67172201620100103

QUARTERLY STATEMENT

As of September 30, 2016

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office One Financial Way….. Cincinnati ..... OH ..... US 45242
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Way….. Cincinnati ..... OH ..... US 45242 513-794-6100
(Street and Number) (City or Town, State, Country and Zip Code) (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 513-794-6100-6015
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address N/A

Statutory Statement Contact Amber Dawn Roberts 513-794-6100-6015
(Name) (Area Code) (Telephone Number) (Extension)
amber_roberts@ohionational.com 513-794-4516
(E-Mail Address) (Fax Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of November 2016

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

Roxanna S. Allphin, Notary Public
May 11, 2019

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,431,807,436	0	5,431,807,436	5,041,824,627
2. Stocks:				
2.1 Preferred stocks	29,297,234	0	29,297,234	33,797,234
2.2 Common stocks	378,763,932	0	378,763,932	386,864,460
3. Mortgage loans on real estate:				
3.1 First liens	782,658,266	0	782,658,266	790,214,683
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $............0 encumbrances)	25,542,075	0	25,542,075	26,938,123
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....224,056,785), cash equivalents ($..........0) and short-term investments ($.....129,412,543)	353,469,327	0	353,469,327	439,327,897
6. Contract loans (including $..........0 premium notes)	445,670,405	0	445,670,405	398,238,271
7. Derivatives	25,029,659	0	25,029,659	30,720,147
8. Other invested assets	81,041,125	0	81,041,125	75,000,000
9. Receivables for securities	280,008	0	280,008	1,221,256
10. Securities lending reinvested collateral assets	219,062,300	0	219,062,300	124,574,226
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,772,621,767	0	7,772,621,767	7,348,720,924
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	59,390,716	0	59,390,716	53,024,016
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	7,555,775	0	7,555,775	8,745,957
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	44,821,150	0	44,821,150	44,878,355
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,803,381	0	7,803,381	6,875,380
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	186	0	186	139
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	13,915,319	0	13,915,319	0
18.2 Net deferred tax asset	239,335,344	134,653,381	104,681,963	101,626,408
19. Guaranty funds receivable or on deposit	1,503,102	0	1,503,102	1,586,889
20. Electronic data processing equipment and software	399,766	0	399,766	458,613
21. Furniture and equipment, including health care delivery assets ($..........0)	13,406,786	13,406,786	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	20,223,333	0	20,223,333	24,252,329
24. Health care ($..........0) and other amounts receivable	17,501,687	17,501,687	0	0
25. Aggregate write-ins for other than invested assets	140,094,611	4,351,231	135,743,380	134,925,521
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	8,338,572,923	169,913,085	8,168,659,838	7,725,094,531
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,680,939,959	0	20,680,939,959	19,864,745,819
28. Total (Lines 26 and 27)	29,019,512,882	169,913,085	28,849,599,797	27,589,840,350

DETAILS OF WRITE-INS

	1	2	3	4
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	115,521,519	0	115,521,519	115,236,196
2502. Keyman insurance	10,728,030	0	10,728,030	10,394,515
2503. Fund revenue receivable	7,555,151	0	7,555,151	7,442,133
2598. Summary of remaining write-ins for Line 25 from overflow page	6,289,911	4,351,231	1,938,680	1,852,677
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	140,094,611	4,351,231	135,743,380	134,925,521

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....5,787,939,255 less $..........0 included in Line 6.3 (including $.....57,246,793 Modco Reserve)	5,787,939,255	5,382,493,630
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	28,733,767	27,331,882
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	730,293,025	712,454,301
4.	Contract claims:		
	4.1 Life	16,446,082	17,565,132
	4.2 Accident and health	139,188	114,406
5.	Policyholders' dividends $.....2,846,431 and coupons $..........0 due and unpaid	2,846,431	2,122,736
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	87,541,480	78,073,852
	6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....91,293 accident and health premiums	2,349,094	1,803,981
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded	0	0
	9.4 Interest Maintenance Reserve	39,970,295	43,326,667
10.	Commissions to agents due or accrued - life and annuity contracts $.....7,079,147, accident and health $.....965,338 and deposit-type contract funds $..........0	8,044,485	8,396,724
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	17,156,909	11,511,705
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(295,815,652) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(295,815,652)	(322,110,216)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,801,641	4,358,959
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	3,598,450
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	6,850,851	6,513,413
17.	Amounts withheld or retained by company as agent or trustee	115,919,307	108,449,464
18.	Amounts held for agents' account, including $.....3,798,272 agents' credit balances	5,074,509	4,352,117
19.	Remittances and items not allocated	21,350,980	36,785,121
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	36,798,611	33,538,844
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	120,295,094	149,565,641
	24.04 Payable to parent, subsidiaries and affiliates	116,135,407	179,070,036
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	8,712,777	9,758,288
	24.09 Payable for securities	39,807,026	0
	24.10 Payable for securities lending	219,062,300	124,574,226
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	11,200,708	14,225,914
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,129,653,570	6,637,875,273
27.	From Separate Accounts statement	20,680,939,959	19,864,744,750
28.	Total liabilities (Lines 26 and 27)	27,810,593,529	26,502,620,023
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	309,526,850	309,469,631
33.	Gross paid in and contributed surplus	283,297,154	283,297,154
34.	Aggregate write-ins for special surplus funds	(19,015,661)	(8,323,032)
35.	Unassigned funds (surplus)	455,197,925	492,776,574
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,029,006,268	1,077,220,327
38.	Totals of Lines 29, 30 and 37	1,039,006,268	1,087,220,327
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	28,849,599,797	27,589,840,350

DETAILS OF WRITE-INS

2501.	Liability for plan benefits	9,387,472	13,140,190
2502.	Unclaimed funds	1,813,236	1,085,724
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	11,200,708	14,225,914
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Voluntary Reserve	(19,015,661)	(8,323,032)
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	(19,015,661)	(8,323,032)

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,701,177,094	1,922,429,864	2,538,314,843
2. Considerations for supplementary contracts with life contingencies	226,586	503,937	1,344,852
3. Net investment income	236,981,992	248,662,484	340,223,982
4. Amortization of Interest Maintenance Reserve (IMR)	4,865,891	4,474,407	6,152,471
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	26,262,049	5,398,812	23,152,076
7. Reserve adjustments on reinsurance ceded	37,792,375	13,411,608	18,700,227
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	192,466,389	198,723,017	263,956,910
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	225,733,624	209,118,201	288,255,532
9. Totals (Lines 1 to 8.3)	2,425,505,999	2,602,722,330	3,480,100,893
10. Death benefits	62,767,786	58,193,116	78,187,266
11. Matured endowments (excluding guaranteed annual pure endowments)	574,431	610,271	765,203
12. Annuity benefits	452,913,895	402,732,725	547,772,234
13. Disability benefits and benefits under accident and health contracts	1,674,406	1,400,519	1,905,939
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,059,219,910	944,705,306	1,252,414,393
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	10,957,396	11,960,577	16,016,760
18. Payments on supplementary contracts with life contingencies	1,250,753	547,958	577,749
19. Increase in aggregate reserves for life and accident and health contracts	405,801,702	179,567,318	263,153,182
20. Totals (Lines 10 to 19)	1,995,160,279	1,599,717,790	2,160,792,726
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	218,469,611	226,930,834	305,066,153
22. Commissions and expense allowances on reinsurance assumed	7,497,739	6,394,597	9,280,404
23. General insurance expenses	106,934,347	89,956,740	124,751,023
24. Insurance taxes, licenses and fees, excluding federal income taxes	14,436,741	12,473,005	14,439,505
25. Increase in loading on deferred and uncollected premiums	1,608,528	(186,812)	2,381,609
26. Net transfers to or (from) Separate Accounts net of reinsurance	(10,459,712)	485,326,274	618,878,381
27. Aggregate write-ins for deductions	587,524	80,416,682	80,635,884
28. Totals (Lines 20 to 27)	2,334,235,057	2,501,029,110	3,316,225,685
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	91,270,942	101,693,220	163,875,208
30. Dividends to policyholders	68,050,658	56,237,322	80,985,406
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	23,220,284	45,455,898	82,889,802
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(12,520,343)	1,137,481	4,560,829
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	35,740,627	44,318,417	78,328,973
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....629,856 (excluding taxes of $.....812,818 transferred to the IMR)	(14,915,871)	(2,851,059)	(15,664,478)
35. Net income (Line 33 plus Line 34)	20,824,756	41,467,358	62,664,495
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,087,220,329	1,097,073,789	1,097,073,789
37. Net income (Line 35)	20,824,756	41,467,358	62,664,495
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....1,042,416	(8,215,023)	(2,178,767)	(10,836,354)
39. Change in net unrealized foreign exchange capital gain (loss)	289,761	(1,403,221)	(1,065,893)
40. Change in net deferred income tax	46,534,699	(8,803,495)	8,392,704
41. Change in nonadmitted assets	(39,733,987)	6,426,164	(21,595,573)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	(11,922,672)	(11,922,672)
44. Change in asset valuation reserve	(4,228,529)	(21,193,573)	(2,007,766)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	1,003	0	0
47. Other changes in surplus in Separate Accounts Statement	(1,069)	(45)	(14)
48. Change in surplus notes	57,219	57,219	76,291
49. Cumulative effect of changes in accounting principles	0	0	(7,889,948)
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(60,000,000)	(55,000,000)	(90,000,000)
53. Aggregate write-ins for gains and losses in surplus	(3,742,892)	65,113,804	64,331,270
54. Net change in capital and surplus (Lines 37 through 53)	(48,214,062)	12,562,772	(9,853,460)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,039,006,267	1,109,636,561	1,087,220,329

DETAILS OF WRITE-INS

08.301. Policy charges	181,871,682	169,814,518	229,252,334
08.302. Fee income	44,092,765	43,425,292	58,381,147
08.303. Modified coinsurance risk charge	0	(12,596)	(12,596)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(230,823)	(4,109,013)	634,647
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	225,733,624	209,118,201	288,255,532
2701. Health surrender benefits	587,524	618,871	838,073
2702. Adjustment to separate account variable annuity reserves	0	79,810,265	79,810,265
2703. Reserve adjustment on reinsurance assumed	0	(12,454)	(12,454)
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	587,524	80,416,682	80,635,884
5301. Prior period adjustment	4,854,607	(1,223,950)	(3,378,748)
5302. Benefit plan adjustment	2,095,130	(1,978,952)	(1,249,806)
5303. Change in separate account variable annuity reserve valuation	0	79,810,265	79,810,265
5398. Summary of remaining write-ins for Line 53 from overflow page	(10,692,629)	(11,493,559)	(10,850,441)
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(3,742,892)	65,113,804	64,331,270

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,730,619,513	1,923,964,962	2,536,803,615
2.	Net investment income	234,015,842	246,181,439	344,933,790
3.	Miscellaneous income	218,497,614	426,651,638	287,875,722
4.	Total (Lines 1 through 3)	2,183,132,969	2,596,798,039	3,169,613,127
5.	Benefit and loss related payments	1,356,655,932	1,384,248,403	1,573,133,637
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(36,754,276)	537,422,739	669,130,903
7.	Commissions, expenses paid and aggregate write-ins for deductions	340,181,871	335,337,063	455,989,154
8.	Dividends paid to policyholders	57,859,335	47,801,024	68,144,063
9.	Federal and foreign income taxes paid (recovered) net of $.....2,669,538 tax on capital gains (losses)	6,010,518	(8,535,463)	(25,083,407)
10.	Total (Lines 5 through 9)	1,723,953,380	2,296,273,766	2,741,314,350
11.	Net cash from operations (Line 4 minus Line 10)	459,179,589	300,524,273	428,298,777
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	375,432,771	378,077,494	501,050,499
	12.2 Stocks	4,762,905	1,861,930	2,459,170
	12.3 Mortgage loans	107,495,673	91,573,830	121,766,995
	12.4 Real estate	896,340	0	0
	12.5 Other invested assets	0	8	25,000,008
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	6,631,736	2,490,375	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	495,219,425	474,003,637	650,276,672
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	726,808,390	656,116,103	799,090,404
	13.2 Stocks	0	2,000,000	22,250,000
	13.3 Mortgage loans	99,934,776	87,040,000	115,205,850
	13.4 Real estate	0	3,395,840	3,604,159
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	0	39,449,978	14,729,936
	13.7 Total investments acquired (Lines 13.1 to 13.6)	826,743,166	788,001,921	954,880,349
14.	Net increase or (decrease) in contract loans and premium notes	47,432,134	40,177,199	54,318,082
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(378,955,875)	(354,175,483)	(358,921,759)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	57,218	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	2,496,988	14,108,900	(1,993,099)
	16.5 Dividends to stockholders	60,000,000	55,000,000	90,000,000
	16.6 Other cash provided (applied)	(108,579,272)	104,015,630	116,608,284
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(166,082,284)	63,181,748	24,615,185
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(85,858,570)	9,530,538	93,992,203
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	439,327,897	345,335,694	345,335,694
	19.2 End of period (Line 18 plus Line 19.1)	353,469,327	354,866,232	439,327,897

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

20.0001	Payable for securities	(39,807,026)	0	0
20.0002	Change in securities lending collateral	(94,488,074)	0	18,208,511

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	394,594,400	329,148,500	472,485,622
3. Ordinary individual annuities	1,052,705,003	1,492,710,660	1,929,650,137
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	370,949,358	168,933,672	254,174,788
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	10,192,730	10,558,864	13,994,735
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,828,441,491	2,001,351,696	2,670,305,282
12. Deposit-type contracts	163,959,047	186,302,492	191,481,753
13. Total	1,992,400,538	2,187,654,188	2,861,787,035

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

		State of Domicile		September 30, 2016	December 31, 2015
Net Income					
(1)	Net (Loss) Income	OH	$	20,824,756	62,664,496
(2)	State prescribed practices: NONE			-	-
(3)	State permitted practices: NONE			-	-
(4)	Net Income, NAIC SAP		$	20,824,756	62,664,496
Surplus					
(5)	Statutory capital and surplus	OH	$	1,039,006,268	1,087,220,327
(6)	State prescribed practices: NONE			-	-
(7)	State permitted practices: NONE			-	-
(8)	Statutory capital and surplus, NAIC SAP		$	1,039,006,268	1,087,220,327

C. Accounting Policy

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

2. Accounting Changes and Corrections of Errors

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording and valuation of futures in the Asset Valuation Reserve (AVR). As of December 31, 2015, the AVR liability was overstated by $968,762. The events contributing to the adjustment impact surplus as follows:

Change in asset valuation reserve (P4, L44, C1)	(968,762)
Prior period adjustment surplus (P4,L53,C1)	$ 968,762

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of derivatives on bonds. As of December 31, 2015, the net derivatives on bonds were understated by $935,480. The events contributing to the adjustment impact surplus as follows:

Change in net unrealized foreign exchange capital gain (loss) (P4, L39, C1)	(935,480)
Prior period adjustment surplus (P4,L53,C1)	$ 935,480

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of income taxes related to the dividends received deduction. The events contributing to the overstatement of taxes impact surplus as follows:

Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	1,309,255
Increase in surplus (P4,L53,C1)	$ 1,309,255

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of whole life reserves. As of December 31, 2015, reserves were understated by $2,170,950. As a result, surplus was overstated by $1,411,118. The events contributing to the reserve understatement impact surplus as follows:

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of BOLI reinsurance assumed surrender benefits and expense allowances. As of December 31, 2015, benefits assumed and expense allowances were overstated by $3,052,935. As a result, surplus was understated by $1,984,408. The events contributing to the overstatement impact surplus as follows:

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

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

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

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

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

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
68278#AB4	5,000,000	4,000,000	1,000,000	4,000,000	4,000,000	9/30/2016
92922FKX5	1,738,006	1,600,933	137,073	1,600,933	1,600,933	9/30/2016
Total	$ 6,738,006	$ 5,600,933	$ 1,137,073	$ 5,600,933	$ 5,600,933	

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

(a) The aggregate amount of unrealized losses

(1)	Less than 12 Months	$ 2,535,231
(2)	12 Months or Longer	$ 1,029,910

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

(1)	Less than 12 Months	$ 144,996,240
(2)	12 Months or Longer	$ 42,844,220

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 $219,062,300.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

NOTES TO FINANCIAL STATEMENTS

6 - 9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $7,000,000, $1,000,665, $6,500,000, $0 and $1,008,000 as of September 30, 2016 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation ("LAC"), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII"), Montgomery Re, Inc. ("MONT) and the O. N. Equity Sales Company ("ONES"), respectively.

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

	2016
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	60,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	60,000,000

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At September 30, 2016, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

ONLA	$ 52,064,547
Suffolk Capital Management LLC	411,909
ONFS	13,655,399
SYRE	11,358,061
ONII	819,964
MONT	2,792,914
ONMH	26,944
ONFlight Inc.	1,112,876
ON Global Holdings, LLC	851
Kenwood Re	8,238,229
ONTech, LLC	231,159
Financial Way Realty, Inc	14,128,853
ON Foreign Holdings LLC	681,713
CMGO	5,785,450
Total	$ 111,308,868

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $350,000,000 as of September 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 $577,615,000. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 09/30/16

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

NOTES TO FINANCIAL STATEMENTS

2. Prior Year – 12/31/15

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

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

	Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1	Class A	$ -	$ -	$ -	$ -	$ -	$ -
2	Class B	$ 25,000,000	$ 25,000,000	$ -	$ -	$ -	$ -

(3) Collateral Pledged to FHLB

(a) Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 438,557,072	$ 415,760,249	$ 350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 438,557,072	$ 415,760,249	$ 350,000,000

3. Current Year Separate Accounts

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

4. Prior Year-end Total General Separate Accounts

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

(b) Maximum Amount Pledged During Reporting Year

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	440,176,380	417,573,830	350,000,000

NOTES TO FINANCIAL STATEMENTS

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	440,176,380	417,573,830	350,000,000

3. Current Year Separate Account

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

4. Prior Year-end Total General and Separate Accounts

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

(4) Borrowing from FHLB.

(a) Amount as of Reporting Date

1. Current Year

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

2. Prior Year

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

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

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

(c) FHLB – Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A.

(4) Components of net periodic benefit cost at September 30, 2016

		Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
		September 30, 2016	December 31, 2015	September 30, 2016	December 31, 2015	September 30, 2016	December 31, 2015
(a)	Service Cost	$ 1,579,297	$ 2,408,000	$ 56,082	$ 44,000	$ -	$ -
(b)	Interest Cost	3,010,617	3,779,000	283,969	220,000	-	-
(c)	Expected return on plan assets	(2,781,564)	(3,809,000)	-	-	-	-
(d)	Amortization of unrecognized transition obligation or transition asset	-	-	-	-	-	-
(e)	Amount of recognized gains and losses	1,766,849	2,206,000	143,270	(199,000)	-	-
(f)	Amount of prior services cost recognized	194,681	260,000	(9,668)	(13,000)	-	-
(g)	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
(h)	Total net periodic benefit cost	$ 3,769,879	$ 4,844,000	$ 473,653	$ 52,000	$ -	$ -

13 - 16. No significant change

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales – NONE

18 - 19. No significant change

20. Fair Value Measurements

A.

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

	(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 224,056,785	$ -	$ -	$ 224,056,785
	Short term	109,412,818	19,999,724		129,412,542
	Securities lending collateral	-	219,062,300	-	219,062,300
	Perpetual Preferred stock				
	Industrial and Misc.	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	-	-	-
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	-	-	-
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	-	-	-
	Common Stock				
	Industrial and Misc	-	38,564,838	-	38,564,838
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,564,838	-	38,564,838
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	4,646,873	-	4,646,873
	Options on Swaps	-	5,450,446	-	5,450,446
	Swaps	-	1,227,800	-	1,227,800
	Credit contracts	-	-	-	-
	Futures contracts	13,704,540	-	-	13,704,540
	Commodity forward contracts	-	-	-	-
	Total Derivatives	13,704,540	11,325,119	-	25,029,659
	Separate account assets	20,680,939,959	-	-	20,680,939,959
	Total assets at fair value	$ 21,028,114,102	$ 288,951,981	$ -	$ 21,317,066,083
b.	Liabilities at fair value				
	Derivative liabilities	$ 8,712,778	$ -	$ -	$ 8,712,778
	Total liabilities at fair value	$ 8,712,778	$ -	$ -	$ 8,712,778

NOTES TO FINANCIAL STATEMENTS

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

	Balance at 12/31/2015	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 9/30/2016
a. Assets:										
Loan-backed & structured	$ -		$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	-	-	-	-	-	-	-	-	-	-
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

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

B. Other Fair Value disclosures – NONE

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Assets at fair value:						
Bonds	$ 5,832,539,540	$ 5,431,807,436	$ 10,548,720	$ 5,753,160,127	$ 68,830,692	$ -
Cash	224,056,785	224,056,785	224,056,785	-	-	-
Short-term	129,412,543	129,412,543	109,412,818	19,999,724	-	-
Common stock non-affilate	38,564,838	38,564,838	-	38,564,838	-	-
Preferred stock	31,215,946	29,297,234	-	31,215,946	-	-
Mortgage Loan	807,111,549	782,658,266	-	-	807,111,549	-
Derivatives- equity put options	4,646,873	4,646,873	-	4,646,873	-	-
Derivatives- options on swaps	5,450,446	5,450,446	-	5,450,446	-	
Derivatives- swaps	1,227,800	1,227,800		1,227,800		
Derivatives- futures contracts	13,704,540	13,704,540	13,704,540	-	-	-
Separate account	20,680,939,959	20,680,939,959	20,680,939,959			
Liabilities at fair value:						
Derivatives- futures contracts	8,712,778	8,712,778	8,712,778	-	-	-
Separate account	20,680,939,959	20,680,939,959	20,680,939,959	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. Other Items

C. Other Disclosures

General Interrogatory 15.2

A. Market risk, credit risk and cash requirements

As of September 30, 2016, the Company holds over-the-counter equity put options in order to hedge the exposure on its variable annuity riders. Generally speaking, the options increase in value if the underlying equity index goes down. Conversely, if the underlying equity index goes up, the options decrease in value, but cannot fall by more than the purchase price. The Company has managed its counterparty credit exposure by diversifying the exposure among many counterparties and fully collateralizing the trades, as specified in its ISDA agreements. The put options have been entered into with counterparties that have a credit rating of A-/A3 or higher. The only cash requirement of these options is the initial purchase price.

