....	AK	L	29,162	0	1,414	0	30,576
3.	Arizona.....	AZ	L	3,034,269	150	114,788	0	3,149,207
4.	Arkansas.....	AR	L	5,632,870	0	59,528	0	5,692,398
5.	California.....	CA	L	23,728,063	0	605,903	0	24,333,966
6.	Colorado.....	CO	L	5,385,876	0	662,776	0	6,048,652
7.	Connecticut.....	CT	L	2,816,318	0	105,477	0	2,921,795
8.	Delaware.....	DE	L	361,592	0	14,424	0	376,016
9.	District of Columbia.....	DC	L	349,577	0	30,872	0	380,449
10.	Florida.....	FL	L	16,302,168	0	551,789	0	16,853,957
11.	Georgia.....	GA	L	8,536,959	0	226,132	0	8,763,091
12.	Hawaii.....	HI	L	52,757	0	2,951	0	55,708
13.	Idaho.....	ID	L	1,823,942	25	111,765	0	1,935,732
14.	Illinois.....	IL	L	10,097,681	0	281,908	0	10,379,589
15.	Indiana.....	IN	L	3,497,392	0	140,357	0	3,637,749
16.	Iowa.....	IA	L	3,968,888	0	88,470	0	4,057,358
17.	Kansas.....	KS	L	9,366,696	7,750	173,685	0	9,548,131
18.	Kentucky.....	KY	L	7,357,729	0	150,659	0	7,508,388
19.	Louisiana.....	LA	L	2,758,911	0	125,002	0	2,883,913
20.	Maine.....	ME	L	492,640	0	4,245	0	496,885
21.	Maryland.....	MD	L	4,134,778	1,740	271,642	0	4,408,160
22.	Massachusetts.....	MA	L	7,846,075	0	113,114	0	7,959,189
23.	Michigan.....	MI	L	10,947,459	0	467,883	0	11,415,342
24.	Minnesota.....	MN	L	3,507,314	0	162,067	0	3,669,381
25.	Mississippi.....	MS	L	3,292,163	0	85,802	0	3,377,965
26.	Missouri.....	MO	L	3,648,536	0	133,659	0	3,782,195
27.	Montana.....	MT	L	1,354,528	0	48,582	0	1,403,110
28.	Nebraska.....	NE	L	2,399,932	0	59,810	0	2,459,742
29.	Nevada.....	NV	L	786,834	0	27,769	0	814,603
30.	New Hampshire.....	NH	L	2,047,501	0	52,954	0	2,100,455
31.	New Jersey.....	NJ	L	4,449,008	300	245,057	0	4,694,365
32.	New Mexico.....	NM	L	496,885	0	21,894	0	518,779
33.	New York.....	NY	N	395,693	0	23,099	0	418,792
34.	North Carolina.....	NC	L	17,817,690	8,080	226,505	0	18,052,275
35.	North Dakota.....	ND	L	590,166	0	25,961	0	616,127
36.	Ohio.....	OH	L	25,445,967	0	775,792	0	26,221,759
37.	Oklahoma.....	OK	L	4,901,615	0	132,079	0	5,033,694
38.	Oregon.....	OR	L	2,852,851	0	136,478	0	2,989,329
39.	Pennsylvania.....	PA	L	8,951,633	33,646	583,562	0	9,568,841
40.	Rhode Island.....	RI	L	803,566	0	28,351	0	831,917
41.	South Carolina.....	SC	L	1,892,417	0	44,721	0	1,937,138
42.	South Dakota.....	SD	L	257,463	0	15,221	0	272,684
43.	Tennessee.....	TN	L	11,514,313	0	285,699	0	11,800,012
44.	Texas.....	TX	L	25,698,992	57	677,225	0	26,376,274
45.	Utah.....	UT	L	2,853,554	0	98,105	0	2,951,659
46.	Vermont.....	VT	L	281,365	0	5,569	0	286,934
47.	Virginia.....	VA	L	9,700,693	630	180,365	0	9,881,688
48.	Washington.....	WA	L	4,092,188	0	204,686	0	4,296,874
49.	West Virginia.....	WV	L	637,417	100	118,737	0	756,254
50.	Wisconsin.....	WI	L	3,164,702	0	193,215	0	3,357,917
51.	Wyoming.....	WY	L	434,643	0	10,627	0	445,270
52.	American Samoa.....	AS	N	0	0	0	0	0
53.	Guam.....	GU	N	36,996	0	0	0	36,996
54.	Puerto Rico.....	PR	L	1,954,404	0	511,119	0	2,465,522
55.	US Virgin Islands.....	VI	N	8,118	0	0	0	8,118
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0
57.	Canada.....	CAN	N	4,550	0	0	0	4,550
58.	Aggregate Other Alien.....	OT	XXX	0	0	0	0	0
59.	Subtotal.....	(a). 51	XXX	277,631,896	52,598	9,586,472	0	287,270,966
90.	Reporting entity contributions for employee benefit plans.....	XXX		0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX		0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		287,788	0	544,621	0	832,409
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0
95.	Totals (Direct Business).....	XXX		277,919,684	52,598	10,131,093	0	288,103,375
96.	Plus Reinsurance Assumed.....	XXX		0	0	255,283	0	255,283
97.	Totals (All Business).....	XXX		277,919,684	52,598	10,386,376	0	288,358,658
98.	Less Reinsurance Ceded.....	XXX		165,350,275	0	5,224,026	0	170,574,301
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		112,569,409	52,598	5,162,350	0	117,784,357

DETAILS OF WRITE-INS

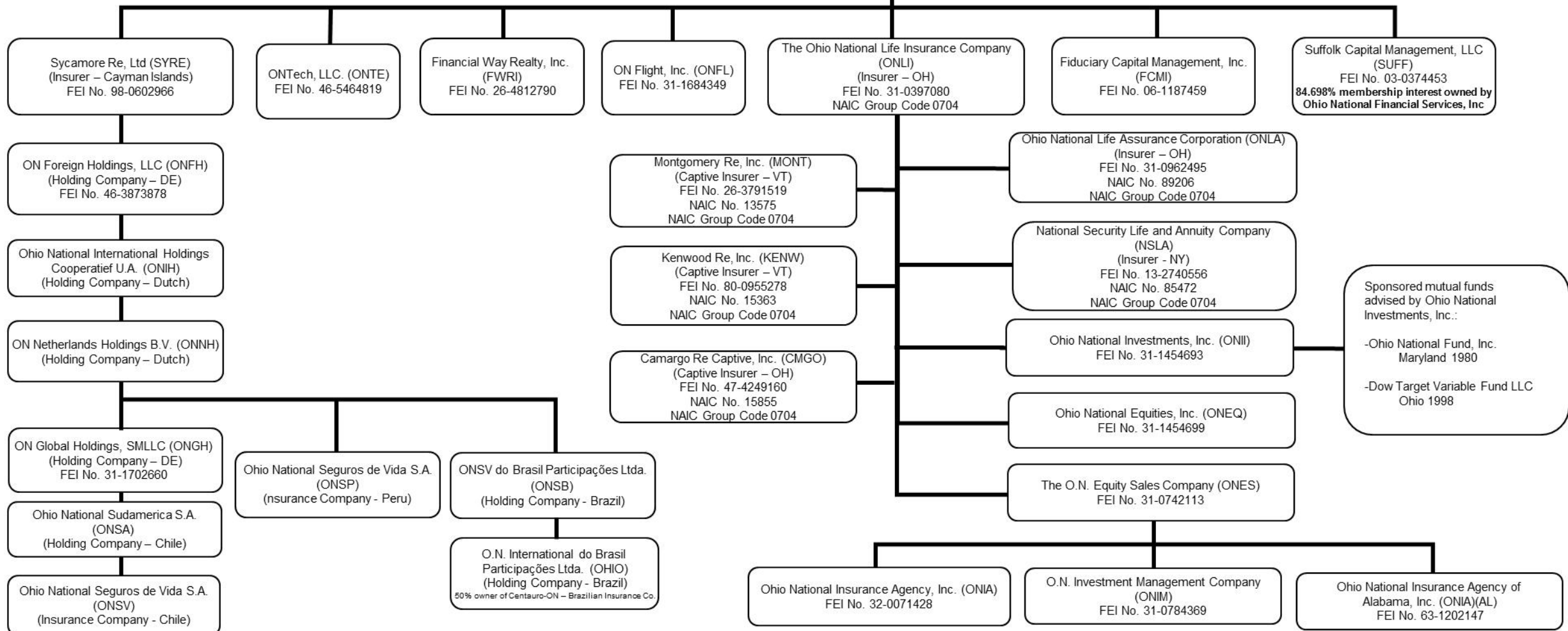
58001.	.....	XXX	0	0	0	0	0	0
58002.	.....	XXX	0	0	0	0	0	0
58003.	.....	XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	0	0	0	0	0	0
9401.	.....	XXX	0	0	0	0	0	0
9402.	.....	XXX	0	0	0	0	0	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	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilled 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.

PART 1 – ORGANIZATIONAL CHART

Ohio National Mutual Holdings, Inc. (ONMH)
(Top Holding Company – OH)
FEI No. 31-1614095

Ohio National Financial Services, Inc. (ONFS)
(Intermediate Holding Company – OH)
FEI No. 31-1614097



Q12

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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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 Seviles, 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

Q13.1

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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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.....	UDP.....	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.....	RE.....	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

Q13.2

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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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.

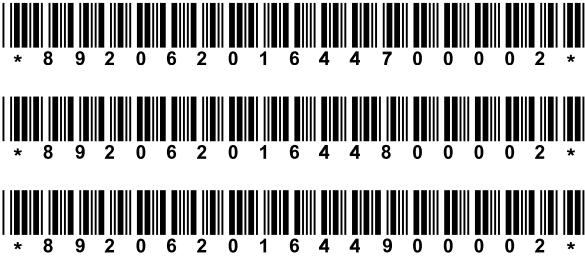
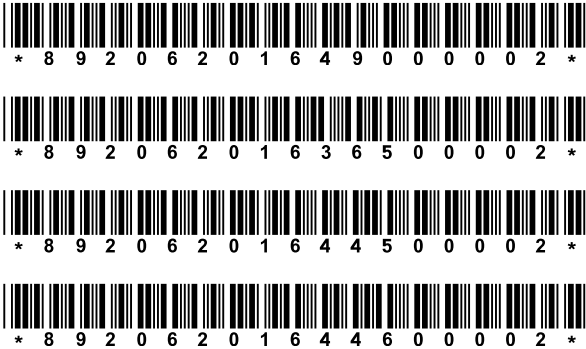
The data for this supplement is not required to be filed.
5.

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:



OHIO NATIONAL LIFE ASSURANCE CORPORATION

Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

		1	2	3
		Current	Prior	Prior Year Ended
		Year to Date	Year to Date	December 31
08.304.	Loss on Fixed Assets.....	0	0	(6,742,912)
08.397.	Summary of remaining write-ins for Line 8.3.....	0	0	(6,742,912)

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	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.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	383,523,488	378,230,225
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	28,255,000	70,375,000
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).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	33,263,832	65,081,737
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).....	378,514,656	383,523,488
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	378,514,656	383,523,488
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	378,514,656	383,523,488

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	127,561	129,211
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).....	0	(1,650)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	127,561	127,561
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	127,561	127,561

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,589,392,603	2,482,906,035
2. Cost of bonds and stocks acquired.....	318,260,486	414,548,115
3. Accrual of discount.....	825,024	1,942,157
4. Unrealized valuation increase (decrease).....	57,166	(57,950)
5. Total gain (loss) on disposals.....	1,310,867	3,324,701
6. Deduct consideration for bonds and stocks disposed of.....	137,717,992	307,574,959
7. Deduct amortization of premium.....	1,366,720	3,310,432
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	2,385,064
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,770,761,434	2,589,392,603
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,770,761,434	2,589,392,603

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,583,841,961	150,021,449	31,603,121	(7,584,057)	1,583,841,961	1,694,676,232		1,531,654,114
2. NAIC 2 (a).....	903,727,635	50,575,657	33,376,214	(14,319,146)	903,727,635	906,607,932		921,594,428
3. NAIC 3 (a).....	112,914,199	28,428	14,387,432	16,138,183	112,914,199	114,693,378		98,275,735
4. NAIC 4 (a).....	26,677,268	.0	199,736	(434,676)	26,677,268	26,042,856		18,351,007
5. NAIC 5 (a).....	1,315,928	.0	.0	2,956,254	1,315,928	4,272,182		822,106
6. NAIC 6 (a).....	5,600,204	.0	3,008,449	3,041,048	5,600,204	5,632,803		2,587,761
7. Total Bonds.....	2,634,077,195	200,625,534	82,574,952	(202,394)	2,634,077,195	2,751,925,383	.0	2,573,285,151
PREFERRED STOCK								
8. NAIC 1.....	.0	.0	.0	.0	.0	.0		.0
9. NAIC 2.....	10,120,000	.0	.0	.0	10,120,000	10,120,000		13,120,000
10. NAIC 3.....	2,986,000	.0	.0	.0	2,986,000	2,986,000		2,986,000
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.....	13,106,000	.0	.0	.0	13,106,000	13,106,000	.0	16,106,000
15. Total Bonds and Preferred Stock.....	2,647,183,195	200,625,534	82,574,952	(202,394)	2,647,183,195	2,765,031,383	.0	2,589,391,151

(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.

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

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								
0325823.....	TEMPE.....	AZ.....	.....	04/21/2016....	4.250	3,370,000	0	5,390,000
0325824.....	PHOENIX.....	AZ.....	.....	04/26/2016....	4.250	800,000	0	2,190,000
0325830.....	TUCSON.....	AZ.....	.....	05/26/2016....	4.354	1,800,000	0	2,400,000
0325836.....	PHOENIX.....	AZ.....	.....	06/20/2016....	4.254	5,200,000	0	8,630,000
1825822.....	LEXINGTON.....	KY.....	.....	04/07/2016....	4.323	4,100,000	0	5,465,000
2625831.....	ST LOUIS.....	MO.....	.....	05/27/2016....	4.200	2,050,000	0	2,750,000
3625827.....	LORAIN.....	OH.....	.....	04/29/2016....	4.300	1,300,000	0	1,980,000
4825838.....	AUBURN.....	WA.....	.....	06/29/2016....	4.031	1,600,000	0	2,460,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	20,220,000	0	31,265,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	20,220,000	0	31,265,000
3399999. Total Mortgages.....				XXX.....	XXX.....	20,220,000	0	31,265,000

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																	
0525404.....	LOS ANGELES.....	CA.....	.....	07/09/2008....	04/08/2016....	1,465,418	0	0	0	0	0	0	1,447,190	1,447,190	0	0	0
1325224.....	COEUR D'ALENE.....	ID.....	.....	03/30/2006....	04/01/2016....	389,690	0	0	0	0	0	0	385,862	385,862	0	0	0
1425236.....	MIDLOTHIAN.....	IL.....	.....	05/15/2006....	06/01/2016....	1,051,853	0	0	0	0	0	0	1,034,485	1,034,485	0	0	0
2625233.....	ST LOUIS.....	MO.....	.....	04/26/2006....	05/27/2016....	2,024,554	0	0	0	0	0	0	1,991,113	1,991,113	0	0	0
2825149.....	OMAHA.....	NE.....	.....	06/22/2005....	06/13/2016....	273,031	0	0	0	0	0	0	246,735	246,735	0	0	0
3625246.....	ELYRIA.....	OH.....	.....	06/27/2006....	06/16/2016....	885,950	0	0	0	0	0	0	856,202	856,202	0	0	0
3625256.....	HUBER HEIGHTS.....	OH.....	.....	08/08/2006....	06/03/2016....	1,517,024	0	0	0	0	0	0	1,430,206	1,430,206	0	0	0
3625290.....	FAIRFIELD.....	OH.....	.....	12/22/2006....	04/28/2016....	573,269	0	0	0	0	0	0	547,235	547,235	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						8,180,789	0	0	0	0	0	0	7,939,028	7,939,028	0	0	0
Mortgages With Partial Repayments																	
0024695.....	COEUR D'ALENE.....	ID.....	.....	04/30/2001....	.....	.....1,078,535	0	0	0	0	0	0	0	33,728	0	0	0
0024750.....	DOUGLASS TWP.....	PA.....	.....	09/30/1997....	.....	.....426,090	0	0	0	0	0	0	0	55,675	0	0	0
0024762.....	SODDY-DAISY.....	TN.....	.....	04/30/2001....	.....	.....27,169	0	0	0	0	0	0	0	8,130	0	0	0
0024809.....	COLONIAL HGTS.....	TN.....	.....	10/30/1998....	.....	.....489,043	0	0	0	0	0	0	0	38,665	0	0	0
0024872.....	OAKWOOD.....	GA.....	.....	10/22/1999....	.....	.....263,063	0	0	0	0	0	0	0	14,988	0	0	0
0024881.....	ELKTON.....	MD.....	.....	02/15/2000....	.....	.....1,950,501	0	0	0	0	0	0	0	61,937	0	0	0
0024884.....	LOUISA.....	KY.....	.....	04/28/2000....	.....	.....837,919	0	0	0	0	0	0	0	40,772	0	0	0
0024913.....	KNOX COUNTY.....	TN.....	.....	10/12/2001....	.....	.....1,011,821	0	0	0	0	0	0	0	34,724	0	0	0
0024917.....	MUSKOGEE.....	OK.....	.....	12/21/2001....	.....	.....791,952	0	0	0	0	0	0	0	32,936	0	0	0
0024922.....	BIRMINGHAM.....	AL.....	.....	04/09/2002....	.....	.....3,833,718	0	0	0	0	0	0	0	121,027	0	0	0
0024924.....	COLUMBUS.....	OH.....	.....	05/01/2002....	.....	.....997,285	0	0	0	0	0	0	0	14,071	0	0	0

QE02

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
0024926.....	EL PASO.....	TX.....	.....	05/17/2002....	.....	807,830.....	0	0	0	0	0	0	0	130,703.....	0	0	0
0125329.....	MOUNTAIN BROOK.....	AL.....	.....	06/21/2007....	.....	2,035,324.....	0	0	0	0	0	0	0	31,187.....	0	0	0
0125488.....	BIRMINGHAM.....	AL.....	.....	03/09/2011....	.....	694,317.....	0	0	0	0	0	0	0	36,513.....	0	0	0
0125523.....	FORT PAYNE.....	AL.....	.....	08/30/2011....	.....	1,220,842.....	0	0	0	0	0	0	0	32,257.....	0	0	0
0125659.....	DAPHNE.....	AL.....	.....	10/30/2013....	.....	686,406.....	0	0	0	0	0	0	0	18,357.....	0	0	0
0125745.....	HOOVER.....	AL.....	.....	03/26/2015....	.....	1,831,141.....	0	0	0	0	0	0	0	23,701.....	0	0	0
0325357.....	LAWEEN.....	AZ.....	.....	11/30/2007....	.....	689,395.....	0	0	0	0	0	0	0	8,462.....	0	0	0
0325431.....	TUCSON.....	AZ.....	.....	12/05/2008....	.....	1,295,673.....	0	0	0	0	0	0	0	9,457.....	0	0	0
0325548.....	MESA.....	AZ.....	.....	03/20/2012....	.....	1,765,515.....	0	0	0	0	0	0	0	17,825.....	0	0	0
0325771.....	PHOENIX.....	AZ.....	.....	06/30/2015....	.....	1,278,347.....	0	0	0	0	0	0	0	13,328.....	0	0	0
0325823.....	TEMPE.....	AZ.....	.....	04/21/2016....	.....	.....0	0	0	0	0	0	0	0	6,322.....	0	0	0
0325824.....	PHOENIX.....	AZ.....	.....	04/26/2016....	.....	.....0	0	0	0	0	0	0	0	2,121.....	0	0	0
0425231.....	LITTLE ROCK.....	AR.....	.....	04/25/2006....	.....	2,076,127.....	0	0	0	0	0	0	0	67,700.....	0	0	0
0524994.....	TUSTIN.....	CA.....	.....	04/17/2003....	.....	2,040,392.....	0	0	0	0	0	0	0	55,633.....	0	0	0
0525295.....	MISSION VIEJO.....	CA.....	.....	12/28/2006....	.....	891,493.....	0	0	0	0	0	0	0	38,125.....	0	0	0
0525373.....	WINDSOR.....	CA.....	.....	01/15/2008....	.....	3,064,811.....	0	0	0	0	0	0	0	26,022.....	0	0	0
0525396.....	MORGAN HILLS.....	CA.....	.....	05/22/2008....	.....	2,425,967.....	0	0	0	0	0	0	0	24,288.....	0	0	0
0525404.....	LOS ANGELES.....	CA.....	.....	07/09/2008....	.....	1,465,418.....	0	0	0	0	0	0	0	7,353.....	0	0	0
0525417.....	DEL MAR.....	CA.....	.....	09/30/2008....	.....	1,132,177.....	0	0	0	0	0	0	0	20,982.....	0	0	0
0525425.....	CHINO.....	CA.....	.....	10/30/2008....	.....	2,313,379.....	0	0	0	0	0	0	0	17,455.....	0	0	0
0525452.....	SUNNYVALE.....	CA.....	.....	06/17/2010....	.....	883,517.....	0	0	0	0	0	0	0	9,333.....	0	0	0
0525522.....	DANA POINT.....	CA.....	.....	08/19/2011....	.....	1,032,685.....	0	0	0	0	0	0	0	17,996.....	0	0	0
0525583.....	VICTORVILLE.....	CA.....	.....	11/02/2012....	.....	880,248.....	0	0	0	0	0	0	0	21,825.....	0	0	0
0525630.....	LOS ANGELES.....	CA.....	.....	06/19/2013....	.....	3,044,638.....	0	0	0	0	0	0	0	49,577.....	0	0	0
0525803.....	PACOIMA.....	CA.....	.....	12/03/2015....	.....	2,400,000.....	0	0	0	0	0	0	0	35,321.....	0	0	0
0525805.....	HAYWARD.....	CA.....	.....	12/14/2015....	.....	5,675,000.....	0	0	0	0	0	0	0	52,716.....	0	0	0
0625722.....	GREENWOOD.....	CO.....	.....	12/15/2014....	.....	924,034.....	0	0	0	0	0	0	0	21,418.....	0	0	0
0625761.....	GOLDEN.....	CO.....	.....	05/22/2015....	.....	3,443,335.....	0	0	0	0	0	0	0	29,079.....	0	0	0
1025057.....	LAKELAND.....	FL.....	.....	02/27/2004....	.....	1,424,699.....	0	0	0	0	0	0	0	34,192.....	0	0	0
1025264.....	WEST PALM BEACH.....	FL.....	.....	09/07/2006....	.....	1,471,041.....	0	0	0	0	0	0	0	8,501.....	0	0	0
1025286.....	FORT LAUDERDALE.....	FL.....	.....	12/18/2006....	.....	2,008,746.....	0	0	0	0	0	0	0	18,444.....	0	0	0
1025325.....	PLANTATION.....	FL.....	.....	05/14/2007....	.....	599,092.....	0	0	0	0	0	0	0	13,645.....	0	0	0
1025349.....	WINTER HAVEN.....	FL.....	.....	09/28/2007....	.....	502,832.....	0	0	0	0	0	0	0	18,131.....	0	0	0
1025363.....	CORAL SPRINGS.....	FL.....	.....	12/20/2007....	.....	1,336,565.....	0	0	0	0	0	0	0	27,553.....	0	0	0
1025398.....	TAMPA.....	FL.....	.....	06/02/2008....	.....	485,547.....	0	0	0	0	0	0	0	44,215.....	0	0	0
1025434.....	POMPANO BEACH.....	FL.....	.....	02/17/2009....	.....	562,169.....	0	0	0	0	0	0	0	12,580.....	0	0	0
1025473.....	JACKSONVILLE.....	FL.....	.....	11/01/2010....	.....	1,406,452.....	0	0	0	0	0	0	0	30,355.....	0	0	0
1025485.....	GROVELAND.....	FL.....	.....	01/26/2011....	.....	1,972,518.....	0	0	0	0	0	0	0	25,800.....	0	0	0
1025486.....	GROVELAND.....	FL.....	.....	01/26/2011....	.....	369,835.....	0	0	0	0	0	0	0	4,838.....	0	0	0
1025489.....	ORLANDO.....	FL.....	.....	03/24/2011....	.....	777,125.....	0	0	0	0	0	0	0	13,963.....	0	0	0
1025495.....	ST PETERSBURG.....	FL.....	.....	04/07/2011....	.....	1,043,359.....	0	0	0	0	0	0	0	28,897.....	0	0	0