As of September 30, 2016, the Company holds a position in exchange-traded futures on various equity indices and currencies to hedge the downside market risk of the guarantees in its variable annuity contracts. These futures increase in value when the markets go down and decrease in value when the markets go up. Margin for the change in value is calculated every day and must be posted if there is a deficit and credited if there is a surplus. Additionally, initial margin is posted by participants on each side of a futures trade. Together, these collateral support mechanisms minimize the credit risk of futures. There is no premium charge to enter into a future, but cash or Treasury Securities must be posted for initial margin and cash exchanged each subsequent day for changes in value, as noted above.

As of September 30, 2016, the Company holds over-the-counter options on interest rate swaps in order to hedge the interest rate risk of variable annuity guarantees. Generally speaking, the options increase in value if the underlying swap rate goes down. If the underlying swap rate goes up, the options decrease in value, but cannot fall by more than the purchase price. The Company has managed its counterparty credit exposure by diversifying the exposure among many counterparties and fully collateralizing the trades, as specified in its ISDA agreements. The options have been entered into with counterparties that have a credit rating of A-/A3 or higher. The only cash requirement of these options is the initial purchase price.

As of September 30, 2016, the Company holds a position in a cross currency swap converting Euro currency flows to U.S. Dollar flows on a Euro-denominated bond.

NOTES TO FINANCIAL STATEMENTS

B. Company objectives for using derivatives

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

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

C. Accounting Policies

Futures, options on interest rate swaps, and foreign currency holdings are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative or foreign currency holding, the gain or loss shall be recognized in income. During the third quarter of 2016, the Company recognized $139,535,106 in futures losses in the statement of operations of which $128,589,024 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $10,946,082 which is represented as part of the Summary of Operations Line 34.

The put options are carried at fair value. During the third quarter of 2016, the realized loss from maturing put options was $7,699,088 in the statement of operations of which $5,303,189 is Funds Withheld for the benefit of Sycamore Re (an affiliate) netting to $2,395,899 which is represented as part of the Summary of Operations Line 34.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2015 were $10,312,383. As of September 30, 2016, $1,003,037 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $9,438,053. The decrease is normally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/01/2012

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 513,942

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	348,799,939	340,199,095
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 348,799,939	$ 340,199,095
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [X]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 219,062,300

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 219,062,300

16.3 Total payable for securities lending reported on the liability page: $ 219,062,300

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

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$782,658,266
1.14	Total mortgages in good standing	$782,658,266
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)	$782,658,266
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	50.8
2.2	A&H cost containment percent	0.9
2.3	A&H expense percent excluding cost containment expenses	21.9

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	5,902,415	8,551,073	126,085	4,626,947	19,206,520	2,479
2. Alaska AK	L	127,931	1,095,151	2,772	0	1,225,854	1,042
3. Arizona AZ	L	7,136,107	17,676,972	88,847	6,190,894	31,092,820	5,925
4. Arkansas AR	L	3,393,283	12,357,852	70,641	921,481	16,743,257	45,602
5. California CA	L	20,296,946	76,477,146	599,487	18,713,594	116,087,173	151,974
6. Colorado CO	L	16,976,054	14,874,335	327,428	867,031	33,044,848	164,333
7. Connecticut CT	L	2,440,605	13,979,165	124,839	2,965,246	19,509,855	74,601,253
8. Delaware DE	L	1,058,035	2,228,955	30,914	125,633	3,443,537	900,597
9. District of Columbia DC	L	409,751	2,713,796	5,025	70,435	3,199,007	176
10. Florida FL	L	24,550,771	133,520,185	437,893	17,594,905	176,103,754	310,572
11. Georgia GA	L	4,953,324	11,689,586	174,891	3,001,169	19,818,970	3,757
12. Hawaii HI	L	117,077	709,111	9,933	0	836,121	13,243
13. Idaho ID	L	1,161,773	5,558,258	78,134	1,051,107	7,849,272	2,870
14. Illinois IL	L	21,416,150	38,638,408	601,265	9,811,097	70,466,920	397,828
15. Indiana IN	L	6,486,046	9,032,099	94,367	7,510,369	23,122,881	8,690
16. Iowa IA	L	3,439,417	8,456,554	116,988	2,600,464	14,613,423	58,305
17. Kansas KS	L	8,288,522	18,949,594	222,432	4,317,094	31,777,642	4,375
18. Kentucky KY	L	2,195,133	13,423,189	95,885	2,023,000	17,737,207	142,657
19. Louisiana LA	L	10,130,753	2,636,374	48,553	1,319,814	14,135,494	4,438
20. Maine ME	L	188,550	2,873,444	29,068	1,992,540	5,083,602	352
21. Maryland MD	L	5,623,003	48,578,103	193,021	2,273,694	56,667,821	1,712,133
22. Massachusetts MA	L	6,757,632	20,579,732	340,850	2,549,575	30,227,789	2,250,491
23. Michigan MI	L	17,973,164	50,274,298	345,529	8,398,926	76,991,917	2,662,350
24. Minnesota MN	L	5,316,502	37,456,359	140,270	1,947,936	44,861,067	61,520
25. Mississippi MS	L	1,168,647	4,673,668	91,063	2,380,443	8,313,821	1,594
26. Missouri MO	L	5,188,517	31,044,116	110,328	1,730,918	38,073,879	513,317
27. Montana MT	L	552,505	2,319,355	19,751	166,497	3,058,108	5,288
28. Nebraska NE	L	3,509,636	10,626,787	76,869	1,437,074	15,650,366	26,475
29. Nevada NV	L	1,668,142	5,313,841	53,669	259,318	7,294,970	2,953
30. New Hampshire NH	L	3,455,669	5,951,016	42,427	320	9,449,432	2,912
31. New Jersey NJ	L	11,706,270	45,612,165	191,149	2,365,556	59,875,140	981,218
32. New Mexico NM	L	428,559	6,056,278	17,494	76,912	6,579,243	1,287
33. New York NY	N	997,830	1,520,856	26,609	16,223	2,561,518	1,860
34. North Carolina NC	L	7,481,263	48,021,288	201,239	15,443,613	71,147,403	210,494
35. North Dakota ND	L	3,132,495	507,767	80,471	288,111	4,008,844	2,825
36. Ohio OH	L	26,377,036	54,001,960	1,012,190	176,867,447	258,258,633	76,476,523
37. Oklahoma OK	L	5,256,471	15,513,880	102,007	2,555,532	23,427,890	11,147
38. Oregon OR	L	2,338,421	12,113,029	141,530	2,009,777	16,602,757	134,407
39. Pennsylvania PA	L	27,322,819	66,911,480	550,021	13,007,240	107,791,560	528,844
40. Rhode Island RI	L	1,108,182	4,881,934	50,930	67,400	6,108,446	40
41. South Carolina SC	L	3,313,426	14,265,105	74,965	1,641,608	19,295,104	2,694
42. South Dakota SD	L	639,607	837,189	11,999	34,398	1,523,193	1,531
43. Tennessee TN	L	6,816,726	13,818,089	359,723	12,275,301	33,269,839	(10,145)
44. Texas TX	L	24,825,978	37,104,480	470,456	8,109,013	70,509,927	711,136
45. Utah UT	L	5,228,743	3,742,976	41,080	131,654	9,144,453	731
46. Vermont VT	L	137,585	1,054,034	4,624	10,258	1,206,501	47
47. Virginia VA	L	6,737,407	56,427,397	205,027	19,013,483	82,383,314	47,248
48. Washington WA	L	3,759,346	18,426,958	131,378	470,533	22,788,215	15,492
49. West Virginia WV	L	1,040,961	6,351,930	88,083	1,637,267	9,118,241	692,970
50. Wisconsin WI	L	10,753,151	24,819,847	529,553	8,080,510	44,183,061	18,528
51. Wyoming WY	L	581,807	456,091	28,437	0	1,066,335	70,551
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	47,685	105,125	932,716	0	1,085,526	0
55. US Virgin Islands VI	N	23,879	0	0	0	23,879	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	7,508	0	621	0	8,129	118
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 51	341,945,215	1,044,808,380	9,951,526	370,949,357	1,767,654,478	163,959,047
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	50,000,853	54	0	0	50,000,907	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	672,515	7,896,573	191,426	0	8,760,514	0
94. Aggregate other amounts not allocable by State	XXX	2,209,570	0	0	0	2,209,570	0
95. Totals (Direct Business)	XXX	394,828,153	1,052,705,007	10,142,952	370,949,357	1,828,625,469	163,959,047
96. Plus Reinsurance Assumed	XXX	137,717,086	2,242,574	0	0	139,959,660	0
97. Totals (All Business)	XXX	532,545,239	1,054,947,581	10,142,952	370,949,357	1,968,585,129	163,959,047
98. Less Reinsurance Ceded	XXX	90,712,988	171,267,866	5,243,202	0	267,224,056	0
99. Totals (All Business) less Reinsurance Ceded	XXX	441,832,251	883,679,715	4,899,750	370,949,357	1,701,361,073	163,959,047

DETAILS OF WRITE-INS

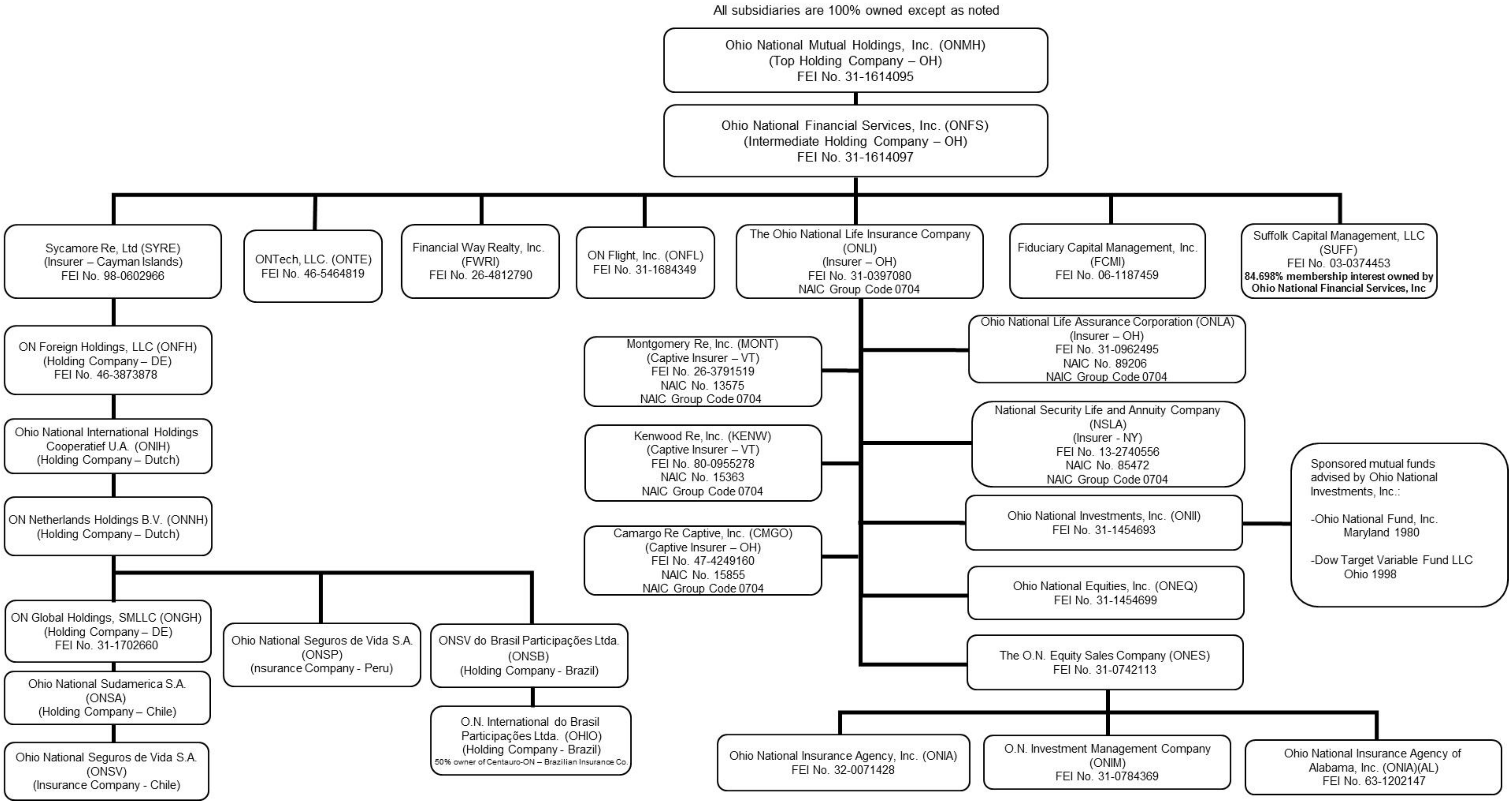
58001.	XXX	0	0	0	0	0	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401. Dividends accums used to purchase paid-up additions	XXX	2,207,203	0	0	0	2,207,203	0
9402. Dividends accums used to shorten endow or prem pay	XXX	2,367	0	0	0	2,367	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	2,209,570	0	0	0	2,209,570	0

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

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0704	Ohio National Mutual Holdings, Inc.	0	31-1614095	0	0		Ohio National Mutual Holdings, Inc.	OH	UIP		Ownership, Board of Directors, Management	0.000		0
0704	Ohio National Mutual Holdings, Inc.	0	31-1614097	0	0		Ohio National Financial Sevices, Inc.	OH	UIP	Ohio National Mutual Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	98-0602966	0	0		Sycamore Re, Ltd.	CYM	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	46-3873878	0	0		Ohio National Foreign Holdings, LLC	OH	NIA	Sycamore Re LTD	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		Ohio National International Holdings Cooperatief U.A.	NLD	NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		ON Netherlands Holdings B.V.	NLD	NIA	Ohio National International Holdings Cooperatief U.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1702660	0	0		ON Global Holdings, SMLLC	OH	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holding, SMLLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A.	CHL	NIA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		ONSV do Brasil Participações Ltda	BRA	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		O.N. International do Brasil Participações Ltda.	BRA	NIA	ONSV do Brasil Participações Ltda.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	06-1187459	0	0		Fiduciary Capital Management, Inc.	CT	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	RE	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Coporation	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. State Taxes Recoverable	729,517	0	729,517	923,010
2505. Goodwill	783,189	0	783,189	777,588
2506. Pension fee income recoverable	405,974	0	405,974	132,079
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Prepaid expenses	4,260,579	4,260,579	0	0
2509. Surplus note issuance costs	90,652	90,652	0	0
2597. Summary of remaining write-ins for Line 25	6,289,911	4,351,231	1,938,680	1,852,677

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Loss on Fixed Assets	0	(3,558,113)	(144,685)
08.305. Miscellaneous gains/(losses)	(230,823)	(550,900)	779,332
08.397. Summary of remaining write-ins for Line 8.3	(230,823)	(4,109,013)	634,647

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Voluntary reserve	(10,692,629)	(11,493,559)	(10,850,441)
5397. Summary of remaining write-ins for Line 53	(10,692,629)	(11,493,559)	(10,850,441)

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,938,124	23,982,107
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	(896,340)	3,604,159
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	499,708	648,142
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	25,542,076	26,938,124
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	25,542,076	26,938,124

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	790,214,689	796,770,791
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	99,934,776	115,205,850
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	4,474	5,043
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	107,495,673	121,766,995
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	782,658,266	790,214,689
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	782,658,266	790,214,689
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	782,658,266	790,214,689

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	81,822,548	108,336,051
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(781,423)	(1,513,495)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	25,000,008
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	81,041,125	81,822,548
12. Deduct total nonadmitted amounts	0	6,822,548
13. Statement value at end of current period (Line 11 minus Line 12)	81,041,125	75,000,000

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,462,486,308	5,163,896,238
2. Cost of bonds and stocks acquired	766,615,412	821,340,404
3. Accrual of discount	3,556,399	3,891,267
4. Unrealized valuation increase (decrease)	(7,988,966)	(12,653,637)
5. Total gain (loss) on disposals	2,750,726	6,165,809
6. Deduct consideration for bonds and stocks disposed of	380,195,668	503,509,669
7. Deduct amortization of premium	6,060,202	8,195,427
8. Total foreign exchange change in book/adjusted carrying value	211,400	(871,150)
9. Deduct current year's other-than-temporary impairment recognized	1,506,807	7,577,527
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,839,868,602	5,462,486,308
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,839,868,602	5,462,486,308

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,379,861,288	144,710,828	78,605,501	26,037,229	3,338,710,252	3,379,861,288	3,472,003,844	3,323,637,615
2. NAIC 2 (a)	1,726,981,464	130,114,821	44,114,257	(19,819,370)	1,656,758,912	1,726,981,464	1,793,162,658	1,699,014,668
3. NAIC 3 (a)	201,044,959	5,085,000	8,136,229	24,121,056	213,271,788	201,044,959	222,114,786	181,632,183
4. NAIC 4 (a)	51,050,590	0	1,393,197	(7,825,710)	36,651,312	51,050,590	41,831,683	13,349,083
5. NAIC 5 (a)	3,500,188	976	966,474	8,879,510	1,524,896	3,500,188	11,414,200	3,003,526
6. NAIC 6 (a)	22,319,079	979	1,263,379	(364,171)	19,451,598	22,319,079	20,692,508	17,590,613
7. Total Bonds	5,384,757,568	279,912,604	134,479,037	31,028,544	5,266,368,758	5,384,757,568	5,561,219,679	5,238,227,688
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	20,297,234	0	0	0	20,297,234	20,297,234	20,297,234	22,797,234
10. NAIC 3	11,000,000	0	2,000,000	0	11,000,000	11,000,000	9,000,000	11,000,000
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	31,297,234	0	2,000,000	0	31,297,234	31,297,234	29,297,234	33,797,234
15. Total Bonds and Preferred Stock	5,416,054,802	279,912,604	136,479,037	31,028,544	5,297,665,992	5,416,054,802	5,590,516,913	5,272,024,922

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	129,412,540	XXX	129,412,402	87,280	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	196,403,071	144,400,295
2. Cost of short-term investments acquired	23,082,384,370	15,787,476,336
3. Accrual of discount	37,917	26,439
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	23,149,412,818	15,735,500,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	129,412,540	196,403,071
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	129,412,540	196,403,071

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	22,111,035
2.	Cost paid/(consideration received) on additions	12,541,045
3.	Unrealized valuation increase/(decrease)	(15,284,413)
4.	Total gain (loss) on termination recognized	(7,699,088)
5.	Considerations received/(paid) on terminations	1,459,981
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	1,116,522
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	11,325,120
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	11,325,120

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(1,149,176)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				6,140,939
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	4,991,763			
3.14	Section 1, Column 18, prior year	(1,149,176)	6,140,939	6,140,939	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	4,991,763			
3.24	Section 1, Column 19, prior year	(1,149,176)	6,140,939	6,140,939	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				4,991,763
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				4,991,763

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	11,325,120	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,991,763	
3.	Total (Line 1 plus Line 2)		16,316,883
4.	Part D, Section 1, Column 5	25,029,660	
5.	Part D, Section 1, Column 6	(8,712,777)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	11,559,909	
8.	Part B, Section 1, Column 13	4,991,763	
9.	Total (Line 7 plus Line 8)		16,551,672
10.	Part D, Section 1, Column 8	25,264,449	
11.	Part D, Section 1, Column 9	(8,712,777)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	(129,147)	
14.	Part B, Section 1, Column 20	(101,911,840)	
15.	Part D, Section 1, Column 11	(102,040,987)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0125841	BIRMINGHAM	AL		07/08/2016	4.020	5,000,000	0	7,140,000
1025854	CAPE CANAVERAL	FL		09/19/2016	4.250	7,500,000	0	11,410,000
1025855	CAPE CANAVERAL	FL		09/19/2016	4.250	500,000	0	11,410,000
1525856	FISHERS	IN		09/19/2016	3.900	12,400,000	0	17,240,000
2325844	NOVI	MI		07/26/2016	4.129	5,000,000	0	7,740,000
2425858	VADNAIS HEIGHTS	MN		09/29/2016	3.875	1,025,000	0	6,245,000
3625845	WELLINGTON	OH		08/02/2016	4.410	5,250,000	0	7,000,000
3625850	MORAINE	OH		09/09/2016	4.138	1,300,000	0	1,930,000
3625851	SPRINGBORO	OH		09/09/2016	4.138	1,300,000	0	2,225,000
3825842	TUALATIN	OR		07/14/2016	4.200	3,250,000	0	6,050,000
4425840	SAN ANTONIO	TX		07/08/2016	4.000	2,500,000	0	3,335,000
4425847	LAREDO	TX		08/24/2016	4.000	4,600,000	0	6,130,000
4425857	HUMBLE	TX		09/28/2016	4.000	1,050,000	0	1,500,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	50,675,000	0	89,355,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	50,675,000	0	89,355,000
3399999. Total Mortgages				XXX	XXX	50,675,000	0	89,355,000