QE02.1

SCHEDULE B - PART 3

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

QE02.2

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
1025503.....	JACKSONVILLE.....	FL.....	.....	05/27/2011....	.....	1,212,776.....	0	0	0	0	0	0	0	21,651.....	0	0	0
1025515.....	KISSIMMEE.....	FL.....	.....	07/07/2011....	.....	951,407.....	0	0	0	0	0	0	0	16,542.....	0	0	0
1025519.....	DESTIN.....	FL.....	.....	07/27/2011....	.....	2,596,635.....	0	0	0	0	0	0	0	26,691.....	0	0	0
1025528.....	ORLANDO.....	FL.....	.....	09/29/2011....	.....	798,913.....	0	0	0	0	0	0	0	13,778.....	0	0	0
1025565.....	TAMPA.....	FL.....	.....	07/03/2012....	.....	2,500,490.....	0	0	0	0	0	0	0	24,782.....	0	0	0
1025575.....	TITUSVILLE.....	FL.....	.....	09/26/2012....	.....	630,338.....	0	0	0	0	0	0	0	15,266.....	0	0	0
1025581.....	MARIANNA.....	FL.....	.....	10/26/2012....	.....	1,359,017.....	0	0	0	0	0	0	0	21,429.....	0	0	0
1025622.....	BRADENTON.....	FL.....	.....	05/13/2013....	.....	1,096,853.....	0	0	0	0	0	0	0	16,499.....	0	0	0
1025647.....	OCOE.....	FL.....	.....	08/29/2013....	.....	1,244,587.....	0	0	0	0	0	0	0	18,450.....	0	0	0
1025666.....	MIRAMAR BEACH.....	FL.....	.....	12/02/2013....	.....	1,428,949.....	0	0	0	0	0	0	0	37,463.....	0	0	0
1025687.....	INDIAN HARBOUR BEACH.....	FL.....	.....	05/28/2014....	.....	818,668.....	0	0	0	0	0	0	0	23,763.....	0	0	0
1025691.....	ORLANDO.....	FL.....	.....	07/23/2014....	.....	1,248,257.....	0	0	0	0	0	0	0	9,592.....	0	0	0
1025695.....	NICEVILLE.....	FL.....	.....	08/08/2014....	.....	946,002.....	0	0	0	0	0	0	0	6,098.....	0	0	0
1025698.....	OCALA.....	FL.....	.....	09/03/2014....	.....	1,653,950.....	0	0	0	0	0	0	0	21,536.....	0	0	0
1025703.....	NAPLES.....	FL.....	.....	09/19/2014....	.....	1,465,921.....	0	0	0	0	0	0	0	18,879.....	0	0	0
1025736.....	LIVE OAK.....	FL.....	.....	01/20/2015....	.....	2,528,034.....	0	0	0	0	0	0	0	22,282.....	0	0	0
1025740.....	DORAL.....	FL.....	.....	02/26/2015....	.....	1,950,668.....	0	0	0	0	0	0	0	17,011.....	0	0	0
1025784.....	CLEARWATER.....	FL.....	.....	08/18/2015....	.....	2,473,352.....	0	0	0	0	0	0	0	20,379.....	0	0	0
1025817.....	NAPLES.....	FL.....	.....	02/19/2016....	.....	0.....	0	0	0	0	0	0	0	35,936.....	0	0	0
1025819.....	PORT ST LUCIE.....	FL.....	.....	03/14/2016....	.....	0.....	0	0	0	0	0	0	0	7,138.....	0	0	0
1125112.....	TIFTON.....	GA.....	.....	11/29/2004....	.....	218,452.....	0	0	0	0	0	0	0	12,297.....	0	0	0
1125183.....	OAKWOOD.....	GA.....	.....	11/01/2005....	.....	1,607,035.....	0	0	0	0	0	0	0	33,323.....	0	0	0
1125258.....	DALTON.....	GA.....	.....	08/21/2006....	.....	1,714,767.....	0	0	0	0	0	0	0	51,512.....	0	0	0
1125338.....	OAKWOOD.....	GA.....	.....	08/13/2007....	.....	412,386.....	0	0	0	0	0	0	0	6,638.....	0	0	0
1125362.....	SAVANNAH.....	GA.....	.....	12/20/2007....	.....	1,782,677.....	0	0	0	0	0	0	0	25,293.....	0	0	0
1125483.....	SAVANNAH.....	GA.....	.....	12/22/2010....	.....	1,141,686.....	0	0	0	0	0	0	0	21,364.....	0	0	0
1125531.....	SAVANNAH.....	GA.....	.....	10/20/2011....	.....	549,119.....	0	0	0	0	0	0	0	21,973.....	0	0	0
1125597.....	MACON.....	GA.....	.....	01/22/2013....	.....	998,118.....	0	0	0	0	0	0	0	48,385.....	0	0	0
1125746.....	ADEL.....	GA.....	.....	04/06/2015....	.....	2,155,888.....	0	0	0	0	0	0	0	19,369.....	0	0	0
1325092.....	COEUR D'ALENE.....	ID.....	.....	09/16/2004....	.....	512,808.....	0	0	0	0	0	0	0	5,968.....	0	0	0
1425236.....	MIDLOTHIAN.....	IL.....	.....	05/15/2006....	.....	1,051,853.....	0	0	0	0	0	0	0	6,999.....	0	0	0
1425304.....	ARLINGTON HEIGHTS.....	IL.....	.....	02/01/2007....	.....	1,549,084.....	0	0	0	0	0	0	0	24,546.....	0	0	0
1425382.....	EDWARDSVILLE.....	IL.....	.....	02/07/2008....	.....	1,747,561.....	0	0	0	0	0	0	0	18,531.....	0	0	0
1425385.....	BOURBONNAIS.....	IL.....	.....	02/28/2008....	.....	837,906.....	0	0	0	0	0	0	0	7,096.....	0	0	0
1425429.....	LINCOLNWOOD.....	IL.....	.....	12/01/2008....	.....	1,453,316.....	0	0	0	0	0	0	0	18,123.....	0	0	0
1425458.....	CHICAGO.....	IL.....	.....	07/16/2010....	.....	730,726.....	0	0	0	0	0	0	0	9,591.....	0	0	0
1425459.....	GURNEE.....	IL.....	.....	07/22/2010....	.....	743,204.....	0	0	0	0	0	0	0	14,432.....	0	0	0
1425596.....	CHICAGO.....	IL.....	.....	12/26/2012....	.....	908,067.....	0	0	0	0	0	0	0	8,619.....	0	0	0
1425618.....	NORTHFIELD.....	IL.....	.....	05/03/2013....	.....	1,130,411.....	0	0	0	0	0	0	0	28,102.....	0	0	0
1425631.....	FRANKLIN PARK.....	IL.....	.....	06/20/2013....	.....	1,103,568.....	0	0	0	0	0	0	0	16,320.....	0	0	0
1425632.....	CHICAGO.....	IL.....	.....	06/20/2013....	.....	1,103,568.....	0	0	0	0	0	0	0	16,320.....	0	0	0
1425650.....	LAKE ZURICH.....	IL.....	.....	09/06/2013....	.....	1,076,517.....	0	0	0	0	0	0	0	15,305.....	0	0	0

SCHEDULE B - PART 3

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

QE02.3

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
1425673.....	CHICAGO.....	IL.....	.....	01/24/2014....	.....	1,163,901.....	0	0	0	0	0	0	0	9,656.....	0	0	0
1425697.....	NORTHBROOK.....	IL.....	.....	09/03/2014....	.....	1,157,405.....	0	0	0	0	0	0	0	9,562.....	0	0	0
1425704.....	CICERO.....	IL.....	.....	09/25/2014....	.....	2,165,918.....	0	0	0	0	0	0	0	18,790.....	0	0	0
1425750.....	NORTHFIELD.....	IL.....	.....	04/30/2015....	.....	720,238.....	0	0	0	0	0	0	0	4,302.....	0	0	0
1525331.....	INDIANAPOLIS.....	IN.....	.....	06/26/2007....	.....	191,509.....	0	0	0	0	0	0	0	41,493.....	0	0	0
1525332.....	MCCORDSVILLE.....	IN.....	.....	06/28/2007....	.....	1,521,105.....	0	0	0	0	0	0	0	18,038.....	0	0	0
1525371.....	INDIANAPOLIS.....	IN.....	.....	12/26/2007....	.....	1,568,615.....	0	0	0	0	0	0	0	21,955.....	0	0	0
1525491.....	FISHERS.....	IN.....	.....	04/06/2011....	.....	781,317.....	0	0	0	0	0	0	0	13,906.....	0	0	0
1525499.....	CARMEL.....	IN.....	.....	04/28/2011....	.....	1,024,419.....	0	0	0	0	0	0	0	14,341.....	0	0	0
1525573.....	GRIFFITH.....	IN.....	.....	09/11/2012....	.....	1,692,604.....	0	0	0	0	0	0	0	26,732.....	0	0	0
1525629.....	GREENFIELD.....	IN.....	.....	06/14/2013....	.....	1,884,265.....	0	0	0	0	0	0	0	28,571.....	0	0	0
1525677.....	MOORESVILLE.....	IN.....	.....	02/18/2014....	.....	1,219,862.....	0	0	0	0	0	0	0	43,949.....	0	0	0
1525696.....	BLOOMINGTON.....	IN.....	.....	08/21/2014....	.....	752,232.....	0	0	0	0	0	0	0	9,999.....	0	0	0
1525707.....	FISHERS.....	IN.....	.....	10/10/2014....	.....	2,948,626.....	0	0	0	0	0	0	0	24,436.....	0	0	0
1525718.....	ZIONSVILLE.....	IN.....	.....	11/21/2014....	.....	953,669.....	0	0	0	0	0	0	0	22,349.....	0	0	0
1525783.....	INDIANAPOLIS.....	IN.....	.....	08/04/2015....	.....	2,926,544.....	0	0	0	0	0	0	0	23,963.....	0	0	0
1525807.....	FORT WAYNE.....	IN.....	.....	12/22/2015....	.....	875,000.....	0	0	0	0	0	0	0	10,542.....	0	0	0
1625230.....	DAVENPORT.....	IA.....	.....	04/24/2006....	.....	172,841.....	0	0	0	0	0	0	0	16,965.....	0	0	0
1625278.....	ELLSWORTH.....	IA.....	.....	11/28/2006....	.....	641,965.....	0	0	0	0	0	0	0	13,456.....	0	0	0
1625419.....	DES MOINES.....	IA.....	.....	10/09/2008....	.....	2,107,145.....	0	0	0	0	0	0	0	26,727.....	0	0	0
1825599.....	MIDDLETOWN.....	KY.....	.....	01/30/2013....	.....	1,618,627.....	0	0	0	0	0	0	0	31,737.....	0	0	0
1825646.....	LEXINGTON.....	KY.....	.....	08/22/2013....	.....	1,522,840.....	0	0	0	0	0	0	0	28,143.....	0	0	0
1825699.....	LOUISVILLE.....	IN.....	.....	09/05/2014....	.....	1,383,742.....	0	0	0	0	0	0	0	25,886.....	0	0	0
1825708.....	LEXINGTON.....	KY.....	.....	10/10/2014....	.....	3,340,310.....	0	0	0	0	0	0	0	80,069.....	0	0	0
1825780.....	LEXINGTON.....	KY.....	.....	07/28/2015....	.....	1,780,902.....	0	0	0	0	0	0	0	14,660.....	0	0	0
1825822.....	LEXINGTON.....	KY.....	.....	04/07/2016....	.....	.....0.....	0	0	0	0	0	0	0	10,779.....	0	0	0
1925658.....	BATON ROUGE.....	LA.....	.....	10/30/2013....	.....	587,149.....	0	0	0	0	0	0	0	15,705.....	0	0	0
2125621.....	ABERDEEN.....	MD.....	.....	05/10/2013....	.....	700,021.....	0	0	0	0	0	0	0	11,825.....	0	0	0
2125749.....	DISTRICT HEIGHTS.....	MD.....	.....	04/30/2015....	.....	1,814,824.....	0	0	0	0	0	0	0	15,495.....	0	0	0
2225506.....	BURLINGTON.....	MA.....	.....	06/09/2011....	.....	1,180,485.....	0	0	0	0	0	0	0	20,854.....	0	0	0
2225809.....	BRAINTREE.....	MA.....	.....	12/29/2015....	.....	2,815,000.....	0	0	0	0	0	0	0	22,227.....	0	0	0
2325307.....	PLYMOUTH TWP.....	MI.....	.....	03/01/2007....	.....	1,277,925.....	0	0	0	0	0	0	0	42,707.....	0	0	0
2325326.....	ROMULUS.....	MI.....	.....	05/30/2007....	.....	729,968.....	0	0	0	0	0	0	0	14,382.....	0	0	0
2325550.....	ROCHESTER HILLS.....	MI.....	.....	04/04/2012....	.....	1,730,831.....	0	0	0	0	0	0	0	28,658.....	0	0	0
2325669.....	ST CLAIR SHORES.....	MI.....	.....	12/17/2013....	.....	955,368.....	0	0	0	0	0	0	0	13,188.....	0	0	0
2325674.....	CLARKSTON.....	MI.....	.....	01/28/2014....	.....	1,005,382.....	0	0	0	0	0	0	0	13,757.....	0	0	0
2325679.....	WARREN.....	MI.....	.....	03/13/2014....	.....	968,475.....	0	0	0	0	0	0	0	12,991.....	0	0	0
2325683.....	AUBURN HILLS.....	MI.....	.....	04/17/2014....	.....	1,105,476.....	0	0	0	0	0	0	0	16,118.....	0	0	0
2325725.....	MADISON HEIGHTS.....	MI.....	.....	12/17/2014....	.....	1,439,282.....	0	0	0	0	0	0	0	17,169.....	0	0	0
2325789.....	SHELBY TOWNSHIP.....	MI.....	.....	09/09/2015....	.....	1,840,447.....	0	0	0	0	0	0	0	14,627.....	0	0	0
2425080.....	MINNETONKA.....	MN.....	.....	06/18/2004....	.....	6,010,794.....	0	0	0	0	0	0	0	75,371.....	0	0	0
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007....	.....	2,398,295.....	0	0	0	0	0	0	0	20,425.....	0	0	0

SCHEDULE B - PART 3

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

QE02.4

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
2425507.....	GOLDEN VALLEY.....	MN.....	.....	06/14/2011....	.....	1,081,323	0	0	0	0	0	0	0	14,738	0	0	0
2425572.....	MAPLE GROVE.....	MN.....	.....	09/04/2012....	.....	1,301,404	0	0	0	0	0	0	0	12,861	0	0	0
2425585.....	EDEN PRAIRIE.....	MN.....	.....	11/29/2012....	.....	720,149	0	0	0	0	0	0	0	12,874	0	0	0
2425812.....	BUFFALO.....	MN.....	.....	01/14/2016....	.....	0	0	0	0	0	0	0	0	18,012	0	0	0
2525738.....	RIDGELAND.....	MS.....	.....	02/05/2015....	.....	950,980	0	0	0	0	0	0	0	16,854	0	0	0
2625165.....	LEE'S SUMMIT.....	MO.....	.....	08/22/2005....	.....	561,633	0	0	0	0	0	0	0	26,193	0	0	0
2625233.....	ST LOUIS.....	MO.....	.....	04/26/2006....	.....	2,024,554	0	0	0	0	0	0	0	13,478	0	0	0
2625406.....	EARTH CITY.....	MO.....	.....	07/23/2008....	.....	3,280,385	0	0	0	0	0	0	0	25,111	0	0	0
2725206.....	BOZEMAN.....	MT.....	.....	02/08/2006....	.....	1,303,088	0	0	0	0	0	0	0	23,892	0	0	0
2725366.....	BOZEMAN.....	MT.....	.....	12/20/2007....	.....	818,939	0	0	0	0	0	0	0	23,759	0	0	0
2725477.....	BOZEMAN.....	MT.....	.....	11/29/2010....	.....	490,978	0	0	0	0	0	0	0	9,277	0	0	0
2825149.....	OMAHA.....	NE.....	.....	06/22/2005....	.....	273,031	0	0	0	0	0	0	0	13,246	0	0	0
2825151.....	OMAHA.....	NE.....	.....	06/29/2005....	.....	402,372	0	0	0	0	0	0	0	19,575	0	0	0
2825293.....	OMAHA.....	NE.....	.....	12/28/2006....	.....	1,432,671	0	0	0	0	0	0	0	49,458	0	0	0
2825496.....	PAPILLION.....	NE.....	.....	04/15/2011....	.....	731,070	0	0	0	0	0	0	0	7,538	0	0	0
2925469.....	LAS VEGAS.....	NV.....	.....	10/27/2010....	.....	1,583,394	0	0	0	0	0	0	0	20,084	0	0	0
2925600.....	LAS VEGAS.....	NV.....	.....	01/30/2013....	.....	910,193	0	0	0	0	0	0	0	8,639	0	0	0
3025334.....	COLEBROOK.....	NH.....	.....	07/31/2007....	.....	667,893	0	0	0	0	0	0	0	3,722	0	0	0
3225187.....	ALBUQUERQUE.....	NM.....	.....	11/09/2005....	.....	1,472,048	0	0	0	0	0	0	0	64,873	0	0	0
3225235.....	ROSWELL.....	NM.....	.....	05/04/2006....	.....	1,758,863	0	0	0	0	0	0	0	66,664	0	0	0
3225664.....	SANTA FE.....	NM.....	.....	11/18/2013....	.....	2,610,946	0	0	0	0	0	0	0	24,983	0	0	0
3225728.....	ALBUQUERQUE.....	NM.....	.....	12/19/2014....	.....	1,275,490	0	0	0	0	0	0	0	16,813	0	0	0
3325115.....	MORAVIA.....	NY.....	.....	12/22/2004....	.....	654,473	0	0	0	0	0	0	0	13,266	0	0	0
3325129.....	AUBURN.....	NY.....	.....	03/22/2005....	.....	597,562	0	0	0	0	0	0	0	16,322	0	0	0
3325171.....	PENFIELD.....	NY.....	.....	09/22/2005....	.....	1,085,019	0	0	0	0	0	0	0	12,007	0	0	0
3325194.....	MINEOLA.....	NY.....	.....	11/18/2005....	.....	1,598,963	0	0	0	0	0	0	0	48,412	0	0	0
3325269.....	BOHEMIA.....	NY.....	.....	09/29/2006....	.....	1,766,555	0	0	0	0	0	0	0	44,120	0	0	0
3425239.....	GREENSBORO.....	NC.....	.....	05/31/2006....	.....	905,963	0	0	0	0	0	0	0	60,918	0	0	0
3425403.....	GOLDSBORO.....	NC.....	.....	06/24/2008....	.....	2,341,766	0	0	0	0	0	0	0	30,822	0	0	0
3425444.....	ROANOKE RAPIDS.....	NC.....	.....	03/01/2010....	.....	334,314	0	0	0	0	0	0	0	35,389	0	0	0
3425457.....	CHARLOTTE.....	NC.....	.....	07/13/2010....	.....	1,187,582	0	0	0	0	0	0	0	23,043	0	0	0
3425487.....	ASHEVILLE.....	NC.....	.....	01/26/2011....	.....	1,441,517	0	0	0	0	0	0	0	27,376	0	0	0
3425582.....	MONROE.....	NC.....	.....	10/26/2012....	.....	1,842,088	0	0	0	0	0	0	0	49,264	0	0	0
3425640.....	RALEIGH.....	NC.....	.....	08/01/2013....	.....	1,878,389	0	0	0	0	0	0	0	93,302	0	0	0
3425753.....	GARNER.....	NC.....	.....	05/01/2015....	.....	1,595,928	0	0	0	0	0	0	0	24,305	0	0	0
3425802.....	ASHEVILLE.....	NC.....	.....	11/23/2015....	.....	2,200,000	0	0	0	0	0	0	0	21,660	0	0	0
3425806.....	DURHAM.....	NC.....	.....	12/18/2015....	.....	1,450,000	0	0	0	0	0	0	0	17,506	0	0	0
3625138.....	VANDALIA.....	OH.....	.....	05/10/2005....	.....	1,128,371	0	0	0	0	0	0	0	56,087	0	0	0
3625166.....	COLUMBUS.....	OH.....	.....	08/30/2005....	.....	389,521	0	0	0	0	0	0	0	18,208	0	0	0
3625240.....	BROOK PARK.....	OH.....	.....	06/06/2006....	.....	1,523,549	0	0	0	0	0	0	0	15,140	0	0	0
3625246.....	ELYRIA.....	OH.....	.....	06/27/2006....	.....	885,950	0	0	0	0	0	0	0	14,993	0	0	0

SCHEDULE B - PART 3

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

QE02.5

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
3625256.....	HUBER HEIGHTS.....	OH.....	.....	08/08/2006....	.....	1,517,024	0	0	0	0	0	0	0	43,773	0	0	0
3625274.....	GROVE CITY.....	OH.....	.....	10/31/2006....	.....	728,700	0	0	0	0	0	0	0	13,061	0	0	0
3625280.....	CINCINNATI.....	OH.....	.....	11/28/2006....	.....	1,046,070	0	0	0	0	0	0	0	9,539	0	0	0
3625283.....	BROOK PARK.....	OH.....	.....	12/05/2006....	.....	670,706	0	0	0	0	0	0	0	23,047	0	0	0
3625290.....	FAIRFIELD.....	OH.....	.....	12/22/2006....	.....	573,269	0	0	0	0	0	0	0	6,560	0	0	0
3625294.....	WEST CHESTER.....	OH.....	.....	12/28/2006....	.....	1,033,333	0	0	0	0	0	0	0	35,620	0	0	0
3625335.....	COLUMBUS.....	OH.....	.....	07/31/2007....	.....	1,883,644	0	0	0	0	0	0	0	16,414	0	0	0
3625361.....	CINCINNATI.....	OH.....	.....	12/11/2007....	.....	1,173,715	0	0	0	0	0	0	0	50,224	0	0	0
3625388.....	CARROLLTON.....	OH.....	.....	03/24/2008....	.....	1,191,768	0	0	0	0	0	0	0	33,286	0	0	0
3625534.....	FOREST PARK.....	OH.....	.....	10/27/2011....	.....	969,183	0	0	0	0	0	0	0	13,273	0	0	0
3625568.....	PATASKALA.....	OH.....	.....	07/20/2012....	.....	1,033,620	0	0	0	0	0	0	0	50,621	0	0	0
3625607.....	SPRINGBORO.....	OH.....	.....	03/18/2013....	.....	778,773	0	0	0	0	0	0	0	23,197	0	0	0
3625615.....	CLEVELAND.....	OH.....	.....	04/30/2013....	.....	1,010,126	0	0	0	0	0	0	0	15,207	0	0	0
3625616.....	CINCINNATI.....	OH.....	.....	05/01/2013....	.....	500,211	0	0	0	0	0	0	0	26,038	0	0	0
3625627.....	CENTERVILLE.....	OH.....	.....	06/05/2013....	.....	1,757,260	0	0	0	0	0	0	0	26,844	0	0	0
3625645.....	CINCINNATI.....	OH.....	.....	08/13/2013....	.....	1,944,637	0	0	0	0	0	0	0	28,833	0	0	0
3625656.....	MEDINA.....	OH.....	.....	10/30/2013....	.....	520,986	0	0	0	0	0	0	0	13,936	0	0	0
3625672.....	SPRINGBORO.....	OH.....	.....	01/09/2014....	.....	755,826	0	0	0	0	0	0	0	6,433	0	0	0
3625694.....	BEACHWOOD.....	OH.....	.....	08/05/2014....	.....	2,160,717	0	0	0	0	0	0	0	18,675	0	0	0
3625714.....	PAINESVILLE.....	OH.....	.....	10/29/2014....	.....	956,734	0	0	0	0	0	0	0	10,409	0	0	0
3625726.....	CINCINNATI.....	OH.....	.....	12/18/2014....	.....	3,107,585	0	0	0	0	0	0	0	26,164	0	0	0
3625763.....	WASHINGTON TWP.....	OH.....	.....	06/04/2015....	.....	1,617,250	0	0	0	0	0	0	0	20,157	0	0	0
3625785.....	DAYTON.....	OH.....	.....	08/26/2015....	.....	988,327	0	0	0	0	0	0	0	11,943	0	0	0
3625827.....	LORAIN.....	OH.....	.....	04/29/2016....	.....	.....0	0	0	0	0	0	0	0	5,155	0	0	0
3725181.....	TULSA.....	OK.....	.....	10/31/2005....	.....	114,921	0	0	0	0	0	0	0	35,212	0	0	0
3725225.....	TULSA.....	OK.....	.....	03/31/2006....	.....	578,889	0	0	0	0	0	0	0	23,499	0	0	0
3725226.....	MUSKOGEE.....	OK.....	.....	03/31/2006....	.....	341,573	0	0	0	0	0	0	0	13,841	0	0	0
3725532.....	TULSA.....	OK.....	.....	10/20/2011....	.....	1,100,623	0	0	0	0	0	0	0	16,699	0	0	0
3825553.....	PORTLAND.....	OR.....	.....	05/07/2012....	.....	872,964	0	0	0	0	0	0	0	10,155	0	0	0
3825732.....	SPRINGFIELD.....	OR.....	.....	12/29/2014....	.....	2,281,761	0	0	0	0	0	0	0	19,311	0	0	0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....	.....	06/15/2006....	.....	435,686	0	0	0	0	0	0	0	7,388	0	0	0
3925289.....	PITTSBURGH.....	PA.....	.....	12/21/2006....	.....	573,973	0	0	0	0	0	0	0	19,788	0	0	0
3925551.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	727,993	0	0	0	0	0	0	0	17,916	0	0	0
3925552.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	500,518	0	0	0	0	0	0	0	12,315	0	0	0
3925682.....	Philadelphia.....	PA.....	.....	04/17/2014....	.....	1,020,672	0	0	0	0	0	0	0	29,746	0	0	0
4125272.....	CONWAY.....	SC.....	.....	10/24/2006....	.....	1,040,358	0	0	0	0	0	0	0	36,513	0	0	0
4125365.....	GEORGETOWN.....	SC.....	.....	12/20/2007....	.....	2,510,590	0	0	0	0	0	0	0	36,123	0	0	0
4125449.....	GREENVILLE.....	SC.....	.....	06/03/2010....	.....	699,093	0	0	0	0	0	0	0	22,156	0	0	0
4125536.....	FORT MILL.....	SC.....	.....	10/31/2011....	.....	1,044,384	0	0	0	0	0	0	0	17,832	0	0	0
4125742.....	GAFFNEY.....	SC.....	.....	03/17/2015....	.....	3,443,914	0	0	0	0	0	0	0	21,616	0	0	0
4325167.....	COLLIERVILLE.....	TN.....	.....	08/30/2005....	.....	769,372	0	0	0	0	0	0	0	35,984	0	0	0
4325374.....	HENDERSONVILLE.....	TN.....	.....	01/24/2008....	.....	741,648	0	0	0	0	0	0	0	10,576	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
4325675.....	MEMPHIS.....	TN.....	.....	02/03/2014....	.....	1,355,599	0	0	0	0	0	0	0	151,536	0	0	0
4325727.....	LAKELAND.....	TN.....	.....	12/19/2014....	.....	1,480,899	0	0	0	0	0	0	0	19,523	0	0	0
4325756.....	FRANKLIN.....	TN.....	.....	05/11/2015....	.....	1,230,214	0	0	0	0	0	0	0	10,167	0	0	0
4425058.....	ABILENE.....	TX.....	.....	02/27/2004....	.....	3,452,037	0	0	0	0	0	0	0	54,255	0	0	0
4425107.....	DALLAS.....	TX.....	.....	11/16/2004....	.....	615,177	0	0	0	0	0	0	0	34,887	0	0	0
4425120.....	LAREDO.....	TX.....	.....	01/25/2005....	.....	819,300	0	0	0	0	0	0	0	34,114	0	0	0
4425161.....	EL PASO.....	TX.....	.....	08/10/2005....	.....	1,011,164	0	0	0	0	0	0	0	50,546	0	0	0
4425193.....	PASADENA.....	TX.....	.....	11/18/2005....	.....	738,711	0	0	0	0	0	0	0	32,241	0	0	0
4425222.....	CONROE.....	TX.....	.....	03/28/2006....	.....	1,325,627	0	0	0	0	0	0	0	13,413	0	0	0
4425228.....	TEMPLE.....	TX.....	.....	04/06/2006....	.....	1,135,680	0	0	0	0	0	0	0	19,923	0	0	0
4425250.....	DALLAS.....	TX.....	.....	07/12/2006....	.....	1,589,522	0	0	0	0	0	0	0	34,716	0	0	0
4425284.....	LEWISVILLE.....	TX.....	.....	12/12/2006....	.....	1,147,523	0	0	0	0	0	0	0	6,663	0	0	0
4425299.....	CONROE.....	TX.....	.....	01/19/2007....	.....	526,034	0	0	0	0	0	0	0	4,712	0	0	0
4425302.....	MCALLEN.....	TX.....	.....	01/31/2007....	.....	787,719	0	0	0	0	0	0	0	26,825	0	0	0
4425312.....	HOUSTON.....	TX.....	.....	03/29/2007....	.....	810,001	0	0	0	0	0	0	0	7,277	0	0	0
4425316.....	ADDISON.....	TX.....	.....	04/16/2007....	.....	1,070,205	0	0	0	0	0	0	0	16,512	0	0	0
4425369.....	SUGAR LAND.....	TX.....	.....	12/21/2007....	.....	1,189,720	0	0	0	0	0	0	0	22,627	0	0	0
4425377.....	SAN ANTONIO.....	TX.....	.....	01/29/2008....	.....	978,473	0	0	0	0	0	0	0	8,272	0	0	0
4425393.....	TEMPLE.....	TX.....	.....	05/12/2008....	.....	880,612	0	0	0	0	0	0	0	11,653	0	0	0
4425415.....	HOUSTON.....	TX.....	.....	09/26/2008....	.....	983,866	0	0	0	0	0	0	0	7,446	0	0	0
4425427.....	HOUSTON.....	TX.....	.....	11/21/2008....	.....	2,743,312	0	0	0	0	0	0	0	34,446	0	0	0
4425462.....	HOUSTON.....	TX.....	.....	09/15/2010....	.....	933,843	0	0	0	0	0	0	0	18,061	0	0	0
4425493.....	DALLAS.....	TX.....	.....	04/07/2011....	.....	1,132,530	0	0	0	0	0	0	0	23,248	0	0	0
4425511.....	SAN ANTONIO.....	TX.....	.....	06/30/2011....	.....	933,156	0	0	0	0	0	0	0	9,581	0	0	0
4425554.....	PORTLAND.....	TX.....	.....	05/14/2012....	.....	1,445,155	0	0	0	0	0	0	0	24,055	0	0	0
4425571.....	EL PASO.....	TX.....	.....	08/28/2012....	.....	1,217,276	0	0	0	0	0	0	0	15,552	0	0	0
4425592.....	LYTLE.....	TX.....	.....	12/20/2012....	.....	866,079	0	0	0	0	0	0	0	26,406	0	0	0
4425602.....	CARROLLTON.....	TX.....	.....	02/11/2013....	.....	703,012	0	0	0	0	0	0	0	10,605	0	0	0
4425604.....	HOUSTON.....	TX.....	.....	03/01/2013....	.....	916,199	0	0	0	0	0	0	0	27,654	0	0	0
4425641.....	HOUSTON.....	TX.....	.....	08/02/2013....	.....	2,045,626	0	0	0	0	0	0	0	30,334	0	0	0
4425651.....	HUMBLE.....	TX.....	.....	09/20/2013....	.....	1,781,929	0	0	0	0	0	0	0	16,947	0	0	0
4425665.....	LAREDO.....	TX.....	.....	11/26/2013....	.....	1,196,193	0	0	0	0	0	0	0	27,167	0	0	0
4425685.....	San Antonio.....	TX.....	.....	05/23/2014....	.....	1,392,091	0	0	0	0	0	0	0	18,935	0	0	0
4425715.....	EL PASO.....	TX.....	.....	10/30/2014....	.....	1,147,784	0	0	0	0	0	0	0	12,555	0	0	0
4425724.....	FREDERICKSBURG.....	TX.....	.....	12/16/2014....	.....	1,322,004	0	0	0	0	0	0	0	22,013	0	0	0
4425735.....	SAN ANTONIO.....	TX.....	.....	01/09/2015....	.....	931,732	0	0	0	0	0	0	0	21,171	0	0	0
4425737.....	ADDISON.....	TX.....	.....	01/20/2015....	.....	1,062,868	0	0	0	0	0	0	0	13,148	0	0	0
4425741.....	NORTH RICHLAND HILLS.....	TX.....	.....	03/13/2015....	.....	2,153,798	0	0	0	0	0	0	0	17,879	0	0	0
4425755.....	HOUSTON.....	TX.....	.....	05/07/2015....	.....	1,419,231	0	0	0	0	0	0	0	41,372	0	0	0
4425767.....	SAN ANTONIO.....	TX.....	.....	06/15/2015....	.....	3,355,337	0	0	0	0	0	0	0	27,492	0	0	0
4425774.....	RED OAK.....	TX.....	.....	07/10/2015....	.....	1,339,815	0	0	0	0	0	0	0	7,816	0	0	0