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024648	NEW IBERIA	LA		09/09/1996	07/01/2016	219,346	0	0	0	0	0	0	31,750	31,750	0	0	0
0325093	SUN CITY	AZ		09/17/2004	09/28/2016	266,849	0	0	0	0	0	0	219,813	219,813	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006	07/01/2016	803,455	0	0	0	0	0	0	788,896	788,896	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006	08/04/2016	145,297	0	0	0	0	0	0	11,437	11,437	0	0	0
2125397	ROCKVILLE	MD		05/29/2008	08/01/2016	4,196,271	0	0	0	0	0	0	4,116,868	4,116,868	0	0	0
3625081	WELLINGTON	OH		07/07/2004	08/02/2016	480,629	0	0	0	0	0	0	465,588	465,588	0	0	0
3625341	ELIDA	OH		08/24/2007	09/22/2016	1,130,325	0	0	0	0	0	0	1,091,623	1,091,623	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006	09/08/2016	2,755,742	0	0	0	0	0	0	2,687,019	2,687,019	0	0	0
3825260	TUALATIN	OR		08/29/2006	07/14/2016	2,409,943	0	0	0	0	0	0	2,330,590	2,330,590	0	0	0
3925428	WASHINGTON	PA		11/26/2008	07/19/2016	3,264,582	0	0	0	0	0	0	3,207,935	3,207,935	0	0	0
0199999. Total - Mortgages Closed by Repayment						15,672,439	0	0	0	0	0	0	14,951,519	14,951,519	0	0	0
Mortgages With Partial Repayments																	
0024589	HOUGHTON LAKE	MI		12/01/1995		664,695	0	0	0	0	0	0	0	84,602	0	0	0
0024652	VERNON TWP	PA		09/19/1996		426,938	0	0	0	0	0	0	0	118,910	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		460,196	0	0	0	0	0	0	0	127,224	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		113,634	0	0	0	0	0	0	0	26,471	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024692	ACWORTH	GA		03/10/1997		484,451	0	0	0	0	0	0	0	147,905	0	0	0
0024696	COLUMBUS	OH		03/25/1997		3,887,554	0	0	0	0	0	0	0	124,858	0	0	0
0024731	HAVELOCK	NC		07/11/1997		223,613	0	0	0	0	0	0	0	48,157	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,310,950	0	0	0	0	0	0	0	67,160	0	0	0
0024757	FORT DODGE	IA		10/10/1997		488,543	0	0	0	0	0	0	0	62,059	0	0	0
0024764	SYOSSET	NY		11/20/1997		1,292,199	0	0	0	0	0	0	0	149,800	0	0	0
0024768	BEREA	SC		01/05/1998		988,589	0	0	0	0	0	0	0	110,302	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		1,578,973	0	0	0	0	0	0	0	162,197	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		126,262	0	0	0	0	0	0	0	12,994	0	0	0
0024789	ANDERSON	SC		07/22/1998		73,405	0	0	0	0	0	0	0	5,574	0	0	0
0024816	OHIO TWP	PA		11/23/1998		1,427,141	0	0	0	0	0	0	0	111,406	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		139,638	0	0	0	0	0	0	0	10,944	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		525,128	0	0	0	0	0	0	0	54,174	0	0	0
0024824	MT JACKSON	VA		12/28/1998		797,001	0	0	0	0	0	0	0	62,931	0	0	0
0024828	LYTLE	TX		01/21/1999		24,186	0	0	0	0	0	0	0	5,199	0	0	0
0024834	STANLEY	VA		02/24/1999		658,320	0	0	0	0	0	0	0	47,100	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		20,096	0	0	0	0	0	0	0	1,962	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		805,964	0	0	0	0	0	0	0	45,930	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		676,123	0	0	0	0	0	0	0	20,490	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		156,791	0	0	0	0	0	0	0	21,983	0	0	0
0024938	PORT HURON	MI		08/21/2002		784,051	0	0	0	0	0	0	0	23,396	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		679,022	0	0	0	0	0	0	0	94,527	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,112,270	0	0	0	0	0	0	0	40,440	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		670,256	0	0	0	0	0	0	0	19,692	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		947,782	0	0	0	0	0	0	0	27,352	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,095,438	0	0	0	0	0	0	0	32,136	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,069,901	0	0	0	0	0	0	0	22,313	0	0	0
0024957	BOYLSTON	MA		11/26/2002		1,951,598	0	0	0	0	0	0	0	56,447	0	0	0
0024958	OGDEN	UT		11/26/2002		1,637,494	0	0	0	0	0	0	0	23,487	0	0	0
0024961	LAREDO	TX		12/12/2002		864,494	0	0	0	0	0	0	0	100,752	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,318,954	0	0	0	0	0	0	0	37,128	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,268,249	0	0	0	0	0	0	0	64,912	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,021,202	0	0	0	0	0	0	0	53,716	0	0	0
0024971	VISALIA	CA		12/23/2002		2,791,185	0	0	0	0	0	0	0	52,371	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,348,570	0	0	0	0	0	0	0	11,499	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,986,009	0	0	0	0	0	0	0	25,325	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,019,649	0	0	0	0	0	0	0	34,604	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		604,322	0	0	0	0	0	0	0	15,515	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,123,519	0	0	0	0	0	0	0	19,189	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		0	0	0	0	0	0	0	0	71,936	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		0	0	0	0	0	0	0	0	13,602	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325093	SUN CITY	AZ		09/17/2004		266,849	0	0	0	0	0	0	0	15,938	0	0	0
0325094	PHOENIX	AZ		09/17/2004		415,263	0	0	0	0	0	0	0	24,793	0	0	0
0325344	GLENDALE	AZ		08/30/2007		988,042	0	0	0	0	0	0	0	18,871	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,056,192	0	0	0	0	0	0	0	20,172	0	0	0
0325410	TUCSON	AZ		08/29/2008		3,896,457	0	0	0	0	0	0	0	81,535	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,220,291	0	0	0	0	0	0	0	24,078	0	0	0
0325559	PHOENIX	AZ		05/22/2012		806,308	0	0	0	0	0	0	0	15,225	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,721,327	0	0	0	0	0	0	0	22,585	0	0	0
0325796	TUCSON	AZ		10/29/2015		6,682,240	0	0	0	0	0	0	0	54,808	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,445,850	0	0	0	0	0	0	0	13,832	0	0	0
0325813	TUCSON	AZ		01/19/2016		0	0	0	0	0	0	0	0	27,995	0	0	0
0425045	ROGERS	AR		12/05/2003		4,547,496	0	0	0	0	0	0	0	61,069	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,000,415	0	0	0	0	0	0	0	15,626	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,217,662	0	0	0	0	0	0	0	45,195	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		771,709	0	0	0	0	0	0	0	20,739	0	0	0
0525147	TEMECULA	CA		06/15/2005		640,690	0	0	0	0	0	0	0	9,901	0	0	0
0525175	HAYWARD	CA		09/30/2005		979,951	0	0	0	0	0	0	0	45,728	0	0	0
0525238	ONTARIO	CA		05/25/2006		893,536	0	0	0	0	0	0	0	35,405	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		649,548	0	0	0	0	0	0	0	23,011	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,429,990	0	0	0	0	0	0	0	12,124	0	0	0
0525395	CUPERTINO	CA		05/22/2008		5,259,002	0	0	0	0	0	0	0	54,659	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,281,264	0	0	0	0	0	0	0	32,795	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,335,834	0	0	0	0	0	0	0	71,359	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		940,139	0	0	0	0	0	0	0	38,418	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,036,617	0	0	0	0	0	0	0	55,402	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,597,826	0	0	0	0	0	0	0	27,936	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,173,413	0	0	0	0	0	0	0	37,363	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,004,657	0	0	0	0	0	0	0	72,116	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,407,831	0	0	0	0	0	0	0	20,705	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,041,565	0	0	0	0	0	0	0	32,349	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		1,766,966	0	0	0	0	0	0	0	62,569	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,679,899	0	0	0	0	0	0	0	31,091	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		3,082,696	0	0	0	0	0	0	0	29,943	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,861,620	0	0	0	0	0	0	0	27,608	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,515,193	0	0	0	0	0	0	0	45,834	0	0	0
0525689	DINUBA	CA		07/10/2014		1,994,544	0	0	0	0	0	0	0	80,166	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,595,547	0	0	0	0	0	0	0	30,792	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,325,136	0	0	0	0	0	0	0	19,708	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,934,367	0	0	0	0	0	0	0	40,847	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,758,131	0	0	0	0	0	0	0	33,845	0	0	0
0525801	BARSTOW	CA		11/20/2015		3,150,000	0	0	0	0	0	0	0	37,835	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		0	0	0	0	0	0	0	0	42,524	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525828	SACRAMENTO	CA		04/29/2016		0	0	0	0	0	0	0	0	207,077	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		306,078	0	0	0	0	0	0	0	32,778	0	0	0
0625177	AURORA	CO		09/30/2005		2,858,372	0	0	0	0	0	0	0	61,114	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		4,697,688	0	0	0	0	0	0	0	43,020	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,239,616	0	0	0	0	0	0	0	56,639	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,366,468	0	0	0	0	0	0	0	50,727	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		212,713	0	0	0	0	0	0	0	4,559	0	0	0
1025317	DORAL	FL		04/24/2007		2,742,498	0	0	0	0	0	0	0	25,446	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,715,465	0	0	0	0	0	0	0	37,800	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		905,936	0	0	0	0	0	0	0	15,957	0	0	0
1025399	TAMPA	FL		06/02/2008		647,434	0	0	0	0	0	0	0	59,922	0	0	0
1025400	ODESSA	FL		06/09/2008		2,583,722	0	0	0	0	0	0	0	35,262	0	0	0
1025520	ORLANDO	FL		08/09/2011		3,820,768	0	0	0	0	0	0	0	59,034	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,643,411	0	0	0	0	0	0	0	11,352	0	0	0
1025549	APOPKA	FL		03/28/2012		848,820	0	0	0	0	0	0	0	14,071	0	0	0
1025653	TAMPA	FL		10/11/2013		3,427,038	0	0	0	0	0	0	0	48,639	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,653,790	0	0	0	0	0	0	0	15,638	0	0	0
1025668	DESTIN	FL		12/16/2013		1,878,951	0	0	0	0	0	0	0	58,605	0	0	0
1025734	SANFORD	FL		01/06/2015		2,698,021	0	0	0	0	0	0	0	35,179	0	0	0
1025748	NAPLES	FL		04/14/2015		4,907,519	0	0	0	0	0	0	0	41,253	0	0	0
1025758	NAPLES	FL		05/20/2015		741,478	0	0	0	0	0	0	0	4,422	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		1,134,491	0	0	0	0	0	0	0	9,633	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		2,436,149	0	0	0	0	0	0	0	27,866	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		3,000,000	0	0	0	0	0	0	0	63,118	0	0	0
1025810	HALEAH	FL		01/06/2016		0	0	0	0	0	0	0	0	75,844	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		941,629	0	0	0	0	0	0	0	23,212	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,002,266	0	0	0	0	0	0	0	25,094	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		3,132,449	0	0	0	0	0	0	0	26,655	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,044,428	0	0	0	0	0	0	0	79,174	0	0	0
1325086	POCATELLO	ID		07/30/2004		476,276	0	0	0	0	0	0	0	30,262	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		380,314	0	0	0	0	0	0	0	21,854	0	0	0
1325358	MERIDIAN	ID		11/30/2007		4,990,006	0	0	0	0	0	0	0	42,052	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,701,115	0	0	0	0	0	0	0	27,708	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,689,118	0	0	0	0	0	0	0	26,873	0	0	0
1325752	MERIDIAN	ID		05/01/2015		1,079,369	0	0	0	0	0	0	0	9,192	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,651,105	0	0	0	0	0	0	0	16,644	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,164,208	0	0	0	0	0	0	0	29,235	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		3,873,932	0	0	0	0	0	0	0	63,720	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,359,716	0	0	0	0	0	0	0	60,840	0	0	0
1425821	CHICAGO	IL		03/30/2016		0	0	0	0	0	0	0	0	15,850	0	0	0
1525125	CARMEL	IN		03/09/2005		1,473,269	0	0	0	0	0	0	0	17,135	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		145,297	0	0	0	0	0	0	0	13,423	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525296	INDIANAPOLIS	IN		12/29/2006		1,759,759	0	0	0	0	0	0	0	16,659	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,712,920	0	0	0	0	0	0	0	21,062	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,177,256	0	0	0	0	0	0	0	21,187	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,121,510	0	0	0	0	0	0	0	9,442	0	0	0
1525418	GREENFIELD	IN		10/01/2008		3,589,741	0	0	0	0	0	0	0	91,440	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,057,453	0	0	0	0	0	0	0	40,393	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,138,214	0	0	0	0	0	0	0	39,169	0	0	0
1525500	CARMEL	IN		04/28/2011		2,089,812	0	0	0	0	0	0	0	29,687	0	0	0
1525586	FISHERS	IN		11/29/2012		1,174,320	0	0	0	0	0	0	0	11,574	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,794,299	0	0	0	0	0	0	0	28,753	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,467,500	0	0	0	0	0	0	0	21,927	0	0	0
1525663	FISHERS	IN		11/13/2013		1,074,672	0	0	0	0	0	0	0	8,945	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		924,762	0	0	0	0	0	0	0	12,702	0	0	0
1525700	CARMEL	IN		09/05/2014		3,228,741	0	0	0	0	0	0	0	61,007	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,243,390	0	0	0	0	0	0	0	10,221	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		0	0	0	0	0	0	0	0	41,958	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		0	0	0	0	0	0	0	0	12,294	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		0	0	0	0	0	0	0	0	29,789	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,286,913	0	0	0	0	0	0	0	13,204	0	0	0
1725590	WITITA	KS		12/13/2012		2,129,545	0	0	0	0	0	0	0	20,841	0	0	0
1725818	LAWRENCE	KS		03/11/2016		0	0	0	0	0	0	0	0	21,401	0	0	0
1825019	FERN CREEK	KY		08/27/2003		291,315	0	0	0	0	0	0	0	25,212	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		1,397,571	0	0	0	0	0	0	0	100,409	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,600,718	0	0	0	0	0	0	0	37,480	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,228,941	0	0	0	0	0	0	0	22,131	0	0	0
1825472	NEWPORT	KY		10/29/2010		3,471,587	0	0	0	0	0	0	0	89,716	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,409,132	0	0	0	0	0	0	0	65,495	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,556,561	0	0	0	0	0	0	0	43,519	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,486,437	0	0	0	0	0	0	0	16,847	0	0	0
1825624	LEXINGTON	KY		05/17/2013		2,632,667	0	0	0	0	0	0	0	74,923	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,781,474	0	0	0	0	0	0	0	30,148	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,527,802	0	0	0	0	0	0	0	61,199	0	0	0
1825723	LEXINGTON	KY		12/16/2014		3,028,335	0	0	0	0	0	0	0	18,780	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,661,236	0	0	0	0	0	0	0	13,557	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		869,436	0	0	0	0	0	0	0	20,545	0	0	0
1925561	KENNER	LA		06/11/2012		2,615,838	0	0	0	0	0	0	0	38,885	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,196,271	0	0	0	0	0	0	0	11,518	0	0	0
2125430	LAUREL	MD		12/02/2008		2,210,102	0	0	0	0	0	0	0	27,688	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,224,557	0	0	0	0	0	0	0	60,311	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		1,955,309	0	0	0	0	0	0	0	19,977	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,720,248	0	0	0	0	0	0	0	27,037	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2125731	FULTON	MD		12/22/2014		1,550,145	0	0	0	0	0	0	0	20,535	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,627,666	0	0	0	0	0	0	0	13,868	0	0	0
2225747	SPENCER	MA		04/07/2015		2,963,099	0	0	0	0	0	0	0	129,833	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,090,605	0	0	0	0	0	0	0	12,032	0	0	0
2325216	NOVI	MI		03/01/2006		4,876,613	0	0	0	0	0	0	0	50,313	0	0	0
2325533	WYOMING	MI		10/26/2011		1,609,322	0	0	0	0	0	0	0	27,702	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,509,089	0	0	0	0	0	0	0	44,563	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,578,690	0	0	0	0	0	0	0	37,308	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,306,354	0	0	0	0	0	0	0	11,944	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,948,727	0	0	0	0	0	0	0	60,078	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,329,884	0	0	0	0	0	0	0	27,586	0	0	0
2325681	LANSING	MI		04/16/2014		2,780,296	0	0	0	0	0	0	0	37,276	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,643,426	0	0	0	0	0	0	0	19,675	0	0	0
2325770	SALINE	MI		06/26/2015		832,611	0	0	0	0	0	0	0	10,786	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		0	0	0	0	0	0	0	0	81,738	0	0	0
2325844	NOVI	MI		07/26/2016		0	0	0	0	0	0	0	0	20,105	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,332,416	0	0	0	0	0	0	0	55,085	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		4,142,698	0	0	0	0	0	0	0	93,221	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,674,386	0	0	0	0	0	0	0	13,534	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,947,673	0	0	0	0	0	0	0	63,685	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,980,627	0	0	0	0	0	0	0	12,024	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,205,339	0	0	0	0	0	0	0	63,569	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,632,484	0	0	0	0	0	0	0	40,052	0	0	0
2725476	KALISPELL	MT		11/23/2010		2,805,685	0	0	0	0	0	0	0	71,257	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,172,210	0	0	0	0	0	0	0	45,603	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		3,075,000	0	0	0	0	0	0	0	50,693	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,703,900	0	0	0	0	0	0	0	57,847	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,826,127	0	0	0	0	0	0	0	30,114	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,650,951	0	0	0	0	0	0	0	24,997	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,106,440	0	0	0	0	0	0	0	25,282	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		778,296	0	0	0	0	0	0	0	16,817	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		4,071,433	0	0	0	0	0	0	0	44,667	0	0	0
3325219	CLAY	NY		12/01/2010		1,737,269	0	0	0	0	0	0	0	31,078	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,650,638	0	0	0	0	0	0	0	14,302	0	0	0
3325538	LATHAM	NY		11/28/2011		2,192,624	0	0	0	0	0	0	0	22,143	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,780,723	0	0	0	0	0	0	0	59,290	0	0	0
3425105	MATTHEWS	NC		11/08/2004		632,138	0	0	0	0	0	0	0	13,629	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		647,127	0	0	0	0	0	0	0	13,809	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		1,609,207	0	0	0	0	0	0	0	68,150	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,479,326	0	0	0	0	0	0	0	15,925	0	0	0
3425482	CARRBORO	NC		12/20/2010		3,941,254	0	0	0	0	0	0	0	77,695	0	0	0
3425504	CARY	NC		05/31/2011		2,081,945	0	0	0	0	0	0	0	43,692	0	0	0

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425529	GREENSBORO	NC		09/29/2011		1,407,594	0	0	0	0	0	0	0	43,929	0	0	0
3425579	DURHAM	NC		10/19/2012		2,021,527	0	0	0	0	0	0	0	63,601	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,975,244	0	0	0	0	0	0	0	47,403	0	0	0
3425591	MONROE	NC		12/18/2012		1,536,215	0	0	0	0	0	0	0	20,108	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,484,317	0	0	0	0	0	0	0	24,035	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,658,943	0	0	0	0	0	0	0	31,902	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		3,216,888	0	0	0	0	0	0	0	43,684	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		2,939,534	0	0	0	0	0	0	0	104,255	0	0	0
3425754	CONCORD	NC		05/07/2015		3,924,983	0	0	0	0	0	0	0	33,424	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,640,629	0	0	0	0	0	0	0	41,004	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,666,657	0	0	0	0	0	0	0	17,688	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		326,556	0	0	0	0	0	0	0	31,389	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		744,791	0	0	0	0	0	0	0	62,496	0	0	0
3625044	COLUMBUS	OH		11/24/2003		302,254	0	0	0	0	0	0	0	23,724	0	0	0
3625081	WELLINGTON	OH		07/07/2004		480,629	0	0	0	0	0	0	0	2,180	0	0	0
3625100	DAYTON	OH		10/14/2004		284,208	0	0	0	0	0	0	0	22,296	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,243,304	0	0	0	0	0	0	0	65,499	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		825,939	0	0	0	0	0	0	0	15,536	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,276,939	0	0	0	0	0	0	0	10,057	0	0	0
3625341	ELIDA	OH		08/24/2007		1,130,325	0	0	0	0	0	0	0	13,116	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,008,919	0	0	0	0	0	0	0	22,684	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		2,459,237	0	0	0	0	0	0	0	87,238	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,617,547	0	0	0	0	0	0	0	32,656	0	0	0
3625484	WESTLAKE	OH		12/27/2010		2,429,626	0	0	0	0	0	0	0	79,275	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,733,880	0	0	0	0	0	0	0	18,214	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,446,040	0	0	0	0	0	0	0	42,031	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,324,213	0	0	0	0	0	0	0	76,892	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,300,832	0	0	0	0	0	0	0	30,903	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		3,687,146	0	0	0	0	0	0	0	60,654	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,844,461	0	0	0	0	0	0	0	27,898	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		25,404,641	0	0	0	0	0	0	0	172,730	0	0	0
3625680	HUDSON	OH		03/21/2014		1,481,678	0	0	0	0	0	0	0	15,064	0	0	0
3625688	MASON	OH		06/09/2014		2,192,186	0	0	0	0	0	0	0	29,653	0	0	0
3625764	DAYTON	OH		06/10/2015		3,820,230	0	0	0	0	0	0	0	49,481	0	0	0
3625773	MASON	OH		07/09/2015		2,262,802	0	0	0	0	0	0	0	28,823	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		2,464,709	0	0	0	0	0	0	0	36,535	0	0	0
3625816	CINCINNATI	OH		02/19/2016		0	0	0	0	0	0	0	0	8,907	0	0	0
3625835	DAYTON	OH		06/17/2016		0	0	0	0	0	0	0	0	10,700	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		2,755,742	0	0	0	0	0	0	0	17,451	0	0	0
3725792	TULSA	OK		09/29/2015		2,789,695	0	0	0	0	0	0	0	15,946	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		0	0	0	0	0	0	0	0	22,378	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3825455	SPRINGFIELD	OR		07/01/2010		1,718,261	0	0	0	0	0	0	0	45,084	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		7,294,962	0	0	0	0	0	0	0	75,420	0	0	0
3825692	SALEM	OR		07/25/2014		2,221,459	0	0	0	0	0	0	0	54,985	0	0	0
3825787	FLORENCE	OR		08/31/2015		979,557	0	0	0	0	0	0	0	21,065	0	0	0
3825842	TUALATIN	OR		07/14/2016		0	0	0	0	0	0	0	0	17,358	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,264,582	0	0	0	0	0	0	0	8,225	0	0	0
3925757	LANGHORNE	PA		05/15/2015		1,531,184	0	0	0	0	0	0	0	53,543	0	0	0
3925776	MERCER	PA		07/15/2015		1,426,549	0	0	0	0	0	0	0	18,171	0	0	0
4124976	LEXINGTON	SC		01/14/2003		692,854	0	0	0	0	0	0	0	19,301	0	0	0
4125311	CHARLESTON	SC		03/28/2007		6,415,867	0	0	0	0	0	0	0	100,728	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,393,600	0	0	0	0	0	0	0	74,181	0	0	0
4125480	CHARLESTON	SC		12/14/2010		585,315	0	0	0	0	0	0	0	19,459	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,605,839	0	0	0	0	0	0	0	16,089	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,431,162	0	0	0	0	0	0	0	53,717	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,204,151	0	0	0	0	0	0	0	28,803	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,707,551	0	0	0	0	0	0	0	22,513	0	0	0
4125778	NORTH CHARLESTON	SC		07/16/2015		6,959,288	0	0	0	0	0	0	0	32,015	0	0	0
4125782	FLORENCE	SC		07/30/2015		5,215,541	0	0	0	0	0	0	0	65,537	0	0	0
4125797	LEXINGTON	SC		11/10/2015		1,100,000	0	0	0	0	0	0	0	13,449	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		772,003	0	0	0	0	0	0	0	21,056	0	0	0
4325001	KINGSPORT	TN		05/30/2003		298,069	0	0	0	0	0	0	0	28,649	0	0	0
4325031	MEMPHIS	TN		09/30/2003		247,668	0	0	0	0	0	0	0	20,798	0	0	0
4325078	BRISTOL	TN		06/04/2004		789,082	0	0	0	0	0	0	0	51,120	0	0	0
4325537	COLUMBIA	TN		11/21/2011		643,774	0	0	0	0	0	0	0	11,183	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,029,247	0	0	0	0	0	0	0	33,107	0	0	0
4325739	NASHVILLE	TN		02/25/2015		2,343,548	0	0	0	0	0	0	0	54,161	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		0	0	0	0	0	0	0	0	14,588	0	0	0
4424980	BOERNE	TX		02/04/2003		381,808	0	0	0	0	0	0	0	41,054	0	0	0
4425029	EL PASO	TX		09/30/2003		276,300	0	0	0	0	0	0	0	23,236	0	0	0
4425033	EL PASO	TX		10/08/2003		1,815,522	0	0	0	0	0	0	0	148,183	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		416,139	0	0	0	0	0	0	0	26,515	0	0	0
4425173	EL PASO	TX		09/28/2005		1,042,413	0	0	0	0	0	0	0	48,729	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,195,933	0	0	0	0	0	0	0	19,318	0	0	0
4425297	HOUSTON	TX		01/17/2007		871,961	0	0	0	0	0	0	0	30,008	0	0	0
4425309	EL PASO	TX		03/14/2007		1,951,117	0	0	0	0	0	0	0	30,756	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,003,960	0	0	0	0	0	0	0	13,383	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,079,912	0	0	0	0	0	0	0	45,712	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,490,944	0	0	0	0	0	0	0	34,702	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,087,070	0	0	0	0	0	0	0	21,553	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,049,914	0	0	0	0	0	0	0	87,810	0	0	0
4425426	HOUSTON	TX		11/21/2008		3,919,123	0	0	0	0	0	0	0	50,007	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,145,243	0	0	0	0	0	0	0	56,366	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
4425463	EL PASO	TX		09/16/2010		1,501,521	0	0	0	0	0	0	0	29,110	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		3,307,869	0	0	0	0	0	0	0	100,200	0	0	0
4425478	EL PASO	TX		12/06/2010		2,131,219	0	0	0	0	0	0	0	40,451	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,168,035	0	0	0	0	0	0	0	53,734	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,386,412	0	0	0	0	0	0	0	55,579	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,464,396	0	0	0	0	0	0	0	22,306	0	0	0
4425612	MCALLEN	TX		04/15/2013		1,879,195	0	0	0	0	0	0	0	54,901	0	0	0
4425633	KATY	TX		06/26/2013		2,201,892	0	0	0	0	0	0	0	33,469	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		2,792,010	0	0	0	0	0	0	0	27,745	0	0	0
4425652	CONROE	TX		09/30/2013		989,633	0	0	0	0	0	0	0	8,843	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		1,099,901	0	0	0	0	0	0	0	29,748	0	0	0
4425660	EL PASO	TX		10/31/2013		1,749,623	0	0	0	0	0	0	0	25,862	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		6,816,597	0	0	0	0	0	0	0	96,206	0	0	0
4425670	CARROLLTON	TX		12/23/2013		4,170,054	0	0	0	0	0	0	0	38,825	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,994,640	0	0	0	0	0	0	0	36,595	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,633,711	0	0	0	0	0	0	0	22,163	0	0	0
4425729	AUSTIN	TX		12/22/2014		1,286,837	0	0	0	0	0	0	0	17,914	0	0	0
4425779	AUSTIN	TX		07/27/2015		1,038,869	0	0	0	0	0	0	0	8,637	0	0	0
4425799	HOUSTON	TX		11/19/2015		1,225,000	0	0	0	0	0	0	0	15,032	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		2,000,000	0	0	0	0	0	0	0	24,496	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		0	0	0	0	0	0	0	0	35,973	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		0	0	0	0	0	0	0	0	10,160	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		3,872,228	0	0	0	0	0	0	0	85,441	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,074,419	0	0	0	0	0	0	0	26,019	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		2,844,240	0	0	0	0	0	0	0	43,057	0	0	0
4525762	MURRAY	UT		05/29/2015		1,514,055	0	0	0	0	0	0	0	34,720	0	0	0
4625460	BARRE	VT		08/26/2010		2,773,455	0	0	0	0	0	0	0	128,418	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,050,329	0	0	0	0	0	0	0	15,264	0	0	0
4725378	NORFOLK	VA		01/30/2008		6,754,812	0	0	0	0	0	0	0	57,722	0	0	0
4725407	CHESTER	VA		07/29/2008		5,050,599	0	0	0	0	0	0	0	35,511	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		1,995,615	0	0	0	0	0	0	0	114,541	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,369,954	0	0	0	0	0	0	0	17,880	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,791,833	0	0	0	0	0	0	0	26,059	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,577,434	0	0	0	0	0	0	0	26,334	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		3,858,128	0	0	0	0	0	0	0	53,349	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		4,165,531	0	0	0	0	0	0	0	36,649	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,878,541	0	0	0	0	0	0	0	25,632	0	0	0
4725705	RICHMOND	VA		09/30/2014		1,197,047	0	0	0	0	0	0	0	28,816	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,676,882	0	0	0	0	0	0	0	35,222	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,388,555	0	0	0	0	0	0	0	67,597	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,214,904	0	0	0	0	0	0	0	15,168	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
4825710	NEWCASTLE	WA		10/21/2014		4,582,922	0	0	0	0	0	0	0	28,386	0	0	0
4825717	RENTON	WA		11/14/2014		2,809,459	0	0	0	0	0	0	0	23,833	0	0	0
4825760	SPOKANE	WA		05/21/2015		5,313,352	0	0	0	0	0	0	0	44,962	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		0	0	0	0	0	0	0	0	42,417	0	0	0
4825826	VANCOUVER	WA		04/28/2016		0	0	0	0	0	0	0	0	9,258	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,514,884	0	0	0	0	0	0	0	30,877	0	0	0
5025087	OSHKOSH	WI		08/11/2004		3,251,420	0	0	0	0	0	0	0	72,486	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015		994,712	0	0	0	0	0	0	0	16,335	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,247,567	0	0	0	0	0	0	0	47,021	0	0	0
5325337	OMAHA	NE		08/03/2007		1,860,036	0	0	0	0	0	0	0	41,728	0	0	0
5325360	DETROIT	MI		12/06/2007		5,884,837	0	0	0	0	0	0	0	129,525	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,357,568	0	0	0	0	0	0	0	56,773	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,004,641	0	0	0	0	0	0	0	19,065	0	0	0
5325613	MANCHESTER	NH		04/17/2013		2,114,151	0	0	0	0	0	0	0	37,991	0	0	0
0299999. Total - Mortgages With Partial Repayments						738,459,184	0	0	0	0	0	0	0	14,168,658	0	0	0
0599999. Total Mortgages						754,131,623	0	0	0	0	0	0	14,951,519	29,120,177	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
36194S PD 4	Government National Mortgage A PJ-2493 A		08/23/2016	Piper Jaffray Inc.		6,110,625	6,000,000	14,597	1
0599999. Total Bonds - U.S Government						6,110,625	6,000,000	14,597	XXX
Bonds - U.S. States, Territories and Possessions									
59333P V8 8	MIAMI-DADE CNTY FL AVIATION RE 3.706%		08/04/2016	Bank of America		6,000,000	6,000,000	0	1FE
59447T KN 2	MICHIGAN ST FIN AUTH REVENUE 3.610% 11		07/29/2016	Barclays		3,000,000	3,000,000	0	1FE
59465M W9 2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG		08/12/2016	Bank of America		6,500,000	6,500,000	0	1FE
605360 SE 7	MISSISSIPPI ST HOSP EQUIPMENT MEDICAL		09/16/2016	Bank of America		3,000,000	3,000,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						18,500,000	18,500,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		08/01/2016	Interest Capitalization		0	0	0	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						0	0	0	XXX
Bonds - Industrial and Miscellaneous									
00206R CP 5	AT&T INC 4.500% 05/15/35		08/24/2016	Morgan Stanley Dean Witter		2,132,480	2,000,000	26,000	2FE
00912X AT 1	AIR LEASE CORPORATION 3.000% 09/15/23		08/08/2016	Bank of America		2,959,740	3,000,000	0	2FE
02209S AU 7	ALTRIA GROUP INC 2.625% 09/16/26		09/13/2016	Goldman Sachs & Co.		2,589,340	2,600,000	0	1FE
025932 AK 0	AMERICAN FINANCIAL GROUP 3.500% 08/15/		08/22/2016	Various		4,690,548	4,700,000	58	2FE
035242 AP 1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/		09/28/2016	Bank of America		2,156,060	2,000,000	12,572	1FE
05490T AC 6	BBCCRE TRUST 2015-GTP B 4.216% 08/10/3		09/28/2016	Wells Fargo Securities		5,429,297	5,000,000	15,810	1FE
05541N AB 0	BCC FUNDING CORP 2016-1 A2 2.200% 12/2		09/14/2016	Credit Suisse		4,999,373	5,000,000	0	1FE
092113 AM 1	BLACK HILLS CORP 3.150% 01/15/27		08/10/2016	Mitsubishi UFJ Securities		3,498,215	3,500,000	0	2FE
12542R F# 2	CHS INC SERIES M 4.520% 06/09/21		09/04/2015	Tax Free Exchange		2,967,983	3,000,000	32,017	2
12542R H# 0	CHS INC 6.180% 10/04/17		09/04/2015	Tax Free Exchange		584,550	600,000	15,450	2
127055 AK 7	CABOT CORP 3.400% 09/15/26		09/06/2016	Citi Global Markets Inc.		1,996,980	2,000,000	0	2FE
14040H BK 0	CAPITAL ONE FINANCIAL CORP 3.750% 07/2		07/25/2016	Morgan Stanley Dean Witter		3,985,800	4,000,000	0	2FE
16164A AC 9	Chase Mortgage Finance Corpora 2016-2		07/19/2016	J P Morgan & Co.		5,129,063	5,000,000	14,063	1FE
171798 AC 5	CIMAREX ENERGY CO 4.375% 06/01/24		07/26/2016	Barclays		3,126,840	3,000,000	21,146	2FE
17325C AC 9	CITIGROUP COMMERCIAL MORTGAGE 2016-SMPL		09/23/2016	Citi Global Markets Inc.		4,982,836	4,983,000	4,279	1FE
224044 CG 0	COX COMMUNICATIONS INC 144A 3.350% 09/		09/08/2016	Wells Fargo Securities		2,994,930	3,000,000	0	2FE
22822R BD 1	CROWN CASTLE TOWERS LLC 144A 3.663% 05		08/31/2016	Suntrust		2,369,565	2,250,000	4,808	1FE
23314# AP 4	DCT IND OPERATING PARTNERSHIP CLASS R SE		08/08/2016	Wells Fargo Securities		3,000,000	3,000,000	0	2Z
25466A AJ 0	DISCOVER BANK 3.450% 07/27/26		07/21/2016	Citi Global Markets Inc.		2,996,730	3,000,000	0	2FE
257375 AH 8	DOMINION GAS HLDGS LLC 3.600% 12/15/24		09/06/2016	Wells Fargo Securities		4,253,160	4,000,000	33,600	1FE
26884U A* 0	EPR PROPERTIES SERIES A GTD SENIOR NOTES		08/22/2016	Bank of America		5,000,000	5,000,000	0	2Z
26884U A@ 8	EPR PROPERTIES SERIES B GTD SENIOR NOTES		08/22/2016	Bank of America		7,500,000	7,500,000	0	2Z
29364G AJ 2	ENTERGY CORP 2.950% 09/01/26		08/16/2016	Morgan Stanley Dean Witter		997,750	1,000,000	0	2FE
30291D AC 0	FRS LLC 2013-1A B 3.960% 04/15/43		08/12/2016	Wells Fargo Securities		2,975,437	2,990,389	658	2AM
31620M AT 3	FIDELITY NATIONAL INFORMATION 3.000% 0		08/11/2016	Citi Global Markets Inc.		1,977,820	2,000,000	0	2FE
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03		07/12/2016	Goldman Sachs & Co.		2,000,000	2,000,000	0	2FE
36164Q 6M 5	GE CAPITAL INTL FUNDING 3.373% 11/15/2		07/08/2016	Tax Free Exchange		2,233,852	2,245,000	11,148	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
37045X AL 0	GENERAL MOTORS FINL CO 4.250% 05/15/23		07/21/2016	Bank of America		1,038,500	1,000,000	8,382	2FE
37045X AZ 9	GENERAL MOTORS FINL CO 4.300% 07/13/25		07/21/2016	Various		2,082,360	2,000,000	3,106	2FE
38148B AC 2	GOLDMAN SACHS GROUP INC 5.300% 12/29/4		07/20/2016	Goldman Sachs & Co		2,000,000	2,000,000	0	3FE
42234Q AD 4	HEARTLAND FINANCIAL USA 5.750% 12/30/2		08/05/2016	SANDLER O"NEILL		2,070,000	2,000,000	11,181	2FE
457187 AB 8	INGREDION INC 3.200% 10/01/26		09/15/2016	Bank of America		2,998,710	3,000,000	0	2FE
50587K AA 9	LAFARGEHOLCIM FINANCE US 3.500% 09/22/		09/15/2016	J P Morgan & Co		999,160	1,000,000	0	2FE
521865 AX 3	LEAR CORP 5.250% 01/15/25		09/27/2016	RW Baird		1,555,125	1,450,000	15,859	2FE
553894 AA 4	MVW OWNER TRUST 2016-1A A 2.250% 12/2		08/02/2016	Credit Suisse		2,749,705	2,750,000	0	1FE
559080 AL 0	MAGELLAN MIDSTREAM PARTNERS 4.250% 09/		09/06/2016	J P Morgan & Co		1,975,240	2,000,000	0	2FE
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		09/30/2016	No Broker		0	12,068	0	6*
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		09/30/2016	Interest Capitalization		979	979	0	6*
59980T AB 2	Mill City Mortgage Trust 2016-1 M1 3		08/15/2016	Wells Fargo Securities		2,272,360	2,265,000	3,567	1FE
61691B AG 6	MORGAN STANLEY CAPITAL BARCLAY 2016-MART		09/15/2016	Morgan Stanley Dean Witter		5,599,978	5,600,000	10,029	1FE
63940K AC 0	Navitas Equipment Receivables 2016-1 B		09/16/2016	J P Morgan & Co		5,499,151	5,500,000	0	1FE
680223 AJ 3	OLD REPUBLIC INTL CORP 4.875% 10/01/24		08/11/2016	Various		2,712,000	2,500,000	44,214	2FE
680223 AK 0	OLD REPUBLIC INTL CORP 3.875% 08/26/26		08/23/2016	Morgan Stanley Dean Witter		2,994,570	3,000,000	0	2FE
68784L AE 2	OSCAR US FUNDING TRUST 2015-1A A4 2.44		09/28/2016	Cantor Fitzgerald		2,085,563	2,100,000	2,135	1FE
68784U AE 2	OSCAR US FUNDING TRUST 2016-2A A4 2.99		09/14/2016	Mizuho Securities		2,599,303	2,600,000	0	1FE
690742 AF 8	OWENS CORNING 3.400% 08/15/26		08/03/2016	Wells Fargo Securities		1,991,740	2,000,000	0	2FE
69352P AL 7	PPL CORPORATION 3.100% 05/15/26		07/01/2016	Susquehanna Intl Group		1,014,479	1,000,000	4,306	2FE
74256L AU 3	PRINCIPAL LFE GLB FND II 144A 3.000% 0		08/25/2016	Wells Fargo Securities		1,642,096	1,600,000	17,600	1FE
743756 AB 4	PROV ST JOSEPH HLTH OBL 2.746% 10/01/2		09/20/2016	Bank of America		5,000,000	5,000,000	0	1FE
745867 AX 9	PULTE HOMES INC 5.000% 01/15/27		07/26/2016	J P Morgan & Co		1,000,000	1,000,000	0	3FE
754730 AE 9	RAYMOND JAMES FINANCIAL 3.625% 09/15/2		07/07/2016	Bank of America		2,995,230	3,000,000	0	2FE
75970E AA 5	RENASANT CORP 5.000% 09/01/26		08/17/2016	SANDLER O"NEILL		2,000,000	2,000,000	0	2FE
78409V AD 6	S&P GLOBAL INC 4.000% 06/15/25		07/29/2016	Tax Free Exchange		2,902,724	3,000,000	14,667	2FE
785592 AJ 5	SABINE PASS LIQUEFACTION 5.750% 05/15/		07/22/2016	Citi Global Markets Inc		2,085,000	2,000,000	23,000	3FE
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6 4.00		09/30/2016	J P Morgan & Co		3,715,703	3,580,322	1,591	1FE
85022W AA 2	SPRINGCASTLE SPV 2016-AA A 3.050% 04/2		09/16/2016	Bank of America		9,999,617	10,000,000	0	1FE
85022W AB 0	SPRINGCASTLE SPV 2016-AA B 4.100% 10/2		09/16/2016	Bank of America		6,999,641	7,000,000	0	1FE
863667 AN 1	STRYKER CORP 3.500% 03/15/26		09/14/2016	Bank of America		3,166,980	3,000,000	1,167	1FE
87165B AD 5	SYNCHRONY FINANCIAL 4.250% 08/15/24		08/01/2016	Credit Suisse		2,107,720	2,000,000	39,903	2FE
87165L BK 6	SYNCHRONY CREDIT CARD 2016-3 B 1.910%		09/14/2016	Citi Global Markets Inc		6,999,710	7,000,000	0	1FE
872295 AE 0	TCF AUTO REC OWNER TRUST 2016-1A B 2.3		09/14/2016	Credit Suisse		1,999,946	2,000,000	0	1FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%		09/14/2016	Bank of America		2,999,692	3,000,000	0	1FE
91913Y AU 4	VALERO ENERGY 3.400% 09/15/26		09/14/2016	Various		3,657,910	3,700,000	1,124	2FE
92553P AX 0	VIACOM INC 3.875% 04/01/24		08/24/2016	J P Morgan & Co		1,039,330	1,000,000	15,931	2FE
92553P BB 7	VIACOM INC 3.450% 10/04/26		09/29/2016	Morgan Stanley Dean Witter		1,989,620	2,000,000	0	2FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	08/29/2016	Morgan Stanley Dean Witter		1,026,204	984,368	16,341	1FE
349553 AL 1	FORTIS INC 144A 3.055% 10/04/26	A	09/29/2016	Goldman Sachs & Co		4,500,000	4,500,000	0	2FE