QE02.6

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
4525163.....	SANDY.....	UT.....	.....	08/15/2005....	.....	786,776	0	0	0	0	0	0	0	15,329	0	0	0
4525380.....	PROVO.....	UT.....	.....	01/31/2008....	.....	2,089,871	0	0	0	0	0	0	0	244,778	0	0	0
4525637.....	SALT LAKE CITY.....	UT.....	.....	06/27/2013....	.....	1,103,568	0	0	0	0	0	0	0	16,320	0	0	0
4525711.....	ROY.....	UT.....	.....	10/21/2014....	.....	932,252	0	0	0	0	0	0	0	16,364	0	0	0
4525744.....	SALT LAKE CITY.....	UT.....	.....	03/26/2015....	.....	1,741,948	0	0	0	0	0	0	0	22,433	0	0	0
4625461.....	BARRE.....	VT.....	.....	08/26/2010....	.....	2,859,255	0	0	0	0	0	0	0	30,828	0	0	0
4725131.....	STERLING.....	VA.....	.....	03/30/2005....	.....	1,710,406	0	0	0	0	0	0	0	88,945	0	0	0
4725134.....	MIDLOTHIAN.....	VA.....	.....	04/28/2005....	.....	477,040	0	0	0	0	0	0	0	24,207	0	0	0
4725237.....	MECHANICSVILLE.....	VA.....	.....	05/15/2006....	.....	684,056	0	0	0	0	0	0	0	21,906	0	0	0
4725450.....	VIRGINIA BEACH.....	VA.....	.....	06/07/2010....	.....	745,759	0	0	0	0	0	0	0	36,157	0	0	0
4725454.....	MIDLOTHIAN.....	VA.....	.....	06/23/2010....	.....	517,984	0	0	0	0	0	0	0	15,981	0	0	0
4725467.....	PORTSMOUTH.....	VA.....	.....	10/27/2010....	.....	995,844	0	0	0	0	0	0	0	12,488	0	0	0
4725546.....	ROANOKE.....	VA.....	.....	02/27/2012....	.....	1,515,205	0	0	0	0	0	0	0	17,810	0	0	0
4725634.....	VIRGINIA BEACH.....	VA.....	.....	06/26/2013....	.....	1,191,927	0	0	0	0	0	0	0	34,003	0	0	0
4725706.....	WOODBIDGE.....	VA.....	.....	09/30/2014....	.....	2,147,367	0	0	0	0	0	0	0	52,476	0	0	0
4725720.....	MIDLOTHIAN.....	VA.....	.....	12/03/2014....	.....	1,020,090	0	0	0	0	0	0	0	8,477	0	0	0
4725721.....	YORKTOWN.....	VA.....	.....	12/10/2014....	.....	1,170,388	0	0	0	0	0	0	0	15,429	0	0	0
4825262.....	TACOMA.....	WA.....	.....	09/01/2006....	.....	823,730	0	0	0	0	0	0	0	13,729	0	0	0
4825719.....	TUKWILA.....	WA.....	.....	11/21/2014....	.....	1,712,301	0	0	0	0	0	0	0	22,752	0	0	0
4825759.....	RICHLAND.....	WA.....	.....	05/21/2015....	.....	4,157,205	0	0	0	0	0	0	0	34,808	0	0	0
4825775.....	SILVERDALE.....	WA.....	.....	07/13/2015....	.....	2,968,198	0	0	0	0	0	0	0	24,413	0	0	0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008....	.....	1,675,529	0	0	0	0	0	0	0	46,802	0	0	0
5025416.....	MADISON.....	WI.....	.....	09/30/2008....	.....	1,920,111	0	0	0	0	0	0	0	23,983	0	0	0
5025447.....	MADISON.....	WI.....	.....	04/20/2010....	.....	832,782	0	0	0	0	0	0	0	9,089	0	0	0
0299999. Total - Mortgages With Partial Repayments.....	.....	.....	.....	.....	.....	371,897,899	0	0	0	0	0	0	0	7,227,714	0	0	0
0599999. Total Mortgages.....	.....	.....	.....	.....	.....	380,078,688	0	0	0	0	0	0	7,939,028	15,166,742	0	0	0

QE02.7

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	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

QE03

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government											
3137BM Q6 6	FREDDIE MAC 4543 VJ	3.000%	02/15/38.....		04/21/2016....	Bank of America.....		8,427,440	8,344,000	17,383	1.....
3137BN GT 5	FHR K054 A2	2.745%	01/25/26.....		04/06/2016....	Citi.....		7,724,460	7,500,000	10,866	1.....
38378X VL 2	GNMA 2014-155 VA	3.000%	03/16/37.....		04/06/2016....	RW Baird.....		4,837,360	4,728,024	3,940	1.....
0599999. Total Bonds - U.S. Government.....								20,989,260	20,572,024	32,189	XXX
Bonds - U.S. States, Territories and Possessions											
419792 KM 7	STATE OF HAWAII	2.902%	10/01/28.....		04/01/2016....	Bank of America.....		3,000,000	3,000,000	.0	1FE.....
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON	4.053%	0.....		04/11/2016....	Goldman Sachs & Co.....		1,801,014	1,700,000	.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.....
678505 FX 1	OKLAHOMA ST AGRIC & MECH	3.926%	08/01/.....		04/21/2016....	Bank of America.....		4,616,800	4,600,000	.0	1FE.....
769059 YA 8	RIVERSIDE CA UNIF SCH DIST	4.250%	08/0.....		04/27/2016....	Piper Jaffray Inc.....		3,750,000	3,750,000	.0	1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....								17,167,814	17,050,000	.0	XXX
Bonds - Industrial and Miscellaneous											
00206R CN 0	AT&T INC	3.400%	05/15/25.....		04/20/2016....	Goldman Sachs & Co.....		1,014,030	1,000,000	15,111	2FE.....
00214M AA 1	ARL FIRST LLC 2014-1A A1	2.920%	06/15/.....		06/23/2016....	Credit Suisse.....		4,602,068	4,748,799	5,007	1FE.....
023770 AA 8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A	3			04/21/2016....	KeyBanc Capital Markets.....		990,803	979,781	16,075	1FE.....
04364T AD 0	ASCENTUM EQUIPMENT REC 2016-1A B	2.85			04/18/2016....	J P Morgan & Co.....		5,249,658	5,250,000	.0	1FE.....
07177M AB 9	BAXALTA INC	4.000%	06/23/25.....		06/03/2016....	Tax Free Exchange.....		3,415,969	3,500,000	62,222	2FE.....
072863 AE 3	BAYLOR SCOTT & WHITE HOLDING	2.650%	11.....		04/06/2016....	Citi.....		4,000,000	4,000,000	.0	1FE.....
14313* AB 9	CARMAX AUTO SUPERSTORES INC	4.170%	04/.....		06/22/2016....	Bank of America.....		3,000,000	3,000,000	.0	2Z.....
161175 AT 1	CHARTER COMM OPT LLC 144A	4.908%	07/23.....		05/25/2016....	Tax Free Exchange.....		2,458,418	2,500,000	41,582	2FE.....
17120C AF 9	CHRYSLER CAPITAL AUTO REC 2016-AA C	3			04/13/2016....	Deutsche Bank Securities.....		8,032,885	8,035,000	.0	1FE.....
198280 AF 6	COLUMBIA PIPELINE GROUP	4.500%	06/01/2.....		05/12/2016....	Tax Free Exchange.....		978,477	1,000,000	20,125	2FE.....
21871@ AA 8	CORESITE L.P. SENIOR UNSECURED NOTES	4			06/15/2016....	Citi.....		1,000,000	1,000,000	.0	2Z.....
22822R BD 1	CROWN CASTLE TOWERS LLC 144A	3.663%	05.....		05/06/2016....	FTN Financial.....		825,792	800,000	2,116	1FE.....
22822V AC 5	CROWN CASTLE INTL CORP	3.700%	06/15/26.....		04/26/2016....	Morgan Stanley & Co.....		1,993,900	2,000,000	.0	2FE.....
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2				04/14/2016....	Credit Suisse.....		4,324,850	4,327,554	9,146	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.....
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A	2			06/16/2016....	Credit Suisse.....		6,765,039	6,723,020	510	1FE.....
26444G AC 7	DUKE ENERGY FL PROJ FIN	2.538%	09/01/2.....		06/15/2016....	Guggenheim Capital.....		2,999,880	3,000,000	.0	1FE.....
27034J AB 7	EARNEST STUDENT LOAN PROGRAM 2016-B A2				05/04/2016....	Goldman Sachs & Co.....		6,748,688	6,750,000	.0	1FE.....
30219G AN 8	EXPRESS SCRIPTS HOLDING CO	3.400%	03/0.....		06/29/2016....	Credit Suisse.....		999,590	1,000,000	.0	2FE.....
35104V AB 8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2	2			06/17/2016....	J P Morgan & Co.....		9,975,478	10,000,000	.0	1FE.....
46642K AA 0	JP MORGAN CHASE COMMERCIAL MOR	2014-FRR			06/27/2016....	RW Baird.....		7,015,181	7,288,500	25,165	1FE.....
52177F AF 1	LEAF II RECEIVABLES FNDG LLC 2016-1 C				05/18/2016....	Credit Suisse.....		3,998,773	4,000,000	.0	1FE.....
53079E BE 3	LIBERTY MUTUAL GROUP 144A	4.250%	06/15.....		04/12/2016....	KeyBanc Capital Markets.....		1,040,760	1,000,000	14,167	2FE.....
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1	2			06/30/2016....	Credit Suisse.....		4,161,756	4,269,494	7,422	1FE.....
60871R AG 5	MOLSON COORS BREWING CO	3.000%	07/15/2.....		06/28/2016....	Bank of America.....		998,450	1,000,000	.0	2FE.....
65341K AK 2	NEXTGEAR FLOORPLAN MASTER OWNE	2016-1A A			04/21/2016....	Mizuho Securities.....		6,998,369	7,000,000	.0	1FE.....
74251V AK 8	PRINCIPAL FINANCIAL GROUP	3.400%	05/15.....		04/11/2016....	Credit Suisse.....		2,508,175	2,500,000	35,181	2FE.....