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)
891160 MJ 9	TORONTO-DOMINION BANK 3.625% 09/15/31	A	09/21/2016	Various		7,010,815	7,000,000	2,215	1FE
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900	A	08/01/2016	Interest Capitalization		976	976	0	5
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	F	09/29/2016	Morgan Stanley & Co.		9,000,000	9,000,000	0	2Z
46359C AA 1	EngenCap ABS Trust Payment Tru 2016-1A	F	09/07/2016	Goldman Sachs & Co.		6,985,234	7,000,000	15,699	2AM
494386 AB 1	KIMBERLY-CLARK DE MEXICO 144A 3.800% 0	F	07/08/2016	Bank of America		2,126,720	2,000,000	20,056	1FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	F	09/08/2016	Tax Free Exchange		4,645,325	4,836,391	12,978	2FE
64129X AU 3	Neuberger Berman CLO Ltd 2014-16A A2R	F	07/08/2016	Bank of America		5,000,000	5,000,000	0	1FE
822582 BX 9	SHELL INTERNATIONAL FINANCE 2.500% 09/	F	09/07/2016	J P Morgan & Co.		3,464,475	3,500,000	0	1FE
82481L AD 1	SHIRE ACQ INV IRELAND DA 3.200% 09/23/	F	09/19/2016	Barclays		2,996,430	3,000,000	0	2FE
88167A AE 1	TEVA PHARMACEUTICALS NE 3.150% 10/01/2	F	07/18/2016	Various		3,500,470	3,500,000	0	2FE
89366L AE 4	TRANSELEC SA 144A 3.875% 01/12/29	F	07/07/2016	Citi Global Markets Inc.		1,977,140	2,000,000	0	2FE
G5963# AH 6	MEGGITT PLC SENIOR NOTE, SERIES B 3.60	F	07/06/2016	HSBC Securities		3,000,000	3,000,000	0	2Z
Q3629# AL 7	ETSA UTILITIES FINANCE PTY LTD SERIES B	F	08/10/2016	nab Capital Securities LLC		4,000,000	4,000,000	0	1Z
3899999. Total Bonds - Industrial and Miscellaneous						255,301,980	253,348,493	476,660	XXX
8399997. Total Bonds - Part 3						279,912,605	277,848,493	491,257	XXX
8399999. Total Bonds						279,912,605	277,848,493	491,257	XXX
Common Stocks - Industrial and Miscellaneous									
747301 10 9	QUAD GRAPHICS INC		08/31/2016	No Broker	380.000	0	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						0	XXX	0	XXX
9799997. Total Common Stocks - Part 3						0	XXX	0	XXX
9799999. Total Common Stocks						0	XXX	0	XXX
9899999. Total Preferred and Common Stocks						0	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						279,912,605	XXX	491,257	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220%		09/25/2016	Paydown		2,854	2,854	2,854	2,854	0	0	0	0	0	2,854	0	0	0	61	08/25/2035	1
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03		09/01/2016	Paydown		78,162	78,162	83,425	83,132	0	(4,970)	0	(4,970)	0	78,162	0	0	0	1,846	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		09/01/2016	Paydown		52,329	52,329	53,899	53,273	0	(944)	0	(944)	0	52,329	0	0	0	1,047	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		09/01/2016	Paydown		19,740	19,740	19,143	19,334	0	406	0	406	0	19,740	0	0	0	395	02/25/2036	1
3136AF BT 0	FANNIE MAE 2013-72 YA 3.000% 06/25/33		09/25/2016	Paydown		475,077	475,077	474,186	0	0	891	0	891	0	475,077	0	0	0	5,378	06/25/2033	1
36194N LU 1	GN AU1239 2.850% 07/01/33		09/01/2016	Paydown		65,715	65,715	66,043	0	0	(329)	0	(329)	0	65,715	0	0	0	312	07/01/2033	1FE
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		09/01/2016	Paydown		287	287	285	286	0	1	0	1	0	287	0	0	0	15	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		09/15/2016	Redemption 100.0000		110,055	110,055	110,055	110,055	0	0	0	0	0	110,055	0	0	0	3,472	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.147% 04/16/50		09/16/2016	Paydown		0	0	76,130	72,184	0	(72,184)	0	(72,184)	0	0	0	0	0	12,881	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.259% 10/16/48		09/16/2016	Paydown		0	0	183	180	0	(180)	0	(180)	0	0	0	0	0	201	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 0.911% 05/16/49		09/16/2016	Paydown		0	0	160	154	0	(154)	0	(154)	0	0	0	0	0	19	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		09/01/2016	Paydown		496,381	496,381	485,383	491,693	0	4,688	0	4,688	0	496,381	0	0	0	17,594	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		09/01/2016	Paydown		114,063	114,063	118,447	115,177	0	(1,114)	0	(1,114)	0	114,063	0	0	0	4,507	07/20/2032	1
38375C BD 1	GNMA 2012-57 DA 5.455% 04/20/42		09/01/2016	Paydown		203,175	203,175	222,350	211,824	0	(8,649)	0	(8,649)	0	203,175	0	0	0	7,198	04/20/2042	1
38376G A7 5	GNMA 2011-10 AC 3.603% 11/16/44		09/01/2016	Paydown		101,254	101,254	109,979	109,294	0	(8,040)	0	(8,040)	0	101,254	0	0	0	2,394	11/16/2044	1
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39		09/01/2016	Paydown		404,152	404,152	426,633	417,056	0	(12,904)	0	(12,904)	0	404,152	0	0	0	11,526	12/20/2039	1
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41		09/01/2016	Paydown		80,503	80,503	79,874	0	0	629	0	629	0	80,503	0	0	0	302	09/16/2041	1FE
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		08/10/2016	Redemption 100.0000		12,354	12,354	12,354	12,354	0	0	0	0	0	12,354	0	0	0	551	08/10/2018	1
0599999. Total Bonds - U.S Government						2,216,101	2,216,101	2,341,383	1,698,850	0	(102,853)	0	(102,853)	0	2,216,101	0	0	0	69,699	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		09/01/2016	Redemption 100.0000		80,013	80,013	80,013	80,013	0	0	0	0	0	80,013	0	0	0	1,528	02/01/2042	1FE
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2		08/01/2016	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	3,832	11/01/2027	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		09/15/2016	Redemption 100.0000		12,937	12,937	12,937	12,937	0	0	0	0	0	12,937	0	0	0	334	06/15/2045	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		07/01/2016	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,780	01/01/2030	1FE
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series		09/01/2016	Redemption 100.0000		63,848	63,848	63,848	0	0	0	0	0	0	63,848	0	0	0	895	07/01/2037	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		09/01/2016	Redemption 100.0000		100,757	100,757	93,394	93,837	0	140	0	140	0	93,977	0	6,780	6,780	1,810	07/01/2037	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		09/02/2016	Redemption 100.0000		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	4,632	11/01/2041	1FE
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES		09/01/2016	Redemption 100.0000		35,000	35,000	35,175	35,042	0	(24)	0	(24)	0	35,019	0	(19)	(19)	61,425	03/01/2043	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2016	Redemption 100.0000		300,000	300,000	300,750	300,465	0	(37)	0	(37)	0	300,428	0	(428)	(428)	16,500	07/01/2026	1FE
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2016	Redemption 100.0000		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	8,575	07/01/2028	1FE
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY SERIES 157		09/03/2016	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,479	12/01/2027	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		07/01/2016	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,560	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		09/01/2016	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,043	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		09/01/2016	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,087	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		09/01/2016	Redemption 100.0000		73,118	73,118	65,567	66,095	0	168	0	168	0	66,263	0	6,855	6,855	1,296	10/01/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3		09/01/2016	Redemption 100.0000		280,000	280,000	293,300	290,142	0	(810)	0	(810)	0	289,332	0	(9,332)	(9,332)	12,250	07/01/2034	1FE
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1		07/01/2016	Redemption 100.0000		105,000	105,000	110,735	109,490	0	(330)	0	(330)	0	109,160	0	(4,160)	(4,160)	3,522	12/01/2027	1FE
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1		07/01/2016	Redemption 100.0000		205,000	205,000	202,466	202,845	0	51	0	51	0	202,896	0	2,104	2,104	6,876	12/01/2029	1FE
646080 QV 6	NEW JERSEY ST HIGHER ED ASSIST 2014-1		07/01/2016	Redemption 100.0000		1,410,000	1,410,000	1,410,000	1,410,000	0	0	0	0	0	1,410,000	0	0	0	29,816	12/01/2030	1FE
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		08/25/2016	Redemption 100.0000		65,000	65,000	67,276	66,651	0	(148)	0	(148)	0	66,503	0	(1,503)	(1,503)	1,536	04/01/2041	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		09/01/2016	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	6,389	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		09/01/2016	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,063	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		09/01/2016	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	7,713	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1		09/01/2016	Redemption 100.0000		85,000	85,000	85,000	84,997	0	3	0	3	0	85,000	0	0	0	4,494	03/01/2017	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		07/01/2016	Redemption 100.0000		170,000	170,000	176,414	175,848	0	(278)	0	(278)	0	175,570	0	(5,570)	(5,570)	6,687	07/01/2025	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		09/01/2016	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,040	01/01/2041	1FE
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700%		09/22/2016	Redemption 100.0000		115,000	115,000	115,000	0	0	0	0	0	0	115,000	0	0	0	897	11/01/2036	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		09/01/2016	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	3,783	01/01/2030	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0		09/01/2016	Redemption 100.0000		190,000	190,000	190,000	0	0	0	0	0	0	190,000	0	0	0	2,675	03/01/2039	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		09/25/2016	Redemption 100.0000		88,494	88,494	88,494	88,494	0	0	0	0	0	88,494	0	0	0	4,216	04/25/2042	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		09/25/2016	Redemption 100.0000		277,835	277,835	277,835	277,835	0	0	0	0	0	277,835	0	0	0	17,828	06/25/2042	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						5,162,002	5,162,002	5,173,204	4,799,691	0	(1,265)	0	(1,265)	0	5,167,275	0	(5,273)	(5,273)	224,561	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		09/01/2016	Paydown		75,315	75,315	75,958	75,278	0	37	0	37	0	75,315	0	0	0	3,237	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		09/01/2016	Paydown		80,551	80,551	78,829	79,939	0	611	0	611	0	80,551	0	0	0	3,378	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		09/01/2016	Paydown		67,676	67,676	67,958	67,635	0	41	0	41	0	67,676	0	0	0	2,798	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		09/01/2016	Paydown		12,536	12,536	11,844	12,185	0	351	0	351	0	12,536	0	0	0	501	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		09/01/2016	Paydown		93,977	93,977	86,382	89,825	0	4,152	0	4,152	0	93,977	0	0	0	3,067	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		09/01/2016	Paydown		111,675	111,675	107,780	109,896	0	1,779	0	1,779	0	111,675	0	0	0	4,497	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		09/01/2016	Paydown		31,562	31,562	28,559	30,883	0	679	0	679	0	31,562	0	0	0	1,241	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		09/01/2016	Paydown		57,989	57,989	55,028	57,112	0	877	0	877	0	57,989	0	0	0	2,251	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		09/01/2016	Paydown		59,205	59,205	56,722	58,502	0	703	0	703	0	59,205	0	0	0	2,341	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		09/01/2016	Paydown		49	49	49	49	0	1	0	1	0	49	0	0	0	3	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		09/01/2016	Paydown		27,309	27,309	25,901	26,920	0	389	0	389	0	27,309	0	0	0	1,209	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		09/01/2016	Paydown		48,095	48,095	45,841	47,415	0	681	0	681	0	48,095	0	0	0	2,071	02/25/2024	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		09/01/2016	Paydown		51,680	51,680	55,976	54,396	0	(103)	0	(103)	0	54,293	0	(2,613)	(2,613)	1,206	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		09/01/2016	Paydown		60,960	60,960	67,009	64,718	0	(3,758)	0	(3,758)	0	60,960	0	0	0	1,423	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		09/01/2016	Paydown		164,647	164,647	170,358	169,224	0	(4,577)	0	(4,577)	0	164,647	0	0	0	3,299	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		09/01/2016	Paydown		48,445	48,445	48,140	48,204	0	241	0	241	0	48,445	0	0	0	1,131	07/25/2033	1
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40		09/01/2016	Paydown		289,296	289,296	296,528	294,267	0	(4,971)	0	(4,971)	0	289,296	0	0	0	7,960	11/15/2040	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28	.	09/01/2016.	Paydown		55,033	55,033	59,178	58,648	0	(3,614)	0	(3,614)	0	55,033	0	0	0	1,284	09/15/2028	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	.	09/01/2016.	Paydown		39,967	39,967	43,239	41,771	0	(1,804)	0	(1,804)	0	39,967	0	0	0	933	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35	.	09/01/2016.	Paydown		62,958	62,958	66,332	65,203	0	(2,246)	0	(2,246)	0	62,958	0	0	0	1,259	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33	.	09/15/2016.	Paydown		68,219	68,219	67,931	67,974	0	245	0	245	0	68,219	0	0	0	1,592	04/15/2033	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	.	09/01/2016.	Paydown		608,425	608,425	618,502	618,295	0	(9,870)	0	(9,870)	0	608,425	0	0	0	14,734	05/25/2045	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25	.	09/25/2016.	Paydown		3,128	3,128	3,082	3,092	0	3	0	3	0	3,096	0	33	33	92	08/01/2025	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31	.	09/01/2016.	Paydown		26,612	26,612	25,732	26,249	0	363	0	363	0	26,612	0	0	0	1,159	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32	.	09/01/2016.	Paydown		34,625	34,625	33,042	33,966	0	659	0	659	0	34,625	0	0	0	1,181	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32	.	09/01/2016.	Paydown		352,203	352,203	345,510	348,633	0	3,569	0	3,569	0	352,203	0	0	0	15,831	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32	.	06/01/2016.	Paydown		10,969	10,969	10,578	10,864	0	104	0	104	0	10,969	0	0	0	329	06/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32	.	09/15/2016.	Paydown		16,376	16,376	15,799	16,221	0	156	0	156	0	16,376	0	0	0	639	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32	.	09/01/2016.	Paydown		38,382	38,382	38,135	38,250	0	132	0	132	0	38,382	0	0	0	1,623	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32	.	09/01/2016.	Paydown		42,668	42,668	39,221	41,771	0	897	0	897	0	42,668	0	0	0	1,597	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32	.	09/01/2016.	Paydown		80,680	80,680	77,741	79,704	0	976	0	976	0	80,680	0	0	0	3,224	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32	.	09/01/2016.	Paydown		83,285	83,285	75,146	80,560	0	2,725	0	2,725	0	83,285	0	0	0	2,841	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32	.	09/16/2016.	Paydown		64,720	64,720	62,357	64,251	0	469	0	469	0	64,720	0	0	0	2,455	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32	.	09/01/2016.	Paydown		108,346	108,346	106,426	107,589	0	757	0	757	0	108,346	0	0	0	4,334	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32	.	09/01/2016.	Paydown		91,695	91,695	87,575	90,530	0	1,165	0	1,165	0	91,695	0	0	0	3,401	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33	.	09/01/2016.	Paydown		59,699	59,699	56,583	58,029	0	1,669	0	1,669	0	59,699	0	0	0	2,171	04/25/2033	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33	.	09/01/2016.	Paydown		156,690	156,690	153,067	155,201	0	1,489	0	1,489	0	156,690	0	0	0	5,625	06/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33	.	09/01/2016.	Paydown		74,867	74,867	75,299	74,845	0	21	0	21	0	74,867	0	0	0	2,838	03/15/2033	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500	.	09/01/2016.	Paydown		891,706	891,706	867,339	884,903	0	6,804	0	6,804	0	891,706	0	0	0	32,609	07/25/2034	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20	.	09/01/2016.	Paydown		2,805	2,805	2,822	2,804	0	1	0	1	0	2,805	0	0	0	94	01/01/2020	1
36230M FL 6	GN 752871 3.850% 07/15/36	.	09/01/2016.	Paydown		38,286	38,286	39,817	39,717	0	(1,431)	0	(1,431)	0	38,286	0	0	0	983	07/15/2036	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33	.	09/01/2016.	Paydown		31,121	31,121	31,121	31,121	0	0	0	0	0	31,121	0	0	0	726	10/16/2033	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42	.	09/01/2016.	Paydown		43,741	43,741	44,069	44,046	0	(305)	0	(305)	0	43,741	0	0	0	948	05/16/2042	1
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1	.	09/01/2016.	Paydown		283,918	283,918	290,764	287,139	0	(3,220)	0	(3,220)	0	283,918	0	0	0	5,605	01/27/2038	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE	.	07/15/2016.	Redemption 100.0000		266,442	266,442	266,442	266,442	0	0	0	0	0	266,442	0	0	0	21,315	07/15/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR	.	09/01/2016.	Redemption 100.0000		32,213	32,213	32,213	32,213	0	0	0	0	0	32,213	0	0	0	1,605	05/01/2032	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						4,950,746	4,950,746	4,913,924	4,956,479	0	(3,153)	0	(3,153)	0	4,953,327	0	(2,580)	(2,580)	174,640	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50	.	09/01/2016.	Paydown		85,384	85,384	83,677	85,037	0	347	0	347	0	85,384	0	0	0	1,970	02/28/2037	1FM
00213R AA 1	ARL FIRST LLC 2012-1A A1 2.274% 12/15/	.	09/15/2016.	Paydown		69,735	69,735	69,735	69,735	0	0	0	0	0	69,735	0	0	0	1,029	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC	.	09/15/2016.	Redemption 100.0000		129,595	129,595	133,049	130,980	0	(132)	0	(132)	0	130,848	0	(1,254)	(1,254)	6,449	08/15/2021	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		09/01/2016	Paydown		81,584	81,584	61,596	73,517	0	8,067	0	8,067	0	81,584	0	0	0	2,669	10/25/2033	1FM
00802# AA 4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22		09/22/2016	Redemption 100.0000		25,574	25,574	25,574	25,574	0	0	0	0	0	25,574	0	0	0	1,471	03/22/2035	3FE
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		09/25/2016	Paydown		145,360	145,360	139,046	140,892	0	4,467	0	4,467	0	145,360	0	0	0	3,421	07/25/2043	1FM
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		09/01/2016	Paydown		360,827	360,827	366,183	365,868	0	(5,041)	0	(5,041)	0	360,827	0	0	0	8,686	03/25/2045	1FM
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3		09/25/2016	Paydown		352,667	352,667	354,651	0	0	(1,984)	0	(1,984)	0	352,667	0	0	0	7,395	12/25/2045	1FE
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/		09/22/2016	Redemption 100.0000		70,959	70,959	70,959	70,959	0	0	0	0	0	70,959	0	0	0	2,540	09/22/2027	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		09/01/2016	Paydown		119,943	119,943	99,409	99,409	0	20,534	0	20,534	0	119,943	0	0	0	4,176	10/25/2034	1FM
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		06/01/2016	Paydown		4,769	4,769	4,768	4,767	0	1	0	1	0	4,769	0	0	0	90	10/17/2036	1FE
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		09/01/2016	Paydown		18,363	18,363	18,362	18,359	0	5	0	5	0	18,363	0	0	0	451	10/17/2036	1FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		09/01/2016	Paydown		14,580	14,580	14,580	14,579	0	2	0	2	0	14,580	0	0	0	334	04/17/2045	1FE
03064Y AE 2	AMERICREDIT AUTO REC TRUST 2013-1 C 1		09/08/2016	Paydown		729,175	729,175	721,497	726,925	0	2,250	0	2,250	0	729,175	0	0	0	7,614	01/08/2019	1FE
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1		09/01/2016	Paydown		215,759	215,759	197,284	209,448	0	404	0	404	0	209,852	0	5,907	5,907	7,541	11/25/2033	1FM
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		09/25/2016	Paydown		25,102	25,102	24,042	24,074	0	26	0	26	0	24,100	0	1,003	1,003	982	01/25/2034	1FM
04364B AD 9	ASCENTIUM EQUIPMNT RECEIVABLES 2014-1A C		07/10/2016	Paydown		2,000,000	2,000,000	1,999,862	1,999,936	0	64	0	64	0	2,000,000	0	0	0	28,700	11/13/2018	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		09/01/2016	Paydown		182,385	182,385	181,942	182,083	0	(34)	0	(34)	0	182,049	0	336	336	5,425	06/25/2035	1FM
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14		09/30/2016	Redemption 100.0000		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	886	06/30/2035	3FE
05464F AD 6	AXIS EQUIPMENT FINANCE REC LLC 2013-1A C		09/20/2016	Paydown		603,066	603,066	602,903	603,015	0	51	0	51	0	603,066	0	0	0	16,822	04/20/2018	1FE
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5 6.000% 05		09/01/2016	Paydown		110,632	110,632	111,392	110,269	0	362	0	362	0	110,632	0	0	0	4,599	05/26/2037	1FM
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5	E	09/02/2016	Paydown		66,993	66,993	66,942	66,870	0	36	0	36	0	66,906	0	87	87	2,285	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		09/02/2016	Paydown		57,777	57,777	57,776	57,776	0	0	0	0	0	57,777	0	0	0	1,017	12/02/2027	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3		09/04/2016	Paydown		98,959	98,959	98,938	98,946	0	13	0	13	0	98,959	0	0	0	1,990	12/04/2028	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2		09/02/2016	Paydown		226,857	226,857	226,839	226,842	0	2	0	2	0	226,843	0	13	13	4,369	05/02/2030	1FE
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3		09/01/2016	Paydown		15,903	15,903	15,684	15,824	0	79	0	79	0	15,903	0	0	0	476	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5		09/01/2016	Paydown		11,548	11,548	11,353	11,490	0	58	0	58	0	11,548	0	0	0	385	10/25/2020	1FM
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A		08/01/2016	Paydown		65,721	65,721	66,050	65,535	0	186	0	186	0	65,721	0	0	0	2,372	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		08/01/2016	Paydown		2,615,757	2,615,757	2,761,259	2,741,892	0	(2,332)	0	(2,332)	0	2,739,560	0	(123,803)	(123,803)	90,724	01/25/2042	1FM
073568 AA 5	BEACON CONTAINER FINANCE LLC 2012-1A A		09/20/2016	Paydown		133,025	133,025	131,622	0	0	1,403	0	1,403	0	133,025	0	0	0	2,828	09/20/2027	1FE
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1		09/25/2016	Paydown		33,260	33,260	19,551	19,551	0	0	0	0	0	19,551	0	13,709	13,709	0	10/25/2029	1FM
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4		09/01/2016	Paydown		146,071	146,071	137,718	144,118	0	0	6,400	(6,400)	0	137,718	0	8,353	8,353	5,358	08/25/2034	1FM
124860 CB 1	C-BASS LLC 1999-3 A 6.290% 01/01/29		06/01/2016	Paydown		2,544	2,544	2,497	2,510	0	0	0	0	0	2,511	0	33	33	80	01/01/2029	4FM
124860 CB 1	C-BASS LLC 1999-3 A 6.290% 01/01/29		09/01/2016	Paydown		8,745	8,745	8,584	8,631	0	3	0	3	0	8,634	0	111	111	366	01/01/2029	4FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		09/01/2016	Paydown		46,935	46,935	41,043	41,043	0	0	0	0	0	41,043	0	5,892	5,892	1,661	01/25/2033	1FM
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1		09/01/2016	Paydown		185,018	185,018	186,868	185,807	0	(474)	0	(474)	0	185,333	0	(315)	(315)	6,366	10/25/2036	1FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		09/10/2016	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	3,393	07/11/2022	1FE
12542R B* 0	CHS INC 6.180% 10/04/17		07/01/2016	Redemption 100.0000		(200,000)	(200,000)	(200,000)	(200,000)	0	0	0	0	0	(200,000)	0	0	0	0	10/04/2017	2

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12542R B* 0	CHS INC 6.180% 10/04/17	.	09/04/2015.	Tax Free Exchange		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	0	10/04/2017	2
12542R C@ 7	CHS INC SERIES M 4.520% 06/09/21	.	09/04/2015.	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	06/09/2021	2
12542R H# 0	CHS INC 6.180% 10/04/17	.	10/04/2015.	Redemption 100.0000		200,000	200,000	194,850	0	0	407	0	407	0	195,257	0	4,743	4,743	6,180	10/04/2017	2
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE	.	07/08/2016.	Redemption 100.0000		119,674	119,674	119,674	119,674	0	0	0	0	0	119,674	0	0	0	4,389	10/07/2021	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/	.	09/18/2016.	Paydown		81,957	81,957	81,923	81,928	0	2	0	2	0	81,930	0	28	28	1,800	06/18/2029	1FE
12563L AA 5	CLI FUNDING LLC 2016-1A A 4.210% 02/18	.	09/18/2016.	Paydown		232,620	232,620	232,596	0	0	1	0	1	0	232,597	0	23	23	5,065	02/18/2041	1FE
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2	.	09/15/2016.	Paydown		46,974	46,974	46,967	46,973	0	0	0	0	0	46,974	0	0	0	605	03/16/2020	1FE
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2	.	09/15/2016.	Paydown		130,173	130,173	130,164	130,171	0	2	0	2	0	130,173	0	0	0	1,637	06/15/2020	1FE
12625J AC 2	CPS AUTO TRUST 2013-B C 3.480% 09/15/2	.	09/15/2016.	Paydown		179,694	179,694	177,560	179,153	0	541	0	541	0	179,694	0	0	0	4,175	09/15/2020	2AM
12635T AA 2	CRG ISSUER 2015-1 A 4.070% 07/10/22	.	07/10/2016.	Paydown		3,428	3,428	3,402	0	0	26	0	26	0	3,428	0	0	0	70	07/10/2022	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R	.	08/01/2016.	Paydown		10,560	10,560	10,679	10,560	0	0	0	0	0	10,560	0	0	0	458	05/27/2037	1FM
12643F AA 2	CTL CAPITAL WALGREEN CO 144A 2001-8 LESS	.	07/08/2016.	Redemption 100.0000		2,815,216	2,815,216	2,815,216	2,815,216	0	0	0	0	0	2,815,216	0	0	0	1,054,389	11/15/2026	2
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	.	09/01/2016.	Paydown		60,459	60,459	61,463	61,125	0	(666)	0	(666)	0	60,459	0	0	0	1,162	04/25/2043	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3	.	09/01/2016.	Paydown		125,958	125,958	127,582	127,129	0	(1,171)	0	(1,171)	0	125,958	0	0	0	2,471	05/25/2043	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2	.	09/25/2016.	Paydown		315,391	315,391	261,820	269,728	0	2,338	0	2,338	0	272,067	0	43,324	43,324	11,589	02/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A	.	09/25/2016.	Paydown		2,299	2,462	2,005	2,113	0	5	0	5	0	2,119	0	180	180	87	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5	.	09/25/2016.	Paydown		14,126	15,298	13,336	13,591	0	18	0	18	0	13,609	0	517	517	514	10/25/2035	1FM
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50	.	09/01/2016.	Paydown		12,132	12,132	12,191	12,125	0	7	0	7	0	12,132	0	0	0	512	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB	.	09/25/2016.	Paydown		52,800	52,800	50,886	51,491	0	1,309	0	1,309	0	52,800	0	0	0	1,994	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6	.	09/01/2016.	Paydown		206,636	206,636	205,996	205,969	0	(8)	0	(8)	0	205,962	0	675	675	7,821	05/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00	.	07/01/2016.	Paydown		96,711	96,711	93,809	96,332	0	379	0	379	0	96,711	0	0	0	2,821	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50	.	09/01/2016.	Paydown		105,016	105,016	95,729	95,729	0	254	0	254	0	95,984	0	9,032	9,032	3,988	06/25/2035	1FM
14040H BK 0	CAPITAL ONE FINANCIAL CORP 3.750% 07/2	.	07/25/2016.	Seaport Group		1,995,860	2,000,000	1,992,900	0	0	0	0	0	0	1,992,900	0	2,960	2,960	0	07/28/2026	2FE
14179B AC 5	CFCAT 2013-2A B 3.150% 08/15/19	.	09/15/2016.	Paydown		743,662	743,662	743,599	743,649	0	14	0	14	0	743,662	0	0	0	15,570	08/15/2019	1FE
14366W AE 8	CARNOW AUTO RECEIVABLES TRUST 2014-1A C	.	09/15/2016.	Paydown		1,898,227	1,898,227	1,898,092	1,898,174	0	53	0	53	0	1,898,227	0	0	0	35,981	11/15/2018	2AM
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5	.	09/01/2016.	Paydown		236,177	236,177	236,177	235,916	0	261	0	261	0	236,177	0	0	0	9,285	03/25/2035	1FM
16164A AC 9	Chase Mortgage Finance Corpora 2016-2	.	09/01/2016.	Paydown		225,193	225,193	231,006	0	0	(5,813)	0	(5,813)	0	225,193	0	0	0	1,184	02/25/2044	1FE
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16	.	09/05/2016.	Paydown		222,457	222,457	222,457	204,928	0	17,529	0	17,529	0	222,457	0	0	0	15,408	11/05/2016	2AM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	.	09/01/2016.	Paydown		1,216	1,216	1,161	1,161	0	0	0	0	0	1,161	0	55	55	47	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	.	09/01/2016.	Paydown		6,428	6,428	6,304	6,385	0	1	0	1	0	6,386	0	42	42	204	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4	.	09/01/2016.	Paydown		171,529	171,529	155,234	168,319	0	816	0	816	0	169,135	0	2,394	2,394	6,477	07/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1	.	09/01/2016.	Paydown		3,414	3,414	3,038	3,290	0	16	0	16	0	3,306	0	108	108	125	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	.	09/01/2016.	Paydown		68,394	68,394	68,052	68,095	0	2	0	2	0	68,096	0	298	298	2,633	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	.	09/01/2016.	Paydown		114,193	114,193	111,864	112,489	0	1,704	0	1,704	0	114,193	0	0	0	2,643	10/25/2043	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1	.	09/25/2016.	Paydown		295,655	295,655	299,633	299,633	0	(3,978)	0	(3,978)	0	295,655	0	0	0	7,078	06/25/2058	1FM
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1.	.	09/25/2016.	Paydown		237,682	237,682	237,671	0	0	11	0	11	0	237,682	0	0	0	2,757	05/25/2040	1FE
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33	.	09/01/2016.	Paydown		16,111	16,111	16,111	16,111	0	0	0	0	0	16,111	0	0	0	0	05/01/2033	6FE
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.965	.	09/01/2016.	Paydown		17,597	17,597	10,597	10,597	0	0	0	0	0	10,597	0	7,000	7,000	375	03/15/2027	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000	.	09/01/2016.	Paydown		1,546	1,546	1,120	1,120	0	426	0	426	0	1,546	0	0	0	71	03/15/2027	1FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 4.894	.	09/01/2016.	Paydown		30,127	30,127	30,122	30,127	0	0	0	0	0	30,127	0	0	0	1,114	04/15/2028	1FM
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M	.	09/15/2016.	Paydown		216,122	216,122	196,874	210,854	0	5,268	0	5,268	0	216,122	0	0	0	10,228	03/15/2028	1FE
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1 7.650% 07/2	.	09/01/2016.	Paydown		0	107,608	42,774	44,942	0	760	0	760	0	45,703	0	(45,703)	(45,703)	2,287	07/25/2032	2FM
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32	.	08/01/2016.	Paydown		78,008	78,008	39,660	40,959	0	357	0	357	0	41,315	0	36,693	36,693	2,836	02/25/2032	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A	.	09/01/2016.	Paydown		120,188	120,188	118,134	118,134	0	2,055	0	2,055	0	120,188	0	0	0	4,226	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5	.	09/01/2016.	Paydown		15,615	15,615	15,966	15,687	0	(18)	0	(18)	0	15,669	0	(54)	(54)	545	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30	.	09/30/2016.	Redemption 100.0000		52,000	52,000	52,000	52,000	0	0	0	0	0	52,000	0	0	0	2,289	03/30/2025	2FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0	.	09/15/2016.	Redemption 100.0000		9,969	9,969	9,969	9,969	0	0	0	0	0	9,969	0	0	0	271	05/15/2034	1FE
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I 3.26	.	08/20/2016.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	306	02/20/2045	2AM
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2	.	09/25/2016.	Paydown		439,578	439,578	440,402	0	0	(1,087)	0	(1,087)	0	439,578	0	0	0	7,175	01/25/2040	1FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/	.	09/30/2016.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	641	03/30/2043	1
235851 AM 4	DANAHER CORP 3.900% 06/23/21	.	08/15/2016.	Call 112.6020		1,126,020	1,000,000	999,750	999,851	0	15	0	15	0	999,867	0	126,153	126,153	25,133	06/23/2021	1FE
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA 3	.	07/30/2016.	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	741	07/30/2027	1FE
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A 3.87	.	07/30/2016.	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	793	07/30/2027	1FE
24821V AA 6	DENALI BORROWER/FIN CORP 144A 5.625% 1	.	09/07/2016.	Call 104.5086		2,612,715	2,500,000	2,677,500	2,645,091	0	(34,357)	0	(34,357)	0	2,610,734	0	1,981	1,981	125,781	10/15/2020	2FE
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2	.	09/20/2016.	Paydown		181,146	181,146	181,127	181,120	0	25	0	25	0	181,146	0	0	0	4,444	07/20/2027	1FE
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A 2	.	09/20/2016.	Paydown		131,020	131,020	131,006	131,008	0	12	0	12	0	131,020	0	0	0	2,208	05/20/2027	1FE
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B 2	.	09/20/2016.	Paydown		131,020	131,020	130,987	130,990	0	30	0	30	0	131,020	0	0	0	2,591	05/20/2027	1FE
25755T AD 2	DOMINOS PIZZA MASTER ISSUER 2015-1A A2I	.	07/25/2016.	Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	331	10/25/2020	2AM
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2	.	09/25/2016.	Paydown		131,925	131,925	131,922	131,923	0	2	0	2	0	131,925	0	0	0	2,216	02/25/2027	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3	.	09/25/2016.	Paydown		131,925	131,925	131,906	131,909	0	15	0	15	0	131,925	0	0	0	2,645	02/25/2027	2AM
29364D AJ 9	ENTERGY ARKANSAS INC FIRST MORTGAGE 5	.	09/15/2016.	Call 100.0000		5,000,000	5,000,000	4,965,492	4,973,460	0	631	0	631	0	4,974,091	0	25,909	25,909	232,722	06/01/2033	1FE
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4 4.145% 0	.	09/01/2016.	Paydown		193,901	193,901	194,384	193,552	0	349	0	349	0	193,901	0	0	0	5,246	04/25/2034	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5	.	09/01/2016.	Paydown		106,984	106,984	107,619	107,283	0	(299)	0	(299)	0	106,984	0	0	0	1,727	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00	.	09/01/2016.	Paydown		121,176	121,176	119,981	53,491	0	1,123	0	1,123	0	121,176	0	0	0	1,927	06/25/2043	1FM
30165Q AB 6	EXETER AUTO RECEIVABLES TRUST 2014-1A B	.	09/15/2016.	Paydown		458,284	458,284	458,263	458,271	0	13	0	13	0	458,284	0	0	0	7,409	01/15/2019	1FE
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A 7.590%	.	07/10/2016.	Redemption 100.0000		12,678	12,678	12,678	12,678	0	0	0	0	0	12,678	0	0	0	962	07/10/2018	1FE
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43	.	09/15/2016.	Paydown		3,227	3,227	3,227	3,227	0	0	0	0	0	3,227	0	0	0	68	04/15/2043	1FE
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27	.	09/01/2016.	Paydown		10,317	10,317	10,846	10,784	0	(467)	0	(467)	0	10,317	0	0	0	210	05/01/2027	1FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50	.	09/01/2016.	Paydown		147,755	147,755	150,618	150,355	0	(110)	0	(110)	0	150,246	0	(2,491)	(2,491)	3,467	03/25/2045	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A 2	.	09/21/2016.	Paydown		322,597	322,597	322,563	322,581	0	16	0	16	0	322,597	0	0	0	4,496	03/23/2020	1FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2	.	09/25/2016.	Paydown		53,469	53,469	53,870	53,661	0	(17)	0	(17)	0	53,644	0	(175)	(175)	1,659	04/25/2029	1FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/	.	09/01/2016.	Paydown		17,501	17,501	16,556	16,750	0	22	0	22	0	16,772	0	729	729	74	04/25/2029	5FM
36164N FG 5	GE CAPITAL INTL FUNDING 3.373% 11/15/2	.	07/08/2016.	Tax Free Exchange		2,245,000	2,245,000	2,245,000	2,245,000	0	0	0	0	0	2,245,000	0	0	0	41,858	11/15/2025	1FE
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A.	.	09/01/2016.	Paydown		178,908	178,908	174,782	177,306	0	1,602	0	1,602	0	178,908	0	0	0	6,777	02/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500	.	09/01/2016.	Paydown		76,803	76,803	78,915	77,326	0	(524)	0	(524)	0	76,803	0	0	0	2,914	01/25/2020	2FM
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17	.	09/15/2016.	Paydown		440,267	440,267	440,174	440,189	0	78	0	78	0	440,267	0	0	0	9,475	03/17/2031	1FE
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47	.	09/20/2016.	Paydown		217,079	217,079	217,079	0	0	0	0	0	0	217,079	0	0	0	2,035	09/20/2047	1FE
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/	.	07/01/2016.	Redemption 100.0000		372,093	372,093	372,093	372,093	0	0	0	0	0	372,093	0	0	0	21,619	07/01/2021	1
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE	.	08/15/2016.	Redemption 100.0000		453,000	453,000	453,000	453,000	0	0	0	0	0	453,000	0	0	0	39,411	02/15/2021	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5	.	09/01/2016.	Paydown		19,207	19,230	17,499	18,958	0	73	0	73	0	19,031	0	176	176	741	09/25/2037	3FM
415864 AJ 6	HARSCO CORP 5.750% 05/15/18	.	09/14/2016.	RW Baird		1,763,125	1,750,000	1,748,163	1,749,466	0	154	0	154	0	1,749,620	0	13,505	13,505	84,972	05/15/2018	3FE
42710W AA 0	HERCULES CAPITAL FUNDING TRUST 2014-1A A	.	09/16/2016.	Paydown		475,469	475,469	475,469	475,469	0	0	0	0	0	475,469	0	0	0	11,439	04/16/2021	1FE
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09	.	09/20/2016.	Paydown		338,265	338,265	338,112	338,092	0	18	0	18	0	338,110	0	155	155	11,108	09/20/2040	1FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09	.	09/20/2016.	Paydown		368,251	368,251	368,001	367,994	0	258	0	258	0	368,251	0	0	0	14,693	09/21/2040	1FE
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2	.	09/30/2016.	Redemption 100.0000		1,806,061	1,806,061	1,806,061	1,806,061	0	0	0	0	0	1,806,061	0	0	0	44,835	12/31/2031	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	.	09/01/2016.	Paydown		18,184	18,184	18,179	18,147	0	37	0	37	0	18,184	0	0	0	928	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.522% 07/2	.	09/26/2016.	Paydown		27,496	27,496	23,646	25,878	0	105	0	105	0	25,983	0	1,512	1,512	274	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5	.	09/25/2016.	Paydown		96,954	96,954	89,488	89,488	0	0	0	0	0	89,488	0	7,465	7,465	3,105	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	.	09/01/2016.	Paydown		7,104	7,104	6,984	7,009	0	1	0	1	0	7,010	0	94	94	227	08/25/2034	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3	.	09/15/2016.	Paydown		32,678	32,678	32,671	32,673	0	4	0	4	0	32,678	0	0	0	843	12/15/2048	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4	.	09/15/2016.	Paydown		60,705	60,705	64,556	64,281	0	(3,576)	0	(3,576)	0	60,705	0	0	0	1,913	10/15/2056	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3	.	09/15/2016.	Paydown		41,216	41,216	41,190	41,191	0	26	0	26	0	41,216	0	0	0	912	09/15/2072	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T	.	09/15/2016.	Redemption 100.0000		262,933	262,933	262,933	262,933	0	0	0	0	0	262,933	0	0	0	12,452	09/15/2017	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%	.	09/01/2016.	Paydown		119,341	119,341	122,067	120,802	0	(33)	0	(33)	0	120,768	0	(1,428)	(1,428)	2,287	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5	.	09/01/2016.	Paydown		83,440	83,440	81,980	82,351	0	65	0	65	0	82,416	0	1,025	1,025	1,989	05/25/2043	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4	.	09/01/2016.	Paydown		66,421	66,421	67,417	67,057	0	(74)	0	(74)	0	66,983	0	(563)	(563)	1,752	08/26/2036	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4	.	09/01/2016.	Paydown		90,192	90,192	94,025	92,954	0	(2,762)	0	(2,762)	0	90,192	0	0	0	2,343	11/27/2038	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3	.	09/01/2016.	Paydown		303,861	303,861	315,541	310,978	0	(1,091)	0	(1,091)	0	309,887	0	(6,026)	(6,026)	7,108	06/25/2029	1FM
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4	.	09/05/2016.	Redemption 100.0000		259,460	259,460	259,460	259,460	0	0	0	0	0	259,460	0	0	0	11,468	03/05/2023	1FE
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR: BURLI.	.	08/01/2016.	Redemption 100.0000		242,200	242,200	242,200	242,200	0	0	0	0	0	242,200	0	0	0	16,673	08/01/2018	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	.	09/30/2016.	Redemption 100.0000		399,965	399,965	401,075	400,254	0	(51)	0	(51)	0	400,203	0	(238)	(238)	17,210	03/30/2021	2FE
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/	.	09/15/2016.	Redemption 100.0000		5,747	5,747	5,747	5,747	0	0	0	0	0	5,747	0	0	0	284	06/15/2033	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG	.	09/08/2016.	Redemption 100.0000		73,255	73,255	73,255	73,255	0	0	0	0	0	73,255	0	0	0	3,512	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED SECURITIES 2001-GE6 A	.	09/01/2016.	Paydown		2,053	2,053	1,551	1,702	0	351	0	351	0	2,053	0	0	0	0	08/26/2024	6FE
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/	.	09/25/2016.	Paydown		89,890	90,267	83,133	83,133	0	0	0	0	0	83,133	0	6,757	6,757	3,165	11/25/2035	1FM
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A	.	07/29/2016.	Redemption 100.0000		48,350	48,350	48,350	48,350	0	0	0	0	0	48,350	0	0	0	1,443	04/29/2022	1FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2	.	09/15/2016.	Paydown		77,443	77,443	77,438	77,438	0	5	0	5	0	77,443	0	0	0	1,539	01/15/2045	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5	.	09/01/2016.	Paydown		47,707	47,707	47,886	47,612	0	(10)	0	(10)	0	47,602	0	105	105	1,542	12/25/2018	1FM
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/	.	09/20/2016.	Paydown		142,238	142,238	142,197	142,223	0	15	0	15	0	142,238	0	0	0	2,127	09/20/2031	1FE
553894 AA 4	MVW OWNER TRUST 2016-1A A 2.250% 12/2	.	09/20/2016.	Paydown		40,079	40,079	40,075	0	0	4	0	4	0	40,079	0	0	0	100	12/20/2033	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	.	09/20/2016.	Paydown		73,111	73,111	73,101	73,107	0	5	0	5	0	73,111	0	0	0	1,221	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B	.	09/20/2016.	Paydown		48,741	48,741	48,737	48,739	0	2	0	2	0	48,741	0	0	0	1,135	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A	.	09/20/2016.	Paydown		100,482	100,482	100,471	100,477	0	5	0	5	0	100,482	0	0	0	2,376	10/20/2032	1FE
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75	.	09/01/2016.	Paydown		75,624	75,624	61,256	70,123	0	100	0	100	0	70,223	0	5,402	5,402	3,179	12/25/2034	1FM
580645 AH 2	MCGRAW HILL COS INC 4.000% 06/15/25	.	07/29/2016.	Tax Free Exchange		2,917,391	3,000,000	2,912,689	2,913,063	0	4,328	0	4,328	0	2,917,391	0	0	0	60,000	06/15/2025	2FE
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1	.	07/01/2016.	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	10,762	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2	.	07/01/2016.	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	9,417	01/01/2021	1
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3	.	07/01/2016.	Redemption 100.0000		103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	8,616	01/01/2021	1
59048@ AA 6	MESA AIRLINES 2015-1 A EETC 4.750% 07/	.	07/15/2016.	Redemption 100.0000		27,549	27,549	27,549	27,549	0	0	0	0	0	27,549	0	0	0	767	01/15/2028	1Z
59549P AA 6	MID-STATE TRUST SERIES 4 A4 8.330% 04/	.	07/01/2016.	Paydown		15,069	15,069	15,067	15,069	0	0	0	0	0	15,069	0	0	0	941	04/01/2030	1FE
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07	.	09/15/2016.	Paydown		103,009	103,009	100,304	101,486	0	1,523	0	1,523	0	103,009	0	0	0	3,339	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/	.	09/01/2016.	Paydown		22,781	22,781	23,311	23,161	0	(381)	0	(381)	0	22,781	0	0	0	937	08/15/2037	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/	.	09/01/2016.	Paydown		103,903	103,903	103,831	103,821	0	81	0	81	0	103,903	0	0	0	3,699	12/15/2045	1FM
59748T AB 5	MIDLAND COGEN VENTURE LP 144A 5.250% 0	.	09/15/2016.	Redemption 100.0000		168,402	168,402	168,402	168,402	0	0	0	0	0	168,402	0	0	0	8,841	03/15/2025	2FE
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA.	.	08/11/2016.	Redemption 100.0000		63,540	63,540	63,540	63,540	0	0	0	0	0	63,540	0	0	0	2,683	11/11/2023	2
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5 5	.	09/01/2016.	Paydown		15,082	15,082	15,062	15,033	0	49	0	49	0	15,082	0	0	0	538	11/25/2033	1FM
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/	.	09/20/2016.	Paydown		87,948	87,948	87,948	0	0	0	0	0	0	87,948	0	0	0	1,130	04/20/2046	1FE
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A 3	.	09/20/2016.	Paydown		917,536	917,536	917,516	0	0	20	0	20	0	917,536	0	0	0	16,181	02/20/2021	1FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6	.	09/01/2016.	Paydown		235,767	235,767	221,353	231,815	0	2,684	0	2,684	0	234,499	0	1,268	1,268	8,126	11/25/2033	1FM
65251J AA 5	NEWSTAR COMMERCIAL LEASING FDG 2015-1A A	.	09/15/2016.	Paydown		2,385,889	2,385,889	2,379,866	2,380,818	0	1,383	0	1,383	0	2,382,201	0	3,688	3,688	48,117	04/15/2019	1FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26	.	09/01/2016.	Paydown		5,354	5,354	5,354	5,354	0	0	0	0	0	5,354	0	0	0	0	12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32	.	09/01/2016.	Paydown		45,135	45,135	45,135	45,135	0	0	0	0	0	45,135	0	0	0	0	06/15/2032	6FE
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9	.	09/01/2016.	Paydown		101,249	101,249	97,956	101,249	0	0	0	0	0	101,249	0	0	0	4,712	02/15/2028	1FE
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6	.	09/01/2016.	Paydown		136,023	136,023	136,022	136,022	0	0	0	0	0	136,023	0	0	0	5,440	12/15/2031	6FE
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A	.	09/18/2016.	Paydown		431,927	431,927	431,860	431,903	0	24	0	24	0	431,927	0	0	0	7,365	09/18/2024	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%	.	09/15/2016.	Redemption 100.0000		91,875	91,875	91,875	91,875	0	0	0	0	0	91,875	0	0	0	5,633	03/15/2022	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A	.	09/09/2016.	Paydown		310,912	310,912	310,857	310,866	0	2	0	2	0	310,868	0	44	44	4,741	07/09/2029	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B	.	09/09/2016.	Paydown		239,351	239,351	239,298	239,306	0	2	0	2	0	239,308	0	43	43	4,829	07/09/2029	2AM
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A	.	09/08/2016.	Paydown		264,827	264,827	264,784	264,784	0	28	0	28	0	264,813	0	15	15	5,147	09/08/2027	1FE
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4	.	09/01/2016.	Paydown		114,226	114,226	116,939	115,904	0	(1,678)	0	(1,678)	0	114,226	0	0	0	4,330	06/15/2036	1FE
690742 AA 9	OWENS CORNING 6.500% 12/01/16	.	09/07/2016.	Call 101.2979		4,051,916	4,000,000	4,068,814	4,008,570	0	(6,365)	0	(6,365)	0	4,002,205	0	49,711	49,711	199,333	12/01/2016	2FE
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF	.	09/25/2016.	Paydown		486,712	486,712	486,712	486,712	0	0	0	0	0	486,712	0	0	0	15,384	04/25/2035	1FM
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF	.	09/25/2016.	Paydown		229,123	229,123	230,842	228,749	0	(145)	0	(145)	0	228,605	0	519	519	7,110	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE	.	09/30/2016.	Redemption 100.0000		109,800	109,800	109,800	109,800	0	0	0	0	0	109,800	0	0	0	4,859	12/31/2018	2
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1	.	09/01/2016.	Paydown		57,912	57,912	54,828	55,400	0	2,512	0	2,512	0	57,912	0	0	0	2,257	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2	.	09/01/2016.	Paydown		16,249	16,249	15,446	15,974	0	13	0	13	0	15,987	0	261	261	653	10/25/2021	1FM
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B	.	07/02/2016.	Redemption 100.0000		1,378,171	1,378,171	1,441,453	1,386,379	0	(4,327)	0	(4,327)	0	1,382,052	0	(3,881)	(3,881)	127,302	07/02/2017	4FE
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5	.	09/01/2016.	Paydown		210,774	210,774	205,083	208,787	0	173	0	173	0	208,959	0	1,814	1,814	8,102	06/25/2034	1FM
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B	.	09/25/2016.	Paydown		137,258	137,258	136,613	136,672	0	(4)	0	(4)	0	136,668	0	589	589	5,224	10/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5	.	09/25/2016.	Paydown		169,791	169,791	169,542	169,227	0	(17)	0	(17)	0	169,210	0	581	581	6,220	08/25/2033	1FM
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15	.	08/01/2016.	Paydown		5,201,206	5,201,206	5,022,143	5,163,057	0	4,188	0	4,188	0	5,167,245	0	33,961	33,961	189,870	08/25/2033	1FM
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17	.	08/01/2016.	Paydown		2,791,465	2,791,465	2,791,465	2,791,465	0	0	0	0	0	2,791,465	0	0	0	101,887	09/25/2033	1FM
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4	.	09/01/2016.	Paydown		309,539	309,539	306,691	307,535	0	2,004	0	2,004	0	309,539	0	0	0	11,814	03/25/2034	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7	.	09/01/2016.	Paydown		315,211	315,211	306,839	310,731	0	113	0	113	0	310,844	0	4,367	4,367	12,765	05/01/2034	1FM
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5	.	08/25/2016.	Paydown		10,263	8,325	6,934	6,934	0	0	0	0	0	6,934	0	3,329	3,329	483	05/25/2034	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8	.	09/01/2016.	Paydown		240,403	240,403	240,380	239,593	0	(24)	0	(24)	0	239,569	0	834	834	9,573	08/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10	.	09/01/2016.	Paydown		130,723	130,723	130,715	130,314	0	409	0	409	0	130,723	0	0	0	4,760	10/25/2034	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS	.	07/15/2016.	Redemption 100.0000		157,462	157,462	182,850	165,877	0	(835)	0	(835)	0	165,042	0	(7,580)	(7,580)	10,605	07/15/2021	2FE
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B 4.54	.	09/15/2016.	Paydown		62,288	62,288	66,909	66,681	0	(4,393)	0	(4,393)	0	62,288	0	0	0	1,887	10/17/2044	1FE
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310	.	09/15/2016.	Paydown		196,715	196,715	196,690	196,710	0	4	0	4	0	196,715	0	0	0	4,684	10/15/2046	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2	.	09/25/2016.	Paydown		229,255	229,255	231,458	231,069	0	(1,814)	0	(1,814)	0	229,255	0	0	0	4,737	10/25/2027	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%	.	09/01/2016.	Paydown		272,045	272,045	272,043	271,628	0	416	0	416	0	272,045	0	0	0	7,044	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%	.	09/20/2016.	Paydown		52,990	46,150	46,145	46,147	0	0	0	0	0	46,147	0	6,843	6,843	872	09/20/2029	1FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47	.	09/01/2016.	Paydown		154,057	154,057	153,768	153,748	0	(15)	0	(15)	0	153,733	0	324	324	3,707	01/25/2042	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000	.	09/01/2016.	Paydown		233,971	233,971	238,038	237,880	0	(3,908)	0	(3,908)	0	233,971	0	0	0	4,836	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000	.	09/01/2016.	Paydown		59,284	59,284	59,674	59,549	0	(265)	0	(265)	0	59,284	0	0	0	1,230	06/25/2043	1FM
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3	.	07/25/2016.	Paydown		51,806	51,806	51,806	51,806	0	0	0	0	0	51,806	0	0	0	1,546	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1	.	09/01/2016.	Paydown		86,779	86,779	84,877	85,417	0	1,362	0	1,362	0	86,779	0	0	0	2,254	07/25/2043	1FM
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B	.	09/20/2016.	Paydown		77,067	77,067	77,061	77,064	0	3	0	3	0	77,067	0	0	0	1,759	03/20/2029	2AM
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A	.	09/20/2016.	Paydown		15,473	15,473	15,470	15,472	0	1	0	1	0	15,473	0	0	0	294	11/20/2028	1FE
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2	.	09/22/2016.	Paydown		270,724	270,724	270,718	270,720	0	4	0	4	0	270,724	0	0	0	5,021	10/20/2031	2AM
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%	.	09/15/2016.	Paydown		62,102	62,102	61,933	62,015	0	87	0	87	0	62,102	0	0	0	1,240	03/17/2025	1FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%		09/15/2016.	Paydown		24,841	24,841	24,836	24,838	0	3	0	3	0	24,841	0	0	0	736	03/17/2025	2AM
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A 2.810%		09/15/2016.	Paydown		383,269	383,269	383,221	383,231	0	38	0	38	0	383,269	0	0	0	7,213	01/15/2027	1FE
83416W AB 9	SOLAR STAR FUNDING LLC 144A 3.950% 06/		06/30/2016.	Redemption 100.0000		15,317	15,317	15,317	15,317	0	0	0	0	0	15,317	0	0	0	303	06/30/2035	2FE
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05		09/20/2016.	Paydown		10,000	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	116	05/20/2046	2FE
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		08/01/2016.	Paydown		74,682	74,682	74,682	74,682	0	0	0	0	0	74,682	0	0	0	2,240	08/01/2031	1FE
850228 AC 1	SPRINGCASTLE SPV 2014-AA A 2.700% 05/2		09/25/2016.	Paydown		445,548	445,548	445,519	445,529	0	19	0	19	0	445,548	0	0	0	8,021	05/25/2023	1FE
859245 AA 0	STERLING BANK TRUST FSB 2004-1 1.350%		09/26/2016.	Paydown		0	0	9,941	7,552	0	(7,552)	0	(7,552)	0	0	0	0	0	1,601	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.361		08/25/2016.	Paydown		17,898	17,898	13,640	13,640	0	0	0	0	0	13,640	0	4,259	4,259	488	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6		09/01/2016.	Paydown		39,801	39,801	39,783	39,737	0	65	0	65	0	39,801	0	0	0	1,694	03/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		09/01/2016.	Paydown		37,583	37,583	25,549	25,549	0	0	0	0	0	25,549	0	12,034	12,034	1,488	08/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		09/01/2016.	Paydown		46,522	46,522	44,080	45,631	0	892	0	892	0	46,522	0	0	0	1,704	02/25/2020	1FM
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5		09/01/2016.	Paydown		69,002	69,002	68,161	68,602	0	9	0	9	0	68,610	0	391	391	2,486	09/25/2034	1FM
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2		09/01/2016.	Paydown		424,221	424,221	411,874	421,378	0	2,843	0	2,843	0	424,221	0	0	0	15,443	11/25/2034	1FM
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4		09/01/2016.	Paydown		87,155	87,155	76,042	86,015	0	1,139	0	1,139	0	87,155	0	0	0	3,170	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		09/01/2016.	Paydown		46,962	47,055	46,054	46,585	0	59	0	59	0	46,644	0	318	318	1,562	12/25/2034	2FM
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1		09/15/2016.	Redemption 100.0000		226,270	226,270	272,701	232,810	0	(3,063)	0	(3,063)	0	229,747	0	(3,477)	(3,477)	18,384	09/15/2017	2FE
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/		09/20/2016.	Paydown		62,500	62,500	62,473	62,475	0	25	0	25	0	62,500	0	0	0	1,479	11/20/2038	1FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/		09/20/2016.	Paydown		143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	3,117	11/21/2039	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2016.	Redemption 100.0000		81,255	81,255	86,197	84,160	0	(95)	0	(95)	0	84,064	0	(2,810)	(2,810)	7,719	02/01/2030	2FE
88713U AC 0	TIMBERSTAR TRUST 2006-1A B 5.747% 10/1		07/01/2016.	Paydown		4,200,000	4,200,000	4,436,832	4,245,299	0	(45,299)	0	(45,299)	0	4,200,000	0	0	0	140,794	10/15/2036	1FE
88713U AD 8	TIMBERSTAR TRUST 2006-1A C 5.884% 10/1		07/01/2016.	Paydown		3,000,000	3,000,000	3,075,000	3,007,364	0	(7,364)	0	(7,364)	0	3,000,000	0	0	0	102,974	10/15/2036	1FE
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250		09/25/2016.	Paydown		187,316	187,316	192,592	191,889	0	(501)	0	(501)	0	191,388	0	(4,072)	(4,072)	4,101	10/25/2053	1FM
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A		09/12/2016.	Redemption 100.0000		132,119	132,119	132,119	132,119	0	0	0	0	0	132,119	0	0	0	4,969	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		09/16/2016.	Paydown		41,424	41,424	41,424	41,424	0	0	0	0	0	41,424	0	0	0	1,435	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2		09/15/2016.	Paydown		43,729	43,729	43,729	43,729	0	0	0	0	0	43,729	0	0	0	661	01/15/2043	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS.		09/10/2016.	Redemption 100.0000		50,965	50,965	50,965	50,965	0	0	0	0	0	50,965	0	0	0	2,039	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.260% 1		09/25/2016.	Paydown		0	0	12,017	11,661	0	(11,661)	0	(11,661)	0	0	0	0	0	11,048	11/08/2027	1FE
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2		09/03/2016.	Redemption 100.0000		85,742	85,742	85,884	85,863	0	(3)	0	(3)	0	85,859	0	(118)	(118)	3,215	09/03/2026	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.808%		09/01/2016.	Paydown		108,867	108,867	78,673	86,280	0	373	0	373	0	86,653	0	22,214	22,214	1,893	10/25/2033	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000		09/25/2016.	Paydown		13,624	13,624	13,786	13,621	0	(8)	0	(8)	0	13,613	0	11	11	454	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.572%		09/25/2016.	Paydown		25,678	25,678	18,824	20,017	0	34	1,070	(1,036)	0	18,980	0	6,698	6,698	440	02/25/2034	1FM
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		09/15/2016.	Paydown		174,080	174,080	174,056	174,080	0	0	0	0	0	174,080	0	0	0	3,588	03/15/2029	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1		09/15/2016.	Paydown		195,976	195,976	195,960	195,960	0	15	0	15	0	195,976	0	0	0	3,524	06/16/2031	1FE
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		09/10/2016.	Redemption 100.0000		69,206	69,206	69,206	69,206	0	0	0	0	0	69,206	0	0	0	3,476	01/10/2024	2