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
74256L AU 3	PRINCIPAL LFE GLB FND II 144A 3.000% 0			04/28/2016	US Bancorp		2,993,940	3,000,000	3,417	1FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3			06/21/2016	Citi		5,999,347	6,000,000	0	1FE
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		2,000,000	2,000,000	0	2AM
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/			06/17/2016	Citi		4,999,294	5,000,000	0	1FE
87165B AG 8	SYNCHRONY FINANCIAL 4.500% 07/23/25			04/22/2016	KeyBanc Capital Markets		2,061,440	2,000,000	23,500	2FE
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I 3.8			05/04/2016	Barclays		5,000,000	5,000,000	0	2AM
887317 BA 2	TIME WARNER INC 2.950% 07/15/26			05/05/2016	Citi Global Markets Inc		1,974,040	2,000,000	0	2FE
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3			05/20/2016	Bank of America		2,519,574	2,500,000	5,208	1FE
902691 A@ 3	UGI UTILITIES INC 2.950% 06/30/26			06/30/2016	J P Morgan & Co		2,000,000	2,000,000	0	1Z
91159H HM 5	US BANCORP 3.100% 04/27/26			04/21/2016	US Bancorp		2,997,690	3,000,000	0	1FE
958254 AF 1	WESTERN GAS PARTNERS LP 4.650% 07/01/2			06/30/2016	Mizuho Securities		997,960	1,000,000	0	2FE
96033C AB 8	WESTGATE RESORTS 2016-1A B 4.500% 12/2			04/22/2016	Amherst Securities		2,980,898	3,000,000	0	2AM
884903 BV 6	THOMSON REUTERS CORP 3.350% 05/15/26		A	05/02/2016	Goldman Sachs & Co		995,700	1,000,000	0	2FE
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900		A	04/28/2016	Interest Capitalization		22,978	22,978	0	5
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G		A	04/28/2016	Interest Capitalization		5,450	5,450	0	5
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
21867* AB 4	CORE LABORATORIES (US) INTS SERIES 2011B		F	04/14/2016	CRT Capital Group		1,904,560	2,000,000	3,197	2
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5		F	05/05/2016	Wells Fargo Securities		2,000,000	2,000,000	0	2AM
51817T AA 0	LATAM AIRLINES 2015-1 A 144A 4.200% 11		F	05/04/2016	J P Morgan & Co		907,500	1,000,000	9,800	2FE
822582 BT 8	SHELL INTERNATIONAL FINANCE 2.875% 05/		F	05/05/2016	Morgan Stanley & Co		2,990,160	3,000,000	0	1FE
87124V AF 6	SYDNEY AIRPORT FINANCE 144A 3.625% 04/		F	05/04/2016	Various		4,021,800	4,000,000	2,215	2FE
G7114* AB 7	PLACES FOR PEOPLE TREASURY PLC 3.420%		F	06/06/2016	CRT Capital Group		5,000,000	5,000,000	0	1Z
3899999. Total Bonds - Industrial and Miscellaneous							162,468,460	163,200,576	301,166	XXX
8399997. Total Bonds - Part 3							200,625,534	200,822,600	333,355	XXX
8399999. Total Bonds							200,625,534	200,822,600	333,355	XXX
Common Stocks - Industrial and Miscellaneous										
000000 00 0	FEDERAL HOME LOAN BANK - CINTI			06/21/2016	Direct	57,263,000	5,726,300	XXX	0	
747301 10 9	QUAD GRAPHICS INC			05/26/2016	No Broker	2,000	0	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous							5,726,300	XXX	0	XXX
9799997. Total Common Stocks - Part 3							5,726,300	XXX	0	XXX
9799999. Total Common Stocks							5,726,300	XXX	0	XXX
9899999. Total Preferred and Common Stocks							5,726,300	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks							206,351,834	XXX	333,355	XXX

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

QE04.1

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					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification			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)	
073568 AA 5	BEACON CONTAINER FINANCE LLC 3.720% 09/20/2016	AA	06/20/2016	Paydown.....		75,772	75,772	74,973	0	0	799	0	799	0	75,772	0	0	0	940	09/20/2027	1FE.....	
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4 2/25/2025	VK	06/01/2016	Paydown.....		13,431	13,431	12,961	13,288	0	142	0	142	0	13,431	0	0	0	148	10/25/2025	1FM.....	
078167 BA 0	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE 7.260% 12/06/2031	BA	04/04/2016	Redemption 135.6470		101,735	75,000	96,683	91,720	0	(162)	0	(162)	0	91,558	0	10,177	10,177	4,174	08/15/2031	2FE.....	
099738 AA 4	BORGER ENERGY ASSOCIATED LP 7.260% 12/06/2022	AA	06/30/2016	Redemption 100.0000		188,100	188,100	188,100	188,100	0	0	0	0	0	188,100	0	0	0	6,568	06/30/2022	4FE.....	
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06/30/2024	AA	06/30/2016	Redemption 100.0000		45,833	45,833	45,833	45,833	0	0	0	0	0	45,833	0	0	0	1,499	06/30/2024	1.....	
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34	AC	06/01/2016	Redemption 100.0000		111,512	111,512	111,512	111,512	0	0	0	0	0	111,512	0	0	0	3,819	06/01/2033	2FE.....	
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1 10/25/2036	AH	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 07/11/2022	AP	06/10/2016	Paydown.....		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	1,414	07/11/2022	1FE.....	
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/2029	AN	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.....	
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/19	AA	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.....	
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/19	AB	06/15/2016	Paydown.....		117,093	117,093	117,080	117,092	0	1	0	1	0	117,093	0	0	0	2,542	06/17/2019	1FE.....	
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R 05/27/2037	AQ	06/01/2016	Paydown.....		62,295	62,295	62,996	62,295	0	0	0	0	0	62,295	0	0	0	2,025	05/27/2037	1FM.....	
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-1VR2 A 04/25/2043	AH	06/01/2016	Paydown.....		45,702	45,702	46,460	46,205	0	(504)	0	(504)	0	45,702	0	0	0	582	04/25/2043	1FM.....	
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4/08/25/2035	ZS	06/25/2016	Paydown.....		228,302	228,302	223,451	227,128	0	197	0	197	0	227,326	0	976	976	5,375	08/25/2035	1FM.....	
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2/02/25/2035	R5	06/25/2016	Paydown.....		227,231	221,660	184,010	189,568	0	1,035	0	1,035	0	190,603	0	36,627	36,627	6,427	02/25/2035	1FM.....	
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C/10/25/2034	VF	06/01/2016	Paydown.....		144,525	144,525	129,440	137,373	0	7,153	0	7,153	0	144,525	0	0	0	4,491	10/25/2034	1FM.....	
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A/11/25/2035	MN	06/25/2016	Paydown.....		215,737	132,793	108,133	113,990	0	151	0	151	0	114,141	0	101,596	101,596	7,598	11/25/2035	1FM.....	
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5/10/25/2035	CV	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.....	
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00/07/25/2034	C7	06/01/2016	Paydown.....		12,081	12,081	11,719	12,034	0	47	0	47	0	12,081	0	0	0	256	07/25/2034	1FM.....	
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50/06/25/2035	C8	06/01/2016	Paydown.....		62,242	61,637	56,186	56,186	0	129	0	129	0	56,315	0	5,927	5,927	1,558	06/25/2035	1FM.....	
151895 B@ 7	CENTERPOINT PROPERTIES TRUST 6.320% 06/15/2016	B@	06/15/2016	Maturity.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	126,400	06/15/2016	2.....	
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5/03/25/2035	MV	06/01/2016	Paydown.....		69,824	69,824	69,824	69,747	0	77	0	77	0	69,824	0	0	0	1,653	03/25/2035	1FM.....	
161175 AM 6	CHARTER COMM OPT LLC 144A 4.908% 07/23/2025	AM	05/25/2016	Tax Free Exchange.....		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	61,350	07/23/2025	2FE.....	
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2/2025	AJ	06/01/2016	Paydown.....		66,075	66,075	55,503	58,359	0	76	0	76	0	58,435	0	7,640	7,640	1,279	02/25/2035	1FM.....	
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5/09/25/2035	2R	06/01/2016	Paydown.....		98,871	98,871	94,396	94,396	0	0	0	0	0	94,396	0	4,474	4,474	2,516	09/25/2035	1FM.....	
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1/02/25/2021	5F	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 A4/07/25/2036	AD	06/01/2016	Paydown.....		93,667	93,667	84,769	91,914	0	227	0	227	0	92,141	0	1,526	1,526	2,287	07/25/2036	1FM.....	
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3/09/25/2037	AC	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/10/25/2043	AA	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.....	
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1/06/25/2044	AA	06/01/2016	Paydown.....		147,280	147,280	147,878	147,556	0	(276)	0	(276)	0	147,280	0	0	0	2,070	06/25/2044	1FM.....	
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A/01/25/2053	AC	06/25/2016	Paydown.....		90,916	90,916	92,957	92,930	0	(42)	0	(42)	0	92,888	0	(1,972)	(1,972)	1,560	01/25/2053	1FM.....	
184692 C# 6	CLEARBRIDGE ENERGY MLP FUND INC 3.460%/06/11/2025	C#	02/24/2016	Redemption 100.0000		576,419	576,419	576,419	576,419	0	0	0	0	0	576,419	0	0	0	15,573	06/11/2025	1FE.....	
19075Q AB 8	COBANK ACB 144A 7.875% 04/16/18	AB	04/16/2016	Redemption 100.0000		2,750,000	2,750,000	2,804,300	2,766,207	0	(1,890)	0	(1,890)	0	2,764,317	0	(14,317)	(14,317)	108,281	04/16/2018	1FE.....	

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
198280 AE 9	COLUMBIA PIPELINE GROUP 144A	4.500% 06.....		05/12/2016.	Tax Free Exchange.....		998,602	1,000,000	998,470	998,557	0	45	0	45	0	998,602	0	0	0	0	06/01/2025....	2FE.....
20846Q HE 1	CONSECO FINANCE SEC 2001-2 M1 MH.....			06/01/2016.	Paydown.....		8,449	8,449	8,449	8,449	0	0	0	0	0	8,449	0	0	0	0	02/01/2033....	6FE.....
209115 A* 5	CONSOLIDATED EDISON INC	8.710% 06/30/2.....		06/30/2016.	Redemption 100.0000.....		11,335	11,335	11,335	11,335	0	0	0	0	0	11,335	0	0	0	494	06/30/2022....	1.....
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5	8.100.....		06/01/2016.	Paydown.....		905	905	866	905	0	0	0	0	0	905	0	0	0	32	08/15/2025....	1FM.....
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC	4.0.....		04/29/2016.	Redemption 100.0000.....		90,834	90,834	92,196	92,036	0	(50)	0	(50)	0	91,986	0	(1,153)	(1,153)	1,817	10/29/2024....	1FE.....
222372 AJ 3	COUNTRYWIDE FINANCIAL CORP	6.250% 05/1.....		05/15/2016.	Maturity.....		5,000,000	5,000,000	5,098,450	5,005,095	0	(5,095)	0	(5,095)	0	5,000,000	0	0	0	156,250	05/15/2016....	2FE.....
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1	7.6.....		06/15/2016.	Paydown.....		140,058	140,058	126,490	137,261	0	2,797	0	2,797	0	140,058	0	0	0	4,414	06/15/2028....	2FE.....
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M.....			06/15/2016.	Paydown.....		92,334	92,334	84,486	90,187	0	2,147	0	2,147	0	92,334	0	0	0	2,680	03/15/2028....	1FE.....
22541N 5Z 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1.....			06/01/2016.	Paydown.....		2,787	2,787	2,828	2,786	0	0	0	0	0	2,787	0	0	0	58	05/25/2018....	1FM.....
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4.....			06/01/2016.	Paydown.....		77,489	77,489	76,465	76,973	0	516	0	516	0	77,489	0	0	0	1,504	10/25/2033....	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.....		16,967	16,967	17,349	17,046	0	(11)	0	(11)	0	17,034	0	(67)	(67)	371	10/25/2019....	1FM.....
226829 AA 7	CROCKET COGENERATION 144A	5.869% 03/30.....		06/30/2016.	Redemption 100.0000.....		13,000	13,000	13,000	13,000	0	0	0	0	0	13,000	0	0	0	381	03/30/2025....	2FE.....
22822R AX 8	CROWN CASTLE TOWERS LLC SERIES 2010-5 CL.....			05/16/2016.	Call 100.0000.....		1,500,000	1,500,000	1,507,920	1,502,041	0	(458)	0	(458)	0	1,501,582	0	(1,582)	(1,582)	61,970	08/15/2037....	1FE.....
22943Y UB 3	CREDIT SUISSE MTG CAPITAL CERT 2009-3R 2.....			06/27/2016.	Paydown.....		85,801	85,801	83,280	83,752	0	19	0	19	0	83,771	0	2,029	2,029	1,023	08/27/2037....	1FM.....
22970* AA 8	BGS BNSF Series 2015-1 CTL PT	4.070% 0.....		06/15/2016.	Redemption 100.0000.....		21,662	21,662	21,662	21,662	0	0	0	0	0	21,662	0	0	0	370	05/15/2034....	1FE.....
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I	3.26.....		05/20/2016.	Paydown.....		12,500	12,500	12,405	0	0	95	0	95	0	12,500	0	0	0	204	02/20/2045....	2AM.....
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2.....			06/25/2016.	Paydown.....		346,857	346,857	346,641	0	0	217	0	217	0	346,857	0	0	0	1,640	07/25/2031....	2FE.....
25087* AB 9	DETROIT INTL BRIDGE COMPANY SERIES C	6.....		06/02/2016.	Redemption 100.0000.....		155,650	155,650	155,650	155,650	0	0	0	0	0	155,650	0	0	0	4,076	09/02/2017....	2FE.....
25755T AE 0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II.....			04/25/2016.	Paydown.....		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	286	10/25/2045....	2AM.....
27430* AG 8	EAST PENN MANUFACTURING CO	5.940% 04/1.....		04/12/2016.	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	89,100	04/12/2016....	2.....
29078E AB 1	EMBARQ CORP	7.082% 06/01/16.....		06/01/2016.	Maturity.....		6,000,000	6,000,000	6,065,500	6,003,815	0	(3,815)	0	(3,815)	0	6,000,000	0	0	0	212,460	06/01/2016....	3FE.....
29364L AL 6	ENTERGY GULF STATES FIRST MORTGAGE	6.2.....		06/20/2016.	Call 100.0000.....		1,500,000	1,500,000	1,540,500	1,500,077	0	(257)	0	(257)	0	1,499,819	0	181	181	90,158	07/01/2033....	1FE.....
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2	2.5.....		06/01/2016.	Paydown.....		72,490	72,490	72,921	72,693	0	(203)	0	(203)	0	72,490	0	0	0	755	03/25/2043....	1FM.....
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A	3.00.....		06/01/2016.	Paydown.....		129,765	129,765	128,385	128,525	0	1,240	0	1,240	0	129,765	0	0	0	1,601	06/25/2043....	1FM.....
30165Q AB 6	EXETER AUTO RECEIVABLES TRUST 2014-1A B.....			06/15/2016.	Paydown.....		151,480	151,480	151,473	151,475	0	4	0	4	0	151,480	0	0	0	1,728	01/15/2019....	1FE.....
30291D AB 2	FRS LLC 2013-1A A2	3.080% 04/15/43.....		04/15/2016.	Paydown.....		1,195	1,195	1,195	1,195	0	0	0	0	0	1,195	0	0	0	12	04/15/2043....	1FE.....
31953* AL 6	BNSF RAILWAY COMPANY SERIES A	5.960% 1.....		05/15/2016.	Redemption 100.0000.....		33,863	33,863	33,863	33,863	0	0	0	0	0	33,863	0	0	0	1,305	10/15/2027....	1.....
31953* AM 4	BNSF RAILWAY COMPANY SERIES B	5.960% 1.....		05/15/2016.	Redemption 100.0000.....		3,403	3,403	3,403	3,403	0	0	0	0	0	3,403	0	0	0	131	10/15/2027....	1.....
31953* AN 2	BNSF RAILWAY COMPANY SERIES C	5.960% 1.....		05/15/2016.	Redemption 100.0000.....		21,535	21,535	21,535	21,535	0	0	0	0	0	21,535	0	0	0	830	10/15/2027....	1.....
31953* AP 7	BNSF RAILWAY COMPANY SERIES D	5.960% 1.....		05/15/2016.	Redemption 100.0000.....		8,721	8,721	8,721	8,721	0	0	0	0	0	8,721	0	0	0	336	10/15/2027....	1.....
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E	5.960% 1.....		05/15/2016.	Redemption 100.0000.....		11,569	11,569	11,569	11,569	0	0	0	0	0	11,569	0	0	0	446	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.....
36157R D9 3	GE CAPITAL MTG 1999-HE M	6.705% 04/25/.....		06/01/2016.	Paydown.....		12,968	12,968	11,038	11,615	0	21	0	21	0	11,636	0	1,332	1,332	40	04/25/2029....	4FM.....

QE05.3

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A.	06/01/2016.	Paydown.....		105,047	105,047	102,713	104,131	0	917	0	917	0	105,047	0	0	0	0	0	2,624	02/25/2035....	1FM.....	
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	0	0	0	145	145	294	09/25/2037....	3FM.....
42771T AA 3	HERO FUNDING TRUST 2015-3A A 4.280% 09.....	06/20/2016.	Paydown.....		143,935	143,935	143,925	143,925	0	0	0	0	0	143,926	0	0	0	0	10	10	2,023	09/20/2041....	1FE.....
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....	06/01/2016.	Paydown.....		23,250	23,250	22,858	22,940	0	2	0	2	0	22,942	0	0	0	0	308	308	535	08/25/2034....	1FM.....
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7.....	06/01/2016.	Paydown.....		491,667	491,667	485,060	487,726	0	3,940	0	3,940	0	491,667	0	0	0	0	0	10,454	06/25/2033....	1FM.....	
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3.....	06/15/2016.	Paydown.....		24,498	24,498	24,345	24,393	0	105	0	105	0	24,498	0	0	0	0	0	380	12/15/2048....	1FE.....	
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%.....	06/01/2016.	Paydown.....		86,781	86,781	88,764	87,844	0	(19)	0	(19)	0	87,825	0	0	0	0	(1,044)	(1,044)	1,132	03/01/2043....	1FM.....
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5.....	06/01/2016.	Paydown.....		246,202	246,202	249,318	248,212	0	(2,010)	0	(2,010)	0	246,202	0	0	0	0	0	3,515	05/25/2043....	1FM.....	
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.....	06/01/2016.	Paydown.....		50,132	50,132	51,393	50,862	0	(57)	0	(57)	0	50,805	0	0	0	0	(673)	(673)	729	01/25/2044....	1FM.....
46641C AK 7	JP MORGAN MORTGAGE TRUST 2014-1A11 3.9....	04/01/2016.	Paydown.....		51,005	51,005	51,005	51,005	0	0	0	0	0	51,005	0	0	0	0	0	668	01/25/2044....	1FM.....	
476556 CM 5	JERSEY CENT PWR & LT CO 1ST MORTGAGE 5.....	05/01/2016.	Maturity.....		2,875,000	2,875,000	2,860,126	2,874,425	0	575	0	575	0	2,875,000	0	0	0	0	0	80,859	05/01/2016....	2FE.....	
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21.....	04/01/2016.	Call 0.0000.....		472	0	0	0	0	0	0	0	0	0	0	0	0	0	472	472	10	03/29/2021....	1FE.....
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	06/30/2016.	Redemption 100.0000.....		76,184	76,184	76,628	76,299	0	(16)	0	(16)	0	76,284	0	0	0	0	(100)	(100)	2,185	03/30/2021....	2FE.....
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL..	06/05/2016.	Redemption 100.0000.....		59,776	59,776	59,776	59,776	0	0	0	0	0	59,776	0	0	0	0	0	1,805	12/05/2020....	1.....	
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/.....	06/25/2016.	Paydown.....		51,385	50,860	46,840	46,840	0	0	0	0	0	46,840	0	0	0	0	4,545	4,545	1,058	11/25/2035....	1FM.....
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/.....	06/25/2016.	Paydown.....		97,462	96,464	87,934	87,934	0	0	0	0	0	87,934	0	0	0	0	9,528	9,528	2,007	09/25/2035....	1FM.....
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	0	0	951	04/29/2022....	1FE.....	
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.....	06/01/2016.	Paydown.....		9,461	9,461	9,497	9,442	0	(1)	0	(1)	0	9,441	0	0	0	0	20	20	194	12/25/2018....	1FM.....
55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1 4.750.....	06/01/2016.	Paydown.....		2,445	2,445	2,412	2,433	0	1	0	1	0	2,434	0	0	0	0	12	12	48	05/25/2018....	1FM.....
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A....	06/20/2016.	Paydown.....		54,113	54,113	54,106	54,110	0	3	0	3	0	54,113	0	0	0	0	0	559	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	0	0	780	05/20/2030....	2AM.....	
574599 BD 7	MASCO CORP 6.125% 10/03/16.....	04/15/2016.	Redemption 102.5599.....		6,153,595	6,000,000	5,973,580	5,997,407	0	970	0	970	0	5,998,377	0	0	0	0	155,218	155,218	196,000	10/03/2016....	3FE.....
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75.....	06/01/2016.	Paydown.....		156,484	156,484	126,752	145,100	0	96	0	96	0	145,196	0	0	0	0	11,288	11,288	3,513	12/25/2034....	1FM.....
59549N AD 5	MID-STATE TRUST 6 A4 7.790% 07/01/35.....	04/01/2016.	Paydown.....		21,778	21,778	20,689	21,284	0	494	0	494	0	21,778	0	0	0	0	0	848	07/01/2035....	1AM.....	
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.....	06/15/2016.	Paydown.....		27,161	27,161	25,735	26,359	0	803	0	803	0	27,161	0	0	0	0	0	558	07/15/2038....	1AM.....	
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	0	0	595	08/15/2037....	1FE.....	
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/.....	06/01/2016.	Paydown.....		39,754	39,754	39,698	39,691	0	62	0	62	0	39,754	0	0	0	0	0	834	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	0	0	750	06/30/2027....	2FE.....	
644239 AY 1	NEW ENGLAND TEL & TEL DEBENTURES 7.875....	04/04/2016.	Redemption 126.1630.....		6,308,150	5,000,000	5,210,013	5,154,740	0	(1,673)	0	(1,673)	0	5,153,067	0	0	0	0	1,155,083	1,155,083	152,031	11/15/2029....	1FE.....
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	0	0	0	188,528	188,528	45,771	04/15/2028....	1FE.....
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S...	04/15/2016.	Redemption 100.0000.....		71,250	71,250	71,250	71,250	0	0	0	0	0	71,250	0	0	0	0	0	3,139	10/15/2026....	3FE.....	
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1.....	06/25/2016.	Paydown.....		298,568	298,568	299,174	299,158	0	(590)	0	(590)	0	298,568	0	0	0	0	0	4,344	10/25/2045....	1FM.....	
68235E AA 1	ONDECK ASSET SECURITIZATION TR 2014-1A A....	05/17/2016.	Paydown.....		2,000,000	2,000,000	1,999,589	1,999,867	0	133	0	133	0	2,000,000	0	0	0	0	0	26,250	05/17/2018....	1FE.....	