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2		09/05/2016	Redemption 100.0000		40,249	40,249	40,249	40,249	0	0	0	0	0	40,249	0	0	0	1,992	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5		09/10/2016	Redemption 100.0000		53,379	53,379	53,379	53,379	0	0	0	0	0	53,379	0	0	0	1,873	05/10/2019	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		09/15/2016	Redemption 100.0000		55,909	55,909	55,909	55,909	0	0	0	0	0	55,909	0	0	0	1,350	09/15/2024	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1		09/11/2016	Redemption 100.0000		56,134	56,134	56,134	56,134	0	0	0	0	0	56,134	0	0	0	1,355	10/11/2024	2FE
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		09/25/2016	Paydown		1,880	1,880	1,785	1,861	0	1	0	1	0	1,862	0	18	18	70	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		09/25/2016	Paydown		130,919	142,747	125,261	135,260	0	13	0	13	0	135,273	0	(4,353)	(4,353)	5,641	07/25/2036	1FM
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I 3.371%		09/15/2016	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	506	06/15/2045	2AM
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2		09/01/2016	Paydown		234,981	234,981	234,081	234,338	0	643	0	643	0	234,981	0	0	0	3,358	12/20/2026	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2		09/01/2016	Paydown		93,992	93,992	93,871	93,855	0	138	0	138	0	93,992	0	0	0	2,030	12/20/2026	2AM
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2		09/01/2016	Paydown		179,685	179,685	179,624	179,546	0	139	0	139	0	179,685	0	0	0	3,282	05/20/2027	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2		09/01/2016	Paydown		89,843	89,843	89,715	89,699	0	144	0	144	0	89,843	0	0	0	2,089	05/20/2027	2AM
96033C AA 0	WESTGATE RESORTS 2016-1A A 3.500% 12/2		09/20/2016	Paydown		351,040	351,040	349,779	0	0	1,262	0	1,262	0	351,040	0	0	0	3,281	12/20/2028	1FE
96033L AA 0	WESTGATE RESORTS 2015-2A A 3.200% 07/2		09/20/2016	Paydown		209,685	209,685	209,406	209,403	0	282	0	282	0	209,685	0	0	0	4,485	07/20/2028	1FE
96033L AB 8	WESTGATE RESORTS 2015-2A B 4.000% 07/2		09/20/2016	Paydown		209,685	209,685	209,357	209,352	0	333	0	333	0	209,685	0	0	0	5,607	07/20/2028	2AM
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		09/01/2016	Paydown		142,999	142,999	147,825	145,977	0	(494)	0	(494)	0	145,483	0	(2,484)	(2,484)	3,659	06/27/2044	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		09/01/2016	Paydown		457,386	457,386	467,463	463,048	0	(5,662)	0	(5,662)	0	457,386	0	0	0	10,684	01/20/2045	1FM
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		09/15/2016	Redemption 100.0000		109,900	109,900	109,900	109,900	0	0	0	0	0	109,900	0	0	0	3,569	01/15/2031	1Z
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2016	Redemption 100.0000		120,625	120,625	121,771	96,610	0	(10)	0	(10)	0	121,750	0	(1,125)	(1,125)	3,908	03/15/2027	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2016	Redemption 100.0000		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	1,489	03/15/2023	2FE
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE 11.629% 08/	A	07/12/2016	Paydown		11,060	11,060	7,593	10,401	0	659	0	659	0	11,060	0	0	0	750	08/09/2016	6FE
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE 11.629% 08/	A	08/09/2016	Maturity		1,047,643	1,047,643	719,260	985,218	0	62,425	0	62,425	0	1,047,643	0	0	0	81,202	08/09/2016	6FE
707886 B# 3	PENN WEST PETROLEUM LTD 7.800% 05/29/1	A	07/28/2016	Redemption 100.0000		613,435	613,435	613,435	613,438	0	12,543	0	12,543	0	625,981	0	(12,546)	(12,546)	32,294	05/29/2018	5
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900	A	08/05/2016	Redemption 100.0000		323,403	323,403	323,403	323,206	0	201	0	201	0	323,721	0	(318)	(318)	16,241	04/28/2021	5
01959E AA 6	ALLIED WORLD ASSURANCE 7.500% 08/01/16	F	08/01/2016	Maturity		6,000,000	6,000,000	6,506,250	6,040,279	0	(40,279)	0	(40,279)	0	6,000,000	0	0	0	450,000	08/01/2016	2FE
03938L AF 1	ARCELORMITTAL 6.125% 06/01/18	F	09/23/2016	Call 107.0000		6,420,000	6,000,000	6,244,897	6,128,196	0	(37,366)	0	(37,366)	0	6,090,831	0	329,169	329,169	298,083	06/01/2018	3FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	F	09/25/2016	Paydown		75,000	75,000	74,984	74,989	0	11	0	11	0	75,000	0	0	0	1,735	10/25/2027	1FE
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	F	09/15/2016	Paydown		312,500	312,500	312,450	312,463	0	8	0	8	0	312,471	0	29	29	5,354	12/15/2039	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	09/15/2016	Paydown		46,875	46,875	47,168	47,143	0	(268)	0	(268)	0	46,875	0	0	0	1,653	12/15/2039	3AM
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	F	09/17/2016	Paydown		62,500	62,500	62,487	62,488	0	1	0	1	0	62,489	0	11	11	1,329	07/17/2029	1FE
51817T AA 0	LATAM AIRLINES 2015-1 A 144A 4.200% 11	F	08/15/2016	Redemption 100.0000		77,280	77,280	74,421	46,368	0	38	0	38	0	74,459	0	2,821	2,821	2,110	11/15/2027	2FE
51817T AA 0	LATAM AIRLINES 2015-1 A 144A 4.200% 11	F	09/08/2016	Tax Free Exchange		4,658,303	4,836,391	4,657,444	2,901,835	0	859	0	859	0	4,658,303	0	0	0	132,033	11/15/2027	2FE
759470 A* 8	RELIANCE INDUSTRIES LIMITED 6.510% 09/	F	09/18/2016	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	65,100	09/18/2016	2
761655 B* 9	REXAM PLC SENIOR NOTES SERIES C 4.300%	F	07/07/2016	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	656,628	12/18/2024	2
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R	09/20/2016	Paydown		175,000	175,000	169,920	49,802	0	5,022	0	5,022	0	175,000	0	0	0	3,738	09/20/2038	1FE
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A	F	09/20/2016	Paydown		62,500	62,500	62,479	62,481	0	19	0	19	0	62,500	0	0	0	1,362	10/20/2039	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A 5.125	R	09/15/2016.	Paydown		93,591	93,591	92,071	0	0	1,521	0	1,521	0	93,591	0	0	0	680	12/13/2048	1FE
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	F	09/15/2016.	Redemption 100.0000		110,526	110,526	112,875	112,364	0	(202)	0	(202)	0	112,162	0	(1,636)	(1,636)	3,500	02/15/2021	1FE
N3386# AN 9	FUGRO N.V. SERIES B 5.780% 08/17/21	F	08/17/2016.	Redemption 100.0000		120,577	120,577	120,577	120,674	0	25	0	25	0	120,699	0	(121)	(121)	6,530	08/17/2021	3
N3386# AP 4	FUGRO N.V. SERIES C 5.880% 08/17/23	F	08/17/2016.	Redemption 100.0000		60,289	60,289	60,289	60,338	0	14	0	14	0	60,352	0	(63)	(63)	3,323	08/17/2023	3
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	F	09/30/2016.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,838	11/30/2033	2FE
Q3629# AD 5	ETSA UTILITIES FINANCE PTY LTD 5.890%	F	09/16/2016.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	294,500	09/16/2016	1
Q3946* AB 9	FOXTEL MANAGEMENT PTY LIMITED SERIES B	F	09/24/2016.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	58,300	09/24/2016	2FE
Q9103# AC 9	TOLL FINANCE PTY LTD 4.340% 12/07/20	F	09/29/2016.	Direct		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	598,710	12/07/2020	2
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED 6.120%	F	08/01/2016.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	61,200	08/01/2018	2FE
3899999. Total Bonds - Industrial and Miscellaneous						122,736,353	122,389,900	122,741,506	114,678,903	0	(58,796)	7,470	(66,266)	0	122,142,337	0	594,014	594,014	6,489,836	XXX	XXX
8399997. Total Bonds - Part 4						135,065,202	134,718,749	135,170,017	126,133,923	0	(166,067)	7,470	(173,537)	0	134,479,040	0	586,161	586,161	6,958,736	XXX	XXX
8399999. Total Bonds						135,065,202	134,718,749	135,170,017	126,133,923	0	(166,067)	7,470	(173,537)	0	134,479,040	0	586,161	586,161	6,958,736	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
38145G 20 9	GOLDMAN SACHS GROUP INC SERIES I	.	07/21/2016.	Goldman Sachs & Co.	80,000.000	2,099,954	0.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	99,954	99,954	59,501	XXX	P3LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						2,099,954	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	99,954	99,954	59,501	XXX	XXX
8999997. Total Preferred Stocks - Part 4						2,099,954	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	99,954	99,954	59,501	XXX	XXX
8999999. Total Preferred Stocks						2,099,954	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	99,954	99,954	59,501	XXX	XXX
9899999. Total Preferred and Common Stocks						2,099,954	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	99,954	99,954	59,501	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						137,165,156	XXX	137,170,017	128,133,923	0	(166,067)	7,470	(173,537)	0	136,479,040	0	686,115	686,115	7,018,237	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
SWAPTION 5Y X 10Y IR SWAPTION SWAPTN1 SWAPTN	Macro Rate Hedge	Exhibit 5	Interest Rate	Goldman Sachs... W22LROWP2IHZNBB6K528..	08/09/2016	08/09/2021	0	35,000,000	1.5500	0	1,806,000	0	1,810,614		1,810,614	4,614	0	0	0	N/A		N/A
SWAPTION 5Y X 10Y IR SWAPTION SWAPTN3 SWAPTN	Macro Rate Hedge	Exhibit 5	Interest Rate	BNP Paribas........ KVQR4N79VEW8JPSK1K14..	09/07/2016	09/07/2021	0	190,000,000	1.4500	0	9,694,750	0	8,650,860		8,650,860	(1,043,890)	0	0	0	N/A		N/A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	11,500,750	0	10,461,474	XXX	10,461,474	(1,039,276)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
EURO STOXX 50 03/16/2017 Strike @ 3062 78463$014 SX5E	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital.. AC28XWWI3WIBK2824319....	03/16/2016	03/16/2017	1,326	4,060,212	3,062.0000	0	482,677	0	306,283		306,283	(173,556)	(2,838)	0	0	N/A		N/A
EURO STOXX 50 11/30/2016 Strike @ 3490 78463$013 SX5E	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital.. AC28XWWI3WIBK2824319....	12/02/2015	11/30/2016	1,816	6,337,840	3,490.0000	642,128	0	0	1,018,555		1,018,555	123,130	16,986	0	0	N/A		N/A
FTSE 100 01/18/2017 Strike @ 5695 50424$014 UKX	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital.. AC28XWWI3WIBK2824319....	01/20/2016	01/18/2017	396	2,255,220	5,695.0000	0	325,722	0	13,101		13,101	(282,044)	(30,577)	0	0	N/A		N/A
FTSE 100 03/16/2017 Strike @ 6177 50424$015 UKX	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital.. AC28XWWI3WIBK2824319....	03/16/2016	03/16/2017	412	2,544,924	6,177.0000	0	329,975	0	61,329		61,329	(238,631)	(30,015)	0	0	N/A		N/A
FTSE 100 11/04/2016 Strike @ 6400 50424$013 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas........ KVQR4N79VEW8JPSK1K14..	11/05/2015	11/04/2016	656	4,198,400	6,400.0000	530,463	0	0	14,928		14,928	(446,631)	(64,834)	0	0	N/A		N/A
NASDAQ 100 PUTS 11/04/2016 Strike @ 4700 73935$065	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley... 4PQUHN3JPFGFNF3BB653..	11/04/2015	11/04/2016	1,999	9,395,300	4,700.0000	722,599	0	0	72,161		72,161	(719,305)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 12/22/2016 Strike @ 4575 73935$066	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs... W22LROWP2IHZNBB6K528..	12/22/2015	12/22/2016	1,568	7,173,600	4,575.0000	608,592	0	0	97,265		97,265	(476,518)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 01/18/2017 Strike @ 970 46428$067	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital.. AC28XWWI3WIBK2824319....	01/20/2016	01/18/2017	9,595	9,307,150	970.0000	0	1,003,061	0	45,404		45,404	(957,658)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 03/16/2017 Strike @ 1070 46428$068	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital.. AC28XWWI3WIBK2824319....	03/16/2016	03/16/2017	5,896	6,308,720	1,070.0000	0	576,806	0	114,963		114,963	(461,843)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 06/28/2017 Strike @ 1090 46428$069	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas........ KVQR4N79VEW8JPSK1K14..	06/28/2016	06/28/2017	8,698	9,480,820	1,090.0000	0	903,461	0	326,085		326,085	(577,376)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 08/31/2017 Strike @ 1236 46428$070	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse....... ANGGYXNX0JLX3X63JN86...	08/31/2016	08/31/2017	9,171	11,335,356	1,236.0000	0	951,308	0	837,139		837,139	(114,169)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 12/22/2016 Strike @ 1127 46428$066	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs... W22LROWP2IHZNBB6K528..	12/22/2015	12/22/2016	10,789	12,159,203	1,127.0000	1,090,530	0	0	139,770		139,770	(896,211)	0	0	0	N/A		N/A
S&P 500 PUTS 01/03/2017 Strike @ 1438.24 78462F$25	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/31/2008	01/03/2017	370	532,060	1,438.0000	216,283	0	0	300		300	(9,378)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 01/18/2017 Strike @ 1840 78462$073	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	01/20/2016	01/18/2017	11,248	20,696,320	1,840.0000	0	1,981,785	0	129,657		129,657	(1,852,128)	0	0	0	N/A		N/A
S&P 500 PUTS 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,450	1,286.0000	21,324	0	0	7,093		7,093	(2,022)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2017 Strike @ 1380.71 78462F$26	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	01/31/2017	375	517,875	1,381.0000	205,656	0	0	480		480	(8,469)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2018 Strike @ 1723.00 78462F$39	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	16,280		16,280	(16,245)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	8,870		8,870	(4,122)	0	0	0	N/A		N/A
S&P 500 PUTS 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,065	1,327.0000	28,446	0	0	9,991		9,991	(2,689)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2017 Strike @ 1439.00 78462F$27	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	2,267		2,267	(22,540)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2018 Strike @ 1653.00 78462F$40	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	23,852		23,852	(23,444)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	5,172		5,172	(2,321)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2018 Strike @ 1653.00 78462F$41	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	11,296		11,296	(10,417)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2019 Strike @ 850.00 78462F$49	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	8,185		8,185	(8,440)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2017 Strike @ 1423.00 78462F$28	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	390		390	(2,626)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,530	1,326.0000	46,387	0	0	16,705		16,705	(4,338)	0	0	0	N/A		N/A
S&P 500 PUTS 04/28/2017 Strike @ 1469.00 78462F$29	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	1,869		1,869	(9,046)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2018 Strike @ 1129.00 78462F$42	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	2,365		2,365	(3,084)	0	0	0	N/A		N/A

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

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

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S&P 500 PUTS 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	9,552		9,552	(6,063)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,680	1,364.0000	37,620	0	0	14,251		14,251	(3,487)	0	0	0	N/A		N/A
S&P 500 PUTS 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,394	1,258.0000	145,214	0	0	36,784		36,784	(9,645)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2017 Strike @ 1500.00 78462F$30	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	4,396		4,396	(15,823)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2017 Strike @ 1562.43 78462F$31	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2017	545	851,290	1,562.0000	362,705	0	0	7,531		7,531	(22,972)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	13,126		13,126	(8,007)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2017 Strike @ 1547.69 78462F$32	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	06/30/2017	300	464,400	1,548.0000	196,568	0	0	4,848		4,848	(12,332)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	781,218	1,258.0000	230,056	0	0	59,582		59,582	(14,692)	0	0	0	N/A		N/A
S&P 500 PUTS 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,374	1,258.0000	75,313	0	0	19,893		19,893	(4,769)	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2017 Strike @ 1562.43 78462F$33	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	07/31/2017	400	624,800	1,562.0000	265,607	0	0	7,978		7,978	(17,167)	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	7,803		7,803	(8,071)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2017 Strike @ 1547.69 78462F$34	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	08/31/2017	550	851,400	1,548.0000	359,756	0	0	12,117		12,117	(23,094)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	4,198		4,198	(4,010)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,534	1,258.0000	83,041	0	0	22,409		22,409	(5,199)	0	0	0	N/A		N/A
S&P 500 PUTS 09/29/2017 Strike @ 1674.00 78462F$35	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	13,136		13,136	(20,325)	0	0	0	N/A		N/A

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	16,466		16,466	(7,982)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,820	1,141.0000	4,658	0	0	1,221		1,221	(445)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,412	1,258.0000	42,517	0	0	11,630		11,630	(2,699)	0	0	0	N/A		N/A
S&P 500 PUTS 10/03/2016 Strike @ 1904.00 78462$066	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	10/01/2015	10/03/2016	6,155	11,719,120	1,904.0000	1,024,253	0	0	30		30	(523,039)	0	0	0	N/A		N/A
S&P 500 PUTS 10/04/2016 Strike @ 2100.00 78462$068	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/04/2015	10/04/2016	14,472	30,391,200	2,100.0000	2,085,126	0	0	6,575		6,575	(2,282,359)	0	0	0	N/A		N/A
S&P 500 PUTS 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,438	1,258.0000	78,819	0	0	21,947		21,947	(4,965)	0	0	0	N/A		N/A
S&P 500 PUTS 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,575	1,183.0000	6,185	0	0	1,741		1,741	(592)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2016 Strike @ 1388.00 78462F$23	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	2		2	(10,582)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2017 Strike @ 1629.00 78462F$36	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	24,762		24,762	(36,282)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	21,626		21,626	(10,162)	0	0	0	N/A		N/A
S&P 500 PUTS 11/04/2016 Strike @ 2100.00 78462$067	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/04/2015	11/04/2016	15,292	32,113,200	2,100.0000	2,325,607	0	0	217,645		217,645	(2,326,369)	0	0	0	N/A		N/A
S&P 500 PUTS 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	11,000		11,000	(5,024)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2016 Strike @ 1402.00 78462F$24	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	33		33	(5,906)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2016 Strike @ 2100.00 78462$071	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	12/02/2015	11/30/2016	15,141	31,796,100	2,100.0000	2,333,228	0	0	415,655		415,655	(2,179,994)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2017 Strike @ 1644.00 78462F$37	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	7,940		7,940	(10,440)	0	0	0	N/A		N/A

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,145	1,181.0000	11,122	0	0	3,207		3,207	(1,052)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,630	1,258.0000	88,085	0	0	25,004		25,004	(5,475)	0	0	0	N/A		N/A
S&P 500 PUTS 12/22/2016 Strike @ 2030.00 78462$072	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2015	12/22/2016	5,861	11,897,830	2,030.0000	937,887	0	0	138,595		138,595	(718,968)	0	0	0	N/A		N/A
S&P 500 PUTS 12/29/2017 Strike @ 1723.00 78462F$38	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	11,901		11,901	(12,720)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	13,401		13,401	(15,675)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	14,186		14,186	(6,839)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,770	1,258.0000	17,796	0	0	5,651		5,651	(1,694)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,386	1,258.0000	194,165	0	0	56,170		56,170	(11,966)	0	0	0	N/A		N/A
S&P 500 PUTS 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	315	343,035	1,089.0000	93,410	0	0	12,934		12,934	(6,931)	0	0	0	N/A		N/A
S&P 500 PUTS 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,250	1,089.0000	74,010	0	0	10,613		10,613	(5,493)	0	0	0	N/A		N/A
S&P 500 PUTS 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	5,318		5,318	(2,741)	0	0	0	N/A		N/A
S&P 500 PUTS 5/31/2018 Strike @ 1129.00 78462F$43	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	23,424		23,424	(28,100)	0	0	0	N/A		N/A
S&P 500 PUTS 6/29/2018 Strike @ 1129.00 78462F$44	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	10,633		10,633	(11,848)	0	0	0	N/A		N/A
S&P 500 PUTS 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	4,908		4,908	(2,417)	0	0	0	N/A		N/A
S&P 500 PUTS 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,145	1,049.0000	30,864	0	0	4,440		4,440	(2,112)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	.10/05/2010	.08/31/2020	120	125,880	1,049.0000	35,348	0	0	5,256		5,256	(2,413)	0	0	0	N/A		N/A
S&P 500 PUTS 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14...	.02/05/2009	.06/28/2018	655	739,495	1,129.0000	252,601	0	0	13,602		13,602	(12,227)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										21,108,675	6,554,795	0	4,646,875	XXX	4,646,875	(15,633,288)	(111,278)	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										21,108,675	18,055,545	0	15,108,349	XXX	15,108,349	(16,672,564)	(111,278)	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										0	11,500,750	0	10,461,474	XXX	10,461,474	(1,039,276)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										21,108,675	6,554,795	0	4,646,875	XXX	4,646,875	(15,633,288)	(111,278)	0	0	0	XXX	XXX
0429999. Total-Purchased Options										21,108,675	18,055,545	0	15,108,349	XXX	15,108,349	(16,672,564)	(111,278)	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
SWAPTION 5Y X 10Y IR SWAPTION SWAPTN2 SWAPTN	Macro Rate Hedge	Exhibit 5	Interest Rate	Goldman Sachs... W22LROWP2IHZNBB6K528...	.08/09/2016	.08/09/2021	0	35,000,000	0.6500	0	(878,500)	0	(826,843)		(826,843)	51,657	0	0	0	N/A		N/A
SWAPTION 5Y X 10Y IR SWAPTION SWAPTN4 SWAPTN	Macro Rate Hedge	Exhibit 5	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14...	.09/07/2016	.09/07/2021	0	190,000,000	0.6000	0	(4,636,000)	0	(4,184,186)		(4,184,186)	451,814	0	0	0	N/A		N/A
0519999. Total-Written Options-Hedging Other-Put Options										0	(5,514,500)	0	(5,011,029)	XXX	(5,011,029)	503,471	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										0	(5,514,500)	0	(5,011,029)	XXX	(5,011,029)	503,471	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										0	(5,514,500)	0	(5,011,029)	XXX	(5,011,029)	503,471	0	0	0	0	XXX	XXX
0849999. Total-Written Options										0	(5,514,500)	0	(5,011,029)	XXX	(5,011,029)	503,471	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D....	Currency	CREDIT SUISSE FB US EXD7DEVFDH4HOFFQ7349..	.11/12/2014	.11/12/2024	0	9,038,400	3.78 / (1.93)....	0	0	148,128	1,227,800		1,462,589	0	1,227,800	0	0	(129,147)		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	148,128	1,227,800	XXX	1,462,589	0	1,227,800	0	0	(129,147)	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	148,128	1,227,800	XXX	1,462,589	0	1,227,800	0	0	(129,147)	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	148,128	1,227,800	XXX	1,462,589	0	1,227,800	0	0	(129,147)	XXX	XXX
1209999. Total-Swaps										0	0	148,128	1,227,800	XXX	1,462,589	0	1,227,800	0	0	(129,147)	XXX	XXX
1399999. Total-Hedging Effective										0	0	148,128	1,227,800	XXX	1,462,589	0	1,227,800	0	0	(129,147)	XXX	XXX
1409999. Total-Hedging Other										21,108,675	12,541,045	0	10,097,320	XXX	10,097,320	(16,169,093)	(111,278)	0	0	0	XXX	XXX
1449999. TOTAL										21,108,675	12,541,045	148,128	11,325,120	XXX	11,559,909	(16,169,093)	1,116,522	0	0	(129,147)	XXX	XXX

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPZ6	2,403	1,501,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	equity risk	12/21/2016.	CME SNZ2OJLFK8MNNCLQOF39	09/20/2016.	134.5984	129.9700	6,951,325	6,951,325	0	0	0	6,951,325	6,951,325	(8,650,800)	0/0	625
VGZ6	4,866	54,295	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	equity risk	12/16/2016.	EUX	09/20/2016.	2,982.4875	2,994.0000	(625,071)	(625,071)	0	0	0	(625,071)	(625,071)	(12,724,710)	0/0	11
ECZ6	1,199	149,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	equity risk	12/21/2016.	CME SNZ2OJLFK8MNNCLQOF39	09/15/2016.	1.1302	1.1277	371,419	371,419	0	0	0	371,419	371,419	(4,016,650)	0/0	125,000
ZZ6	2,244	29,087	FTSE 100	Variable Annuities	Exhibit 5.	equity risk	12/16/2016.	ICF	09/20/2016.	6,661.5608	6,857.5000	(5,699,229)	(5,699,229)	0	0	0	(5,699,229)	(5,699,229)	(11,919,741)	0/0	13
JYZ6	545	681,250	JPN YEN CURRENCY FUTURE.	Variable Annuities	Exhibit 5.	equity risk	12/21/2016.	CME SNZ2OJLFK8MNNCLQOF39	09/12/2016.	98.3902	98.9050	(350,731)	(350,731)	0	0	0	(350,731)	(350,731)	(2,452,500)	0/0	1,250
NQZ6	1,305	26,100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	equity risk	12/16/2016.	CME SNZ2OJLFK8MNNCLQOF39	09/27/2016.	4,792.1754	4,870.2500	(2,037,746)	(2,037,746)	0	0	0	(2,037,746)	(2,037,746)	(4,698,000)	0/0	20
NKZ6	411	4,056	NIKKEI 225	Variable Annuities	Exhibit 5.	equity risk	12/09/2016.	OSE	09/13/2016.	16,913.8443	16,450.0000	1,881,377	1,881,377	0	0	0	1,881,377	1,881,377	(3,042,039)	0/0	10
RTAZ	2,451	245,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5.	equity risk	12/16/2016.	NYF	09/15/2016.	1,250.9794	1,248.3000	656,730	656,730	0	0	0	656,730	656,730	(14,460,900)	0/0	100
ESZ6	8,877	443,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	equity risk	12/16/2016.	CME SNZ2OJLFK8MNNCLQOF39	09/27/2016.	2,169.0599	2,160.4000	3,843,690	3,843,690	0	0	0	3,843,690	3,843,690	(39,946,500)	0/0	50
13429999. Total-Short Futures-Hedging Other												4,991,763	4,991,763	0	0	0	4,991,763	4,991,763	(101,911,840)	XXX	XXX
1389999. Total-Short Futures												4,991,763	4,991,763	0	0	0	4,991,763	4,991,763	(101,911,840)	XXX	XXX
1409999. Total-Hedging Other												4,991,763	4,991,763	0	0	0	4,991,763	4,991,763	(101,911,840)	XXX	XXX
1449999. TOTAL												4,991,763	4,991,763	0	0	0	4,991,763	4,991,763	(101,911,840)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	(1,149,176)	6,140,939	4,991,763
Total Net Cash Deposits	(1,149,176)	6,140,939	4,991,763

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value 5	6	7	Fair Value 8	9	10	11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	13,704,540	(8,712,777)	13,704,540	13,704,540	(8,712,777)	13,704,540	(101,911,840)	13,704,540
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	1,640,000	1,815,079	0	175,079	1,815,079	0	175,079	0	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	0	55,575	0	55,575	55,575	0	55,575	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	316,748	0	316,748	316,748	0	316,748	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	4,900,000	4,941,482	0	41,482	4,941,482	0	41,482	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	2,680,000	2,540,454	0	0	2,775,243	0	95,243	(129,147)	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	1,460,000	1,359,401	0	0	1,359,401	0	0	0	0
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	530,000	296,381	0	0	296,381	0	0	0	0
0299999. Total NAIC 1 Designation			11,210,000	11,325,120	0	588,884	11,559,909	0	684,127	(129,147)	0
0999999. Gross Totals			11,210,000	25,029,660	(8,712,777)	14,293,424	25,264,449	(8,712,777)	14,388,667	(102,040,987)	13,704,540
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				25,029,660	(8,712,777)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	1,640,000	1,640,000	0	N/A	IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	4,900,000	4,900,000	0	N/A	IV
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	2,680,000	2,680,000	0	N/A	IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	1,460,000	1,460,000	0	N/A	IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	530,000	530,000	0	N/A	IV
0199999. Totals					11,210,000	11,210,000	0	XXX	XXX

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	219,062,300	219,062,300	
7499999.	Total - Common Stocks - Money Market Mutual Funds			219,062,300	219,062,300	XXX
7599999.	Total - Common Stock			219,062,300	219,062,300	XXX
7699999.	Total - Preferred and Common Stock			219,062,300	219,062,300	XXX
9999999.	Totals			219,062,300	219,062,300	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....219,062,300 Book/Adjusted Carrying Value $.....219,062,300
2. Average balance for the year: Fair Value $.....151,710,960 Book/Adjusted Carrying Value $.....151,710,960
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....219,062,300 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. Total activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank Cincinnati, OH		0.000	0	0	109,127,496	107,342,616	113,923,014	XXX
Goldman Sachs New York, NY		0.000	0	0	147,927,116	179,524,982	109,814,115	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	333,666	333,666	319,656	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	257,388,277	287,201,264	224,056,785	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	257,388,277	287,201,264	224,056,785	XXX
0599999. Total Cash	XXX	XXX	0	0	257,388,277	287,201,264	224,056,785	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