QE05.4

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....				06/10/2016.	Paydown.....		46,764	46,764	46,761	46,762	0	1	0	1	0	46,764	0	0	0	660	03/10/2027...	1FE.....
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....				06/10/2016.	Paydown.....		35,073	35,073	35,066	35,070	0	3	0	3	0	35,073	0	0	0	699	03/10/2027...	2AM.....
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4.....				06/01/2016.	Paydown.....		55,284	55,284	56,597	56,096	0	(812)	0	(812)	0	55,284	0	0	0	1,223	06/15/2036...	1FE.....
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF.....				06/25/2016.	Paydown.....		66,226	66,226	66,226	66,226	0	0	0	0	0	66,226	0	0	0	1,299	04/25/2035...	1FM.....
73316P DP 2	POPULAR ABS MORTGAGE PASS-THRO 2005-3 A.....				06/25/2016.	Paydown.....		637,441	637,441	637,436	635,581	0	1,381	0	1,381	0	636,962	0	479	479	12,280	07/25/2035...	1FM.....
74112V AJ 0	PRESTIGE AUTO REC TRUST 2012-1A C 3.25.....				04/15/2016.	Paydown.....		1,000,000	1,000,000	999,900	999,976	0	24	0	24	0	1,000,000	0	0	0	10,833	07/15/2019...	1FE.....
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....				06/01/2016.	Paydown.....		155,458	155,458	148,608	153,924	0	1,534	0	1,534	0	155,458	0	0	0	2,813	10/25/2033...	1FM.....
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1.....				06/01/2016.	Paydown.....		48,991	48,991	46,381	46,866	0	2,125	0	2,125	0	48,991	0	0	0	1,197	02/26/2036...	1FM.....
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....				06/01/2016.	Paydown.....		12,268	12,268	11,662	12,061	0	207	0	207	0	12,268	0	0	0	304	10/25/2021...	1FM.....
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15.....				06/25/2016.	Paydown.....		197,187	214,402	186,165	186,165	0	0	0	0	0	186,165	0	11,021	11,021	4,847	07/25/2034...	1FM.....
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 A16B.....				06/01/2016.	Paydown.....		121,412	121,412	121,410	131,547	0	(565)	0	(565)	0	130,982	0	(9,570)	(9,570)	2,918	12/25/2033...	1FM.....
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4.....				06/01/2016.	Paydown.....		463,365	463,365	444,251	456,166	0	7,199	0	7,199	0	463,365	0	0	0	10,580	03/25/2034...	1FM.....
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7.....				06/01/2016.	Paydown.....		36,267	36,267	35,303	35,751	0	7	0	7	0	35,759	0	508	508	918	05/01/2034...	1FM.....
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....				06/01/2016.	Paydown.....		370,254	370,254	370,252	369,304	0	(5)	0	(5)	0	369,299	0	954	954	7,836	09/25/2034...	1FM.....
78446D AB 5	SLM STUDENT LOAN TRUST 2011-A A2 4.370.....				06/15/2016.	Paydown.....		6,486	6,486	6,486	6,486	0	0	0	0	0	6,486	0	0	0	142	04/17/2028...	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.....		26,888	30,308	30,305	30,306	0	1	0	1	0	30,307	0	(3,419)	(3,419)	257	09/20/2029...	1FE.....
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....				06/01/2016.	Paydown.....		94,972	94,972	94,972	94,972	0	0	0	0	0	94,972	0	0	0	1,945	12/25/2033...	1FM.....
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47.....				06/01/2016.	Paydown.....		9,373	9,373	9,373	9,356	0	(1)	0	(1)	0	9,355	0	18	18	119	01/25/2042...	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000.....				06/01/2016.	Paydown.....		110,208	110,208	112,124	112,049	0	(1,841)	0	(1,841)	0	110,208	0	0	0	1,409	05/25/2043...	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.....		71,719	71,719	70,148	70,594	0	1,125	0	1,125	0	71,719	0	0	0	1,037	07/25/2043...	1FM.....
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.....
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A 7.42.....				04/01/2016.	Paydown.....		8,802	8,802	8,797	8,788	0	14	0	14	0	8,802	0	0	0	218	04/15/2030...	1FE.....
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.....
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.....
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05.....				06/20/2016.	Paydown.....		1,667	1,667	1,667	0	0	0	0	0	0	1,667	0	0	0	7	05/20/2046...	2AM.....
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECUR.....				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 SECUR.....				06/15/2016.	Redemption 100.0000.....		38,462	38,462	38,462	38,462	0	0	0	0	0	38,462	0	0	0	962	06/15/2025...	2Z.....
846502 AA 0	SPARC EM SPC LEGAL STLMTNT 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.....
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2.....				06/01/2016.	Paydown.....		118,226	118,226	106,810	116,318	0	141	0	141	0	116,459	0	1,767	1,767	2,145	09/25/2033...	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.....		374,563	374,563	373,583	373,442	0	(18)	0	(18)	0	373,424	0	1,139	1,139	7,509	09/25/2034...	1FM.....
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2.....				06/01/2016.	Paydown.....		55,065	55,065	53,462	54,696	0	369	0	369	0	55,065	0	0	0	1,281	11/25/2034...	1FM.....

QE05.5

SCHEDULE D - PART 4

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

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
86359D	GT	8		06/01/2016.	Paydown.....		11,222	11,222	10,983	11,110	0	112	0	112	0	11,222	0	0	0	275	12/25/2034....	2FM.....
86359D	JT	5		06/01/2016.	Paydown.....		108,297	108,297	104,792	106,941	0	1,356	0	1,356	0	108,297	0	0	0	2,311	07/25/2035....	1FM.....
86365L	AB	7		06/15/2016.	Paydown.....		47,916	47,916	49,443	49,254	0	(1,338)	0	(1,338)	0	47,916	0	0	0	1,574	08/15/2036....	1FE.....
87407P	AE	0		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	AJ	9		06/20/2016.	Paydown.....		62,500	62,500	63,594	63,399	0	(899)	0	(899)	0	62,500	0	0	0	914	02/22/2039....	1FE.....
88031Q	AA	8		06/30/2016.	Redemption 100.0000.....		69,291	69,291	69,291	69,291	0	0	0	0	0	69,291	0	0	0	2,120	03/30/2024....	2FE.....
88031R	AA	6		06/30/2016.	Redemption 100.0000.....		155,356	155,356	155,991	155,633	0	(24)	0	(24)	0	155,610	0	(253)	(253)	4,758	03/30/2023....	2FE.....
89172P	AA	7		06/25/2016.	Paydown.....		43,419	43,419	43,759	0	0	(340)	0	(340)	0	43,419	0	0	0	109	08/25/2055....	1FE.....
89656C	AA	1		06/16/2016.	Paydown.....		22,224	22,224	22,224	22,224	0	0	0	0	0	22,224	0	0	0	489	10/16/2040....	1FE.....
925524	BB	5		04/30/2016.	Maturity.....		1,193,000	1,193,000	1,188,634	1,192,805	0	195	0	195	0	1,193,000	0	0	0	37,281	04/30/2016....	2FE.....
94403*	AY	2		05/04/2016.	Redemption 100.0000.....		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	6,897	05/04/2016....	2FE.....
949456	AA	5		06/15/2016.	Paydown.....		114,598	114,598	114,582	114,598	0	0	0	0	0	114,598	0	0	0	1,515	03/15/2029....	1FE.....
94978#	JF	5		06/20/2016.	Redemption 100.0000.....		55,797	55,797	55,797	55,797	0	0	0	0	0	55,797	0	0	0	842	09/20/2024....	2FE.....
94978#	JH	1		06/16/2016.	Redemption 100.0000.....		56,194	56,194	56,194	56,194	0	0	0	0	0	56,194	0	0	0	848	09/16/2024....	2FE.....
94980K	AG	7		04/01/2016.	Paydown.....		130,403	130,403	122,049	129,611	0	104	0	104	0	129,715	0	689	689	2,391	05/25/2034....	1FM.....
94982W	AZ	7		06/25/2016.	Paydown.....		215,275	215,275	205,601	205,601	0	0	0	0	0	205,601	0	9,674	9,674	5,056	09/25/2035....	1FM.....
94982W	BB	9		06/25/2016.	Paydown.....		206,764	206,764	196,361	204,692	0	60	0	60	0	204,752	0	2,012	2,012	5,087	10/25/2035....	1FM.....
94984F	AV	1		06/25/2016.	Paydown.....		65,895	71,631	62,926	63,936	0	(30)	0	(30)	0	63,907	0	1,988	1,988	1,693	09/25/2036....	1FM.....
96033C	AB	8		06/20/2016.	Paydown.....		114,742	114,742	114,011	0	0	731	0	731	0	114,742	0	0	0	270	12/20/2028....	2AM.....
97652P	AA	9		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.....
G0620B	AB	4		06/15/2016.	Redemption 100.0000.....		46,800	46,800	46,800	46,800	0	0	0	0	0	46,800	0	0	0	951	01/15/2031....	1Z.....
30217V	AC	1	A	06/30/2016.	Redemption 100.0000.....		206,400	206,400	206,400	206,400	0	0	0	0	0	206,400	0	0	0	7,626	12/31/2017....	2FE.....
707886	B@	5	A	05/29/2016.	Maturity.....		824,955	824,955	824,955	824,955	0	0	0	0	0	824,955	0	0	0	32,812	05/29/2016....	3.....
895945	D#	7	A	04/28/2016.	Redemption 100.0000.....		1,442,157	1,442,157	1,442,157	1,442,685	0	958	0	958	0	1,443,643	0	(1,486)	(1,486)	50,856	04/28/2021....	3Z.....
895945	G@	6	A	04/28/2016.	Security Withdraw.....		0	96,834	2,725	0	0	(2,725)	0	(2,725)	0	0	0	0	0	2,725	04/28/2021....	3Z.....
90388@	AB	7	A	05/03/2016.	CRT Capital Group.....		2,490,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(510,000)	(510,000)	88,800	03/01/2018....	6.....
26971H	AC	6	F	06/15/2016.	Paydown.....		31,250	31,250	31,445	31,429	0	(179)	0	(179)	0	31,250	0	0	0	689	12/15/2039....	3AM.....
37952U	AD	5	F	06/17/2016.	Paydown.....		150,000	150,000	150,110	150,094	0	(4)	0	(4)	0	150,090	0	(90)	(90)	1,994	07/17/2029....	1FE.....
51817T	AA	0	F	05/15/2016.	Redemption 100.0000.....		51,798	51,798	50,201	34,532	0	3	0	3	0	50,204	0	1,594	1,594	906	11/15/2027....	2FE.....
68210*	AC	7	R	06/24/2016.	Redemption 100.0000.....		292,595	292,595	292,595	292,595	0	0	0	0	0	292,595	0	0	0	12,974	07/12/2016....	1.....
833636	AC	7	F	04/15/2016.	Maturity.....		5,000,000	5,000,000	4,987,300	4,999,527	0	473	0	473	0	5,000,000	0	0	0	153,125	04/15/2016....	2FE.....
83363R	AA	5	R	06/15/2016.	Redemption 100.0000.....		117,500	117,500	117,500	117,500	0	0	0	0	0	117,500	0	0	0	3,656	12/15/2026....	2FE.....
88314R	AA	4	R	06/20/2016.	Paydown.....		25,000	25,000	24,872	24,901	0	99	0	99	0	25,000	0	0	0	406	09/20/2038....	1FE.....
88314R	AC	0	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.....

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1.....			F	04/30/2016.	Redemption 100.0000.....		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	13,007	04/30/2020....	2.....
91020Q AB 3	UNITED ENERGY DISTRIBUTION 144A 5.450%.....			R	04/15/2016.	Maturity.....		75,000	75,000	76,029	75,034	0	(34)	0	(34)	0	75,000	0	0	0	2,044	04/15/2016....	2FE.....
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM.....			F	06/15/2016.	Redemption 100.0000.....		50,628	50,628	51,703	51,469	0	(54)	0	(54)	0	51,415	0	(788)	(788)	989	02/15/2021....	1FE.....
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES 3.500.....			F	06/15/2016.	Redemption 100.0000.....		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	3,413	12/15/2021....	2FE.....
L9082* AG 4	TRAFIGURA BEHEER BV SERIES A.....			F	04/07/2016.	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,000	04/07/2016....	2.....
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1....			F	06/30/2016.	Redemption 100.0000.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	525	11/30/2033....	2FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....								79,517,790	78,356,418	78,445,629	77,665,958	0	24,905	0	24,905	0	78,328,278	0	1,189,511	1,189,511	...2,181,717	XXX	XXX
8399997. Total Bonds - Part 4.....								83,761,921	82,600,549	82,678,131	81,887,034	0	18,700	0	18,700	0	82,574,952	0	1,186,969	1,186,969	...2,290,454	XXX	XXX
8399999. Total Bonds.....								83,761,921	82,600,549	82,678,131	81,887,034	0	18,700	0	18,700	0	82,574,952	0	1,186,969	1,186,969	...2,290,454	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								83,761,921	XXX	82,678,131	81,887,034	0	18,700	0	18,700	0	82,574,952	0	1,186,969	1,186,969	...2,290,454	XXX	XXX

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

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

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

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

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

Common Stocks - Money Market Mutual Funds

9AMMF1	0A	7	MOUNT VERNON SECURITIES LENDING PRIME PORTFOLIO.....	.....	U.....	70,116,037	70,116,037	.....
7499999	Total - Common Stocks - Money Market Mutual Funds.....					70,116,037	70,116,037	XXX
7599999	Total - Common Stock.....					70,116,037	70,116,037	XXX
7699999	Total - Preferred and Common Stock.....					70,116,037	70,116,037	XXX
9999999	Totals.....					70,116,037	70,116,037	XXX

General Interrogatories:

1. Total activity for the year: Fair Value \$.....70,116,037 Book/Adjusted Carrying Value \$.....70,116,037
2. Average balance for the year: Fair Value \$.....65,174,316 Book/Adjusted Carrying Value \$.....65,174,316
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....70,116,037 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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								
US Bank NA..... Cincinnati, OH.....		0.000	0	0	(10,072,768)	(3,271,600)	(7,794,675)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(10,072,768)	(3,271,600)	(7,794,675)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(10,072,768)	(3,271,600)	(7,794,675)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(10,072,768)	(3,271,600)	(7,794,675)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE