



QUARTERLY STATEMENT

As of March 31, 2017
of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 67172	Employer's ID Number..... 31-0397080
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... September 9, 1909	Commenced Business..... October 10, 1910	
Statutory Home Office	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-794-6100 <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 237..... Cincinnati OH US 45201 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-794-6100-6015 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts <i>(Name)</i> amber_roberts@ohionational.com <i>(E-Mail Address)</i>	513-794-6100-6015 <i>(Area Code) (Telephone Number) (Extension)</i> 513-794-4516 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Ronald John Dolan #	Vice Chairman
OTHER			
Christopher Allen Carlson #	Vice Chairman, Strategic Businesses	Harry Douglas Cooke, III #	Executive Vice President & Chief Distribution Officer
Anthony Gerard Esposito	Senior Vice President & Chief Human Resources Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick #	Executive Vice President & Chief Risk 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

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) Gary Thomas Huffman _____ (Printed Name) President, Chairman & Chief Executive Officer _____ (Title)	_____ (Signature) Therese Susan McDonough _____ (Printed Name) Secretary _____ (Title)	_____ (Signature) Doris Lee Paul _____ (Printed Name) Treasurer _____ (Title)
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Subscribed and sworn to before me
This _____ day of May 2017

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 _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	5,534,558,607	0	5,534,558,607	5,477,140,234
2. Stocks:				
2.1 Preferred stocks.....	29,297,234	0	29,297,234	29,297,234
2.2 Common stocks.....	383,152,148	0	383,152,148	382,491,176
3. Mortgage loans on real estate:				
3.1 First liens.....	788,739,410	0	788,739,410	782,244,160
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).....	25,413,008	0	25,413,008	25,603,827
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....201,087,701), cash equivalents (\$.....0) and short-term investments (\$.....135,873,846).....	336,961,547	0	336,961,547	337,088,697
6. Contract loans (including \$.....0 premium notes).....	484,146,705	0	484,146,705	465,938,151
7. Derivatives.....	37,151,508	0	37,151,508	40,880,290
8. Other invested assets.....	81,041,125	0	81,041,125	81,041,125
9. Receivables for securities.....	6,266,775	0	6,266,775	1,900,429
10. Securities lending reinvested collateral assets.....	218,366,100	0	218,366,100	189,815,862
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	7,925,094,167	0	7,925,094,167	7,813,441,185
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	60,049,932	0	60,049,932	54,514,320
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	7,014,064	0	7,014,064	11,564,850
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	49,358,064	0	49,358,064	50,607,236
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,420,747	0	6,420,747	11,612,948
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	139	0	139	1,833
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	13,115,308	0	13,115,308	12,225,285
18.2 Net deferred tax asset.....	273,763,142	136,636,728	137,126,414	145,037,808
19. Guaranty funds receivable or on deposit.....	1,386,602	0	1,386,602	1,324,900
20. Electronic data processing equipment and software.....	333,306	0	333,306	328,863
21. Furniture and equipment, including health care delivery assets (\$.....0).....	12,196,738	12,196,738	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.....	29,795,319	0	29,795,319	24,202,586
24. Health care (\$.....0) and other amounts receivable.....	20,083,902	20,083,902	0	0
25. Aggregate write-ins for other than invested assets.....	149,621,984	3,470,723	146,151,261	141,646,957
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	8,548,233,414	172,388,091	8,375,845,323	8,266,508,771
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	21,524,179,736	0	21,524,179,736	20,795,232,293
28. Total (Lines 26 and 27).....	30,072,413,150	172,388,091	29,900,025,059	29,061,741,064

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Annuity rider charges receivable.....	126,697,802	0	126,697,802	121,648,248
2502. Keyman insurance.....	11,216,116	0	11,216,116	10,734,667
2503. Fund revenue receivable.....	6,976,875	0	6,976,875	7,307,783
2598. Summary of remaining write-ins for Line 25 from overflow page.....	4,731,191	3,470,723	1,260,468	1,956,259
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	149,621,984	3,470,723	146,151,261	141,646,957

OHIO NATIONAL LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....5,972,453,079 less \$.....0 included in Line 6.3 (including \$.....77,541,025 Modco Reserve).....	5,972,453,079	5,869,702,172
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	29,290,624	29,241,901
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	702,560,689	718,374,173
4. Contract claims:		
4.1 Life.....	14,812,129	16,092,151
4.2 Accident and health.....	129,735	125,062
5. Policyholders' dividends \$....2,990,888 and coupons \$.....0 due and unpaid.....	2,990,888	2,610,863
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	91,460,595	87,452,224
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 \$....92,071 accident and health premiums.....	2,383,131	1,740,920
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.....	37,877,915	38,413,052
10. Commissions to agents due or accrued - life and annuity contracts \$....5,527,785, accident and health \$....753,789 and deposit-type contract funds \$.....0.....	6,281,574	13,586,971
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	18,094,527	22,704,070
13. Transfers to Separate Accounts due or accrued (net) (including \$....(277,434,952) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(277,434,952)	(284,300,208)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	2,270,987	3,450,110
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	7,754,450	7,122,995
17. Amounts withheld or retained by company as agent or trustee.....	117,672,706	115,639,877
18. Amounts held for agents' account, including \$....3,815,912 agents' credit balances.....	5,133,479	4,830,080
19. Remittances and items not allocated.....	36,741,351	41,734,588
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.....	32,121,681	32,507,474
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	99,969,472	115,818,972
24.04 Payable to parent, subsidiaries and affiliates.....	100,555,922	101,697,127
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.....	16,504,787	9,221,050
24.09 Payable for securities.....	30,621,899	0
24.10 Payable for securities lending.....	218,366,100	189,815,862
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	55,601,754	46,836,685
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	7,324,214,522	7,184,418,171
27. From Separate Accounts statement.....	21,524,174,720	20,795,232,293
28. Total liabilities (Lines 26 and 27).....	28,848,389,242	27,979,650,464
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.....	309,564,995	309,545,923
33. Gross paid in and contributed surplus.....	283,297,154	283,297,154
34. Aggregate write-ins for special surplus funds.....	(8,650,137)	(8,288,657)
35. Unassigned funds (surplus).....	457,423,803	487,536,184
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).....	1,041,635,815	1,072,090,604
38. Totals of Lines 29, 30 and 37.....	1,051,635,815	1,082,090,604
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	29,900,025,057	29,061,741,068

DETAILS OF WRITE-INS

2501. Liability for cash collateral.....	33,830,000	25,070,000
2502. Liability for plan benefits.....	20,446,994	20,229,994
2503. Unclaimed funds.....	1,324,760	1,536,691
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).....	55,601,754	46,836,685
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.....	(8,650,137)	(8,288,657)
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).....	(8,650,137)	(8,288,657)

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.....	417,731,665	493,812,669	2,180,838,018
2. Considerations for supplementary contracts with life contingencies.....	438,950	226,586	226,583
3. Net investment income.....	80,534,403	79,220,275	332,304,940
4. Amortization of Interest Maintenance Reserve (IMR).....	1,441,494	1,543,500	6,626,090
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	9,716,574	2,957,940	43,696,403
7. Reserve adjustments on reinsurance ceded.....	19,412,154	9,530,745	40,092,644
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	68,132,286	61,671,264	258,186,720
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	77,421,703	72,590,969	302,474,436
9. Totals (Lines 1 to 8.3).....	674,829,229	721,553,948	3,164,445,834
10. Death benefits.....	22,318,160	22,669,723	82,435,768
11. Matured endowments (excluding guaranteed annual pure endowments).....	118,132	74,634	655,216
12. Annuity benefits.....	159,753,858	153,631,398	619,603,455
13. Disability benefits and benefits under accident and health contracts.....	482,194	999,737	2,084,372
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	369,686,984	298,001,314	1,340,473,488
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	3,313,500	3,958,082	14,574,228
18. Payments on supplementary contracts with life contingencies.....	136,169	953,406	1,371,239
19. Increase in aggregate reserves for life and accident and health contracts.....	103,104,873	77,442,629	504,234,353
20. Totals (Lines 10 to 19).....	658,913,870	557,730,923	2,565,432,119
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	76,906,866	68,313,944	297,743,168
22. Commissions and expense allowances on reinsurance assumed.....	965,089	1,420,532	9,519,407
23. General insurance expenses.....	42,744,498	37,255,852	149,437,615
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	6,596,984	5,168,385	15,911,166
25. Increase in loading on deferred and uncollected premiums.....	(4,075,687)	(1,371,390)	6,775,497
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(136,790,306)	34,913,814	(19,646,223)
27. Aggregate write-ins for deductions.....	565,342	166,634	1,051,418
28. Totals (Lines 20 to 27).....	645,826,656	703,598,694	3,026,224,167
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	29,002,573	17,955,254	138,221,667
30. Dividends to policyholders.....	23,341,175	19,206,835	91,946,694
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	5,661,398	(1,251,581)	46,274,973
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	4,195,483	(4,866,360)	(14,501,614)
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).....	1,465,915	3,614,779	60,776,587
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....31,110 (excluding taxes of \$.....488,038 transferred to the IMR).....	(2,380,580)	1,900,430	(24,349,358)
35. Net income (Line 33 plus Line 34).....	(914,665)	5,515,209	36,427,229
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,082,090,601	1,087,220,329	1,087,220,329
37. Net income (Line 35).....	(914,665)	5,515,209	36,427,229
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(942,984).....	(1,038,388)	(3,558,450)	(8,708,337)
39. Change in net unrealized foreign exchange capital gain (loss).....	18,555	461,237	138,375
40. Change in net deferred income tax.....	18,487,720	(13,551,139)	59,220,769
41. Change in nonadmitted assets.....	(27,346,829)	7,035,990	(14,862,163)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(525,324)	(38,739)	(379,448)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(5,000)	0	1,003
47. Other changes in surplus in Separate Accounts Statement.....	5,016	0	(1,069)
48. Change in surplus notes.....	19,073	19,073	76,291
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(20,000,000)	(20,000,000)	(75,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	845,054	(148,768)	(2,042,378)
54. Net change in capital and surplus (Lines 37 through 53).....	(30,454,788)	(24,265,587)	(5,129,728)
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,051,635,812	1,062,954,742	1,082,090,601
DETAILS OF WRITE-INS			
08.301. Policy charges.....	62,991,147	59,319,428	244,546,499
08.302. Fee income.....	14,309,598	13,660,381	58,282,525
08.303. Miscellaneous gains/(losses).....	120,958	(388,840)	(354,588)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	77,421,703	72,590,969	302,474,436
2701. Health surrender benefits.....	565,342	166,634	1,051,418
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	565,342	166,634	1,051,418
5301. Benefit plan adjustment.....	854,250	629,934	(7,805,922)
5302. Prior period adjustment.....	352,285	1,984,408	5,729,168
5303. Voluntary reserve.....	(361,481)	(2,763,110)	34,376
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	845,054	(148,768)	(2,042,378)

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.....	444,933,830	504,929,305	2,193,925,145
2. Net investment income.....	76,486,058	75,143,324	336,056,065
3. Miscellaneous income.....	77,969,818	64,240,364	301,528,535
4. Total (Lines 1 through 3).....	599,389,706	644,312,993	2,831,509,745
5. Benefit and loss related payments.....	471,202,454	396,904,326	1,753,174,561
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(143,655,562)	24,070,150	(57,456,231)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	133,621,811	117,873,516	432,409,232
8. Dividends paid to policyholders.....	18,952,779	16,713,750	82,080,195
9. Federal and foreign income taxes paid (recovered) net of \$(2,244,137) tax on capital gains (losses).....	5,303,744	7,365,825	7,195,095
10. Total (Lines 5 through 9).....	485,425,226	562,927,567	2,217,402,852
11. Net cash from operations (Line 4 minus Line 10).....	113,964,480	81,385,426	614,106,893
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	157,336,017	115,488,289	536,970,288
12.2 Stocks.....	0	2,662,951	4,762,905
12.3 Mortgage loans.....	20,626,619	48,107,009	134,295,716
12.4 Real estate.....	0	0	643,769
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	3,728,782	6,111,069	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	181,691,418	172,369,318	676,672,678
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	180,073,631	142,801,570	978,253,435
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	27,120,000	27,383,000	126,319,776
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	4,366,346	0	10,839,316
13.7 Total investments acquired (Lines 13.1 to 13.6).....	211,559,977	170,184,570	1,115,412,527
14. Net increase or (decrease) in contract loans and premium notes.....	18,208,554	14,343,852	67,699,880
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(48,077,113)	(12,159,104)	(506,439,729)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(19,623,217)	(21,954,482)	(13,453,889)
16.5 Dividends to stockholders.....	20,000,000	20,000,000	75,000,000
16.6 Other cash provided (applied).....	(26,391,300)	(1,466,489)	(121,452,475)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(66,014,517)	(43,420,971)	(209,906,364)
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).....	(127,150)	25,805,351	(102,239,200)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	337,088,697	439,327,897	439,327,897
19.2 End of period (Line 18 plus Line 19.1).....	336,961,547	465,133,248	337,088,697
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Payable for securities.....	(30,621,899)	(18,138,989)	0
20.0002 Change in securities lending collateral.....	(28,550,238)	(3,188,093)	(65,241,636)

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.....	140,077,786	115,710,146	569,242,251
3. Ordinary individual annuities.....	296,434,489	331,481,431	1,363,838,218
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	54,528,749	91,627,014	418,857,268
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	3,206,554	3,373,532	13,495,035
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	494,247,577	542,192,122	2,365,432,772
12. Deposit-type contracts.....	3,295,438	21,519,192	171,465,868
13. Total.....	497,543,015	563,711,314	2,536,898,640

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.

	SSAP #	F/S Page	F/S Line #	March 31, 2017	December 31, 2016
Net Income	XXX	XXX	XXX		
(1) Net (Loss) Income				\$ (914,665)	36,427,229
(2) State prescribed practices: NONE				-	-
(3) State permitted practices: NONE				-	-
(4) Net Income, NAIC SAP	XXX	XXX	XXX	<u>\$ (914,665)</u>	<u>36,427,229</u>
Surplus	XXX	XXX	XXX		
(5) Statutory capital and surplus				\$ 1,051,635,815	1,082,090,604
(6) State permitted practices: NONE				-	-
(7) State permitted practices: NONE				-	-
(8) Statutory capital and surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 1,051,635,815</u>	<u>1,082,090,604</u>

C. Accounting Policy

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

2. Accounting Changes and Corrections of Errors

The Company's March 31, 2017 financial statements reflect a prior period adjustment relating to the recording of BOLI reinsurance assumed premiums and expense allowances. As of December 31, 2016, premiums assumed and expense allowances were overstated by \$214,737. As a result, surplus was understated by \$139,579. The events contributing to the overstatement impact surplus as follows:

Premiums and annuity considerations for life and accident and health contracts (P4, L1, C1)	\$ 229,543
Commission and Expense allowance reinsurance assumed (P4, L22,	(14,806)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	<u>(75,158)</u>
Increase in surplus (P4, L53, C1)	<u>\$ 139,579</u>

The Company's March 31, 2017 financial statements reflect a prior period adjustment relating to the recording of intercompany operating expenses. As of December 31, 2016, operating expenses were understated by \$1,074,479. As a result, surplus was overstated by \$698,411. The events contributing to the adjustment impact surplus as follows:

General insurance expenses (P4, L23, C1)	\$ (1,074,479)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	<u>376,068</u>
Decrease in surplus (P4, L53, C1)	<u>\$ (698,411)</u>

The Company's March 31, 2017 financial statements reflect a prior period adjustment relating to the recording and valuation of the Asset Valuation Reserve (AVR). As of December 31, 2016, the AVR liability was overstated by \$911,117. The events contributing to the adjustment impact surplus as follows:

Change in asset valuation reserve (P4, L44, C1)	<u>\$ (911,117)</u>
Prior period adjustment surplus (P4, L53, C1)	<u>911,117</u>

3. - 4. No significant change

NOTES TO FINANCIAL STATEMENTS**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
Total	\$ -	\$ -	\$ -	\$ -	\$ -	

- (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	\$ 9,344,161
(2) 12 Months or Longer	\$ 2,368,820

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

(1) Less than 12 Months	\$ 471,037,625
(2) 12 Months or Longer	\$ 66,162,187

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 \$218,366,100.

I. Working Capital Finance Investments - NONE**J. Offsetting and Netting of Assets and Liabilities – NONE****K. Restructured Notes – NONE****L. 5*Securities**

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	-	-	-	-	-	-
(2) LB&SS - AC	-	1	\$ -	\$ 31,727	\$ -	\$ 33,708
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total	-	1	\$ -	\$ 31,727	\$ -	\$ 33,708

M. Short Sales – NONE**N. Prepayment Penalty and Acceleration Fees**

	General Account	Separate Account
(1) Number of CUSIPs	4	-
(2) Aggregate Amount of Investment Income	\$ 614,968	-

NOTES TO FINANCIAL STATEMENTS**6 - 9. No significant change****10. Information Concerning Parent, Subsidiaries and Affiliates.**

The Company's investment income reflects dividends of \$0, \$0, \$0, \$2,500,000, \$0 and \$0 as of March 31, 2017 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation ("LAC"), National Security Life and Annuity Company ("NSLA"), 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 2017 are summarized below:

	2017
Dividends declared and unpaid (P3, L23, C1)	\$ -
Dividends paid in cash (P5, L16.5, C1)	20,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>20,000,000</u>

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2017, 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	\$ 48,272,333
ONFS	9,372,925
SYRE	9,220,687
ONII	422,719
MONT	3,948,756
ONMH	942,230
ONFlight Inc.	30,396
ON Global Holdings, LLC	851
Kenwood Re	7,530,958
ONTech, LLC	102,410
Financial Way Realty, Inc	6,307,943
CMGO	4,969,855
FCMI	960,514
Total	<u>\$ 92,082,577</u>

11. Debt**B. FHLB (Federal Home Loan Bank) Agreements**

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of \$350,000,000 as of March 31, 2017. 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 table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock**a. Aggregate Totals****1. Current Year – 03/31/17**

	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 – 12/31/16

	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

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	\$ 381,079,446	\$ 374,883,150	\$ 350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$ 381,079,446	\$ 374,883,150	\$ 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	\$ 385,691,432	\$ 381,433,580	\$ 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	384,355,510	379,322,383	350,000,000

NOTES TO FINANCIAL STATEMENTS

2. Current Year General Account

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Amount Borrowed at Time of Maximum Collateral</u>
Maximum Collateral Pledged	384,355,510	379,322,383	350,000,000

3. Current Year Separate Account

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

4. Prior Year-end Total General and Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Aggregate Total Borrowing</u>
Total Collateral Pledged	\$ 440,176,380	\$ 417,573,830	\$ 350,000,000

(4) Borrowing from FHLB.

(a) Amount as of Reporting Date

1. Current Year

	1 <u>Total 2+3</u>	2 <u>General Account</u>	3 <u>Separate Account</u>	4 <u>Funding Agreements Reserves Established</u>
(a) Debt				
(b) Funding Agreements	350,000,000	350,000,000	-	350,000,001
(c) Other				
(d) Aggregate Total	350,000,000	350,000,000	-	350,000,001

2. Prior Year

	1 <u>Total 2+3</u>	2 <u>General Account</u>	3 <u>Separate Account</u>	4 <u>Funding Agreements Reserves Established</u>
(a) Debt				
(b) Funding Agreements	350,000,000	350,000,000	-	350,000,003
(c) Other				
(d) Aggregate Total	350,000,000	350,000,000	-	350,000,003

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

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

(c) FHLB – Prepayment Obligations

Does the company have
prepayment obligations under the
following arrangements (YES/NO)?

1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

NOTES TO FINANCIAL STATEMENTS**12. Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Post-retirement Benefit Plans**

A.

(4) Components of net periodic benefit cost at March 31, 2017

	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
	March 31, 2017	December 31, 2016	March 31, 2017	December 31, 2016	March 31, 2017	December 31, 2016
(a) Service Cost	\$ 587,750	\$ 2,106,000	\$ 21,750	\$ 75,000	\$ -	\$ -
(b) Interest Cost	1,013,250	4,014,000	88,500	379,000	-	-
(c) Expected return on plan assets	(969,000)	(3,709,000)	-	-	-	-
(d) Amortization of unrecognized transition obligation or transition asset	-	-	-	-	-	-
(e) Amount of recognized gains and losses	743,250	2,356,000	49,500	191,000	-	-
(f) Amount of prior services cost recognized	64,750	260,000	(3,250)	(13,000)	-	-
(g) Amount of gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
(h) Total net periodic benefit cost	<u>\$ 1,440,000</u>	<u>\$ 5,027,000</u>	<u>\$ 156,500</u>	<u>\$ 632,000</u>	<u>\$ -</u>	<u>\$ -</u>

13 - 16. No significant change**17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales – NONE

18 - 19. No significant change**20. Fair Value Measurements**

A.

(1) Fair Value Measurements at March 31, 2017 are as follows:

	(1)	(2)	(3)	(4)	(5)
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	
a. Assets at fair value					
Cash	\$ 201,087,701	\$ -	\$ -	\$ 201,087,701	
Short term	115,874,510	19,999,335	-	135,873,845	
Securities lending collateral	-	218,366,100	-	218,366,100	
Perpetual Preferred stock					
Industrial and Misc.	-	-	-	-	
Parent, Subsidiaries and Affiliates	-	-	-	-	
Total Perpetual Preferred Stocks	-	-	-	-	
Bonds					
U.S. Governments	-	-	-	-	
Industrial and Misc	-	313,899	-	313,899	
Hybrid Securities	-	-	-	-	
Parent, Subsidiaries and Affiliates	-	-	-	-	
Total Bonds	-	313,899	-	313,899	
Common Stock					
Industrial and Misc	-	38,578,163	-	38,578,163	
Parent, Subsidiaries and Affiliates	-	-	-	-	
Total Common Stocks	-	38,578,163	-	38,578,163	
Derivative assets					
Interest rate contracts	-	-	-	-	
Equity put options	-	5,351,527	-	5,351,527	
Equity call options	-	1,801,973	-	1,801,973	
Options on Swaps	-	25,837,550	-	25,837,550	
Swaps	-	1,558,900	-	1,558,900	
Credit contracts	-	-	-	-	
Futures contracts	2,601,558	-	-	2,601,558	
Commodity forward contracts	-	-	-	-	
Total Derivatives	2,601,558	34,549,950	-	37,151,508	
Separate account assets	21,524,179,736	-	-	21,524,179,736	
Total assets at fair value	<u>\$ 21,843,743,505</u>	<u>\$ 311,807,447</u>	<u>\$ -</u>	<u>\$ 22,155,550,952</u>	
b. Liabilities at fair value					
Derivative liabilities	\$ 16,504,788	\$ -	\$ -	\$ 16,504,788	
Total liabilities at fair value	<u>\$ 16,504,788</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 16,504,788</u>	

NOTES TO FINANCIAL STATEMENTS

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

	Balance at 12/31/2016	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 3/31/2017
a. Assets:										
Loan-backed & structured RMBS	\$ -	-	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Private placements	-	-	-	-	-	-	-	-	-	-
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Liabilities:										
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(4) As of March 31, 2017, 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	5,766,209,702	5,534,558,607	10,124,806	5,699,201,011	56,883,884	-
Cash	201,087,701	201,087,701	201,087,701	-	-	-
Short-term	135,873,846	135,873,846	115,874,510	19,999,335	-	-
Common stock non-affiliate	38,578,163	38,578,163	-	38,578,163	-	-
Preferred stock	30,173,843	29,297,234	-	30,173,843	-	-
Mortgage Loan	800,759,799	788,739,410	-	-	800,759,799	-
Derivatives- equity put options	5,351,527	5,351,527	-	5,351,527	-	-
Derivatives- options on swaps	25,837,550	25,837,550	-	25,837,550	-	-
Derivatives - call options	1,801,973	1,801,973	-	1,801,973	-	-
Derivatives- swaps	1,558,900	1,558,900	-	1,558,900	-	-
Derivatives- futures contracts	2,601,558	2,601,558	2,601,558	-	-	-
Separate account	21,524,179,736	21,524,179,736	21,524,179,736	-	-	-
Liabilities at fair value:						
Derivatives- futures contracts	16,504,788	16,504,788	16,504,788	-	-	-
Separate account	21,524,179,736	21,524,179,736	21,524,179,736	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. Other Items

C. Other Disclosures

General Interrogatory 15.2

A. Market risk, credit risk and cash requirements

As of March 31, 2017, 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 March 31, 2017, the Company holds a position in exchange-traded futures on various equity indices and currencies to hedge the downside market risk of the guarantees in its variable annuity contracts. These futures increase in value when the markets go down and decrease in value when the markets go up. Margin for the change in value is calculated every day and must be posted if there is a deficit and credited if there is a surplus. Additionally, initial margin is posted by participants on each side of a futures trade. Together, these collateral support mechanisms minimize the credit risk of futures. There is no premium charge to enter into a future, but cash or Treasury Securities must be posted for initial margin and cash exchanged each subsequent day for changes in value, as noted above.

As of March 31, 2017, the Company holds over-the-counter options on interest rate swaps in order to provide a macro hedge against falling interest rates. 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.

NOTES TO FINANCIAL STATEMENTS

As of March 31, 2017, the Company holds a position in a cross currency swap converting Euro currency flows to U.S. Dollar flows on a Euro-denominated bond.

As of March 31, 2017, the Company holds over-the-counter equity call options in order to hedge the exposure of its Fixed Index Annuity product. 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 call options have been entered into with counterparties that have a credit rating of A-/A3 or higher.

B. Company objectives for using derivatives

The objective of ONLIC's use of equity puts, calls, 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.

The objective of ONLIC's use of swaptions is to hedge against falling interest rates.

C. Accounting Policies

Futures and foreign currency holdings are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative or foreign currency holding, the gain or loss shall be recognized in income. During the first quarter of 2017, the Company recognized \$64,803,027 in futures losses in the statement of operations of which \$60,085,951 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to \$4,717,076 which is represented as part of the Summary of Operations Line 34.

The put options are carried at fair value. During the first quarter of 2017, the realized loss from maturing put options was \$5,629,668 in the statement of operations of which \$4,700,026 is Funds Withheld for the benefit of Sycamore Re (an affiliate) netting to \$929,642 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, 2016 were \$10,928,241. As of March 31, 2017, \$506,027 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 \$10,413,375. 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? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 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).

FINANCIAL

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	343,862,985	344,573,986
	0	0
	0	0
	0	0
\$	343,862,985	\$ 344,573,986
\$	0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 218,366,100
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 218,366,100
- 16.3 Total payable for securities lending reported on the liability page: \$ 218,366,100

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

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

1 Name of Custodian(s)	2 Custodian Address
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

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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
Paul Gerard	I
Tim Biggs	I
Philip Byrde	I
Gary Rodmaker	I
Annette Teders	I
Michael Burke	I
Christopher Carlson	I
Jeffrey Weisman	I
Nick Trivett	I

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes No

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

Statement as of March 31, 2017 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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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.....	\$.....788,739,410
1.14 Total mortgages in good standing.....	\$.....788,739,410
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)	\$.....788,739,410
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.....	.....24.4
2.2 A&H cost containment percent.....	.....0.6
2.3 A&H expense percent excluding cost containment expenses.....	.....22.2
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 Reinsurer Rating
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NONE

OHIO NATIONAL LIFE INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					7	
		Life Contracts		4	5	6		
		2	3					
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts	
1. Alabama.....	AL	L	2,451,720	1,377,343	38,067	433,295	4,300,425	1,755
2. Alaska.....	AK	L	27,963	0	975	0	28,938	2
3. Arizona.....	AZ	L	2,529,648	5,203,779	32,163	967,362	8,732,952	1,986
4. Arkansas.....	AR	L	1,147,332	2,238,932	17,988	37,171	3,441,423	575
5. California.....	CA	L	8,209,960	13,057,172	183,270	4,506,257	25,956,659	6,925
6. Colorado.....	CO	L	6,601,312	2,427,301	141,477	271,494	9,441,584	35,026
7. Connecticut.....	CT	L	846,277	4,185,180	34,010	1,295,850	6,361,317	359
8. Delaware.....	DE	L	517,589	1,454,894	7,888	74,736	2,055,107	20
9. District of Columbia.....	DC	L	185,804	676,501	1,889	35,798	899,992	4
10. Florida.....	FL	L	11,387,913	32,606,820	130,527	3,195,959	47,321,219	264,483
11. Georgia.....	GA	L	2,006,299	2,750,346	75,896	847,945	5,680,486	267,911
12. Hawaii.....	HI	L	35,923	4,025	3,444	0	43,392	101
13. Idaho.....	ID	L	623,917	921,603	22,122	297,138	1,864,780	1,474
14. Illinois.....	IL	L	8,383,067	11,950,135	211,680	3,473,225	24,018,107	63,096
15. Indiana.....	IN	L	2,248,643	3,036,313	36,072	646,482	5,967,510	1,054
16. Iowa.....	IA	L	1,402,421	4,899,202	34,396	493,752	6,829,771	124,938
17. Kansas.....	KS	L	2,866,906	8,999,084	67,965	354,163	12,288,118	1,552
18. Kentucky.....	KY	L	1,073,051	4,316,328	29,431	289,071	5,707,881	1,251
19. Louisiana.....	LA	L	2,998,746	671,173	16,422	556,481	4,242,822	19,899
20. Maine.....	ME	L	90,269	816,943	15,051	128,853	1,051,116	233
21. Maryland.....	MD	L	2,121,975	14,030,727	57,996	440,343	16,651,041	2,985
22. Massachusetts.....	MA	L	1,728,335	5,255,240	113,180	317,638	7,414,393	154
23. Michigan.....	MI	L	8,759,755	13,840,925	95,190	2,482,395	25,178,265	903,040
24. Minnesota.....	MN	L	1,907,959	15,951,789	50,135	642,564	18,552,447	32,505
25. Mississippi.....	MS	L	494,093	828,110	28,582	88,351	1,439,136	903
26. Missouri.....	MO	L	3,093,581	11,987,510	28,320	906,664	16,016,075	5,407
27. Montana.....	MT	L	149,615	504,052	8,758	59,540	721,965	2,141
28. Nebraska.....	NE	L	1,379,238	2,117,046	18,481	416,539	3,931,304	7,099
29. Nevada.....	NV	L	655,855	424,112	22,896	16,558	1,119,421	563
30. New Hampshire.....	NH	L	1,098,083	898,510	14,312	0	2,010,905	377
31. New Jersey.....	NJ	L	4,459,728	8,676,745	46,323	722,462	13,905,258	455,436
32. New Mexico.....	NM	L	151,706	687,618	8,404	19,641	867,369	187
33. New York.....	NY	N	272,346	610,523	12,211	9,446	904,526	676
34. North Carolina.....	NC	L	3,083,126	10,708,704	67,273	1,992,829	15,851,932	75,494
35. North Dakota.....	ND	L	1,491,587	2,093,157	27,146	23,257	3,635,147	9,213
36. Ohio.....	OH	L	9,900,187	16,047,233	316,449	15,406,633	41,670,502	29,598
37. Oklahoma.....	OK	L	2,041,326	4,554,439	38,883	478,439	7,113,087	964
38. Oregon.....	OR	L	771,663	2,227,946	52,380	233,087	3,285,076	2,774
39. Pennsylvania.....	PA	L	9,363,477	27,800,649	171,890	1,851,085	39,187,146	9,029
40. Rhode Island.....	RI	L	381,359	2,786,459	12,710	23,147	3,203,675	71,115
41. South Carolina.....	SC	L	1,004,233	3,474,836	19,723	237,814	4,736,606	267,586
42. South Dakota.....	SD	L	473,648	291,975	4,376	17,523	787,522	568
43. Tennessee.....	TN	L	2,787,362	4,503,881	117,856	1,776,605	9,185,704	189,815
44. Texas.....	TX	L	9,862,456	16,650,571	167,275	5,120,183	31,800,485	430,017
45. Utah.....	UT	L	1,185,983	1,145,567	11,629	42,846	2,386,025	71
46. Vermont.....	VT	L	46,418	201,442	1,541	38,492	287,893	0
47. Virginia.....	VA	L	2,850,929	8,767,560	68,685	2,348,444	14,035,618	752
48. Washington.....	WA	L	1,275,489	3,671,010	33,661	116,492	5,096,652	2,587
49. West Virginia.....	WV	L	461,384	2,566,012	25,659	195,461	3,248,516	215
50. Wisconsin.....	WI	L	3,041,673	8,679,020	164,076	599,239	12,484,008	708
51. Wyoming.....	WY	L	180,896	149,620	18,179	0	348,695	807
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	15,858	18,375	310,567	0	344,800	0
55. US Virgin Islands.....	VI	N	7,960	0	0	0	7,960	0
56. Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57. Canada.....	CAN	N	15,410	0	32	0	15,442	8
58. Aggregate Other Alien.....	OT	XXX	39,035	0	3,489	0	42,524	0
59. Subtotal.....	(a) 51		132,188,488	293,744,482	3,239,000	54,528,749	483,700,719	3,295,438
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		16,797,149	22	0	0	16,797,171	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		183,090	2,689,986	64,176	0	2,937,252	0
94. Aggregate other amounts not allocable by State.....	XXX		1,330,290	0	0	0	1,330,290	0
95. Totals (Direct Business).....	XXX		150,499,017	296,434,490	3,303,176	54,528,749	504,765,432	3,295,438
96. Plus Reinsurance Assumed.....	XXX		21,459,933	763,217	0	0	22,223,150	0
97. Totals (All Business).....	XXX		171,958,950	297,197,707	3,303,176	54,528,749	526,988,582	3,295,438
98. Less Reinsurance Ceded.....	XXX		37,826,896	59,309,560	1,602,606	0	98,739,062	0
99. Totals (All Business) less Reinsurance Ceded.....	XXX		134,132,054	237,888,147	1,700,570	54,528,749	428,249,520	3,295,438

DETAILS OF WRITE-INS

58001. ZZZ Other Alien.....	XXX		39,035	0	3,489	0	42,524	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		39,035	0	3,489	0	42,524	0
9401. Dividends accrums used to purchase paid-up additions.....	XXX		1,323,190	0	0	0	1,323,190	0
9402. Dividends accrums used to shorten endow or prem pay.....	XXX		7,100	0	0	0	7,100	0
9403.....	XXX		0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		1,330,290	0	0	0	1,330,290	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

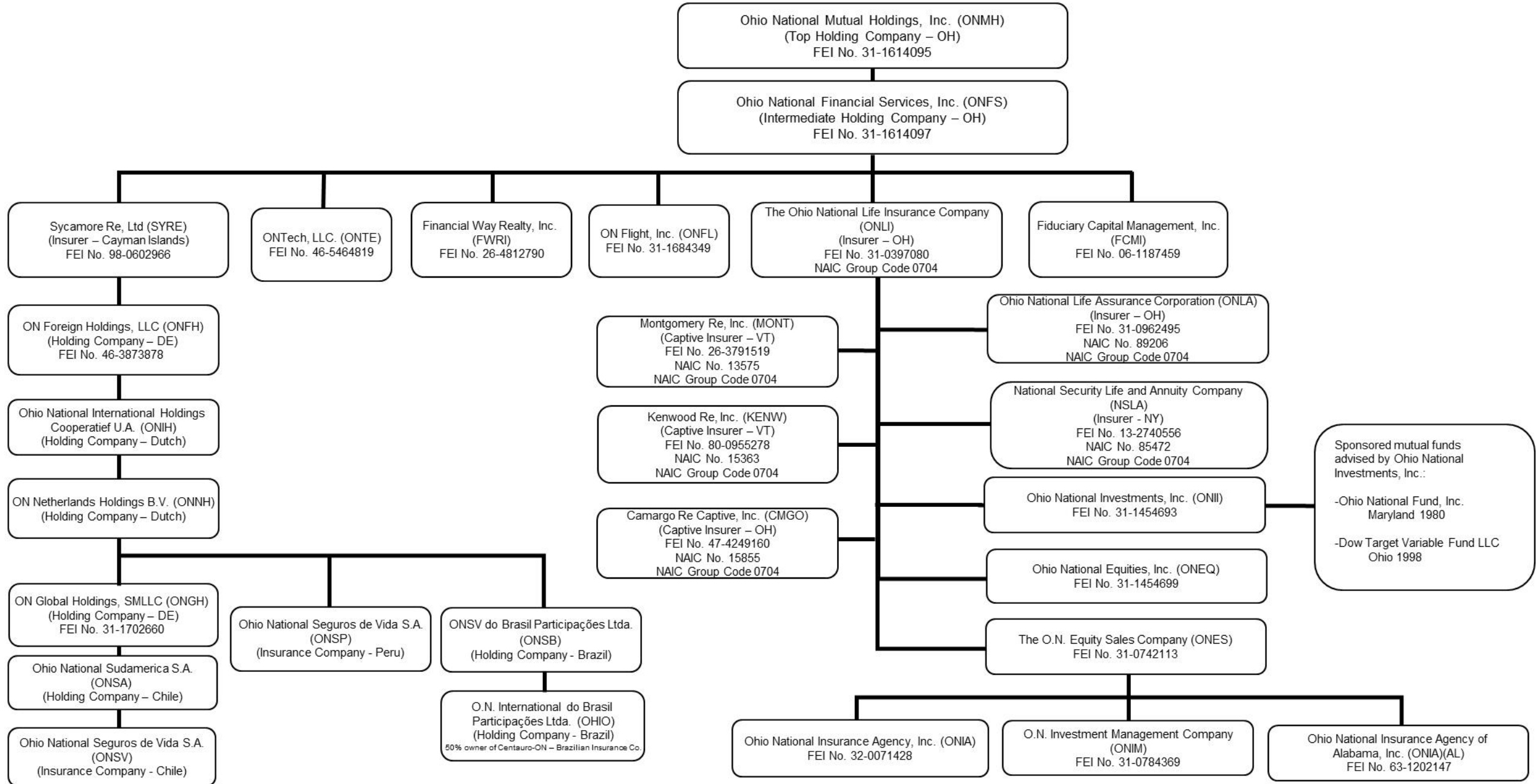
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(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

All subsidiaries are 100% owned except as noted



Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1614095..	.....0	.....0		Ohio National Mutual Holdings, Inc.....	OH.....	UIP.....		Ownership, Board of Directors, Management	.....0.000		N	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1614097..	.....0	.....0		Ohio National Financial Sevices, Inc.....	OH.....	UIP.....	Ohio National Mutual Holdings, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	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.....	N	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.....	N	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.....	N	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.....	N	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.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	.....0	.....0		Ohio National Sudamerica S.A.....	CHL.....	NIA.....	ON Global Holding, SMLLC.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	.....0	.....0		Ohio National Seguros de Vida S.A.....	CHL.....	NIA.....	Ohio National Sudamerica S.A.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....

Q13

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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	.....0	.....0		Ohio National Seguros de Vida S.A.....	PER.....	IA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	.....0	.....0		ONSV do Brasil Participações Ltda.....	BRA.....	NIA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
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.....	N	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.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	67172...	31-0397080..	.....0	.....0		The Ohio National Life Insurance Company.....	OH.....	RE.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	89206...	31-0962495..	.....0	.....0		Ohio National Life Assurance Coporation.....	OH.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	85472...	13-2740556..	.....0	.....0		National Security Life and Annuity Company....	NY.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	13575...	26-3791519..	.....0	.....0		Montgomery Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	15363...	80-0955278..	.....0	.....0		Kenwood Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....

Q13.1

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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	15855..	47-4249160..	.....0	.....0		Camargo Re Captive, Inc.....	OH.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1454693..	.....0	.....0		Ohio National Investments, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	Y	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1454699..	.....0	.....0		Ohio National Equities, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	Y	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-0742113..	.....0	.....0		The O.N. Equity Sales Company.....	OH.....	NIA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	Y	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	32-0071428..	.....0	.....0		Ohio National Insurance Agency, Inc.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-0784369..	.....0	.....0		O.N. Investment Management Company.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	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.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1684349..	.....0	.....0		ON Flight, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	N	0.....

Q13.2

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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	0.....	26-4812790..	.....0	.....0		Financial Way Realty, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.....	N	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	46-5464819..	.....0	.....0		ON Tech, LLC.....	DE.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	....100.000	Ohio National Mutual Holdings, Inc.....	N	0.....

OHIO NATIONAL LIFE INSURANCE COMPANY

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:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State Taxes Recoverable.....	432,358	0	432,358	1,082,879
2505. Goodwill.....	786,924	0	786,924	785,056
2506. Pension fee income recoverable.....	21,186	0	21,186	68,324
2507. NSCC deposit.....	20,000	0	20,000	20,000
2508. Prepaid expenses.....	3,384,642	3,384,642	0	0
2509. Surplus note issuance costs.....	86,081	86,081	0	0
2597. Summary of remaining write-ins for Line 25.....	4,731,191	3,470,723	1,260,468	1,956,259

OHIO NATIONAL LIFE INSURANCE COMPANY 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.....	25,603,828	26,938,124
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	.0	.0
3. Current year change in encumbrances.....	.0	(643,769)
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.....	190,819	690,527
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	25,413,009	25,603,828
10. Deduct total nonadmitted amounts.....	.0	.0
11. Statement value at end of current period (Line 9 minus Line 10).....	25,413,009	25,603,828

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.....	782,244,165	790,214,689
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	27,120,000	126,319,776
2.2 Additional investment made after acquisition.....	.0	.0
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	1,864	5,416
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	.0	.0
7. Deduct amounts received on disposals.....	20,626,619	134,295,716
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).....	788,739,410	782,244,165
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	788,739,410	782,244,165
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	788,739,410	782,244,165

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

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.....	5,888,928,660	5,462,486,308
2. Cost of bonds and stocks acquired.....	210,695,530	978,253,435
3. Accrual of discount.....	1,328,966	4,733,988
4. Unrealized valuation increase (decrease).....	665,855	(4,310,409)
5. Total gain (loss) on disposals.....	4,599,359	3,047,402
6. Deduct consideration for bonds and stocks disposed of.....	157,336,001	541,733,193
7. Deduct amortization of premium.....	1,974,465	7,963,622
8. Total foreign exchange change in book/adjusted carrying value.....	100,100	(219,800)
9. Deduct current year's other-than-temporary impairment recognized.....	.0	5,365,449
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	5,947,008,004	5,888,928,660
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	5,947,008,004	5,888,928,660

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).....	3,469,082,261	136,385,908	67,776,305	(1,959,540)	3,535,732,324			3,469,082,261
2. NAIC 2 (a).....	1,833,248,438	70,060,549	54,556,440	8,845,472	1,857,598,019			1,833,248,438
3. NAIC 3 (a).....	215,412,310	4,247,500	8,245,164	12,117,501	223,532,147			215,412,310
4. NAIC 4 (a).....	43,498,621	0	1,039,368	(5,535,574)	36,923,679			43,498,621
5. NAIC 5 (a).....	16,893,601	589	10,190,849	533,549	7,236,890			16,893,601
6. NAIC 6 (a).....	20,328,067	983	10,943,811	24,168	9,409,407			20,328,067
7. Total Bonds.....	5,598,463,298	210,695,529	152,751,937	14,025,576	5,670,432,466	0	0	5,598,463,298
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	20,297,234	0	0	0	20,297,234			20,297,234
10. NAIC 3.....	9,000,000	0	0	0	9,000,000			9,000,000
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	29,297,234	0	0	0	29,297,234	0	0	29,297,234
15. Total Bonds and Preferred Stock.....	5,627,760,532	210,695,529	152,751,937	14,025,576	5,699,729,700	0	0	5,627,760,532

QSI02

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
 NAIC 1 \$.....135,873,846; 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.....	135,873,844	XXX	135,873,510	62,775	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.....	121,323,048	196,403,071
2. Cost of short-term investments acquired.....	3,593,595,770	28,640,808,562
3. Accrual of discount.....	20,333	52,111
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	3,579,065,308	28,715,940,696
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).....	135,873,843	121,323,048
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	135,873,843	121,323,048

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).....	26,560,565
2. Cost paid/(consideration received) on additions.....	18,830,011
3. Unrealized valuation increase/(decrease).....	(5,229,978)
4. Total gain (loss) on termination recognized.....	(5,629,668)
5. Considerations received/(paid) on terminations.....	0
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	19,020
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	34,549,950
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>34,549,950</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	5,098,674
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(19,001,903)
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
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	(13,903,229)
3.14 Section 1, Column 18, prior year.....	5,098,674
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
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	(13,903,229)
3.24 Section 1, Column 19, prior year.....	5,098,674
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
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).....	(13,903,229)
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>(13,903,229)</u>

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

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

OHIO NATIONAL LIFE INSURANCE COMPANY
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.....	34,549,950
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(13,903,229)
3.	Total (Line 1 plus Line 2).....	20,646,721
4.	Part D, Section 1, Column 5.....	37,151,508
5.	Part D, Section 1, Column 6.....	(16,504,787)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	34,549,950
8.	Part B, Section 1, Column 13.....	(13,903,229)
9.	Total (Line 7 plus Line 8).....	20,646,721
10.	Part D, Section 1, Column 8.....	37,151,508
11.	Part D, Section 1, Column 9.....	(16,504,787)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	125,131
14.	Part B, Section 1, Column 20.....	77,282,140
15.	Part D, Section 1, Column 11.....	77,407,271
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 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
Mortgages in Good Standing - Commercial Mortgages - All Other									
0525884	SCOTTS VALLEY	CA		01/27/2017	4.500	3,500,000	0	7,810,000	
0525895	LOS ANGELES	CA		03/22/2017	4.583	1,150,000	0	1,770,000	
1025880	NAPLES	FL		01/18/2017	4.544	4,000,000	0	5,340,000	
1425882	SCHAUMBURG	IL		01/19/2017	4.125	1,150,000	0	1,570,000	
1525897	INDIANAPOLIS	IN		03/29/2017	4.505	2,665,000	0	4,110,000	
3125889	BARRINGTON	NJ		02/28/2017	4.500	2,975,000	0	4,550,000	
3625883	CINCINNATI	OH		01/19/2017	4.125	2,300,000	0	3,100,000	
3625886	MENTOR	OH		02/07/2017	4.125	3,500,000	0	4,990,000	
4125896	PAWLEY'S ISLAND	SC		03/29/2017	4.718	1,100,000	0	1,700,000	
4425892	SAN ANTONIO	TX		03/09/2017	4.600	1,280,000	0	1,710,000	
4425893	AUSTIN	TX		03/15/2017	4.337	3,500,000	0	4,665,000	
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	27,120,000	0	41,315,000	
0899999. Total - Mortgages in Good Standing				XXX	XXX	27,120,000	0	41,315,000	
3399999. Total Mortgages				XXX	XXX	27,120,000	0	41,315,000	

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City							8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																	
0024589	HOUGHTON LAKE	MI		12/01/1995	03/30/2017	303,953	0	0	0	0	0	0	244,918	244,918	0	0	0
0024731	HAVELOCK	NC		07/11/1997	02/01/2017	32,932	0	0	0	0	0	0	16,312	16,312	0	0	0
0024817	SOUTH POINT	OH		11/25/1998	01/03/2017	96,246	0	0	0	0	0	0	96,246	96,246	0	0	0
0024828	LYTLE	TX		01/21/1999	02/01/2017	3,562	0	0	0	0	0	0	1,780	1,780	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002	01/31/2017	981,406	0	0	0	0	0	0	973,749	973,749	0	0	0
0024961	LAREDO	TX		12/12/2002	01/31/2017	464,850	0	0	0	0	0	0	430,294	430,294	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007	02/01/2017	938,389	0	0	0	0	0	0	933,042	933,042	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007	03/29/2017	1,629,349	0	0	0	0	0	0	1,607,579	1,607,579	0	0	0
3624997	LEXINGTON	OH		05/06/2003	01/19/2017	1,596,484	0	0	0	0	0	0	1,590,420	1,590,420	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004	03/09/2017	310,795	0	0	0	0	0	0	283,540	283,540	0	0	0
0199999. Total - Mortgages Closed by Repayment						6,357,966	0	0	0	0	0	0	6,177,880	6,177,880	0	0	0
Mortgages With Partial Repayments																	
0024589	HOUGHTON LAKE	MI		12/01/1995		303,953	0	0	0	0	0	0	0	59,035	0	0	0
0024696	COLUMBUS	OH		03/25/1997		3,432,720	0	0	0	0	0	0	0	130,012	0	0	0
0024731	HAVELOCK	NC		07/11/1997		32,932	0	0	0	0	0	0	0	16,620	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,045,026	0	0	0	0	0	0	0	70,022	0	0	0
0024757	FORT DODGE	IA		10/10/1997		242,706	0	0	0	0	0	0	0	64,584	0	0	0
0024764	SYOSSET	NY		11/20/1997		698,844	0	0	0	0	0	0	0	155,947	0	0	0

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0024768	BEREA	SC		01/05/1998		551,244	0	0	0	0	0	0	0	114,344	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		936,163	0	0	0	0	0	0	0	168,467	0	0	0
0024779	HEMPFIELD TWP.	PA		03/25/1998		74,748	0	0	0	0	0	0	0	13,475	0	0	0
0024789	ANDERSON	SC		07/22/1998		51,299	0	0	0	0	0	0	0	5,773	0	0	0
0024816	OHIO TWP.	PA		11/23/1998		985,462	0	0	0	0	0	0	0	115,534	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		310,247	0	0	0	0	0	0	0	56,070	0	0	0
0024824	MT JACKSON	VA		12/28/1998		547,454	0	0	0	0	0	0	0	65,206	0	0	0
0024828	LYTLE	TX		01/21/1999		3,562	0	0	0	0	0	0	0	1,782	0	0	0
0024834	STANLEY	VA		02/24/1999		471,548	0	0	0	0	0	0	0	48,802	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		11,422	0	0	0	0	0	0	0	2,612	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		624,072	0	0	0	0	0	0	0	47,852	0	0	0
0024931	SUMMIT TWP.	PA		07/23/2002		594,910	0	0	0	0	0	0	0	21,274	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		69,686	0	0	0	0	0	0	0	22,854	0	0	0
0024938	PORT HURON	MI		08/21/2002		691,318	0	0	0	0	0	0	0	24,287	0	0	0
0024941	ELLENTON	FL		09/19/2002		952,005	0	0	0	0	0	0	0	27,916	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		592,202	0	0	0	0	0	0	0	20,442	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		839,377	0	0	0	0	0	0	0	28,405	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		968,067	0	0	0	0	0	0	0	33,369	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		981,406	0	0	0	0	0	0	0	7,657	0	0	0
0024957	BOYLSTON	MA		11/26/2002		1,747,151	0	0	0	0	0	0	0	58,233	0	0	0
0024958	OGDEN	UT		11/26/2002		1,544,290	0	0	0	0	0	0	0	24,260	0	0	0
0024961	LAREDO	TX		12/12/2002		464,850	0	0	0	0	0	0	0	34,557	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,171,776	0	0	0	0	0	0	0	38,523	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,010,771	0	0	0	0	0	0	0	67,175	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		2,812,999	0	0	0	0	0	0	0	55,665	0	0	0
0024971	VISALIA	CA		12/23/2002		2,584,130	0	0	0	0	0	0	0	54,263	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,302,923	0	0	0	0	0	0	0	11,863	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,885,545	0	0	0	0	0	0	0	20,856	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,882,162	0	0	0	0	0	0	0	35,567	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		542,659	0	0	0	0	0	0	0	15,927	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,047,188	0	0	0	0	0	0	0	19,625	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		3,310,237	0	0	0	0	0	0	0	73,630	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,945,318	0	0	0	0	0	0	0	41,494	0	0	0
0325344	GLENDALE	AZ		08/30/2007		913,161	0	0	0	0	0	0	0	19,498	0	0	0
0325345	TUCSON	AZ		08/30/2007		976,148	0	0	0	0	0	0	0	20,843	0	0	0
0325410	TUCSON	AZ		08/29/2008		3,393,237	0	0	0	0	0	0	0	87,126	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,077,399	0	0	0	0	0	0	0	37,240	0	0	0
0325559	PHOENIX	AZ		05/22/2012		745,781	0	0	0	0	0	0	0	10,385	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,631,511	0	0	0	0	0	0	0	23,127	0	0	0
0325796	TUCSON	AZ		10/29/2015		6,464,152	0	0	0	0	0	0	0	55,983	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,395,314	0	0	0	0	0	0	0	14,136	0	0	0

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SCHEDULE B - PART 3

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

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	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0325813	AZ	TUCSON		01/19/2016		2,206,842	0	0	0	0	0	0	0	28,593	0	0	0
0425045	AR	ROGERS		12/05/2003		4,304,892	0	0	0	0	0	0	0	62,799	0	0	0
0425321	AR	FAYETTEVILLE		04/30/2007		938,388	0	0	0	0	0	0	0	5,346	0	0	0
0425509	AR	LITTLE ROCK		06/29/2011		2,038,130	0	0	0	0	0	0	0	46,487	0	0	0
0425874	AR	SPRINGDALE		12/21/2016		4,240,000	0	0	0	0	0	0	0	46,424	0	0	0
0524998	CA	SANTA ROSA		05/15/2003		689,418	0	0	0	0	0	0	0	21,433	0	0	0
0525147	CA	TEMECULA		06/15/2005		601,379	0	0	0	0	0	0	0	10,207	0	0	0
0525175	CA	HAYWARD		09/30/2005		798,288	0	0	0	0	0	0	0	47,024	0	0	0
0525238	CA	ONTARIO		05/25/2006		752,993	0	0	0	0	0	0	0	36,526	0	0	0
0525346	CA	CLOVIS		09/14/2007		1,381,880	0	0	0	0	0	0	0	12,528	0	0	0
0525395	CA	CUPERTINO		05/22/2008		5,041,897	0	0	0	0	0	0	0	56,243	0	0	0
0525413	CA	ALTADENA		09/09/2008		4,151,138	0	0	0	0	0	0	0	33,896	0	0	0
0525441	CA	MONTEREY PARK		12/29/2009		3,052,529	0	0	0	0	0	0	0	73,572	0	0	0
0525471	CA	SAN DIEGO		10/28/2010		787,684	0	0	0	0	0	0	0	39,683	0	0	0
0525498	CA	COSTA MESA		04/26/2011		2,816,547	0	0	0	0	0	0	0	56,994	0	0	0
0525527	CA	GLENDALE		09/28/2011		1,486,833	0	0	0	0	0	0	0	28,713	0	0	0
0525530	CA	YUCCA VALLEY		10/18/2011		2,024,988	0	0	0	0	0	0	0	38,426	0	0	0
0525557	CA	HUNTINGTON BEACH		05/17/2012		5,718,001	0	0	0	0	0	0	0	73,984	0	0	0
0525574	CA	BAKERSFIELD		09/25/2012		1,325,494	0	0	0	0	0	0	0	14,106	0	0	0
0525580	CA	CAMARILLO		10/23/2012		1,912,963	0	0	0	0	0	0	0	33,166	0	0	0
0525588	CA	BERMUDA DUNES		12/03/2012		1,518,184	0	0	0	0	0	0	0	42,653	0	0	0
0525598	CA	SAN PEDRO		01/29/2013		2,556,258	0	0	0	0	0	0	0	31,837	0	0	0
0525628	CA	RIVERSIDE		06/10/2013		2,963,566	0	0	0	0	0	0	0	30,604	0	0	0
0525639	CA	CARLSBAD		08/01/2013		2,751,783	0	0	0	0	0	0	0	28,217	0	0	0
0525661	CA	SACRAMENTO		11/06/2013		5,333,119	0	0	0	0	0	0	0	47,142	0	0	0
0525689	CA	DINUBA		07/10/2014		1,675,504	0	0	0	0	0	0	0	81,834	0	0	0
0525690	CA	CARDIFF BY THE SEA		07/15/2014		3,473,101	0	0	0	0	0	0	0	31,533	0	0	0
0525716	CA	SAN LEANDRO		11/10/2014		2,246,748	0	0	0	0	0	0	0	20,167	0	0	0
0525765	CA	DOWNEY		06/10/2015		4,771,860	0	0	0	0	0	0	0	41,754	0	0	0
0525790	CA	SEASIDE		09/11/2015		2,623,487	0	0	0	0	0	0	0	34,600	0	0	0
0525801	CA	BARSTOW		11/20/2015		2,999,495	0	0	0	0	0	0	0	38,694	0	0	0
0525811	CA	HOMEWOOD		01/05/2016		5,408,526	0	0	0	0	0	0	0	43,544	0	0	0
0525828	CA	SACRAMENTO		04/29/2016		4,015,376	0	0	0	0	0	0	0	210,801	0	0	0
0525884	CA	SCOTTS VALLEY		01/27/2017		0	0	0	0	0	0	0	0	6,330	0	0	0
0624981	CO	HIGHLANDS RANCH		02/21/2003		176,119	0	0	0	0	0	0	0	33,984	0	0	0
0625177	CO	AURORA		09/30/2005		2,615,416	0	0	0	0	0	0	0	62,663	0	0	0
0625310	CO	COLORADO SPRINGS		03/19/2007		2,587,150	0	0	0	0	0	0	0	44,397	0	0	0
0625525	CO	WINDSOR		09/28/2011		3,014,582	0	0	0	0	0	0	0	58,215	0	0	0
0R24396	MI	WHITMORE LAKE		08/26/1999		2,165,345	0	0	0	0	0	0	0	52,594	0	0	0
0R24431	MI	WHITMORE LAKE		08/26/1999		194,638	0	0	0	0	0	0	0	4,727	0	0	0
1025317	FL	DORAL		04/24/2007		2,641,463	0	0	0	0	0	0	0	26,221	0	0	0
1025384	FL	JACKSONVILLE BEACH		02/22/2008		2,565,462	0	0	0	0	0	0	0	39,045	0	0	0

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

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	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
1025390	FL	PENSACOLA BEACH		04/11/2008		842,604	0	0	0	0	0	0	0	16,472	0	0	0
1025399	FL	TAMPA		06/02/2008		409,655	0	0	0	0	0	0	0	61,912	0	0	0
1025400	FL	ODESSA		06/09/2008		2,443,019	0	0	0	0	0	0	0	24,318	0	0	0
1025520	FL	ORLANDO		08/09/2011		3,586,291	0	0	0	0	0	0	0	60,751	0	0	0
1025541	FL	JACKSONVILLE		12/20/2011		1,598,281	0	0	0	0	0	0	0	11,639	0	0	0
1025549	FL	APOPKA		03/28/2012		792,904	0	0	0	0	0	0	0	14,454	0	0	0
1025653	FL	TAMPA		10/11/2013		3,233,681	0	0	0	0	0	0	0	49,875	0	0	0
1025655	FL	SPRING HILL		10/28/2013		1,591,573	0	0	0	0	0	0	0	15,983	0	0	0
1025668	FL	DESTIN		12/16/2013		1,645,721	0	0	0	0	0	0	0	59,824	0	0	0
1025734	FL	SANFORD		01/06/2015		2,558,070	0	0	0	0	0	0	0	35,968	0	0	0
1025748	FL	NAPLES		04/14/2015		4,743,393	0	0	0	0	0	0	0	42,163	0	0	0
1025758	FL	NAPLES		05/20/2015		723,883	0	0	0	0	0	0	0	4,517	0	0	0
1025772	FL	ROCKLEDGE		06/30/2015		1,096,157	0	0	0	0	0	0	0	9,835	0	0	0
1025777	FL	JACKSONVILLE		07/16/2015		2,270,088	0	0	0	0	0	0	0	42,595	0	0	0
1025800	FL	TALLAHASSEE		11/19/2015		2,748,711	0	0	0	0	0	0	0	64,331	0	0	0
1025810	FL	HALEAH		01/06/2016		6,047,635	0	0	0	0	0	0	0	77,518	0	0	0
1025854	FL	CAPE CANAVERAL		09/19/2016		7,440,177	0	0	0	0	0	0	0	90,531	0	0	0
1025855	FL	CAPE CANAVERAL		09/19/2016		484,985	0	0	0	0	0	0	0	22,722	0	0	0
1025872	FL	RIVERVIEW		12/19/2016		1,335,000	0	0	0	0	0	0	0	10,758	0	0	0
1025880	FL	NAPLES		01/18/2017		0	0	0	0	0	0	0	0	10,255	0	0	0
1125052	GA	FT OGLETHORPE		01/20/2004		849,459	0	0	0	0	0	0	0	23,917	0	0	0
1125701	GA	LAWRENCEVILLE		09/18/2014		3,026,442	0	0	0	0	0	0	0	27,288	0	0	0
1325034	ID	COEUR D'ALENE		10/17/2003		5,730,143	0	0	0	0	0	0	0	81,680	0	0	0
1325086	ID	POCATELLO		07/30/2004		356,076	0	0	0	0	0	0	0	31,141	0	0	0
1325109	ID	IDAHO FALLS		11/18/2004		293,534	0	0	0	0	0	0	0	22,515	0	0	0
1325358	ID	MERIDIAN		11/30/2007		4,823,121	0	0	0	0	0	0	0	43,429	0	0	0
1325526	ID	COEUR D'ALENE		09/28/2011		2,591,028	0	0	0	0	0	0	0	28,478	0	0	0
1325570	ID	COEUR D'ALENE		08/16/2012		1,582,315	0	0	0	0	0	0	0	27,586	0	0	0
1325752	ID	MERIDIAN		05/01/2015		1,042,791	0	0	0	0	0	0	0	9,390	0	0	0
1425512	IL	WAUKEGAN		06/30/2011		1,585,018	0	0	0	0	0	0	0	17,149	0	0	0
1425518	IL	WOODRIVER		07/27/2011		1,038,081	0	0	0	0	0	0	0	30,186	0	0	0
1425562	IL	CHICAGO HEIGHTS		06/28/2012		3,620,612	0	0	0	0	0	0	0	65,330	0	0	0
1425589	IL	BUFFALO GROVE		12/12/2012		6,117,845	0	0	0	0	0	0	0	62,377	0	0	0
1425821	IL	CHICAGO		03/30/2016		1,257,659	0	0	0	0	0	0	0	21,610	0	0	0
1425882	IL	SCHAUMBURG		01/19/2017		0	0	0	0	0	0	0	0	3,092	0	0	0
1525308	IN	INDIANAPOLIS		03/06/2007		1,629,349	0	0	0	0	0	0	0	21,770	0	0	0
1525339	IN	INDIANAPOLIS		08/15/2007		1,093,166	0	0	0	0	0	0	0	21,872	0	0	0
1525348	IN	INDIANAPOLIS		09/21/2007		1,084,046	0	0	0	0	0	0	0	9,761	0	0	0
1525418	IN	GREENFIELD		10/01/2008		3,226,890	0	0	0	0	0	0	0	94,471	0	0	0
1525470	IN	INDIANAPOLIS		10/28/2010		1,896,967	0	0	0	0	0	0	0	41,516	0	0	0
1525497	IN	INDIANAPOLIS		04/19/2011		1,982,609	0	0	0	0	0	0	0	40,279	0	0	0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
1525500	CARMEL	IN		04/28/2011		1,971,913	0	0	0	0	0	0	0	30,569	0	0	0
1525586	FISHERS	IN		11/29/2012		1,128,295	0	0	0	0	0	0	0	11,851	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,679,923	0	0	0	0	0	0	0	29,406	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,380,277	0	0	0	0	0	0	0	22,425	0	0	0
1525663	FISHERS	IN		11/13/2013		1,039,140	0	0	0	0	0	0	0	9,200	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		874,250	0	0	0	0	0	0	0	13,007	0	0	0
1525700	CARMEL	IN		09/05/2014		2,985,918	0	0	0	0	0	0	0	62,242	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,202,721	0	0	0	0	0	0	0	10,442	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,915,685	0	0	0	0	0	0	0	42,761	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		1,119,102	0	0	0	0	0	0	0	18,803	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		3,025,127	0	0	0	0	0	0	0	45,571	0	0	0
1525856	FISHERS	IN		09/19/2016		12,264,442	0	0	0	0	0	0	0	204,993	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,234,452	0	0	0	0	0	0	0	13,571	0	0	0
1725590	WITITA	KS		12/13/2012		2,046,665	0	0	0	0	0	0	0	21,341	0	0	0
1725818	LAWRENCE	KS		03/11/2016		2,642,824	0	0	0	0	0	0	0	21,874	0	0	0
1825019	FERN CREEK	KY		08/27/2003		191,265	0	0	0	0	0	0	0	26,043	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,451,911	0	0	0	0	0	0	0	38,638	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,141,079	0	0	0	0	0	0	0	22,820	0	0	0
1825472	NEWPORT	KY		10/29/2010		3,115,348	0	0	0	0	0	0	0	92,441	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,148,911	0	0	0	0	0	0	0	67,317	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,383,523	0	0	0	0	0	0	0	44,591	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,419,449	0	0	0	0	0	0	0	17,260	0	0	0
1825624	LEXINGTON	KY		05/17/2013		2,309,181	0	0	0	0	0	0	0	76,912	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,661,547	0	0	0	0	0	0	0	30,833	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,304,879	0	0	0	0	0	0	0	83,102	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,959,949	0	0	0	0	0	0	0	25,526	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,607,299	0	0	0	0	0	0	0	13,855	0	0	0
1825866	LEXINGTON	KY		11/21/2016		5,000,000	0	0	0	0	0	0	0	41,080	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		787,868	0	0	0	0	0	0	0	21,179	0	0	0
1925561	KENNER	LA		06/11/2012		2,461,251	0	0	0	0	0	0	0	39,867	0	0	0
2125430	LAUREL	MD		12/02/2008		2,100,241	0	0	0	0	0	0	0	28,619	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,985,504	0	0	0	0	0	0	0	62,608	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		1,875,867	0	0	0	0	0	0	0	20,456	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,612,699	0	0	0	0	0	0	0	27,651	0	0	0
2125731	FULTON	MD		12/22/2014		1,468,441	0	0	0	0	0	0	0	20,984	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,572,476	0	0	0	0	0	0	0	14,156	0	0	0
2225747	SPENCER	MA		04/07/2015		2,488,265	0	0	0	0	0	0	0	131,875	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,046,694	0	0	0	0	0	0	0	12,382	0	0	0
2325216	NOVI	MI		03/01/2006		4,676,861	0	0	0	0	0	0	0	51,873	0	0	0
2325533	WYOMING	MI		10/26/2011		1,499,271	0	0	0	0	0	0	0	28,487	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,331,928	0	0	0	0	0	0	0	45,689	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,430,072	0	0	0	0	0	0	0	38,131	0	0	0

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
2325619	EAST LANSING	MI		05/07/2013		1,258,874	0	0	0	0	0	0	0	12,252	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,709,776	0	0	0	0	0	0	0	61,481	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,220,266	0	0	0	0	0	0	0	29,619	0	0	0
2325681	LANSING	MI		04/16/2014		2,632,124	0	0	0	0	0	0	0	38,237	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,571,790	0	0	0	0	0	0	0	20,026	0	0	0
2325770	SALINE	MI		06/26/2015		789,678	0	0	0	0	0	0	0	11,004	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		3,627,956	0	0	0	0	0	0	0	83,287	0	0	0
2325844	NOVI	MI		07/26/2016		4,919,165	0	0	0	0	0	0	0	61,360	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,113,717	0	0	0	0	0	0	0	56,789	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		3,772,708	0	0	0	0	0	0	0	96,232	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,620,565	0	0	0	0	0	0	0	13,859	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,694,224	0	0	0	0	0	0	0	65,010	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,932,771	0	0	0	0	0	0	0	12,271	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		1,010,963	0	0	0	0	0	0	0	21,226	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		6,952,864	0	0	0	0	0	0	0	65,435	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,473,184	0	0	0	0	0	0	0	40,987	0	0	0
2725476	KALISPELL	MT		11/23/2010		2,547,076	0	0	0	0	0	0	0	97,764	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		991,193	0	0	0	0	0	0	0	47,054	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,873,265	0	0	0	0	0	0	0	51,760	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,474,291	0	0	0	0	0	0	0	59,700	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,706,426	0	0	0	0	0	0	0	30,894	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,551,573	0	0	0	0	0	0	0	25,629	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,005,947	0	0	0	0	0	0	0	25,937	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,583,538	0	0	0	0	0	0	0	19,516	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		0	0	0	0	0	0	0	0	19,677	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		711,369	0	0	0	0	0	0	0	17,167	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,894,043	0	0	0	0	0	0	0	45,996	0	0	0
3325219	CLAY	NY		12/01/2010		1,613,941	0	0	0	0	0	0	0	32,102	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,593,867	0	0	0	0	0	0	0	14,754	0	0	0
3325538	LATHAM	NY		11/28/2011		2,104,647	0	0	0	0	0	0	0	22,759	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,544,654	0	0	0	0	0	0	0	60,407	0	0	0
3425105	MATTHEWS	NC		11/08/2004		578,037	0	0	0	0	0	0	0	14,059	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		592,326	0	0	0	0	0	0	0	14,262	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		1,338,790	0	0	0	0	0	0	0	70,423	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,415,775	0	0	0	0	0	0	0	10,963	0	0	0
3425482	CARRBORO	NC		12/20/2010		3,632,430	0	0	0	0	0	0	0	79,718	0	0	0
3425504	CARY	NC		05/31/2011		1,908,300	0	0	0	0	0	0	0	44,851	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,233,059	0	0	0	0	0	0	0	45,151	0	0	0
3425579	DURHAM	NC		10/19/2012		1,786,283	0	0	0	0	0	0	0	11,663	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,786,735	0	0	0	0	0	0	0	48,540	0	0	0
3425591	MONROE	NC		12/18/2012		1,456,228	0	0	0	0	0	0	0	20,564	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,388,751	0	0	0	0	0	0	0	24,627	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3425643	NC	HILLSBOROUGH		08/07/2013		3,532,053	0	0	0	0	0	0	0	32,641	0	0	0
3425676	NC	KILL DEVIL HILLS		02/04/2014		3,043,257	0	0	0	0	0	0	0	44,825	0	0	0
3425751	NC	FAYETTEVILLE		05/01/2015		2,524,342	0	0	0	0	0	0	0	106,125	0	0	0
3425754	NC	CONCORD		05/07/2015		3,791,984	0	0	0	0	0	0	0	34,141	0	0	0
3425768	NC	KERNERSVILLE		06/18/2015		3,528,458	0	0	0	0	0	0	0	31,357	0	0	0
3425875	NC	RALEIGH		12/22/2016		1,000,000	0	0	0	0	0	0	0	13,821	0	0	0
3624997	OH	LEXINGTON		05/06/2003		1,596,484	0	0	0	0	0	0	0	6,064	0	0	0
3624999	OH	WASHINGTON TWP.		05/27/2003		191,218	0	0	0	0	0	0	0	21,644	0	0	0
3625022	OH	COLUMBIA TWP		09/05/2003		496,696	0	0	0	0	0	0	0	64,462	0	0	0
3625044	OH	COLUMBUS		11/24/2003		208,138	0	0	0	0	0	0	0	24,540	0	0	0
3625100	OH	DAYTON		10/14/2004		212,288	0	0	0	0	0	0	0	17,289	0	0	0
3625130	OH	VANDALIA		03/29/2005		983,144	0	0	0	0	0	0	0	67,405	0	0	0
3625201	OH	PLAIN CITY		12/29/2005		764,247	0	0	0	0	0	0	0	16,003	0	0	0
3625300	OH	FAIRBORN		01/23/2007		1,217,320	0	0	0	0	0	0	0	20,869	0	0	0
3625422	OH	ELYRIA		10/29/2008		2,918,923	0	0	0	0	0	0	0	23,455	0	0	0
3625443	OH	MARYSVILLE		02/18/2010		1,881,357	0	0	0	0	0	0	0	90,132	0	0	0
3625445	OH	WADSWORTH		03/09/2010		1,487,974	0	0	0	0	0	0	0	33,753	0	0	0
3625484	OH	WESTLAKE		12/27/2010		2,114,659	0	0	0	0	0	0	0	81,480	0	0	0
3625508	OH	GAHANNA		06/16/2011		1,661,513	0	0	0	0	0	0	0	18,721	0	0	0
3625547	OH	LIBERTY TOWNSHIP		02/29/2012		3,278,995	0	0	0	0	0	0	0	43,146	0	0	0
3625566	OH	COLUMBUS		07/13/2012		2,018,349	0	0	0	0	0	0	0	78,637	0	0	0
3625605	OH	BROADVIEW HEIGHTS		03/14/2013		3,177,976	0	0	0	0	0	0	0	31,684	0	0	0
3625606	OH	WASHINGTON TOWNSHIP		03/15/2013		3,445,867	0	0	0	0	0	0	0	62,032	0	0	0
3625626	OH	WESTLAKE		05/29/2013		1,733,516	0	0	0	0	0	0	0	28,563	0	0	0
3625671	OH	MONTGOMERY		12/26/2013		24,717,117	0	0	0	0	0	0	0	176,214	0	0	0
3625680	OH	HUDSON		03/21/2014		1,421,795	0	0	0	0	0	0	0	15,450	0	0	0
3625688	OH	MASON		06/09/2014		2,074,263	0	0	0	0	0	0	0	30,361	0	0	0
3625764	OH	DAYTON		06/10/2015		3,623,278	0	0	0	0	0	0	0	50,479	0	0	0
3625773	OH	MASON		07/09/2015		2,148,094	0	0	0	0	0	0	0	29,423	0	0	0
3625786	OH	PERRYSBURG		08/27/2015		2,319,399	0	0	0	0	0	0	0	37,388	0	0	0
3625816	OH	CINCINNATI		02/19/2016		1,033,277	0	0	0	0	0	0	0	9,081	0	0	0
3625835	OH	DAYTON		06/17/2016		1,173,116	0	0	0	0	0	0	0	16,346	0	0	0
3625845	OH	WELLINGTON		08/02/2016		5,208,850	0	0	0	0	0	0	0	41,605	0	0	0
3625850	OH	MORAINE		09/09/2016		1,293,008	0	0	0	0	0	0	0	10,579	0	0	0
3625851	OH	SPRINGBORO		09/09/2016		1,293,008	0	0	0	0	0	0	0	10,579	0	0	0
3625883	OH	CINCINNATI		01/19/2017		0	0	0	0	0	0	0	0	9,252	0	0	0
3625886	OH	MENTOR		02/07/2017		0	0	0	0	0	0	0	0	11,868	0	0	0
3725792	OK	TULSA		09/29/2015		2,726,254	0	0	0	0	0	0	0	16,300	0	0	0
3725834	OK	OKLAHOMA CITY		06/15/2016		1,056,790	0	0	0	0	0	0	0	22,843	0	0	0
3825455	OR	SPRINGFIELD		07/01/2010		1,539,431	0	0	0	0	0	0	0	46,656	0	0	0
3825521	OR	MCMINNVILLE		08/17/2011		6,995,310	0	0	0	0	0	0	0	77,518	0	0	0

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3825692	SALEM	OR	07/25/2014			2,002,602	0	0	0	0	0	0	0	74,916	0	0	0
3825787	FLORENCE	OR	08/31/2015			895,713	0	0	0	0	0	0	0	21,489	0	0	0
3825842	TUALATIN	OR	07/14/2016			3,206,376	0	0	0	0	0	0	0	26,543	0	0	0
3825869	SALEM	OR	12/02/2016			1,750,000	0	0	0	0	0	0	0	20,898	0	0	0
3925757	LANGHORNE	PA	05/15/2015			1,317,950	0	0	0	0	0	0	0	54,500	0	0	0
3925776	MERCER	PA	07/15/2015			1,354,233	0	0	0	0	0	0	0	18,549	0	0	0
4124976	LEXINGTON	SC	01/14/2003			616,328	0	0	0	0	0	0	0	20,011	0	0	0
4125311	CHARLESTON	SC	03/28/2007			6,016,064	0	0	0	0	0	0	0	103,964	0	0	0
4125401	PAWLEYS ISLAND	SC	06/16/2008			5,099,073	0	0	0	0	0	0	0	76,465	0	0	0
4125480	CHARLESTON	SC	12/14/2010			508,095	0	0	0	0	0	0	0	20,100	0	0	0
4125542	CHARLESTON	SC	12/20/2011			1,541,916	0	0	0	0	0	0	0	16,536	0	0	0
4125556	ROCK HILL	SC	05/17/2012			4,217,610	0	0	0	0	0	0	0	55,074	0	0	0
4125576	SPARTANBURG	SC	10/05/2012			2,089,607	0	0	0	0	0	0	0	29,494	0	0	0
4125712	ROCK HILL	SC	10/23/2014			1,618,011	0	0	0	0	0	0	0	23,038	0	0	0
4125778	NORTH CHARLESTON	SC	07/16/2015			6,832,163	0	0	0	0	0	0	0	32,988	0	0	0
4125782	FLORENCE	SC	07/30/2015			4,954,779	0	0	0	0	0	0	0	66,961	0	0	0
4125797	LEXINGTON	SC	11/10/2015			1,046,487	0	0	0	0	0	0	0	13,739	0	0	0
4324986	SEVIerville	TN	03/21/2003			688,493	0	0	0	0	0	0	0	21,804	0	0	0
4325001	KINGSPORT	TN	05/30/2003			184,345	0	0	0	0	0	0	0	29,556	0	0	0
4325031	MEMPHIS	TN	09/30/2003			165,109	0	0	0	0	0	0	0	21,457	0	0	0
4325078	BRISTOL	TN	06/04/2004			586,147	0	0	0	0	0	0	0	52,725	0	0	0
4325537	COLUMBIA	TN	11/21/2011			599,329	0	0	0	0	0	0	0	11,480	0	0	0
4325577	CHATTANOOGA	TN	10/09/2012			1,897,549	0	0	0	0	0	0	0	33,859	0	0	0
4325739	NASHVILLE	TN	02/25/2015			2,127,913	0	0	0	0	0	0	0	55,196	0	0	0
4325820	KNOXVILLE	TN	03/23/2016			661,036	0	0	0	0	0	0	0	14,864	0	0	0
4424980	BOERNE	TX	02/04/2003			218,889	0	0	0	0	0	0	0	42,407	0	0	0
4425029	EL PASO	TX	09/30/2003			184,036	0	0	0	0	0	0	0	23,942	0	0	0
4425033	EL PASO	TX	10/08/2003			1,226,947	0	0	0	0	0	0	0	152,495	0	0	0
4425085	SAN ANTONIO	TX	07/22/2004			310,795	0	0	0	0	0	0	0	27,255	0	0	0
4425173	EL PASO	TX	09/28/2005			848,806	0	0	0	0	0	0	0	50,085	0	0	0
4425277	SAN ANTONIO	TX	11/21/2006			1,119,281	0	0	0	0	0	0	0	19,962	0	0	0
4425297	HOUSTON	TX	01/17/2007			752,866	0	0	0	0	0	0	0	30,985	0	0	0
4425309	EL PASO	TX	03/14/2007			1,838,910	0	0	0	0	0	0	0	31,719	0	0	0
4425327	AUSTIN	TX	06/11/2007			1,917,499	0	0	0	0	0	0	0	13,721	0	0	0
4425330	SAN ANTONIO	TX	06/25/2007			1,898,494	0	0	0	0	0	0	0	47,199	0	0	0
4425391	CLEAR LAKE	TX	04/14/2008			2,353,181	0	0	0	0	0	0	0	35,788	0	0	0
4425405	HOUSTON	TX	07/10/2008			1,001,490	0	0	0	0	0	0	0	22,207	0	0	0
4425421	HOUSTON	TX	10/15/2008			6,787,876	0	0	0	0	0	0	0	45,367	0	0	0
4425426	HOUSTON	TX	11/21/2008			3,720,675	0	0	0	0	0	0	0	51,655	0	0	0
4425456	CORPUS CHRISTI	TX	07/01/2010			921,430	0	0	0	0	0	0	0	58,078	0	0	0
4425463	EL PASO	TX	09/16/2010			1,385,931	0	0	0	0	0	0	0	29,994	0	0	0
4425464	SAN ANTONIO	TX	10/05/2010			2,910,002	0	0	0	0	0	0	0	103,243	0	0	0

QE02.7

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
4425478	TX	EL PASO		12/06/2010		1,970,550	0	0	0	0	0	0	0	41,628	0	0	0
4425543	TX	HOUSTON		12/29/2011		2,954,545	0	0	0	0	0	0	0	55,228	0	0	0
4425567	TX	FREDERICKSBURG		07/16/2012		3,165,425	0	0	0	0	0	0	0	56,947	0	0	0
4425611	TX	SAN ANTONIO		04/11/2013		1,375,692	0	0	0	0	0	0	0	22,841	0	0	0
4425612	TX	MCALLEN		04/15/2013		1,660,803	0	0	0	0	0	0	0	56,148	0	0	0
4425633	TX	KATY		06/26/2013		2,068,754	0	0	0	0	0	0	0	34,230	0	0	0
4425644	TX	CORPUS CHRISTI		08/12/2013		2,681,573	0	0	0	0	0	0	0	28,303	0	0	0
4425652	TX	CONROE		09/30/2013		954,478	0	0	0	0	0	0	0	9,069	0	0	0
4425657	TX	SAN ANTONIO		10/30/2013		981,568	0	0	0	0	0	0	0	30,423	0	0	0
4425660	TX	EL PASO		10/31/2013		1,646,732	0	0	0	0	0	0	0	26,437	0	0	0
4425667	TX	SAN ANTONIO		12/11/2013		6,434,060	0	0	0	0	0	0	0	98,562	0	0	0
4425670	TX	CARROLLTON		12/23/2013		3,938,068	0	0	0	0	0	0	0	59,868	0	0	0
4425686	TX	GRAND PRAIRIE		05/23/2014		2,849,136	0	0	0	0	0	0	0	37,500	0	0	0
4425713	TX	KERRVILLE		10/27/2014		3,545,533	0	0	0	0	0	0	0	22,652	0	0	0
4425729	TX	AUSTIN		12/22/2014		1,215,499	0	0	0	0	0	0	0	18,242	0	0	0
4425779	TX	AUSTIN		07/27/2015		1,004,505	0	0	0	0	0	0	0	8,824	0	0	0
4425799	TX	HOUSTON		11/19/2015		1,165,183	0	0	0	0	0	0	0	15,352	0	0	0
4425804	TX	ALAMO HEIGHTS		12/04/2015		1,910,489	0	0	0	0	0	0	0	25,015	0	0	0
4425833	TX	SAN ANTONIO		06/09/2016		2,509,653	0	0	0	0	0	0	0	54,876	0	0	0
4425840	TX	SAN ANTONIO		07/08/2016		2,448,862	0	0	0	0	0	0	0	31,094	0	0	0
4425847	TX	LAREDO		08/24/2016		4,562,246	0	0	0	0	0	0	0	38,135	0	0	0
4425857	TX	HUMBLE		09/28/2016		1,041,452	0	0	0	0	0	0	0	12,929	0	0	0
4425868	TX	KINGSVILLE		11/30/2016		4,100,000	0	0	0	0	0	0	0	55,334	0	0	0
4425876	TX	HOUSTON		12/22/2016		2,970,000	0	0	0	0	0	0	0	40,407	0	0	0
4525255	UT	SALT LAKE CITY		08/07/2006		3,533,188	0	0	0	0	0	0	0	88,277	0	0	0
4525328	UT	WEST JORDAN		06/19/2007		2,971,211	0	0	0	0	0	0	0	26,924	0	0	0
4525762	UT	MURRAY		05/29/2015		1,375,800	0	0	0	0	0	0	0	35,358	0	0	0
4625460	VT	BARRE		08/26/2010		2,304,783	0	0	0	0	0	0	0	132,155	0	0	0
4725354	VA	DALE CITY		10/29/2007		989,753	0	0	0	0	0	0	0	15,763	0	0	0
4725378	VA	NORFOLK		01/30/2008		6,525,698	0	0	0	0	0	0	0	59,567	0	0	0
4725407	VA	CHESTER		07/29/2008		4,856,881	0	0	0	0	0	0	0	73,428	0	0	0
4725453	VA	ALEXANDRIA		06/22/2010		1,382,586	0	0	0	0	0	0	0	119,812	0	0	0
4725492	VA	WOODBRIE		04/06/2011		1,298,917	0	0	0	0	0	0	0	18,377	0	0	0
4725501	VA	CHARLOTTESVILLE		05/05/2011		3,688,293	0	0	0	0	0	0	0	26,784	0	0	0
4725563	VA	RICHMOND		06/28/2012		2,472,710	0	0	0	0	0	0	0	26,966	0	0	0
4725662	VA	WILLIAMSBURG		11/08/2013		3,646,112	0	0	0	0	0	0	0	54,777	0	0	0
4725693	VA	GREAT FALLS		07/29/2014		4,019,745	0	0	0	0	0	0	0	37,481	0	0	0
4725702	VA	RICHMOND		09/18/2014		2,776,567	0	0	0	0	0	0	0	17,428	0	0	0
4725705	VA	RICHMOND		09/30/2014		1,082,366	0	0	0	0	0	0	0	29,417	0	0	0
4725733	VA	FALLS CHURCH		12/31/2014		2,536,761	0	0	0	0	0	0	0	36,008	0	0	0
4725865	VA	RICHMOND		11/21/2016		1,650,000	0	0	0	0	0	0	0	38,975	0	0	0

QE02.8

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
4825448	WA	SNOHOMISH		05/28/2010		3,120,344	0	0	0	0	0	0	0	69,868	0	0	0
4825636	WA	VANCOUVER		06/27/2013		1,154,568	0	0	0	0	0	0	0	15,512	0	0	0
4825710	WA	NEWCASTLE		10/21/2014		4,469,969	0	0	0	0	0	0	0	28,995	0	0	0
4825717	WA	RENTON		11/14/2014		2,714,664	0	0	0	0	0	0	0	24,387	0	0	0
4825760	WA	SPOKANE		05/21/2015		5,134,443	0	0	0	0	0	0	0	45,926	0	0	0
4825825	WA	BELLINGHAM		04/28/2016		2,000,671	0	0	0	0	0	0	0	43,337	0	0	0
4825826	WA	VANCOUVER		04/28/2016		903,319	0	0	0	0	0	0	0	9,462	0	0	0
5025072	WI	OSHKOSH		05/04/2004		2,392,317	0	0	0	0	0	0	0	31,854	0	0	0
5025087	WI	OSHKOSH		08/11/2004		2,963,701	0	0	0	0	0	0	0	74,799	0	0	0
5025795	WI	JOHNSON CREEK		10/23/2015		929,723	0	0	0	0	0	0	0	16,697	0	0	0
5025877	WI	MILWAUKEE		12/28/2016		2,750,000	0	0	0	0	0	0	0	22,570	0	0	0
5325336	SC	MT PLEASANT		08/03/2007		1,060,888	0	0	0	0	0	0	0	48,484	0	0	0
5325337	NE	OMAHA		08/03/2007		1,694,374	0	0	0	0	0	0	0	43,028	0	0	0
5325360	MI	DETROIT		12/06/2007		4,772,208	0	0	0	0	0	0	0	133,792	0	0	0
5325494	MO	SEDALIA		04/07/2011		1,132,022	0	0	0	0	0	0	0	58,372	0	0	0
5325587	NJ	TURNERSVILLE		11/30/2012		928,803	0	0	0	0	0	0	0	19,498	0	0	0
5325613	NH	MANCHESTER		04/17/2013		1,950,737	0	0	0	0	0	0	0	38,854	0	0	0
0299999	Total - Mortgages With Partial Repayments					782,147,914	0	0	0	0	0	0	0	14,448,739	0	0	0
0599999	Total Mortgages					788,505,880	0	0	0	0	0	0	0	6,177,880	20,626,619	0	0

QE02.9

SCHEDULE BA - PART 2

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

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

NONE

QE03

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		01/26/2017	Wells Fargo Securities		5,178,125	5,000,000	12,586	1
912810 EQ 7	US TREAS BOND 6.250% 08/15/23		03/28/2017	Wells Fargo Securities		156,016	125,000	906	1
0599999	Total - Bonds - U.S. Government					5,334,141	5,125,000	13,492	XXX
Bonds - All Other Government									
91087B AC 4	UNITED MEXICAN STATES 4.150% 03/28/27	D	03/16/2017	Deutsche Bank Securities		1,993,520	2,000,000	0	2FE
1099999	Total - Bonds - All Other Government					1,993,520	2,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
485429 Z6 4	KANSAS ST DEV FIN AUTH REV 4.727% 04/1		03/31/2017	Raymond James & Associates		5,137,400	5,000,000	111,610	1FE
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON 4.053% 0		03/30/2017	Raymond James & Associates		2,127,884	2,045,000	21,412	1FE
88213A HS 7	TEXAS ST A & M UNIV REVENUES 3.431% 05		01/11/2017	Citi Global Markets Inc.		3,000,000	3,000,000	0	1FE
977100 EL 6	WISCONSIN STATE 3.954% 05/01/36		01/12/2017	Stifel Nicolaus		7,000,000	7,000,000	0	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					17,265,284	17,045,000	133,022	XXX
Bonds - Industrial and Miscellaneous									
002824 BL 3	ABBOTT LABORATORIES 3.250% 04/15/23		03/22/2017	Tax Free Exchange		2,948,314	3,000,000	42,521	2FE
015271 AK 5	ALEXANDRIA REAL ESTATE EQUITIE 3.950%		02/22/2017	Goldman Sachs & Co		1,997,100	2,000,000	0	2FE
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		03/03/2017	Nomura Securities		1,999,972	2,000,000	6,684	1FE
037833 CJ 7	APPLE INC 3.350% 02/09/27		02/02/2017	Deutsche Bank Securities		2,000,000	2,000,000	0	1FE
05565E AT 2	BMW US CAPITAL LLC 144A 3.300% 04/06/2		03/30/2017	J P Morgan & Co		3,978,400	4,000,000	0	1FE
07330M AB 3	BRANCH BANKING & TRUST CO 3.625% 09/16		01/24/2017	Barclays		509,025	500,000	6,595	1FE
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8		03/30/2017	Credit Suisse		2,999,130	3,000,000	0	1FE
12503M AA 6	CBOE HOLDINGS INC 3.650% 01/12/27		01/09/2017	Bank of America		2,992,770	3,000,000	0	2FE
12594T AC 7	CPS AUTO TRUST 2017-A C 3.310% 12/15/2		01/10/2017	Citi Global Markets Inc.		2,999,433	3,000,000	0	1FE
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C		01/24/2017	J P Morgan & Co		3,999,530	4,000,000	0	1FE
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D		01/24/2017	J P Morgan & Co		2,999,934	3,000,000	0	2AM
269246 BM 5	E*TRADE FINANCIAL CORP 4.625% 09/15/23		03/15/2017	Morgan Stanley Dean Witter		5,100,000	5,000,000	3,212	2FE
29273R BK 4	ENERGY TRANSFER PARTNERS 4.200% 04/15/		01/11/2017	Bank of America		2,993,580	3,000,000	0	2FE
30166J AC 9	EXETER AUTOMOBILE RECEIVABLES 2017-1A B		01/30/2017	Wells Fargo Securities		3,069,312	3,070,000	0	1FE
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A21 3		03/21/2017	Barclays		3,000,000	3,000,000	0	2AM
391164 AJ 9	GREAT PLAINS ENERGY INC 3.900% 04/01/2		03/06/2017	Goldman Sachs & Co		2,988,540	3,000,000	0	2FE
431282 AP 7	HIGHWOODS REALTY LP 3.875% 03/01/27		02/13/2017	Bank of America		1,973,340	2,000,000	0	2FE
436893 AA 9	HOME BANCSHARES INC 5.625% 04/15/27		03/30/2017	RBC Capital Markets		999,970	1,000,000	0	2FE
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5		02/17/2017	J P Morgan & Co		4,529,531	4,500,000	11,813	1FE
46849L SS 1	JACKSON NATIONAL LIFE 144A 3.250% 01/3		01/24/2017	Credit Suisse		4,996,250	5,000,000	0	1FE
48283P AA 9	KABBAGE FUNDING LLC 2017-1 A 4.571% 03		03/07/2017	Guggenheim Capital		2,749,984	2,750,000	0	1FE
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		03/31/2017	No Broker		0	12,130	0	6
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		03/31/2017	Interest Capitalization		983	983	0	6
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A 4.450		01/26/2017	Guggenheim Capital		4,498,711	4,500,000	0	1FE
62946U AL 4	NEW RESIDENTIAL ADVANCE REC 2017-T1 AT1		02/01/2017	Barclays		3,999,980	4,000,000	0	1FE
68245H AC 8	ONE MARKET PLAZA TRUST 2017-1MKT B 3.8		02/15/2017	Goldman Sachs & Co		1,029,996	1,000,000	2,884	1FE
68245H AE 4	ONE MARKET PLAZA TRUST 2017-1MKT C 4.0		02/15/2017	Goldman Sachs & Co		3,089,997	3,000,000	9,037	1FE
682680 AN 3	ONEOK INC 6.000% 06/15/35		02/09/2017	Various		4,247,500	4,000,000	37,000	3FE
687846 AE 5	OSCAR US FUNDING TRUST 2017-1A A4 3.30		03/15/2017	Mizuho Securities		2,999,328	3,000,000	0	1FE
73420P AB 9	PORT OF GREATER CINCINNATI SERIES 2016		01/19/2017	Direct		1,000,000	1,000,000	0	2FE
74170* AN 9	PRIME PROPERTY FUND LLC SENIOR UNSECURED		01/05/2017	J P Morgan & Co		2,000,000	2,000,000	0	1Z
74256L AU 3	PRINCIPAL LFE GLB FND II 144A 3.000% 0		01/12/2017	KeyBanc Capital Markets		1,957,300	2,000,000	15,000	1FE
78448W AD 7	SMB PRIVATE EDUCATION LOAN TR 2017-A B		01/31/2017	Credit Suisse		2,906,594	3,000,000	0	1FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/16/2017	Bank of America		2,999,063	3,000,000	8,750	1FE
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/16/2017	Bank of America		2,963,438	3,000,000	8,750	1FE
832248 AZ 1	SMITHFIELD FOODS INC 144A 4.250% 02/01		01/25/2017	Barclays		2,996,370	3,000,000	0	3FE
83404F AD 6	SOCIAL PROFESSIONAL LOAN PROG 2017-A B		02/02/2017	Morgan Stanley Dean Witter		1,707,634	1,750,000	0	1FE
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A		01/20/2017	Deutsche Bank Securities		4,999,573	5,000,000	0	1FE
83405A AB 0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B		01/20/2017	Deutsche Bank Securities		999,808	1,000,000	0	2AM
87305Q CE 9	TTX CO 144A 4.125% 10/01/23		03/08/2017	Seaport Group		3,146,310	3,000,000	55,688	1FE
89172P AC 3	TOWD POINT MORTGAGE TRUST 2016-2 M1 3		02/15/2017	Bank of America		2,821,289	3,000,000	5,000	1FE
89172Y AD 2	TOWD POINT MORTGAGE TRUST 2016-3 M2 4		02/09/2017	Bank of America		3,463,223	3,500,000	5,056	2AM
902973 AZ 9	US BANCORP 5.300% Perpet		02/02/2017	US Bancorp		4,000,000	4,000,000	0	2FE
92343V DU 5	VERIZON COMMUNICATIONS 5.250% 03/16/37		03/13/2017	Barclays		3,969,200	4,000,000	0	2FE
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2		02/16/2017	Credit Suisse		3,208,944	3,209,000	5,912	1FE
929160 AT 6	VULCAN MATERIALS CO 3.900% 04/01/27		03/09/2017	Wells Fargo Securities		6,474,195	6,500,000	0	2FE
95058X AA 6	WENDYS FUNDING LLC 2015-1A A21 3.371%		01/06/2017	Barclays		2,959,723	2,962,500	7,213	2AM
96033D AA 8	WESTGATE RESORTS 2017-1A A 3.050% 12/2		03/30/2017	Amherst Securities		1,997,578	2,000,000	0	1FE
96033D AB 6	WESTGATE RESORTS 2017-1A B 4.050% 12/2		03/30/2017	Amherst Securities		998,516	1,000,000	0	2AM
98310W AN 8	WYNDHAM WORLDWIDE 4.500% 04/01/27		03/16/2017	Various		3,006,030	3,000,000	0	2FE
73755L AN 7	POTASH CORP OF SASKATCHEWAN 4.000% 12/	A	01/17/2017	Wells Fargo Securities		1,519,065	1,500,000	7,333	2FE
89356B AC 2	TRANSCANADA TRUST 5.300% 03/15/77	A	02/27/2017	Deutsche Bank Securities		3,000,000	3,000,000	0	2FE
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900	A	02/14/2017	Interest Capitalization		589	589	0	5
00176J AP 1	AMERICAN MONEY MANAGEMENT CORP 2015-16A	D	03/29/2017	Mitsubishi UFJ Securities		5,000,000	5,000,000	0	1FE
00772B AR 2	AERCAP IRELAND CAP/GLOBA 3.950% 02/01/	D	01/23/2017	Morgan Stanley Dean Witter		2,316,051	2,277,000	43,722	2FE
00774M AA 3	AERCAP IRELAND CAP/GLOBA 3.500% 05/26/	D	01/23/2017	J P Morgan & Co		2,990,280	3,000,000	0	2FE
04016L AE 7	ARES CLO LTD 2017-42A B2 3.740% 01/22/	D	02/17/2017	J P Morgan & Co		3,700,000	3,700,000	0	1FE
09627L AQ 0	BLUEMOUNTAIN CLO LTD 2014-1A B2R 3.390	D	01/06/2017	J P Morgan & Co		5,000,000	5,000,000	0	1FE
10302V BE 4	BOWMAN PARK CLO LTD 2014-1A B2R 3.545%	D	02/03/2017	Credit Suisse		3,000,000	3,000,000	0	1FE
15137E AU 7	CENT CLO LP 2014-21A A2BR 3.500% 07/27	D	02/17/2017	J P Morgan & Co		2,000,000	2,000,000	0	1FE
38136F AJ 2	GOLDEN TREE LOAN MANAGEMENT 2017-1A B2	D	03/09/2017	Morgan Stanley Dean Witter		4,250,000	4,250,000	0	1FE
55818M AS 6	MADISON PARK FUNDING LTD 2014-13A B2R	D	02/24/2017	Deutsche Bank Securities		3,000,000	3,000,000	0	1FE
75625Q AB 5	RECKITT BENCKISER TRSY SRV PLC 144A 3	D	03/09/2017	Various		3,218,442	3,160,000	55,048	1FE
81180W AU 5	SEAGATE HDD CAYMAN 144A 4.250% 03/01/2	D	01/31/2017	Morgan Stanley Dean Witter		2,993,100	3,000,000	0	2FE
88167A AE 1	TEVA PHARMACEUTICALS NE 3.150% 10/01/2	D	01/09/2017	Citi Global Markets Inc		1,849,660	2,000,000	29,925	2FE
3899999	Total - Bonds - Industrial and Miscellaneous					186,102,585	186,142,202	367,143	XXX
8399997	Total - Bonds - Part 3					210,695,530	210,312,202	513,657	XXX
8399999	Total - Bonds					210,695,530	210,312,202	513,657	XXX
9999999	Total - Bonds, Preferred and Common Stocks					210,695,530	XXX	513,657	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
30293M	AJ 3 FRESB 2015-SB6 A10 2015-SB6 A10 3.220%		03/01/2017	Paydown.....		185,486	185,486	185,485	185,440	0	46	0	46	0	185,486	0	0	0	996	08/25/2035	1
3132H3	7A 5 FREDDIE MAC GOLD POOL U90889 3.500% 03.....		03/01/2017	Paydown.....		37,482	37,482	40,006	39,826	0	(2,344)	0	(2,344)	0	37,482	0	0	0	175	03/01/2043	1
3136AA	3R 4 FANNIE MAE 2012-149 LV 3.000% 03/25/36.....		03/01/2017	Paydown.....		53,119	53,119	54,713	53,745	0	(625)	0	(625)	0	53,119	0	0	0	266	03/25/2036	1
3136AA	MC 6 FANNIE MAE 2012-139 WV 3.000% 02/25/36.....		03/01/2017	Paydown.....		20,038	20,038	19,432	19,712	0	326	0	326	0	20,038	0	0	0	100	02/25/2036	1
3136AF	BT 0 FANNIE MAE 2013-72 YA 3.000% 06/25/33.....		01/25/2017	Paydown.....		165,341	165,341	165,031	165,027	0	313	0	313	0	165,341	0	0	0	413	06/25/2033	1
36194N	LU 1 GN AU1239 2.850% 07/01/33.....		03/01/2017	Paydown.....		66,740	66,740	67,074	67,061	0	(321)	0	(321)	0	66,740	0	0	0	317	07/01/2033	1FE
36194S	PD 4 GN AU4920 GN AU4920 3.020% 09/15/41.....		03/15/2017	Paydown.....		38,959	38,959	39,677	39,668	0	(709)	0	(709)	0	38,959	0	0	0	196	09/15/2041	1FE
36235*	AB 7 CANTON LEASE FINANCE TRUST-GSA US GOVT L.....		03/15/2017	Redemption 100.0000		112,684	112,684	112,684	112,684	0	0	0	0	0	112,684	0	0	0	889	06/15/2030	1
38373M	2F 6 GNMA 2008-80 IO 1.269% 04/16/50.....		03/01/2017	Paydown.....		0	0	1,141	1,073	0	(1,073)	0	(1,073)	0	0	0	0	0	35	04/16/2050	1
38373M	3S 7 GNMA 2008-86 IO 0.259% 10/16/48.....		03/14/2017	KGS - Alpha Capital.....		19,491	0	49,087	46,980	0	(147)	0	(147)	0	46,833	0	(27,342)	(27,342)	923	10/16/2048	1
38373M	3S 7 GNMA 2008-86 IO 0.259% 10/16/48.....		03/16/2017	Paydown.....		0	0	188	180	0	(180)	0	(180)	0	0	0	0	0	367	10/16/2048	1
38373M	7D 6 GNMA 2009-37 IO 0.911% 05/16/49.....		03/14/2017	KGS - Alpha Capital.....		25,790	0	48,241	46,990	0	(26)	0	(26)	0	46,964	0	(21,173)	(21,173)	1,845	05/16/2049	1
38373M	7D 6 GNMA 2009-37 IO 0.911% 05/16/49.....		03/16/2017	Paydown.....		0	0	165	161	0	(161)	0	(161)	0	0	0	0	0	733	05/16/2049	1
38373V	M3 1 GNMA 2002-87 Z 5.500% 11/20/32.....		03/01/2017	Paydown.....		364,522	364,522	356,445	361,273	0	3,249	0	3,249	0	364,522	0	0	0	2,974	11/20/2032	1
38373X	L2 0 GNMA 2002-55 PE 6.000% 07/20/32.....		03/01/2017	Paydown.....		97,706	97,706	101,462	98,759	0	(1,053)	0	(1,053)	0	97,706	0	0	0	1,006	07/20/2032	1
38375C	BD 1 GNMA 2012-57 DA 5.436% 04/20/42.....		03/01/2017	Paydown.....		129,036	129,036	141,214	134,377	0	(5,341)	0	(5,341)	0	129,036	0	0	0	1,123	04/20/2042	1
38376G	A7 5 GNMA 2011-10 AC 3.563% 11/16/44.....		03/01/2017	Paydown.....		450,614	450,614	489,444	486,978	0	(36,364)	0	(36,364)	0	450,614	0	0	0	2,693	11/16/2044	1
38376G	F4 7 GNMA 2011-16 C 3.770% 09/16/46.....		03/01/2017	Paydown.....		521,188	521,188	576,401	570,779	0	(49,591)	0	(49,591)	0	521,188	0	0	0	2,836	09/16/2046	1
38376G	ZU 7 GNMA 2011-9 C 3.521% 09/16/41.....		03/01/2017	Paydown.....		738,896	738,896	806,089	802,017	0	(63,121)	0	(63,121)	0	738,896	0	0	0	4,872	09/16/2041	1
38377X	AL 6 GNMA 2011-100 PX 4.000% 12/20/39.....		03/01/2017	Paydown.....		477,801	477,801	504,379	486,807	0	(9,006)	0	(9,006)	0	477,801	0	0	0	3,032	12/20/2039	1
38379K	J5 8 GNMA 2015-130 VA 2.250% 09/16/41.....		03/01/2017	Paydown.....		79,186	79,186	78,567	78,656	0	530	0	530	0	79,186	0	0	0	297	09/16/2041	1FE
0599999	Total - Bonds - U.S. Government.....					3,584,079	3,538,798	3,836,925	3,798,193	0	(165,598)	0	(165,598)	0	3,632,595	0	(48,515)	(48,515)	26,088	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333	CA 3 CALIFORNIA HOUSING 2013 SERIES A 2.900%.....		03/01/2017	Redemption 100.0000		61,161	61,161	61,161	61,161	0	0	0	0	0	61,161	0	0	0	295	02/01/2042	1FE
19647P	BQ 5 COLORADO ST HSG FIN AUTH MF HS 3.400%.....		03/01/2017	Redemption 100.0000		32,562	32,562	32,562	32,562	0	0	0	0	0	32,562	0	0	0	17,048	11/01/2045	1FE
25477P	NF 8 DIST OF COLUMBIA HSG FIN AGY 2014-A A.....		03/15/2017	Redemption 100.0000		402,626	402,626	402,626	402,626	0	0	0	0	0	402,626	0	0	0	1,343	06/15/2045	1FE
34074M	HW 4 FLORIDA ST HSG FIN CORP REV 2011 SERIES.....		01/31/2017	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	18,134	01/01/2030	1FE
34074M	ND 9 FLORIDA ST HSG FIN CORP REV 2016 Series.....		03/01/2017	Redemption 100.0000		98,419	98,419	98,419	98,419	0	0	0	0	0	98,419	0	0	0	516	07/01/2037	1FE
373539	A3 9 GEORGIA ST HSG & FIN AUTH REV 2011 SERIE.....		02/01/2017	Redemption 100.0000		110,000	110,000	111,106	110,697	0	(12)	0	(12)	0	110,685	0	(685)	(685)	733	12/01/2026	1FE
419818	HM 4 HAWAII HOUSING 2013 SERIES A 2.600% 07.....		03/01/2017	Redemption 100.0000		102,786	102,786	95,274	95,963	0	21	0	21	0	95,984	0	6,802	6,802	459	07/01/2037	1FE
49130T	PS 9 KENTUCKY ST HSG CORP HSG REV 2013 SERIES.....		03/01/2017	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	1,150	11/01/2041	1FE
57419P	MC 0 MARYLAND ST CMNTY DEV ADMIN 2007 SERIES.....		03/01/2017	Redemption 100.0000		400,000	400,000	402,000	400,069	0	(69)	0	(69)	0	400,000	0	0	0	13,000	03/01/2043	1FE
57586N	GX 3 MASSACHUSETTS ST HSG FIN AGY 5.100% 12.....		03/01/2017	Redemption 100.0000		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	3,124	12/01/2030	1FE
60416Q	EP 5 MINNESOTA ST HSG FIN AGY 2011 SERIES E.....		03/01/2017	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	27,553	07/01/2031	1FE
60637B	CN 8 MISSOURI HOUSING 2013 SERIES A 2.650%.....		03/01/2017	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	276	11/01/2040	1FE
60637B	CP 3 MISSOURI HOUSING 2013 SERIES B 2.650%.....		03/01/2017	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	486	11/01/2041	1FE
60637B	CR 9 MISSOURI HOUSING 2013 SERIES D 2.550%.....		03/01/2017	Redemption 100.0000		49,524	49,524	44,410	44,955	0	14	0	14	0	44,969	0	4,555	4,555	197	10/01/2034	1FE
64469D	US 8 NEW HAMPSHIRE HOUSING 2013 SERIES A 3.....		03/01/2017	Redemption 100.0000		320,000	320,000	335,200	330,201	0	(232)	0	(232)	0	329,968	0	(9,968)	(9,968)	8,000	07/01/2034	1FE
646080	MY 4 NEW JERSEY ST HIGHER ED ASSIST 2011-1.....		01/03/2017	Redemption 100.0000		85,000	85,000	89,643	88,090	0	(3)	0	(3)	0	88,087	0	(3,087)	(3,087)	434	12/01/2027	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1		01/03/2017	Redemption	100.0000	170,000	170,000	167,899	168,299	0	0	0	0	0	168,300	0	1,700	1,700	869	12/01/2029	1FE
646080 QV 6	NEW JERSEY ST HIGHER ED ASSIST 2014-1		01/03/2017	Redemption	100.0000	930,000	930,000	930,000	930,000	0	0	0	0	0	930,000	0	0	0	2,997	12/01/2030	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		03/01/2017	Redemption	100.0000	60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,065	09/01/2032	1FE
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		01/19/2017	Redemption	100.0000	70,000	70,000	72,451	71,531	0	(12)	0	(12)	0	71,518	0	(1,518)	(1,518)	551	04/01/2041	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		02/01/2017	Redemption	100.0000	45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,134	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		03/01/2017	Redemption	100.0000	120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	544	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		03/01/2017	Redemption	100.0000	125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,678	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1		03/01/2017	Redemption	100.0000	85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,498	03/01/2017	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		01/01/2017	Redemption	100.0000	100,000	100,000	103,773	103,109	0	0	0	0	0	103,109	0	(3,109)	(3,109)	49,300	07/01/2025	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		03/01/2017	Redemption	100.0000	85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	418	01/01/2041	1FE
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700%		03/15/2017	Redemption	100.0000	40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	402	11/01/2036	1FE
850593 AD 6	SPRINGFIELD ILL METRO SAN DIST 4.908%		01/01/2017	Maturity	500.0000	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,270	01/01/2017	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		03/01/2017	Redemption	100.0000	170,000	170,000	170,451	170,274	0	(5)	0	(5)	0	170,269	0	(269)	(269)	4,320	01/01/2030	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0		03/01/2017	Redemption	100.0000	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,677	03/01/2039	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		03/01/2017	Redemption	100.0000	55,409	55,409	55,409	55,409	0	0	0	0	0	55,409	0	0	0	236	04/25/2042	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		03/25/2017	Redemption	100.0000	121,100	121,100	121,100	121,100	0	0	0	0	0	121,100	0	0	0	609	06/25/2042	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					5,278,587	5,278,587	5,293,484	5,284,465	0	(298)	0	(298)	0	5,284,166	0	(5,579)	(5,579)	174,316	XXX	XXX

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Bonds - U.S. Special Revenue and Special Assessment

313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		03/01/2017	Paydown		114,433	114,433	115,409	114,364	0	69	0	69	0	114,433	0	0	0	1,158	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		03/01/2017	Paydown		123,634	123,634	120,991	122,650	0	984	0	984	0	123,634	0	0	0	1,158	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		03/01/2017	Paydown		115,642	115,642	116,125	115,532	0	110	0	110	0	115,642	0	0	0	1,270	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		03/01/2017	Paydown		128,203	128,203	121,126	124,895	0	3,308	0	3,308	0	128,203	0	0	0	700	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		03/01/2017	Paydown		11,049	11,049	10,156	10,856	0	194	0	194	0	11,049	0	0	0	102	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		03/01/2017	Paydown		178,400	178,400	172,178	175,967	0	2,433	0	2,433	0	178,400	0	0	0	2,120	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		03/01/2017	Paydown		28,518	28,518	25,804	27,892	0	625	0	625	0	28,518	0	0	0	274	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		03/01/2017	Paydown		61,515	61,515	58,374	60,675	0	839	0	839	0	61,515	0	0	0	607	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		03/01/2017	Paydown		52,730	52,730	50,519	52,121	0	609	0	609	0	52,730	0	0	0	474	02/15/2029	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		03/01/2017	Paydown		22,322	22,322	21,171	22,016	0	306	0	306	0	22,322	0	0	0	247	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		03/01/2017	Paydown		59,781	59,781	56,978	58,966	0	815	0	815	0	59,781	0	0	0	619	02/25/2024	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		03/01/2017	Paydown		52,591	52,591	56,963	54,141	0	(7)	0	(7)	0	54,134	0	(1,543)	(1,543)	307	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		03/01/2017	Paydown		62,035	62,035	68,190	64,885	0	(2,850)	0	(2,850)	0	62,035	0	0	0	362	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		03/01/2017	Paydown		135,206	135,206	139,896	138,275	0	(3,069)	0	(3,069)	0	135,206	0	0	0	655	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		03/01/2017	Paydown		49,299	49,299	48,989	49,093	0	206	0	206	0	49,299	0	0	0	288	07/25/2033	1
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40		03/01/2017	Paydown		172,464	172,464	176,776	174,533	0	(2,068)	0	(2,068)	0	172,464	0	0	0	1,365	11/15/2040	1
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41		03/01/2017	Paydown		262,788	262,788	273,061	271,653	0	(8,865)	0	(8,865)	0	262,788	0	0	0	1,036	04/15/2041	1
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		03/01/2017	Paydown		56,004	56,004	60,221	58,678	0	(2,674)	0	(2,674)	0	56,004	0	0	0	327	09/15/2028	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		03/01/2017	Paydown		40,773	40,773	44,111	42,176	0	(1,403)	0	(1,403)	0	40,773	0	0	0	238	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		03/01/2017	Paydown		63,908	63,908	67,333	65,676	0	(1,768)	0	(1,768)	0	63,908	0	0	0	320	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		03/01/2017	Paydown		69,422	69,422	69,129	69,219	0	203	0	203	0	69,422	0	0	0	405	04/15/2033	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		03/01/2017	Paydown		103,992	103,992	105,715	104,710	0	(717)	0	(717)	0	103,992	0	0	0	488	05/25/2045	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25.....		03/25/2017	Paydown.....		10,865	10,865	10,703	10,753	0	2	0	2	0	10,755	0	110	110	74	08/01/2025	1.....
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31.....		03/01/2017	Paydown.....		30,403	30,403	29,398	30,034	0	370	0	370	0	30,403	0	0	0	349	08/25/2031	1.....
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32.....		03/01/2017	Paydown.....		34,964	34,964	33,365	34,365	0	599	0	599	0	34,964	0	0	0	281	10/25/2032	1.....
31392K HM 1	FHLMC 2445 OZ 6.500% 05/15/32.....		03/01/2017	Paydown.....		10,858	10,858	10,652	10,816	0	42	0	42	0	10,858	0	0	0	117	05/15/2032	1.....
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32.....		03/15/2017	Paydown.....		33,690	33,690	32,501	33,345	0	345	0	345	0	33,690	0	0	0	304	06/15/2032	1.....
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32.....		03/01/2017	Paydown.....		78,961	78,961	78,453	78,664	0	297	0	297	0	78,961	0	0	0	773	06/15/2032	1.....
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32.....		03/01/2017	Paydown.....		85,428	85,428	78,526	82,966	0	2,462	0	2,462	0	85,428	0	0	0	894	07/15/2032	1.....
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32.....		03/01/2017	Paydown.....		142,456	142,456	137,267	140,312	0	2,145	0	2,145	0	142,456	0	0	0	1,271	07/15/2032	1.....
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32.....		03/01/2017	Paydown.....		126,751	126,751	114,364	123,459	0	3,292	0	3,292	0	126,751	0	0	0	987	08/15/2032	1.....
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32.....		03/01/2017	Paydown.....		133,691	133,691	128,810	132,121	0	1,570	0	1,570	0	133,691	0	0	0	1,412	09/15/2032	1.....
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32.....		03/01/2017	Paydown.....		294,291	294,291	289,075	292,508	0	1,783	0	1,783	0	294,291	0	0	0	3,354	09/15/2032	1.....
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32.....		03/01/2017	Paydown.....		56,721	56,721	54,173	56,024	0	697	0	697	0	56,721	0	0	0	335	10/15/2032	1.....
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33.....		03/01/2017	Paydown.....		21,250	21,250	20,141	21,106	0	144	0	144	0	21,250	0	0	0	265	04/25/2033	1.....
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33.....		03/01/2017	Paydown.....		170,718	170,718	166,770	168,930	0	1,788	0	1,788	0	170,718	0	0	0	1,783	06/25/2033	1.....
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33.....		03/01/2017	Paydown.....		92,423	92,423	92,957	92,430	0	(7)	0	(7)	0	92,423	0	0	0	912	03/15/2033	1.....
31393Y WJ 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500.....		03/01/2017	Paydown.....		988,832	988,832	961,810	981,610	0	7,222	0	7,222	0	988,832	0	0	0	9,307	07/25/2034	1.....
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41.....		03/25/2017	Paydown.....		494,993	494,993	514,000	504,634	0	(9,642)	0	(9,642)	0	494,993	0	0	0	2,459	04/25/2041	1.....
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20.....		03/01/2017	Paydown.....		2,883	2,883	2,900	2,880	0	3	0	3	0	2,883	0	0	0	24	01/01/2020	1.....
36230M FL 6	GN 752871 3.850% 07/15/36.....		03/01/2017	Paydown.....		39,078	39,078	40,641	40,473	0	(1,395)	0	(1,395)	0	39,078	0	0	0	251	07/15/2036	1.....
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33.....		03/01/2017	Paydown.....		31,630	31,630	31,630	31,630	0	0	0	0	0	31,630	0	0	0	185	10/16/2033	1.....
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42.....		03/01/2017	Paydown.....		44,272	44,272	44,604	44,507	0	(235)	0	(235)	0	44,272	0	0	0	240	05/16/2042	1.....
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1.....		03/01/2017	Paydown.....		253,597	253,597	259,712	256,631	0	(3,033)	0	(3,033)	0	253,597	0	0	0	1,387	01/27/2038	1FE.....
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE.....		01/15/2017	Redemption 100.0000		277,024	277,024	277,024	277,024	0	0	0	0	0	277,024	0	0	0	11,081	07/15/2028	1FE.....
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR.....		03/01/2017	Redemption 100.0000		33,435	33,435	33,435	33,435	0	0	0	0	0	33,435	0	0	0	417	05/01/2032	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					5,453,923	5,453,923	5,422,126	5,459,630	0	(4,271)	0	(4,271)	0	5,455,356	0	(1,433)	(1,433)	52,982	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00213R AA 1	ARL FIRST LLC 2012-1A A1 2.662% 12/15/.....		03/15/2017	Paydown.....		356,178	356,178	356,178	356,178	0	0	0	0	0	356,178	0	0	0	2,088	12/15/2042	1FE.....
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....		03/15/2017	Redemption 100.0000		137,493	137,493	141,158	138,746	0	(32)	0	(32)	0	138,713	0	(1,220)	(1,220)	1,711	08/15/2021	1.....
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4.....		03/01/2017	Paydown.....		37,918	37,918	28,628	34,792	0	3,127	0	3,127	0	37,918	0	0	0	300	10/25/2033	1FM.....
00802# AA 4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22.....		03/22/2017	Redemption 100.0000		25,855	25,855	25,855	25,855	0	0	0	0	25,855	0	0	0	743	03/22/2035	3FE.....	
00817Y AW 8	AETNA INC 3.200% 06/15/26.....		03/16/2017	Call 101.0000		5,050,000	5,000,000	4,981,300	4,982,221	0	329	0	329	0	4,982,550	0	67,450	67,450	40,444	06/15/2026	2FE.....
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.....		03/01/2017	Paydown.....		54,953	54,953	52,566	53,429	0	1,524	0	1,524	0	54,953	0	0	0	259	07/25/2043	1FM.....
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4.....		03/01/2017	Paydown.....		124,192	124,192	126,036	125,219	0	(1,027)	0	(1,027)	0	124,192	0	0	0	620	03/25/2045	1FM.....
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3.....		03/25/2017	Paydown.....		89,879	89,879	90,385	90,137	0	(258)	0	(258)	0	89,879	0	0	0	437	12/25/2045	1FM.....
01741R AF 9	ALLEGHENY TECHNOLOGIES 7.875% 08/15/23.....		03/31/2017	Bank of America.....		1,025,000	1,000,000	999,910	1,025,617	0	(786)	0	(786)	0	1,024,831	0	169	169	50,313	08/15/2023	4FE.....
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/.....		03/22/2017	Redemption 100.0000		71,052	71,052	71,052	71,052	0	0	0	0	0	71,052	0	0	0	1,279	09/22/2027	1FE.....
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5.....		03/01/2017	Paydown.....		80,198	80,198	66,468	66,468	0	13,730	0	13,730	0	80,198	0	0	0	65	10/25/2034	1FM.....
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78.....		03/01/2017	Paydown.....		14,306	14,306	14,305	14,300	0	6	0	6	0	14,306	0	0	0	90	10/17/2036	1FE.....
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46.....		03/01/2017	Paydown.....		13,462	13,462	13,461	13,459	0	3	0	3	0	13,462	0	0	0	78	04/17/2045	1FE.....
03064Y AE 2	AMERICREDIT AUTO REC TRUST 2013-1 C 1.....		03/08/2017	Paydown.....		683,350	683,350	676,155	682,902	0	448	0	448	0	683,350	0	0	0	1,772	01/08/2019	1FE.....

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-1A1.....		02/27/2017	Paydown.....		3,897,445	3,897,445	3,563,726	3,780,450	0	(1,193)	0	(1,193)	0	3,779,257	0	118,188	118,188	36,265	11/25/2033	1FM.....
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A.....		03/25/2017	Paydown.....		45,002	45,002	43,102	43,365	0	19	0	19	0	43,385	0	1,618	1,618	388	01/25/2034	1FM.....
03215P EQ 8	AMRESKO RESIDENTIAL SEC CORP 1998-2 A5.....		02/01/2017	Paydown.....		12,456	12,456	11,537	12,070	0	5	0	5	0	12,075	0	381	381	152	02/25/2028	1FM.....
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0.....		03/27/2017	Paydown.....		86,863	86,863	86,862	0	0	1	0	1	0	86,863	0	0	0	223	01/25/2047	1FE.....
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....		03/01/2017	Paydown.....		147,368	147,368	147,010	147,005	0	(4)	0	(4)	0	147,001	0	366	366	1,147	06/25/2035	1FM.....
05377R BA 1	AESOP FUNDING II LLC 2012-2A B 3.887%.....		03/20/2017	Paydown.....		750,000	750,000	749,987	749,953	0	47	0	47	0	750,000	0	0	0	4,859	05/20/2018	1FE.....
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5 6.000% 05.....		02/01/2017	Paydown.....		51,563	51,563	51,917	51,355	0	208	0	208	0	51,563	0	0	0	353	05/26/2037	1FM.....
05565E AT 2	BMW US CAPITAL LLC 144A 3.300% 04/06/2.....		03/31/2017	Sumitomo.....		1,991,740	2,000,000	1,989,200	0	0	0	0	0	0	1,989,200	0	2,540	2,540	0	04/06/2027	1FE.....
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5.....		03/02/2017	Paydown.....		54,832	54,832	54,790	54,723	0	(1)	0	(1)	0	54,722	0	110	110	479	03/02/2026	1FE.....
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2.....		03/02/2017	Paydown.....		54,666	54,666	54,666	54,666	0	0	0	0	0	54,666	0	0	0	249	12/02/2027	1FE.....
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3.....		03/04/2017	Paydown.....		82,321	82,321	82,304	82,312	0	9	0	9	0	82,321	0	0	0	424	12/04/2028	1FE.....
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2.....		03/02/2017	Paydown.....		180,683	180,683	180,669	180,673	0	0	0	0	0	180,674	0	10	10	900	05/02/2030	1FE.....
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3.....		03/01/2017	Paydown.....		14,191	14,191	13,996	14,129	0	62	0	62	0	14,191	0	0	0	82	05/25/2019	1FM.....
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5.....		03/01/2017	Paydown.....		30,013	30,013	29,506	29,824	0	189	0	189	0	30,013	0	0	0	310	10/25/2020	1FM.....
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4.....		03/01/2017	Paydown.....		219,966	219,966	207,386	207,386	0	0	0	0	0	207,386	0	12,579	12,579	2,129	08/25/2034	1FM.....
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.....		03/15/2017	Paydown.....		36,458	36,458	36,458	36,458	0	0	0	0	0	36,458	0	0	0	448	12/16/2041	1FE.....
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.....		03/15/2017	Paydown.....		15,625	15,625	15,624	15,625	0	0	0	0	0	15,625	0	0	0	259	12/16/2041	2AM.....
096629 AA 8	BOARDWALK PIPELINES LLC 5.500% 02/01/1.....		02/01/2017	Maturity.....		500,000	500,000	498,414	499,985	0	15	0	15	0	500,000	0	0	0	13,750	02/01/2017	2FE.....
124860 CB 1	C-BASS LLC 1999-3 A 6.250% 01/01/29.....		03/01/2017	Paydown.....		11,085	11,085	10,881	10,944	0	4	0	4	0	10,948	0	137	137	122	01/01/2029	5FM.....
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33.....		03/01/2017	Paydown.....		71,171	71,171	62,236	62,236	0	0	0	0	0	62,236	0	8,935	8,935	305	01/25/2033	1FM.....
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1.....		03/01/2017	Paydown.....		120,524	120,524	121,729	120,997	0	(8)	0	(8)	0	120,989	0	(465)	(465)	1,101	10/25/2036	1FE.....
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C.....		03/10/2017	Paydown.....		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	848	07/11/2022	1FE.....
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZATION SE.....		01/08/2017	Redemption 100.0000.....		122,618	122,618	122,618	122,618	0	0	0	0	0	122,618	0	0	0	1,499	10/07/2021	1FE.....
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/.....		03/18/2017	Paydown.....		65,086	65,086	65,059	65,065	0	0	0	0	0	65,065	0	21	21	345	06/18/2029	1FE.....
12563L AA 5	CLI FUNDING LLC 2016-1A A 4.210% 02/18.....		03/18/2017	Paydown.....		208,351	208,351	208,330	208,331	0	1	0	1	0	208,331	0	20	20	1,414	02/18/2041	1FE.....
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2.....		03/15/2017	Paydown.....		35,359	35,359	35,354	35,358	0	0	0	0	0	35,359	0	0	0	110	03/16/2020	1FE.....
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2.....		03/15/2017	Paydown.....		97,980	97,980	97,973	97,979	0	1	0	1	0	97,980	0	0	0	298	06/15/2020	1FE.....
12625J AC 2	CPS AUTO TRUST 2013-B C 3.480% 09/15/2.....		03/15/2017	Paydown.....		153,985	153,985	152,157	153,754	0	232	0	232	0	153,985	0	0	0	963	09/15/2020	2AM.....
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R.....		03/01/2017	Paydown.....		492	492	492	492	0	0	0	0	0	492	0	0	0	8	05/27/2037	1FM.....
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A.....		03/01/2017	Paydown.....		38,476	38,476	39,115	38,887	0	(411)	0	(411)	0	38,476	0	0	0	179	04/25/2043	1FM.....
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3.....		03/01/2017	Paydown.....		97,853	97,853	99,114	98,497	0	(644)	0	(644)	0	97,853	0	0	0	467	05/25/2043	1FM.....
12667F RS 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2.....		03/25/2017	Paydown.....		277,632	277,632	232,049	250,344	0	965	0	965	0	251,309	0	26,323	26,323	2,711	02/25/2035	1FM.....
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1.....		03/01/2017	Paydown.....		432,965	432,965	428,314	431,039	0	1,926	0	1,926	0	432,965	0	0	0	4,265	01/25/2035	1FM.....
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A.....		03/25/2017	Paydown.....		1,934	2,128	1,733	1,912	0	3	0	3	0	1,916	0	18	18	17	11/25/2035	1FM.....
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5.....		03/25/2017	Paydown.....		10,567	11,908	10,380	10,722	0	20	0	20	0	10,742	0	(175)	(175)	104	10/25/2035	1FM.....
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50.....		03/01/2017	Paydown.....		101,703	101,703	102,200	101,614	0	(3)	0	(3)	0	101,611	0	91	91	551	11/25/2032	1FM.....
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB.....		03/25/2017	Paydown.....		41,562	41,562	40,056	40,627	0	835	0	835	0	41,562	0	0	0	414	10/25/2033	1FM.....
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6.....		03/01/2017	Paydown.....		211,039	211,039	210,385	210,264	0	0	0	0	0	210,264	0	775	775	4,366	05/25/2033	1FM.....
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50.....		03/01/2017	Paydown.....		118,680	118,680	108,185	110,454	0	25	0	25	0	110,480	0	8,200	8,200	1,048	06/25/2035	1FM.....
13470J AA 0	CAN CAPITAL FUNDING LLC 2014-1A A 3.11.....		03/15/2017	Paydown.....		1,967,940	1,967,940	1,967,915	1,967,932	0	(3)	0	(3)	0	1,967,929	0	12	12	9,913	04/15/2020	1FE.....

QE05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14178U AC 4	CFCAT 2014-1A B 2014-1A B 2.720% 04/15		03/15/2017	Paydown		1,081,905	1,081,905	1,092,385	1,084,006	0	(2,101)	0	(2,101)	0	1,081,905	0	0	0	4,860	04/15/2020	1FE
14179B AC 5	CFCAT 2013-2A B 3.150% 08/15/19		03/15/2017	Paydown		578,201	578,201	578,152	578,197	0	4	0	4	0	578,201	0	0	0	3,010	08/15/2019	1FE
14366W AE 8	CARNOW AUTO RECEIVABLES TRUST 2014-1A C		03/15/2017	Paydown		1,225,294	1,225,294	1,225,207	1,225,290	0	4	0	4	0	1,225,294	0	0	0	4,573	11/15/2018	1FE
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5		03/01/2017	Paydown		161,727	161,727	161,727	161,153	0	573	0	573	0	161,727	0	0	0	1,352	03/25/2035	1FM
16164A AC 9	Chase Mortgage Finance Corpora 2016-2		03/01/2017	Paydown		145,653	145,653	149,413	149,226	0	(3,572)	0	(3,572)	0	145,653	0	0	0	853	02/25/2044	1FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		03/01/2017	Paydown		2,091	2,091	1,997	1,997	0	0	0	0	0	1,997	0	95	95	14	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		03/01/2017	Paydown		15,997	15,997	15,687	15,877	0	1	0	1	0	15,878	0	119	119	130	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4		03/01/2017	Paydown		198,983	198,983	180,080	196,729	0	127	0	127	0	196,857	0	2,126	2,126	1,798	07/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1		03/01/2017	Paydown		26,375	26,375	23,474	25,746	0	17	0	17	0	25,763	0	612	612	230	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		03/01/2017	Paydown		6,775	6,775	6,741	6,747	0	0	0	0	0	6,747	0	28	28	45	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		03/01/2017	Paydown		78,632	78,632	77,029	77,626	0	1,006	0	1,006	0	78,632	0	0	0	379	10/25/2043	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		03/01/2017	Paydown		185,427	185,427	187,922	186,443	0	(1,016)	0	(1,016)	0	185,427	0	0	0	1,164	06/25/2058	1FM
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1		03/25/2017	Paydown		205,920	205,920	205,910	205,913	0	7	0	7	0	205,920	0	0	0	1,168	05/25/2040	1FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		03/25/2017	Paydown		162,547	162,547	162,503	162,505	0	42	0	42	0	162,547	0	0	0	717	10/25/2040	1FE
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1		03/22/2017	Amherst Securities		1,880,098	2,173,524	1,236,754	1,236,754	0	0	0	0	0	1,236,754	0	643,344	643,344	22,946	05/01/2033	6AM
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1		03/22/2017	Security Withdraw		0	939,925	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2033	6AM
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1		03/01/2017	Paydown		27,513	27,513	27,513	27,513	0	0	0	0	0	27,513	0	0	0	0	05/01/2033	6AM
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 5.379		03/30/2017	Morgan Stanley Dean Witter		75,492	125,428	0	0	0	0	0	0	0	0	0	75,492	75,492	2,425	06/15/2025	1FM
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.724		02/01/2017	Paydown		43,984	43,984	26,487	26,487	0	0	0	0	0	26,487	0	17,497	17,497	214	03/15/2027	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000		03/01/2017	Paydown		12,558	12,558	9,095	9,095	0	3,462	0	3,462	0	12,558	0	0	0	104	03/15/2027	1FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 3.728		03/01/2017	Paydown		16,486	16,486	16,457	16,486	0	29	0	29	0	16,486	0	0	0	95	04/15/2028	1FM
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		03/15/2017	Paydown		233,907	233,907	213,074	228,244	0	5,663	0	5,663	0	233,907	0	0	0	2,605	03/15/2028	1FE
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1 7.650% 07/2		03/01/2017	Paydown		0	30,499	12,123	14,458	0	79	0	79	0	14,537	0	(14,537)	(14,537)	254	07/25/2032	4FM
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		03/01/2017	Paydown		143,074	143,074	72,740	81,662	0	58	0	58	0	81,720	0	61,354	61,354	1,435	02/25/2032	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		03/01/2017	Paydown		105,591	105,591	103,786	103,786	0	1,805	0	1,805	0	105,591	0	0	0	1,069	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5		03/01/2017	Paydown		37,517	37,517	38,361	37,601	0	(8)	0	(8)	0	37,593	0	(76)	(76)	385	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		03/30/2017	Redemption 100.0000		52,000	52,000	52,000	52,000	0	0	0	0	0	52,000	0	0	0	763	03/30/2025	2FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0		03/15/2017	Redemption 100.0000		10,173	10,173	10,173	10,173	0	0	0	0	0	10,173	0	0	0	69	05/15/2034	1FE
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A21 3.26		02/20/2017	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	102	02/20/2045	2AM
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2		03/25/2017	Paydown		401,992	401,992	402,745	402,689	0	(697)	0	(697)	0	401,992	0	0	0	2,014	01/25/2040	1FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/		03/31/2017	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	214	03/30/2043	1
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA 3		01/30/2017	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	397	07/30/2027	1FE
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A 3.87		01/30/2017	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	425	07/30/2027	1FE
25179M AP 8	DEVON ENERGY CORPORATION 3.250% 05/15/		01/23/2017	Citi Global Markets Inc		5,023,150	5,000,000	5,068,200	5,052,154	0	(651)	0	(651)	0	5,051,503	0	(28,353)	(28,353)	32,049	05/15/2022	2FE
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2		03/20/2017	Paydown		140,969	140,969	140,955	140,956	0	13	0	13	0	140,969	0	0	0	577	07/20/2027	1FE
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A 2		03/20/2017	Paydown		105,520	105,520	105,509	105,512	0	8	0	8	0	105,520	0	0	0	399	05/20/2027	1FE
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B 2		03/20/2017	Paydown		105,520	105,520	105,493	105,499	0	21	0	21	0	105,520	0	0	0	468	05/20/2027	1FE
25755T AD 2	DOMINOS PIZZA MASTER ISSUER 2015-1A A21		01/25/2017	Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	109	10/25/2020	2AM
27034M AB 0	Earnest Student Loan Program L 2016-D A2		03/25/2017	Paydown		221,498	221,498	221,428	221,431	0	67	0	67	0	221,498	0	0	0	999	01/25/2041	1FE

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

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
284157	AA 2 ELARA HGV TIMESHARE ISSUER 2014-A A 2		03/25/2017	Paydown		120,733	120,733	120,731	120,732	0	1	0	1	0	120,733	0	0	0	507	02/25/2027	1FE
284157	AB 0 ELARA HGV TIMESHARE ISSUER 2014-A B 3		03/25/2017	Paydown		120,733	120,733	120,716	120,733	0	12	0	12	0	120,733	0	0	0	605	02/25/2027	2AM
294751	DQ 2 EQUITY ONE ABS INC 2004-1 AF4 4.145% 0		03/01/2017	Paydown		220,666	220,666	221,216	220,204	0	(6)	0	(6)	0	220,198	0	468	468	1,247	04/25/2034	1FM
29977J	AB 2 EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		03/01/2017	Paydown		127,581	127,581	128,340	127,857	0	(276)	0	(276)	0	127,581	0	0	0	474	03/25/2043	1FM
29977K	AA 1 EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		03/01/2017	Paydown		69,960	69,960	69,270	69,353	0	607	0	607	0	69,960	0	0	0	295	06/25/2043	1FM
30165Q	AB 6 EXETER AUTO RECEIVABLES TRUST 2014-1A B		03/15/2017	Paydown		361,696	361,696	361,679	361,688	0	7	0	7	0	361,696	0	0	0	1,449	01/15/2019	1FE
30251T	AA 7 FNBC 1993-A PASS THRU TR 93-A 8.080% 0		01/05/2017	Redemption 100.0000		766,937	766,937	766,937	766,937	0	0	0	0	0	766,937	0	0	0	30,984	01/05/2018	1FE
302568	AA 8 HARPER LAKE SOLAR FUND SENIOR SECURED 1		12/31/2016	Redemption 100.0000		386,834	386,834	386,834	386,834	0	0	0	0	0	386,834	0	0	0	(44,051)	12/31/2018	2FE
30291D	AB 2 FRS LLC 2013-1A A2 3.080% 04/15/43		03/15/2017	Paydown		1,614	1,614	1,614	1,614	0	0	0	0	0	1,614	0	0	0	11	04/15/2043	1FE
31331F	AF 8 FED EXPRESS CORP C2 7.960% 03/28/17		03/28/2017	Maturity		342,539	342,539	323,826	342,106	0	432	0	432	0	342,539	0	0	0	13,633	03/28/2017	2FE
31331F	BB 6 FED EXPRESS CORP SERIES 1999-1 CLASS B		01/15/2017	Redemption 100.0000		359,494	359,494	359,494	359,494	0	0	0	0	0	359,494	0	0	0	14,200	01/15/2020	2FE
3138L2	V4 6 FANNIE MAE AM2434 3.050% 05/01/27		03/01/2017	Paydown		10,672	10,672	11,219	11,111	0	(439)	0	(439)	0	10,672	0	0	0	54	05/01/2027	1FE
33767C	AD 9 FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50		03/01/2017	Paydown		47,538	47,538	48,459	48,123	0	(8)	0	(8)	0	48,115	0	(577)	(577)	229	03/25/2045	1FM
33843D	AC 7 FLAGSHIP CREDIT AUTO TRUST 2013-2 B 3		03/15/2017	Paydown		625,665	625,665	625,617	625,660	0	5	0	5	0	625,665	0	0	0	3,941	08/15/2019	1FE
35104U	AA 2 FOURSIGHT CAPITAL AUTO REC 2014-1 A 2		03/21/2017	Paydown		205,932	205,932	205,910	205,927	0	5	0	5	0	205,932	0	0	0	707	03/23/2020	1FE
36157R	D7 3 GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		03/01/2017	Paydown		49,543	49,543	49,915	49,702	0	(6)	0	(6)	0	49,696	0	(152)	(152)	501	04/25/2029	1FM
36157R	D9 3 GE CAPITAL MTG 1999-HE M 6.705% 04/25/		03/01/2017	Paydown		15,914	15,914	15,054	13,270	1,994	2	0	1,996	0	15,266	0	648	648	164	04/25/2029	5FM
36185N	5V 8 GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A		02/01/2017	Paydown		2,456,144	2,456,144	2,399,497	2,432,760	0	23,385	0	23,385	0	2,456,144	0	0	0	22,482	02/25/2035	1FM
36242D	RF 2 GSR MORTGAGE LOAN TRUST 2004-15F 5.500		03/01/2017	Paydown		70,409	70,409	72,345	70,703	0	(294)	0	(294)	0	70,409	0	0	0	642	01/25/2020	2FM
38061L	AA 7 GOLD KEY RESORTS 2014-A A 3.220% 03/17		03/15/2017	Paydown		448,744	448,744	448,649	448,674	0	70	0	70	0	448,744	0	0	0	2,342	03/17/2031	1FE
38081E	AA 9 GOLDEN BEAR 2016-1A A 3.750% 09/20/47		03/20/2017	Paydown		374,671	374,671	374,671	374,671	0	0	0	0	0	374,671	0	0	0	7,025	09/20/2047	1FE
38217K	AA 2 Goodgreen Trust 2016-1A A 3.230% 10/15		03/15/2017	Paydown		107,775	107,775	107,721	107,721	0	1	0	1	0	107,721	0	53	53	0	10/15/2052	1FE
40405T	AA 1 H & P INV PARTNERS-CARMEL INC 144A LEASE		02/15/2017	Redemption 100.0000		578,000	578,000	578,000	578,000	0	0	0	0	0	578,000	0	0	0	25,143	02/15/2021	1FE
404119	BN 8 HCA INC 5.000% 03/15/24		02/13/2017	J P Morgan & Co		2,097,500	2,000,000	1,960,000	1,960,619	0	632	0	632	0	1,961,251	0	136,249	136,249	41,944	03/15/2024	3FE
40432B	AA 7 HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		03/01/2017	Paydown		6,428	6,428	5,849	6,228	0	2	0	2	0	6,230	0	198	198	59	09/25/2037	1FM
406216	AV 3 HALLIBURTON CO 5.900% 09/15/18		03/16/2017	Call 106.4175		798,131	750,000	749,880	749,976	0	3	0	3	0	749,978	0	48,153	48,153	22,125	09/15/2018	2FE
416515	AT 1 HARTFORD FINL SVCS GRP 5.375% 03/15/17		03/15/2017	Maturity		5,000,000	5,000,000	4,954,450	4,998,744	0	1,256	0	1,256	0	5,000,000	0	0	0	134,375	03/15/2017	2FE
42710W	AA 0 HERCULES CAPITAL FUNDING TRUST 2014-1A A		03/16/2017	Paydown		301,399	301,399	301,399	301,399	0	0	0	0	0	301,399	0	0	0	1,785	04/16/2021	1FE
42770L	AA 1 HERO FUNDING TRUST 2015-1A A 3.840% 09		03/20/2017	Paydown		150,924	150,924	150,856	150,850	0	4	0	4	0	150,854	0	70	70	912	09/20/2040	1FE
42770Q	AA 0 HERO FUNDING TRUST 2014-2A A 3.990% 09		03/20/2017	Paydown		261,675	261,675	261,497	261,503	0	172	0	172	0	261,675	0	0	0	5,220	09/21/2040	1FE
431282	AK 8 HIGHWOODS REALTY LP REITS 5.850% 03/15		03/15/2017	Maturity		1,000,000	1,000,000	997,018	999,922	0	78	0	78	0	1,000,000	0	0	0	29,250	03/15/2017	2FE
44919*	AC 2 1595 EXPRESS LLC SR SECURED NOTES DUE 2		03/31/2017	Redemption 100.0000		68,527	68,527	68,527	68,527	0	0	0	0	0	68,527	0	0	0	567	12/31/2031	1FE
449670	CP 1 IMC HOME EQUITY LN TR 1997-3 CLASS A-6		03/01/2017	Paydown		13,277	13,277	13,273	13,248	0	29	0	29	0	13,277	0	0	0	167	08/20/2028	1FM
45254N	FL 6 IMPAC CMB TRUST 2003-9F A1 1.982% 07/2		03/27/2017	Paydown		14,946	14,946	12,853	14,126	0	20	0	20	0	14,146	0	800	800	46	07/25/2033	1FM
45254T	PL 2 IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		03/25/2017	Paydown		477,244	477,244	440,497	440,497	0	0	0	0	0	440,497	0	36,748	36,748	3,685	08/25/2034	1FM
45254T	PM 0 IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		03/01/2017	Paydown		27,196	27,196	26,737	26,889	0	0	0	0	0	26,889	0	307	307	205	08/25/2034	1FM
461202	AB 9 INTUIT INC 5.750% 03/15/17		03/01/2017	Maturity		1,000,000	1,000,000	995,560	999,884	0	95	0	95	0	999,979	0	21	21	0	03/15/2017	2FE
46616M	AA 8 HENDERSON RECEIVABLES LLC 2010-3A A 3		03/15/2017	Paydown		41,920	41,920	41,912	41,915	0	5	0	5	0	41,920	0	0	0	244	12/15/2048	1FE
46616P	AA 1 HENDERSON RECEIVABLES LLC 2011-1A A 4		03/15/2017	Paydown		51,462	51,462	54,728	54,371	0	(2,909)	0	(2,909)	0	51,462	0	0	0	402	10/15/2056	1FE
46618L	AA 8 HENDERSON RECEIVABLES LLC 2015-1A A 3		03/15/2017	Paydown		38,761	38,761	38,736	38,737	0	23	0	23	0	38,761	0	0	0	201	09/15/2072	1FE

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

QE05.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T.....		03/15/2017	Redemption	100.0000	272,374	272,374	272,374	272,374	0	0	0	0	0	272,374	0	0	0	3,230	09/15/2017	1F.....
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%.....		03/01/2017	Paydown		75,759	75,759	77,490	76,397	0	0	0	0	0	76,397	0	(638)	(638)	329	03/01/2043	1FM.....
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5.....		03/01/2017	Paydown		57,633	57,633	56,624	57,003	0	2	0	2	0	57,004	0	629	629	239	05/25/2043	1FM.....
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.....		03/01/2017	Paydown		76,470	76,470	77,617	77,151	0	(5)	0	(5)	0	77,145	0	(675)	(675)	483	08/26/2036	1FE.....
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.....		03/01/2017	Paydown		65,047	65,047	67,811	66,819	0	(1,772)	0	(1,772)	0	65,047	0	0	0	377	11/27/2038	1FE.....
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.....		03/01/2017	Paydown		206,188	206,188	214,113	209,272	0	(33)	0	(33)	0	209,239	0	(3,051)	(3,051)	1,241	06/25/2029	1FM.....
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5.....		03/01/2017	Paydown		12,201	12,201	12,281	12,201	0	(80)	0	(80)	0	12,201	0	0	0	36	01/25/2047	1FE.....
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.....		03/05/2017	Redemption	100.0000	338,145	338,145	338,145	338,145	0	0	0	0	0	338,145	0	0	0	7,473	03/05/2023	1FE.....
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE....		03/30/2017	Redemption	100.0000	410,685	410,685	411,825	410,934	0	(28)	0	(28)	0	410,906	0	(221)	(221)	5,890	03/30/2021	2FE.....
50187V AF 8	LEAF II RECEIVABLES FNDG LLC 2013-1 C.....		03/15/2017	Paydown		82,460	82,460	82,443	82,457	0	3	0	3	0	82,460	0	0	0	713	09/15/2021	1FE.....
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1.....		03/15/2017	Paydown		31,250	31,250	30,644	30,648	0	602	0	602	0	31,250	0	0	0	280	01/15/2042	1FE.....
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/.....		03/15/2017	Redemption	100.0000	10,373	10,373	10,373	10,373	0	0	0	0	0	10,373	0	0	0	171	06/15/2033	3FE.....
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG....		03/08/2017	Redemption	100.0000	76,068	76,068	76,068	76,068	0	0	0	0	0	76,068	0	0	0	911	06/08/2021	1Z.....
52518R BE 5	LEHMAN STRUCTURED SECURITIES 2001-GE6 A.....		03/30/2017	Brean Capital		22,869	33,942	25,648	29,810	0	323	0	323	0	30,133	0	(7,264)	(7,264)	0	08/26/2024	5*.....
52518R BE 5	LEHMAN STRUCTURED SECURITIES 2001-GE6 A.....		03/01/2017	Paydown		2,183	2,183	1,649	1,917	0	266	0	266	0	2,183	0	0	0	0	08/26/2024	5*.....
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/.....		03/25/2017	Paydown		116,265	116,287	107,097	107,097	0	0	0	0	0	107,097	0	9,168	9,168	1,086	11/25/2035	1FM.....
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A.....		01/29/2017	Redemption	100.0000	49,397	49,397	49,397	49,397	0	0	0	0	0	49,397	0	0	0	500	04/29/2022	1FE.....
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2.....		03/15/2017	Paydown		75,716	75,716	75,711	75,712	0	4	0	4	0	75,716	0	0	0	375	01/15/2045	1FE.....
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.....		03/01/2017	Paydown		14,928	14,928	14,984	14,889	0	0	0	0	0	14,888	0	39	39	122	12/25/2018	1FM.....
553891 AA 0	MVV OWNER TRUST 2014-1 A 2.250% 09/20/.....		03/20/2017	Paydown		120,505	120,505	120,471	120,502	0	3	0	3	0	120,505	0	0	0	473	09/20/2031	1FE.....
553894 AA 4	MVV OWNER TRUST 2016-1A A 2.250% 12/2.....		03/20/2017	Paydown		130,976	130,976	130,962	130,962	0	14	0	14	0	130,976	0	0	0	496	12/20/2033	1FE.....
55818X AE 3	MADISON PARK FUNDING LTD 2015-16A A2B.....		01/01/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	33,842	04/20/2026	1FE.....
57165A AA 6	MARRIOTT VACATION CLUB OWN TR 2012-1A A.....		03/20/2017	Paydown		73,328	73,328	73,318	73,324	0	4	0	4	0	73,328	0	0	0	316	05/20/2030	1FE.....
57165A AB 4	MARRIOTT VACATION CLUB OWN TR 2012-1A B.....		03/20/2017	Paydown		48,885	48,885	48,882	48,884	0	1	0	1	0	48,885	0	0	0	294	05/20/2030	2AM.....
57165L AA 2	MARRIOTT VACATION CLUB OWN TR 2010-1A A.....		03/20/2017	Paydown		84,573	84,573	84,564	84,569	0	3	0	3	0	84,573	0	0	0	482	10/20/2032	1FE.....
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75.....		03/01/2017	Paydown		213,771	213,771	173,155	195,584	0	313	0	313	0	195,897	0	17,875	17,875	3,013	12/25/2034	1FM.....
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1.....		01/01/2017	Redemption	100.0000	128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	5,381	01/01/2021	1.....
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2.....		01/01/2017	Redemption	100.0000	112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	4,708	01/01/2021	1.....
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3.....		01/01/2017	Redemption	100.0000	103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	4,308	01/01/2021	1.....
59048@ AA 6	MESA AIRLINES 2015-1 A EETC 4.750% 07/.....		01/15/2017	Redemption	100.0000	94,570	94,570	94,570	94,570	0	0	0	0	0	94,570	0	0	0	2,246	01/15/2028	1FE.....
59549P AA 6	MID-STATE TRUST SERIES 4 A4 8.330% 04/.....		01/01/2017	Paydown		77,117	77,117	77,105	77,117	0	0	0	0	0	77,117	0	0	0	1,606	04/01/2030	1FE.....
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07/.....		03/15/2017	Paydown		115,892	115,892	112,848	114,426	0	1,466	0	1,466	0	115,892	0	0	0	971	07/15/2038	2AM.....
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/.....		03/01/2017	Paydown		30,528	30,528	31,238	30,992	0	(464)	0	(464)	0	30,528	0	0	0	313	08/15/2037	1FE.....
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/.....		03/01/2017	Paydown		97,769	97,769	97,701	97,691	0	78	0	78	0	97,769	0	0	0	857	12/15/2045	1FM.....
59748T AB 5	MIDLAND COGEN VENTURE LP 144A 5.250% 0.....		03/15/2017	Redemption	100.0000	89,859	89,859	89,859	89,859	0	0	0	0	0	89,859	0	0	0	2,359	03/15/2025	2FE.....
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA....		02/11/2017	Redemption	100.0000	65,341	65,341	65,341	65,341	0	0	0	0	0	65,341	0	0	0	920	11/11/2023	2.....
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5 5.....		03/01/2017	Paydown		20,908	20,908	20,880	20,840	0	68	0	68	0	20,908	0	0	0	120	11/25/2033	1FM.....
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A 4.450.....		03/20/2017	Paydown		165,498	165,498	165,451	0	0	47	0	47	0	165,498	0	0	0	616	06/20/2042	1FE.....
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/.....		03/20/2017	Paydown		89,365	89,365	89,365	89,365	0	0	0	0	0	89,365	0	0	0	621	04/20/2046	1FE.....
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A 3.....		03/20/2017	Paydown		532,683	532,683	532,671	532,669	0	14	0	14	0	532,683	0	0	0	2,812	02/20/2021	1FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 A16		03/01/2017	Paydown		359,511	359,511	337,531	359,477	0	(1,961)	0	(1,961)	0	357,515	0	1,995	1,995	2,904	11/25/2033	1FM
645767 AW 4	NJ BELL TEL DEBENTURES 7.850% 11/15/29		03/20/2017	Call 131.9960		2,540,923	1,925,000	2,000,930	1,978,570	0	(544)	0	(544)	0	1,978,026	0	562,897	562,897	52,470	11/15/2029	1FE
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1 7		03/22/2017	Goldman Sachs & Co		509,275	725,463	427,848	427,848	0	0	0	0	0	427,848	0	81,426	81,426	7,392	12/15/2026	6AM
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1 7		03/22/2017	Security Withdraw		0	1,443,279	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2026	6AM
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1 7		03/01/2017	Paydown		9,419	9,419	9,419	9,419	0	0	0	0	0	9,419	0	0	0	0	12/15/2026	6AM
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH		03/22/2017	J P Morgan & Co		2,111,853	2,575,430	74,920	74,920	0	0	0	0	0	74,920	0	2,036,933	2,036,933	2,612	06/15/2032	6AM
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH		03/22/2017	Security Withdraw		0	1,958,778	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2032	6AM
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH		03/01/2017	Paydown		60,771	60,771	60,771	60,771	0	0	0	0	0	60,771	0	0	0	0	06/15/2032	6AM
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1		03/01/2017	Paydown		207,469	207,469	208,409	208,369	0	(41)	0	(41)	0	208,328	0	(859)	(859)	1,292	10/25/2045	1FM
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9		03/01/2017	Paydown		90,900	90,900	87,943	90,900	0	0	0	0	0	90,900	0	0	0	1,075	02/15/2028	1FE
674135 DP 0	OAKWOOD MTG INVESTORS INC 1998-B M1 MH		03/22/2017	Credit Suisse		3,063,125	2,940,453	4,186,632	4,186,632	0	0	0	0	0	4,186,632	0	(1,123,507)	(1,123,507)	235,504	05/15/2024	6AM
674135 DP 0	OAKWOOD MTG INVESTORS INC 1998-B M1 MH		03/22/2017	Security Withdraw		0	2,059,547	0	0	0	0	0	0	0	0	0	0	0	0	05/15/2024	6AM
674135 EM 6	OAKWOOD MTG INVESTORS INC 1999-A M2 7		03/22/2017	Goldman Sachs & Co		159,618	530,293	71,961	71,961	0	0	0	0	0	71,961	0	87,657	87,657	13,069	04/15/2029	6AM
674135 EM 6	OAKWOOD MTG INVESTORS INC 1999-A M2 7		03/22/2017	Security Withdraw		0	3,239,635	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2029	6AM
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6		03/22/2017	Credit Suisse		3,852,342	3,805,840	2,844,610	2,844,610	0	0	0	0	0	2,814,016	0	1,023,030	1,023,030	50,953	12/15/2031	6AM
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6		03/01/2017	Paydown		135,218	135,218	135,218	135,218	0	0	0	0	0	135,218	0	0	0	1,184	12/15/2031	6AM
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A		03/18/2017	Paydown		454,357	454,357	454,286	454,355	0	2	0	2	0	454,357	0	0	0	1,792	09/18/2024	1FE
68268N AJ 2	ONEOK PARTNERS LP 3.375% 10/01/22		02/10/2017	Various		3,007,350	3,000,000	2,987,280	2,992,230	0	136	0	136	0	2,992,366	0	14,984	14,984	36,375	10/01/2022	2FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%		03/15/2017	Redemption 100.0000		91,875	91,875	91,875	91,875	0	0	0	0	0	91,875	0	0	0	1,878	03/15/2022	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		03/09/2017	Paydown		220,765	220,765	220,727	220,735	0	0	0	0	0	220,736	0	29	29	831	07/09/2029	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		03/09/2017	Paydown		169,953	169,953	169,915	169,923	0	0	0	0	0	169,924	0	29	29	847	07/09/2029	2AM
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A		03/08/2017	Paydown		223,298	223,298	223,261	223,265	0	1	0	1	0	223,266	0	32	32	1,025	09/08/2027	1FE
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A		03/15/2017	Paydown		240,128	240,128	240,128	240,128	0	0	0	0	0	240,128	0	0	0	1,400	12/15/2022	1FE
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF		03/25/2017	Paydown		176,995	176,995	178,323	176,529	0	65	0	65	0	176,594	0	401	401	1,198	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		03/31/2017	Redemption 100.0000		115,500	115,500	115,500	115,500	0	0	0	0	0	115,500	0	0	0	1,704	12/31/2018	2
74927D AL 0	RBSP RESECURITIZATION TRUST 2010-4 6A1		03/01/2017	Paydown		57,161	57,161	54,117	55,559	0	1,602	0	1,602	0	57,161	0	0	0	561	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC 1 2006-S10 2		03/01/2017	Paydown		15,482	15,482	14,718	15,211	0	4	0	4	0	15,215	0	267	267	171	10/25/2021	2FM
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR		01/15/2017	Redemption 100.0000		323,975	323,975	323,975	323,975	0	0	0	0	0	323,975	0	0	0	9,713	01/15/2019	2
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 A16B		03/25/2017	Paydown		55,245	55,245	54,985	55,012	0	0	0	0	0	55,012	0	233	233	476	10/25/2033	1FM
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4		03/01/2017	Paydown		348,925	348,925	345,714	346,650	0	2,275	0	2,275	0	348,925	0	0	0	3,062	03/25/2034	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7		03/01/2017	Paydown		212,796	212,796	207,144	210,737	0	7	0	7	0	210,744	0	2,052	2,052	2,397	05/01/2034	1FM
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 A15		03/25/2017	Paydown		264,447	266,250	221,787	221,787	0	0	0	0	0	221,787	0	42,660	42,660	2,261	05/25/2034	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8		03/01/2017	Paydown		155,524	155,524	155,509	155,022	0	(12)	0	(12)	0	155,010	0	514	514	1,669	08/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10		03/01/2017	Paydown		196,569	196,569	196,557	195,982	0	587	0	587	0	196,569	0	0	0	1,706	10/25/2034	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		01/15/2017	Redemption 100.0000		162,765	162,765	189,008	169,943	0	(107)	0	(107)	0	169,836	0	(7,071)	(7,071)	5,481	07/15/2021	2FE
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A 3.62		03/20/2017	Paydown		489,700	489,700	488,074	488,096	0	1,604	0	1,604	0	489,700	0	0	0	2,856	11/20/2021	1FE
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B 4.54		03/15/2017	Paydown		60,084	60,084	64,542	64,205	0	(4,121)	0	(4,121)	0	60,084	0	0	0	457	10/17/2044	1FE
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310		03/15/2017	Paydown		361,091	361,091	361,045	361,089	0	2	0	2	0	361,091	0	0	0	1,965	10/15/2046	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2		03/25/2017	Paydown		210,536	210,536	212,559	211,980	0	(1,445)	0	(1,445)	0	210,536	0	0	0	1,022	10/25/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%		03/01/2017	Paydown		44,878	44,878	44,873	44,848	0	0	0	0	0	44,848	0	31	31	144	09/20/2029	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
785592	AJ 5 SABINE PASS LIQUEFACTION 5.750% 05/15/.....		01/04/2017	J P Morgan & Co.....		2,170,000	2,000,000	2,085,000	2,081,134	0	(211)	0	(211)	0	2,080,923	0	89,077	89,077	17,250	05/15/2024	3FE.....
790849	AJ 2 ST JUDE MEDICAL INC 3.250% 04/15/23.....		03/22/2017	Tax Free Exchange.....		2,990,835	3,000,000	2,985,720	2,990,537	0	298	0	298	0	2,990,835	0	0	0	7,500	04/15/2023	2FE.....
81744T	AB 3 SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47.....		03/01/2017	Paydown.....		81,196	81,196	81,043	81,035	0	0	0	0	0	81,035	0	161	161	518	01/25/2042	1FM.....
81745A	AB 3 SEQUOIA MORTGAGE TRUST 2013-5 A2 3.00.....		03/01/2017	Paydown.....		84,563	84,563	86,033	85,963	0	(1,400)	0	(1,400)	0	84,563	0	0	0	374	05/25/2043	1FM.....
81745C	AB 9 SEQUOIA MORTGAGE TRUST 2013-7 A2 3.00.....		03/01/2017	Paydown.....		42,085	42,085	42,361	42,224	0	(37)	0	(37)	0	42,187	0	(102)	(102)	218	06/25/2043	1FM.....
81745N	AS 8 SEQUOIA MORTGAGE TRUST 2014-1 2A6 4.00.....		03/01/2017	Paydown.....		250,380	250,380	259,847	259,491	0	(9,111)	0	(9,111)	0	250,380	0	0	0	1,882	04/25/2044	1FE.....
81746R	AU 3 SEQUOIA MORTGAGE TRUST 2016-2 A19 3.50.....		03/01/2017	Paydown.....		78,289	78,289	79,891	79,830	0	(1,541)	0	(1,541)	0	78,289	0	0	0	348	08/25/2046	1FE.....
81783R	AA 1 SETTLEMENT FEE FINANCE LLC 2013-1A A 3.....		01/25/2017	Paydown.....		52,862	52,862	52,862	52,862	0	0	0	0	0	52,862	0	0	0	526	01/25/2044	1FE.....
822804	AA 8 SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....		03/01/2017	Paydown.....		66,292	66,292	64,840	64,732	0	1,560	0	1,560	0	66,292	0	0	0	265	07/25/2043	1FM.....
82651U	AB 9 SIERRA RECEIVABLES FUNDING CO 2012-2A B.....		02/20/2017	Paydown.....		540,037	540,037	539,996	540,023	0	14	0	14	0	540,037	0	0	0	3,012	03/20/2029	2AM.....
82652A	AA 4 SIERRA RECEIVABLES FUNDING CO 2012-1A A.....		01/20/2017	Paydown.....		98,189	98,189	98,168	98,183	0	6	0	6	0	98,189	0	0	0	232	11/20/2028	1FE.....
82652E	AB 4 SIERRA REV. FUNDING CO LLC 2014-3A B 2.....		03/20/2017	Paydown.....		179,717	179,717	179,713	179,712	0	4	0	4	0	179,717	0	0	0	816	10/20/2031	2AM.....
82838U	AA 7 SILVERLEAF FINANCE LLC 2012-D A 3.000%.....		03/15/2017	Paydown.....		51,561	51,561	51,421	51,512	0	49	0	49	0	51,561	0	0	0	255	03/17/2025	1FE.....
82838U	AB 5 SILVERLEAF FINANCE LLC 2012-D B 4.450%.....		03/15/2017	Paydown.....		20,624	20,624	20,620	20,623	0	1	0	1	0	20,624	0	0	0	151	03/17/2025	2AM.....
82838Y	AA 9 SILVERLEAF FINANCE LLC 2014-A A 2.810%.....		03/15/2017	Paydown.....		363,431	363,431	363,386	363,401	0	30	0	30	0	363,431	0	0	0	1,672	01/15/2027	1FE.....
83405A	AA 2 SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A.....		03/25/2017	Paydown.....		306,582	306,582	306,555	0	26	0	26	0	306,582	0	0	0	1,648	01/26/2026	1FE.....	
83416W	AB 9 SOLAR STAR FUNDING LLC 144A 3.950% 06/.....		01/01/2017	Redemption 100.0000		4,426	4,426	4,426	4,426	0	0	0	0	0	4,426	0	0	0	0	06/30/2035	2FE.....
84055*	AA 6 SOUTH TEXAS ELECTRIC COOP SERIES A 5.4.....		01/01/2017	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028	1.....
846502	AA 0 SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A.....		02/01/2017	Paydown.....		76,369	76,369	76,369	76,369	0	0	0	0	0	76,369	0	0	0	764	08/01/2031	1FE.....
85022W	AA 2 SPRINGCASTLE SPV 2016-AA A 3.050% 04/2.....		03/25/2017	Paydown.....		721,212	721,212	721,184	721,184	0	27	0	27	0	721,212	0	0	0	3,664	04/25/2029	1FE.....
863572	5B 5 STRUCTURED ASSET SECS 2001-2 B2 7.350.....		03/25/2017	Paydown.....		121	34,923	26,613	26,613	0	0	0	0	0	26,613	0	(26,492)	(26,492)	29	03/25/2031	2FM.....
86358R	WU 7 STRUCTURED ASSET SEC CORP 2002-3 B1 6.....		03/01/2017	Paydown.....		22,960	22,960	22,950	22,924	0	36	0	36	0	22,960	0	247	247	0	03/25/2032	1FM.....
86359A	K3 6 STRUCTURED ASSET SECURITIES 2003-25XS A5.....		03/01/2017	Paydown.....		30,521	30,521	20,748	20,748	0	0	0	0	0	20,748	0	9,773	9,773	381	08/25/2033	1FM.....
86359A	KD 4 STRUCTURED ASSET SECURITIES 2003-3XS A8.....		03/01/2017	Paydown.....		27,409	27,409	27,289	27,298	0	0	0	0	0	27,298	0	111	111	153	01/25/2033	1FM.....
86359B	3A 7 STRUCTURED ASSET SECURITIES 2005-1 5A1.....		03/01/2017	Paydown.....		12,961	12,961	12,281	12,872	0	89	0	89	0	12,961	0	0	0	100	02/25/2020	2FM.....
86359B	E3 1 STRUCTURED ASSET SECURITIES 2004-19XS A5.....		03/01/2017	Paydown.....		99,092	99,092	98,209	98,209	0	4	0	4	0	98,213	0	878	878	638	09/25/2034	1FM.....
86359B	J8 5 STRUCTURED ASSET SECURITIES 2004-20 8A2.....		01/01/2017	Paydown.....		13,289	13,289	12,902	13,289	0	58	0	58	0	13,289	0	0	0	58	11/25/2034	1FM.....
86359D	GT 8 STRUCTURED ASSET SECURITIES 2005-10 5A9.....		03/01/2017	Paydown.....		114,402	114,409	111,974	112,784	0	(1)	0	(1)	0	112,783	0	1,620	1,620	978	12/25/2034	3FM.....
871928	AX 5 CORP BOND BACKED CTF AMERICAN GEN CORP 1....		03/15/2017	Redemption 100.0000		235,462	235,462	283,779	238,699	0	(1,425)	0	(1,425)	0	237,274	0	(1,812)	(1,812)	9,566	09/15/2017	2FE.....
87264A	AG 0 T-MOBILE USA INC 6.731% 04/28/22.....		03/02/2017	Goldman Sachs & Co.....		2,082,500	2,000,000	2,090,000	2,074,604	0	(3,943)	0	(3,943)	0	2,070,661	0	11,839	11,839	81,894	04/28/2022	3FE.....
87264A	AK 1 T-MOBILE USA INC 6.250% 04/01/21.....		03/02/2017	Goldman Sachs & Co.....		1,035,000	1,000,000	1,027,500	1,018,122	0	(1,357)	0	(1,357)	0	1,016,765	0	18,235	18,235	27,083	04/01/2021	3FE.....
87342R	AA 2 TACO BELL FUNDING, LLC 2016-1A A21 3.8.....		02/25/2017	Paydown.....		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	60	05/26/2020	2AM.....
87407P	AE 0 TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.....		03/20/2017	Paydown.....		62,500	62,500	62,473	62,476	0	24	0	24	0	62,500	0	0	0	370	11/20/2038	1FE.....
87407P	AR 1 TAL ADVANTAGE LLC 2014-3A A 3.270% 11/.....		03/20/2017	Paydown.....		143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	779	11/21/2039	1FE.....
88031J	AB 2 TENASKA GEORGIA PARTNERS SENIOR SECURED....		02/01/2017	Redemption 100.0000		93,764	93,764	99,467	96,919	0	(15)	0	(15)	0	96,904	0	(3,140)	(3,140)	4,454	02/01/2030	2FE.....
88643@	AJ 5 TIDEWATER INC SENIOR NOTES SERIES I 4.....		02/09/2017	Cowen & Co.....		3,000,000	4,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	12/30/2022	5.....
89171D	AA 5 TOWD POINT MRTGE TRUST 2015-1 A1 3.250.....		03/25/2017	Paydown.....		179,397	179,397	184,450	182,427	0	(125)	0	(125)	0	182,303	0	(2,906)	(2,906)	970	10/25/2053	1FM.....
89566E	AA 6 TRISTATE GEN AND TRANS ASSN 144A PASS TH.....		01/31/2017	Redemption 100.0000		553,150	553,150	553,150	553,150	0	0	0	0	0	553,150	0	0	0	16,705	01/31/2018	1FE.....
89655V	AA 0 TRINITY RAIL LEASING III LP 2003-1A A.....		03/12/2017	Redemption 100.0000		136,788	136,788	136,788	136,788	0	0	0	0	0	136,788	0	0	0	1,288	11/12/2026	1FE.....
89656C	AA 1 TRINITY RAIL LEASING LP 2010-1A A 5.19.....		03/16/2017	Paydown.....		37,767	37,767	37,767	37,767	0	0	0	0	0	37,767	0	0	0	328	10/16/2040	1FE.....

QE05.8

SCHEDULE D - PART 4

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2		03/15/2017	Paydown		39,184	39,184	39,184	39,184	0	0	0	0	0	39,184	0	0	0	143	01/15/2043	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		03/10/2017	Redemption	100.0000	52,513	52,513	52,513	52,513	0	0	0	0	0	52,513	0	0	0	526	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1		03/25/2017	Paydown		0	0	13,191	12,696	0	(12,696)	0	(12,696)	0	0	0	0	0	2,422	11/08/2027	1FE
902973 AZ 9	US BANCORP 5.300% Perpet		02/02/2017	Mizuho Securities		1,001,250	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	1,250	1,250	0	01/01/9999	2FE
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2		03/03/2017	Redemption	100.0000	85,608	85,608	85,750	85,721	0	1	0	1	0	85,721	0	(114)	(114)	1,605	09/03/2026	1FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%		03/01/2017	Paydown		201,448	201,448	201,427	201,410	0	37	0	37	0	201,448	0	0	0	812	07/20/2033	1FE
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2		03/01/2017	Paydown		66,674	66,674	66,673	0	0	1	0	1	0	66,674	0	0	0	175	01/25/2047	1FE
928958 AA 5	WATERFORD 3 FDG-ENTERGY 8.090% 01/02/1		01/02/2017	Redemption	100.0000	934,430	934,430	934,430	934,430	0	0	0	0	0	934,430	0	0	0	37,798	01/02/2017	2FE
929160 AT 6	VULCAN MATERIALS CO 3.900% 04/01/27		03/21/2017	Wells Fargo Securities		4,005,660	4,000,000	3,984,120	0	0	0	0	0	0	3,984,120	0	21,540	21,540	3,033	04/01/2027	2FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.847%		03/01/2017	Paydown		38,199	38,199	27,605	33,165	0	2	0	2	0	33,167	0	5,032	5,032	144	10/25/2033	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000		03/01/2017	Paydown		21,364	21,364	21,617	21,338	0	(4)	0	(4)	0	21,334	0	30	30	134	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.931%		02/01/2017	Paydown		15,842	15,842	10,715	10,730	0	85	0	85	0	10,816	0	5,027	5,027	58	02/25/2034	1FM
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		03/15/2017	Paydown		133,451	133,451	133,432	133,451	0	0	0	0	0	133,451	0	0	0	671	03/15/2029	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1		03/15/2017	Paydown		96,858	96,858	96,850	96,851	0	7	0	7	0	96,858	0	0	0	458	06/16/2031	1FE
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		03/10/2017	Redemption	100.0000	71,853	71,853	71,853	71,852	0	0	0	0	0	71,853	0	0	0	904	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2		03/05/2017	Redemption	100.0000	41,766	41,766	41,766	41,766	0	0	0	0	0	41,766	0	0	0	518	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5		03/10/2017	Redemption	100.0000	54,799	54,799	54,799	54,799	0	0	0	0	0	54,799	0	0	0	481	05/10/2019	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		03/15/2017	Redemption	100.0000	56,929	56,929	56,929	56,929	0	0	0	0	0	56,929	0	0	0	344	09/15/2024	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1		03/11/2017	Redemption	100.0000	57,158	57,158	57,158	57,158	0	0	0	0	0	57,158	0	0	0	345	10/11/2024	2FE
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		03/25/2017	Paydown		742	742	705	733	0	0	0	0	0	733	0	8	8	4	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		03/25/2017	Paydown		86,838	84,846	83,227	91,372	0	109	0	109	0	91,481	0	(4,643)	(4,643)	858	07/25/2036	2FM
95058X AA 6	WENDYS FUNDING LLC 2015-1A A21 3.371%		03/15/2017	Paydown		27,500	27,500	27,493	20,000	0	7	0	7	0	27,500	0	0	0	232	06/15/2045	2AM
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2		03/01/2017	Paydown		212,482	212,482	211,668	212,001	0	480	0	480	0	212,482	0	0	0	763	12/20/2026	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2		03/01/2017	Paydown		84,993	84,993	84,883	84,862	0	131	0	131	0	84,993	0	0	0	461	12/20/2026	2AM
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2		03/01/2017	Paydown		165,009	165,009	164,953	164,834	0	175	0	175	0	165,009	0	0	0	752	05/20/2027	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2		03/01/2017	Paydown		82,505	82,505	82,387	82,363	0	142	0	142	0	82,505	0	0	0	479	05/20/2027	2AM
96033C AA 0	WESTGATE RESORTS 2016-1A A 3.500% 12/2		03/20/2017	Paydown		338,551	338,551	337,334	337,947	0	604	0	604	0	338,551	0	0	0	1,970	12/20/2028	1FE
96033L AA 0	WESTGATE RESORTS 2015-2A A 3.200% 07/2		03/20/2017	Paydown		197,605	197,605	197,342	197,315	0	289	0	289	0	197,605	0	0	0	1,049	07/20/2028	1FE
96033L AB 8	WESTGATE RESORTS 2015-2A B 4.000% 07/2		03/20/2017	Paydown		197,605	197,605	197,296	197,256	0	349	0	349	0	197,605	0	0	0	1,311	07/20/2028	2AM
961548 AQ 7	WESTVACO CORP DEBENTURES 7.650% 03/15/		03/15/2017	Redemption	100.0000	992,000	992,000	1,010,600	1,000,717	0	(149)	0	(149)	0	1,000,568	0	(8,568)	(8,568)	37,944	03/15/2027	2FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		03/01/2017	Paydown		40,109	40,109	41,463	40,841	0	(14)	0	(14)	0	40,826	0	(717)	(717)	286	06/27/2044	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		03/01/2017	Paydown		160,617	160,617	164,155	162,558	0	(1,942)	0	(1,942)	0	160,617	0	0	0	557	01/20/2045	1FM
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		03/15/2017	Redemption	100.0000	109,200	109,200	109,200	109,200	0	0	0	0	0	109,200	0	0	0	887	01/15/2031	1FE
008916 AB 4	AGRIUM INC 7.700% 02/01/17	A	02/01/2017	Maturity		4,333,000	4,333,000	3,973,467	4,329,586	0	3,414	0	3,414	0	4,333,000	0	0	0	166,821	02/01/2017	2FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	03/15/2017	Redemption	100.0000	120,623	120,623	121,769	121,735	0	(26)	0	(26)	0	121,709	0	(1,086)	(1,086)	2,171	03/15/2027	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	03/15/2017	Redemption	100.0000	38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	745	03/15/2023	2FE
22576C A@ 0	CRESCENT POINT ENERGY CORP 5.480% 03/2	A	03/24/2017	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	109,600	03/24/2017	2
707064 AA 9	PENGROWTH CORPORATION 6.350% 07/26/17	A	03/30/2017	Redemption	100.0000	750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	44,389	07/26/2017	3
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900	A	02/14/2017	Redemption	100.0000	114,977	114,977	114,977	114,934	0	(3)	0	(3)	0	115,078	0	(101)	(101)	2,555	04/28/2021	5
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	02/27/2017	Basis Adjustment		0	49,878	2,824	0	0	0	0	0	0	0	0	0	0	0	04/28/2021	5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14.....	C	03/31/2017	Redemption	100.0000	35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	591	06/30/2035	3FE.....
10302V AE 5	BOWMAN PARK CLO LTD 2014-1A B2 4.210%.....	D	02/23/2017	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	52,625	11/23/2025	1FE.....
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2.....	D	03/25/2017	Paydown		75,000	75,000	74,984	74,990	0	10	0	10	0	75,000	0	0	0	434	10/25/2027	1FE.....
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39.....	D	03/15/2017	Paydown		312,500	312,500	312,450	312,475	0	2	0	2	0	312,477	0	23	23	1,339	12/15/2039	1FE.....
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39.....	D	03/15/2017	Paydown		46,875	46,875	47,168	47,117	0	(242)	0	(242)	0	46,875	0	0	0	413	12/15/2039	3AM.....
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A.....	D	03/15/2017	Paydown		51,289	51,289	51,994	51,988	0	(699)	0	(699)	0	51,289	0	0	0	398	10/15/2038	1FE.....
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/.....	D	03/17/2017	Paydown		62,500	62,500	62,487	62,490	0	0	0	0	0	62,490	0	10	10	332	07/17/2029	1FE.....
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2.....	D	02/15/2017	Redemption	100.0000	60,878	60,878	58,473	58,523	0	36	0	36	0	58,558	0	2,319	2,319	639	11/15/2027	2FE.....
532619 AC 7	LIMEROCK CLO 2014-3A A2A 3.330% 10/20/.....	D	02/13/2017	Paydown		4,000,000	4,000,000	3,973,700	3,981,312	0	18,688	0	18,688	0	4,000,000	0	0	0	41,399	10/20/2026	1FE.....
68278# AB 4	ONESTEEL US INVESTMENTS 9.330% 07/09/1.....	D	01/10/2017	Redemption	100.0000	2,335,206	2,335,206	1,868,165	1,868,165	0	0	0	0	0	1,868,165	0	467,041	467,041	168,840	07/09/2018	6.....
705010 AB 2	PEARSON DOLLAR FINANCE PLC 144A 6.250%.....	D	03/28/2017	Call 105.3041.....		2,106,082	2,000,000	1,996,320	1,999,364	0	108	0	108	0	1,999,472	0	106,609	106,609	49,306	05/06/2018	2FE.....
759470 A# 4	RELIANCE INDUSTRIES LIMITED 6.240% 03/.....	D	03/26/2017	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	62,747	03/26/2017	2.....
83545* AA 6	SONIC HEALTHCARE INVESTMENTS SERIES A.....	D	01/12/2017	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	52,300	01/12/2017	2.....
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A.....	C	03/20/2017	Paydown		175,000	175,000	169,920	170,498	0	4,502	0	4,502	0	175,000	0	0	0	1,138	09/20/2038	1FE.....
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A.....	D	03/20/2017	Paydown		62,500	62,500	62,479	62,483	0	17	0	17	0	62,500	0	0	0	341	10/20/2039	1FE.....
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A 5.125.....	C	03/15/2017	Paydown		3,994	3,994	3,929	3,934	0	60	0	60	0	3,994	0	0	0	51	12/13/2048	1FE.....
94707V AA 8	WEATHERFORD BERMUDA 5.125% 09/15/20.....	D	03/29/2017	Various		7,025,000	7,000,000	7,042,440	7,018,178	0	(937)	0	(937)	0	7,017,241	0	7,759	7,759	170,833	09/15/2020	5FE.....
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM.....	D	03/15/2017	Redemption	100.0000	745,900	745,900	761,750	756,091	0	(185)	0	(185)	0	755,906	0	(10,006)	(10,006)	4,524	02/15/2021	1FE.....
N1492@ AB 2	BOSKALIS FINANCE BV GUARANTEED SNR UNSEC.....	D	01/23/2017	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	149,597	07/22/2020	2.....
N1492@ AC 0	BOSKALIS FINANCE BV GUARANTEED SNR UNSEC.....	D	01/23/2017	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	197,127	07/22/2022	2.....
N3386# AN 9	FUGRO N.V. SERIES B 5.780% 08/17/21.....	D	02/03/2017	Redemption	100.0000	89,702	89,702	89,702	89,785	0	(1)	0	(1)	0	89,783	0	(81)	(81)	2,391	08/17/2021	3.....
N3386# AP 4	FUGRO N.V. SERIES C 5.880% 08/17/23.....	D	02/03/2017	Redemption	100.0000	44,851	44,851	44,851	44,895	0	(1)	0	(1)	0	44,895	0	(44)	(44)	1,216	08/17/2023	3.....
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1.....	D	03/31/2017	Redemption	100.0000	52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	919	11/30/2033	2FE.....
Y3915# AA 5	INDIAN RAIL FINANCE CORP 5.940% 03/27/.....	D	03/27/2017	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	59,400	03/27/2017	2.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					143,019,428	153,749,623	137,662,526	130,717,532	1,994	41,513	0	43,507	0	138,349,236	0	4,654,895	4,654,895	2,784,939	XXX	XXX
8399997.	Total - Bonds - Part 4.....					157,336,017	168,020,931	152,215,061	145,259,820	1,994	(128,654)	0	(126,660)	0	152,721,353	0	4,599,368	4,599,368	3,038,325	XXX	XXX
8399999.	Total - Bonds.....					157,336,017	168,020,931	152,215,061	145,259,820	1,994	(128,654)	0	(126,660)	0	152,721,353	0	4,599,368	4,599,368	3,038,325	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					157,336,017	XXX	152,215,061	145,259,820	1,994	(128,654)	0	(126,660)	0	152,721,353	0	4,599,368	4,599,368	3,038,325	XXX	XXX

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(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	C o d e	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																						
BARCLAYS CUSTOM 01/14/2020 Strike @ 160.382 BXIG\$003	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	01/13/2017	01/14/2020	6,329	1,015,058	160.3820	0	48,722	0	49,253		49,253	531	0	0	0	n/a.....		n/a.....
BARCLAYS CUSTOM 02/14/2020 Strike @ 160.0548 BXIG\$004	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	02/15/2017	02/14/2020	1,796	287,458	160.0548	0	13,766	0	14,408		14,408	642	0	0	0	n/a.....		n/a.....
BARCLAYS CUSTOM 10/11/2019 Strike @ 160.88 BXIG\$000	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	10/14/2016	10/11/2019	201	32,337	160.8800	1,575	0	0	1,535		1,535	384	0	0	0	n/a.....		n/a.....
BARCLAYS CUSTOM 11/14/2019 Strike @ 157.6832 BXIG\$001	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	11/14/2016	11/14/2019	5,154	812,699	157.6832	39,230	0	0	49,589		49,589	11,490	0	0	0	n/a.....		n/a.....
BARCLAYS CUSTOM 12/13/2019 Strike @ 158.2445 BXIG\$002	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	12/14/2016	12/13/2019	2,091	330,889	158.2445	16,070	0	0	19,383		19,383	(1,341)	0	0	0	n/a.....		n/a.....
BARCLAYS CUSTOM 3/13/2020 Strike @ 160.0319 BXIG\$005	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319....	03/14/2017	03/13/2020	2,517	402,800	160.0319	0	19,529	0	20,121		20,121	592	0	0	0	n/a.....		n/a.....
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L\$012	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528....	01/13/2017	01/12/2018	2,076	2,848,272	1,372.0000	0	129,019	0	97,215		97,215	(31,804)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L\$014	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528....	01/13/2017	01/12/2018	238	326,536	1,372.0000	0	14,796	0	11,148		11,148	(3,647)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L\$013	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528....	01/13/2017	01/12/2018	316	433,552	1,372.0000	0	19,671	0	14,822		14,822	(4,849)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L\$015	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528....	02/14/2017	02/14/2018	528	737,616	1,397.0000	0	31,286	0	20,820		20,820	(10,466)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L\$018	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528....	02/15/2017	02/14/2018	169	236,093	1,397.0000	0	9,952	0	6,647		6,647	(3,305)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L\$016	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528....	02/14/2017	02/14/2018	528	737,616	1,397.0000	0	31,257	0	20,800		20,800	(10,457)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L\$017	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528....	02/14/2017	02/14/2018	424	592,328	1,397.0000	0	25,133	0	16,725		16,725	(8,408)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L\$001	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	10/14/2016	10/13/2017	31	37,572	1,212.0000	1,699	0	0	4,132		4,132	600	0	0	0	n/a.....		n/a.....
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L\$000	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	10/14/2016	10/13/2017	8	9,696	1,212.0000	440	0	0	1,015		1,015	147	0	0	0	n/a.....		n/a.....
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L\$002	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	10/17/2016	10/13/2017	50	60,600	1,212.0000	2,788	0	0	6,780		6,780	988	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$008	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/15/2016	11/14/2017	6	7,794	1,299.0000	438	0	0	727		727	137	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$003	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/14/2016	11/14/2017	368	478,032	1,299.0000	26,681	0	0	40,970		40,970	7,827	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$007	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/15/2016	11/14/2017	7	9,093	1,299.0000	538	0	0	860		860	163	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$004	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/14/2016	11/14/2017	313	406,587	1,299.0000	22,687	0	0	36,272		36,272	6,889	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$005	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/14/2016	11/14/2017	125	162,375	1,299.0000	9,078	0	0	15,072		15,072	2,844	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$006	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/15/2016	11/14/2017	74	96,126	1,299.0000	5,361	0	0	8,233		8,233	1,573	0	0	0	n/a.....		n/a.....

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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	C o d e	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)
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L\$011	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....71	.....96,276	...1,356.0000	.....4,744	.....0	.....0	.....6,397	.....	.....6,397	.....306	.....0	.....0	.....0	n/a.....	.....	n/a.....
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L\$009	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....571	.....774,276	...1,356.0000	.....37,948	.....0	.....0	.....49,037	.....	.....49,037	.....3,204	.....0	.....0	.....0	n/a.....	.....	n/a.....
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L\$010	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....385	.....522,060	...1,356.0000	.....25,594	.....0	.....0	.....33,816	.....	.....33,816	.....1,872	.....0	.....0	.....0	n/a.....	.....	n/a.....
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L\$020	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....909	.....1,238,058	...1,362.0000	.....0	.....53,851	.....0	.....87,111	.....	.....87,111	.....33,260	.....0	.....0	.....0	n/a.....	.....	n/a.....
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L\$021	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....239	.....325,518	...1,362.0000	.....0	.....14,165	.....0	.....23,482	.....	.....23,482	.....9,317	.....0	.....0	.....0	n/a.....	.....	n/a.....
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L\$019	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....623	.....848,526	...1,362.0000	.....0	.....36,944	.....0	.....58,228	.....	.....58,228	.....21,284	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 01/12/2018 Strike @ 2274.64 7846L\$013	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017	01/12/2018	.....2,806	.....6,383,650	...2,275.0000	.....0	.....360,580	.....0	.....451,758	.....	.....451,758	.....91,178	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 01/12/2018 Strike @ 2274.64 7846L\$014	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017	01/12/2018	.....978	.....2,224,950	...2,275.0000	.....0	.....125,748	.....0	.....157,545	.....	.....157,545	.....31,797	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 01/12/2018 Strike @ 2274.64 7846L\$015	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017	01/12/2018	.....1,373	.....3,123,575	...2,275.0000	.....0	.....176,412	.....0	.....221,019	.....	.....221,019	.....44,607	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 02/14/2018 Strike @ 2337.58 7846L\$020	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/15/2017	02/14/2018	.....101	.....236,138	...2,338.0000	.....0	.....12,598	.....0	.....12,879	.....	.....12,879	.....281	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 02/14/2018 Strike @ 2337.58 7846L\$018	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017	02/14/2018	.....439	.....1,026,382	...2,338.0000	.....0	.....54,207	.....0	.....56,124	.....	.....56,124	.....1,918	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 02/14/2018 Strike @ 2337.58 7846L\$017	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017	02/14/2018	.....1,406	.....3,287,228	...2,338.0000	.....0	.....173,526	.....0	.....179,665	.....	.....179,665	.....6,139	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 02/14/2018 Strike @ 2337.58 7846L\$019	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/15/2017	02/14/2018	.....143	.....334,334	...2,338.0000	.....0	.....17,839	.....0	.....18,237	.....	.....18,237	.....398	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 02/14/2018 Strike @ 2337.58 7846L\$016	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017	02/14/2018	.....1,701	.....3,976,938	...2,338.0000	.....0	.....209,974	.....0	.....217,403	.....	.....217,403	.....7,429	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 10/13/2017 Strike @ 2132.98 7846L\$003	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	10/17/2016	10/13/2017	.....85	.....181,305	...2,133.0000	.....10,976	.....0	.....0	.....17,120	.....	.....17,120	.....3,587	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 10/13/2017 Strike @ 2132.98 7846L\$000	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	10/14/2016	10/13/2017	.....9	.....19,197	...2,133.0000	.....1,162	.....0	.....0	.....1,711	.....	.....1,711	.....356	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 10/13/2017 Strike @ 2132.98 7846L\$002	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	10/14/2016	10/13/2017	.....31	.....66,123	...2,133.0000	.....4,017	.....0	.....0	.....6,540	.....	.....6,540	.....1,380	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 10/13/2017 Strike @ 2132.98 7846L\$001	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	10/14/2016	10/13/2017	.....52	.....110,916	...2,133.0000	.....6,647	.....0	.....0	.....10,311	.....	.....10,311	.....2,160	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 11/14/2017 Strike @ 2164.20 7846L\$009	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/15/2016	11/14/2017	.....7	.....15,148	...2,164.0000	.....941	.....0	.....0	.....1,459	.....	.....1,459	.....322	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 11/14/2017 Strike @ 2164.20 7846L\$005	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/14/2016	11/14/2017	.....608	.....1,315,712	...2,164.0000	.....78,944	.....0	.....0	.....116,650	.....	.....116,650	.....25,584	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 11/14/2017 Strike @ 2164.20 7846L\$008	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/15/2016	11/14/2017	.....67	.....144,988	...2,164.0000	.....8,659	.....0	.....0	.....12,796	.....	.....12,796	.....2,806	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 11/14/2017 Strike @ 2164.20 7846L\$006	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/14/2016	11/14/2017168363,552	...2,164.000021,8420033,85933,8597,474000	n/a.....	n/a.....

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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	C o d e	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 11/14/2017 Strike @ 2164.20 7846L\$004	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/14/2016	11/14/2017	.....438	.....947,832	.....2,164.0000	.....56,894	.....0	.....0	.....79,910		.....79,910	.....17,414	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2164.20 7846L\$007	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/15/2016	11/14/2017	.....64	.....138,496	.....2,164.0000	.....8,324	.....0	.....0	.....11,692		.....11,692	.....2,548	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/14/2017 Strike @ 2253.28 7846L\$010	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....1,072	.....2,415,216	.....2,253.0000	.....143,772	.....0	.....0	.....182,837		.....182,837	.....50,214	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/14/2017 Strike @ 2253.28 7846L\$012	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....193	.....434,829	.....2,253.0000	.....25,855	.....0	.....0	.....32,881		.....32,881	.....9,030	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/14/2017 Strike @ 2253.28 7846L\$011	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....640	.....1,441,920	.....2,253.0000	.....85,844	.....0	.....0	.....109,168		.....109,168	.....29,982	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 3/14/2018 Strike @ 2365.45 7846L\$023	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....1,236	.....2,923,140	.....2,365.0000	.....0	.....162,243	.....0	.....213,284		.....213,284	.....51,040	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 3/14/2018 Strike @ 2365.45 7846L\$022	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....1,587	.....3,753,255	.....2,365.0000	.....0	.....208,375	.....0	.....265,906		.....265,906	.....57,531	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 3/14/2018 Strike @ 2365.45 7846L\$021	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....2,290	.....5,415,850	.....2,365.0000	.....0	.....300,578	.....0	.....371,689		.....371,689	.....71,111	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTNS010 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	BNP Paribas..... KVQR4N79VEW&JPSK1K14...	01/12/2017	01/12/2022	.....0	.....190,000,000	.....2.3500	.....0	.....9,671,000	.....0	.....7,462,464		.....7,462,464	.....(2,208,536)	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTNS012 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6VOZCB8VD9IULB80....	02/16/2017	02/16/2022	.....0	.....190,000,000	.....2.5000	.....0	.....8,940,000	.....0	.....8,471,812		.....8,471,812	.....(468,188)	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTNS014 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/21/2017	03/21/2022	.....0	.....210,000,000	.....2.5000	.....0	.....9,072,000	.....0	.....9,285,320		.....9,285,320	.....213,320	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTNS000 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/09/2016	08/09/2021	.....0	.....35,000,000	.....1.5500	.....1,806,000	.....0	.....0	.....657,809		.....657,809	.....(130,686)	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTNS002 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	BNP Paribas..... KVQR4N79VEW&JPSK1K14...	09/07/2016	09/07/2021	.....0	.....190,000,000	.....1.4500	.....9,694,750	.....0	.....0	.....3,242,296		.....3,242,296	.....(639,367)	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTNS004 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6VOZCB8VD9IULB80....	10/11/2016	10/12/2021	.....0	.....190,000,000	.....1.7000	.....9,310,000	.....0	.....0	.....4,246,883		.....4,246,883	.....(743,602)	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTNS006 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6VOZCB8VD9IULB80....	11/03/2016	11/03/2021	.....0	.....190,000,000	.....1.8000	.....8,930,000	.....0	.....0	.....4,671,256		.....4,671,256	.....(787,115)	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTNS008 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	12/12/2016	12/13/2021	.....0	.....190,000,000	.....2.6000	.....9,595,000	.....0	.....0	.....9,015,303		.....9,015,303	.....(1,184,497)	.....0	.....0	.....0	n/a.....		n/a.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....									39,984,49829,933,171050,550,184	XX50,550,184(5,402,612)0000	XXX	XXX

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Purchased Options - Hedging Other - Put Options

NASDAQ 100 01/02/2018 Strike @ 4895 73935\$067	Variable Annuities.....	Exhibit 5.	Equity/I ndex	BNP Paribas..... KVQR4N79VEW&JPSK1K14...	01/03/2017	01/02/20182,13610,455,7204,895.00000800,3810238,628	238,628(561,753)000	n/a.....		n/a.....
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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)
RUSSELL 2000 01/02/2018 Strike @ 1358 46428\$075	Variable Annuities.....	Exhibit 5.	Equity/ Index	BNP Paribas..... KVQR4N79VEW8JPSK1K14...	01/03/2017	01/02/2018	6,937	9,420,446	1,358.0000	0	795,119	0	501,223		501,223	(293,896)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 06/28/2017 Strike @ 1090 46428\$069	Variable Annuities.....	Exhibit 5.	Equity/ Index	BNP Paribas..... KVQR4N79VEW8JPSK1K14...	06/28/2016	06/28/2017	8,698	9,480,820	1,090.0000	903,461	0	0	19,833		19,833	(115,818)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 08/29/2017 Strike @ 1330 46428\$074	Variable Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNB6K528...	11/29/2016	08/29/2017	1,176	1,564,080	1,330.0000	112,367	0	0	45,113		45,113	(48,915)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 08/31/2017 Strike @ 1236 46428\$070	Variable Annuities.....	Exhibit 5.	Equity/ Index	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	08/31/2016	08/31/2017	9,171	11,335,356	1,236.0000	951,308	0	0	169,889		169,889	(294,247)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 09/29/2017 Strike @ 1330 46428\$073	Variable Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNB6K528...	11/29/2016	09/29/2017	1,253	1,666,490	1,330.0000	127,242	0	0	56,521		56,521	(51,874)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 10/27/2017 Strike @ 1330 46428\$072	Variable Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNB6K528...	11/29/2016	10/27/2017	1,323	1,759,590	1,330.0000	139,643	0	0	66,922		66,922	(54,247)	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/29/2017 Strike @ 1330 46428\$071	Variable Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNB6K528...	11/29/2016	11/29/2017	1,392	1,851,360	1,330.0000	155,278	0	0	78,553		78,553	(56,962)	0	0	0	n/a.....		n/a.....
S&P 500 01/02/2018 Strike @ 2249 78462\$090.	Variable Annuities.....	Exhibit 5.	Equity/ Index	BNP Paribas..... KVQR4N79VEW8JPSK1K14...	01/03/2017	01/02/2018	5,637	12,677,613	2,249.0000	0	862,856	0	414,579		414,579	(448,277)	0	0	0	n/a.....		n/a.....
S&P 500 01/29/2021 Strike @ 1286.12 78462F\$68	Variable Annuities.....	Exhibit 5.	Equity/ Index	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011	01/29/2021	75	96,450	1,286.0000	21,324	0	0	3,472		3,472	(2,224)	0	0	0	n/a.....		n/a.....
S&P 500 01/31/2018 Strike @ 1723.00 78462F\$39	Variable Annuities.....	Exhibit 5.	Equity/ Index	JP Morgan & Company 815DZWZKVSZI1NUHU748....	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	3,715		3,715	(7,340)	0	0	0	n/a.....		n/a.....
S&P 500 01/31/2020 Strike @ 1380.00 78462F\$56	Variable Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital.. AC28XWWWI3WIBK2824319....	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	4,206		4,206	(3,092)	0	0	0	n/a.....		n/a.....
S&P 500 02/26/2021 Strike @ 1327.22 78462F\$69	Variable Annuities.....	Exhibit 5.	Equity/ Index	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011	02/26/2021	95	126,065	1,327.0000	28,446	0	0	4,996		4,996	(3,039)	0	0	0	n/a.....		n/a.....
S&P 500 02/28/2018 Strike @ 1653.00 78462F\$40	Variable Annuities.....	Exhibit 5.	Equity/ Index	JP Morgan & Company 815DZWZKVSZI1NUHU748....	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	5,635		5,635	(10,859)	0	0	0	n/a.....		n/a.....
S&P 500 02/28/2020 Strike @ 1380.00 78462F\$57	Variable Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital.. AC28XWWWI3WIBK2824319....	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	2,482		2,482	(1,779)	0	0	0	n/a.....		n/a.....
S&P 500 03/29/2018 Strike @ 1653.00 78462F\$41	Variable Annuities.....	Exhibit 5.	Equity/ Index	JP Morgan & Company 815DZWZKVSZI1NUHU748....	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	2,935		2,935	(5,129)	0	0	0	n/a.....		n/a.....
S&P 500 03/29/2019 Strike @ 850.00 78462F\$49	Variable Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital.. AC28XWWWI3WIBK2824319....	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	2,307		2,307	(3,745)	0	0	0	n/a.....		n/a.....
S&P 500 03/31/2021 Strike @ 1325.83 78462F\$70	Variable Annuities.....	Exhibit 5.	Equity/ Index	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011	03/31/2021	155	205,530	1,326.0000	46,387	0	0	8,430		8,430	(5,000)	0	0	0	n/a.....		n/a.....
S&P 500 04/28/2017 Strike @ 1469.00 78462F\$29	Variable Annuities.....	Exhibit 5.	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	11		11	(489)	0	0	0	n/a.....		n/a.....
S&P 500 04/30/2018 Strike @ 1129.00 78462F\$42	Variable Annuities.....	Exhibit 5.	Equity/ Index	BNP Paribas..... KVQR4N79VEW8JPSK1K14...	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	427		427	(1,116)	0	0	0	n/a.....		n/a.....
S&P 500 04/30/2019 Strike @ 1149.00 78462F\$50	Variable Annuities.....	Exhibit 5.	Equity/ Index	BNP Paribas..... KVQR4N79VEW8JPSK1K14...	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	3,080		3,080	(3,990)	0	0	0	n/a.....		n/a.....
S&P 500 04/30/2021 Strike @ 1363.61 78462F\$71	Variable Annuities.....	Exhibit 5.	Equity/ Index	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011	04/30/2021	120	163,680	1,364.0000	37,620	0	0	7,336		7,336	(4,135)	0	0	0	n/a.....		n/a.....
S&P 500 05/28/2021 Strike @ 1257.60 78462F\$72	Variable Annuities.....	Exhibit 5.	Equity/ Index	JP Morgan & Company 815DZWZKVSZI1NUHU748....	01/25/2012	05/28/2021	393	494,394	1,258.0000	145,214	0	0	19,558		19,558	(11,921)	0	0	0	n/a.....		n/a.....

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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
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S&P 500 05/31/2017 Strike @ 1500.00 78462F\$30	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/31/2008	05/31/2017415622,500	...1,500.0000257,9950078	78(1,450)000	n/a.....		n/a.....
S&P 500 05/31/2017 Strike @ 1562.43 78462F\$31	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Barclays Capital... AC28XWWWI3WIBK2824319.....	12/31/2008	05/31/2017	.....545	.....851,290	...1,562.0000	.....362,705	.....0	.....0	.....107		.....107	.....(2,442)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 05/31/2019 Strike @ 1149.00 78462F\$51	Variable Annuities.....	Exhibit 5.	Equity/I ndex	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	06/17/2009	05/31/2019	.....385	.....442,365	...1,149.0000	.....117,336	.....0	.....0	.....4,397		.....4,397	.....(5,396)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 06/30/2017 Strike @ 1547.69 78462F\$32	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Barclays Capital... AC28XWWWI3WIBK2824319.....	12/31/2008	06/30/2017	.....300	.....464,400	...1,548.0000	.....196,568	.....0	.....0	.....157		.....157	.....(1,821)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 06/30/2021 Strike @ 1257.60 78462F\$73	Variable Annuities.....	Exhibit 5.	Equity/I ndex	JP Morgan & Company 8I5DZWZKVSZI1NUHU748.....	01/25/2012	06/30/2021	.....621	.....781,218	...1,258.0000	.....230,056	.....0	.....0	.....31,971		.....31,971	.....(19,158)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 07/05/2017 Strike @ 2158 78462\$077.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80.....	10/04/2016	07/05/2017	.....3,983	.....8,595,314	...2,158.0000	.....512,380	.....0	.....0	.....54,526		.....54,526	.....(218,493)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 07/30/2021 Strike @ 1257.60 78462F\$74	Variable Annuities.....	Exhibit 5.	Equity/I ndex	JP Morgan & Company 8I5DZWZKVSZI1NUHU748.....	01/25/2012	07/30/2021	.....203	.....255,374	...1,258.0000	.....75,313	.....0	.....0	.....10,756		.....10,756	.....(6,355)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 07/31/2017 Strike @ 1562.43 78462F\$33	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Barclays Capital... AC28XWWWI3WIBK2824319.....	12/31/2008	07/31/2017	.....400	.....624,800	...1,562.0000	.....265,607	.....0	.....0	.....431		.....431	.....(3,252)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 07/31/2018 Strike @ 1129.00 78462F\$45	Variable Annuities.....	Exhibit 5.	Equity/I ndex	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	02/05/2009	07/31/2018	.....435	.....491,115	...1,129.0000	.....167,962	.....0	.....0	.....1,689		.....1,689	.....(3,576)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 08/04/2017 Strike @ 2158 78462\$076.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80.....	10/04/2016	08/04/2017	.....4,273	.....9,221,134	...2,158.0000	.....586,212	.....0	.....0	.....87,901		.....87,901	.....(245,309)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 08/08/2017 Strike @ 2140 78462\$081.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFQFN3BB653...	11/08/2016	08/08/2017	.....4,888	.....10,460,320	...2,140.0000	.....611,929	.....0	.....0	.....96,634		.....96,634	.....(286,132)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 08/29/2017 Strike @ 2205 78462\$085.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	11/29/2016	08/29/2017	.....6,216	.....13,706,280	...2,205.0000	.....768,981	.....0	.....0	.....205,146		.....205,146	.....(450,408)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 08/31/2017 Strike @ 1547.69 78462F\$34	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Barclays Capital... AC28XWWWI3WIBK2824319.....	12/31/2008	08/31/2017	.....550	.....851,400	...1,548.0000	.....359,756	.....0	.....0	.....912		.....912	.....(5,186)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 08/31/2018 Strike @ 1129.00 78462F\$46	Variable Annuities.....	Exhibit 5.	Equity/I ndex	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	02/05/2009	08/31/2018	.....215	.....242,735	...1,129.0000	.....82,984	.....0	.....0	.....959		.....959	.....(1,907)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 08/31/2021 Strike @ 1257.60 78462F\$75	Variable Annuities.....	Exhibit 5.	Equity/I ndex	JP Morgan & Company 8I5DZWZKVSZI1NUHU748.....	01/25/2012	08/31/2021	.....223	.....280,534	...1,258.0000	.....83,041	.....0	.....0	.....12,230		.....12,230	.....(7,100)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 09/05/2017 Strike @ 2158 78462\$075.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80.....	10/04/2016	09/05/2017	.....4,546	.....9,810,268	...2,158.0000	.....664,232	.....0	.....0	.....125,385		.....125,385	.....(272,568)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 09/06/2017 Strike @ 2233 78462\$089.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	12/07/2016	09/06/2017	.....5,019	.....11,207,427	...2,233.0000	.....618,291	.....0	.....0	.....201,090		.....201,090	.....(393,078)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 09/08/2017 Strike @ 2140 78462\$080.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFQFN3BB653...	11/08/2016	09/08/2017	.....5,222	.....11,175,080	...2,140.0000	.....703,299	.....0	.....0	.....137,547		.....137,547	.....(321,935)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 09/29/2017 Strike @ 1674.00 78462F\$35	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/31/2008	09/29/2017	.....360	.....602,640	...1,674.0000	.....262,906	.....0	.....0	.....1,568		.....1,568	.....(6,130)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 09/29/2017 Strike @ 2205 78462\$084.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	11/29/2016	09/29/2017	.....6,687	.....14,744,835	...2,205.0000	.....884,423	.....0	.....0	.....273,642		.....273,642	.....(495,792)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 09/30/2019 Strike @ 1370.00 78462F\$52	Variable Annuities.....	Exhibit 5.	Equity/I ndex	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	01/05/2010	09/30/2019	.....240	.....328,800	...1,370.0000	.....81,238	.....0	.....0	.....6,908		.....6,908	.....(6,013)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 09/30/2020 Strike @ 1141.20 78462F\$64	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Credit Suisse..... ANGGYXNX0JLX3X63JN86...	05/18/2011	09/30/20202022,820	...1,141.00004,65800542	542(432)000	n/a.....		n/a.....

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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	C o d e	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 09/30/2021 Strike @ 1257.60 78462F\$76	Variable Annuities.....	Exhibit 5.	Equity/I ndex	JP Morgan & Company 815DZWZKVSZI1NUHU748....	01/25/2012	09/30/2021	.....114	.....143,412	.....1,258.0000	.....42,517	.....0	.....0	.....6,428		.....6,428	.....(3,682)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/04/2017 Strike @ 2158 78462\$074.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80....	10/04/2016	10/04/2017	.....4,806	.....10,371,348	.....2,158.0000	.....739,489	.....0	.....0	.....164,954		.....164,954	.....(296,622)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/06/2017 Strike @ 2233 78462\$088.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Credit Suisse..... ANGGYXNX0JLX3X63JN86....	12/07/2016	10/06/2017	.....5,391	.....12,038,103	.....2,233.0000	.....714,308	.....0	.....0	.....261,454		.....261,454	.....(429,401)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/10/2017 Strike @ 2140 78462\$079.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFQFN3BB653....	11/08/2016	10/10/2017	.....5,545	.....11,866,300	.....2,140.0000	.....790,052	.....0	.....0	.....183,355		.....183,355	.....(354,085)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/27/2017 Strike @ 2205 78462\$083.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528....	11/29/2016	10/27/2017	.....7,092	.....15,637,860	.....2,205.0000	.....991,603	.....0	.....0	.....339,190		.....339,190	.....(534,580)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/29/2021 Strike @ 1257.60 78462F\$77	Variable Annuities.....	Exhibit 5.	Equity/I ndex	JP Morgan & Company 815DZWZKVSZI1NUHU748....	01/25/2012	10/29/2021	.....211	.....265,438	.....1,258.0000	.....78,819	.....0	.....0	.....12,213		.....12,213	.....(6,905)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/30/2020 Strike @ 1183.26 78462F\$65	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Credit Suisse..... ANGGYXNX0JLX3X63JN86....	05/18/2011	10/30/2020	.....25	.....29,575	.....1,183.0000	.....6,185	.....0	.....0	.....796		.....796	.....(596)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/31/2017 Strike @ 1629.00 78462F\$36	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/31/2008	10/31/2017	.....700	.....1,140,300	.....1,629.0000	.....490,100	.....0	.....0	.....3,475		.....3,475	.....(11,565)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/31/2019 Strike @ 1370.00 78462F\$53	Variable Annuities.....	Exhibit 5.	Equity/I ndex	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	01/05/2010	10/31/2019	.....305	.....417,850	.....1,370.0000	.....103,102	.....0	.....0	.....9,253		.....9,253	.....(7,766)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/07/2017 Strike @ 2233 78462\$087.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Credit Suisse..... ANGGYXNX0JLX3X63JN86....	12/07/2016	11/07/2017	.....5,755	.....12,850,915	.....2,233.0000	.....813,757	.....0	.....0	.....323,819		.....323,819	.....(467,411)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/08/2017 Strike @ 2140 78462\$078.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFQFN3BB653....	11/08/2016	11/08/2017	.....5,842	.....12,501,880	.....2,140.0000	.....875,657	.....0	.....0	.....229,495		.....229,495	.....(383,533)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/29/2017 Strike @ 2205 78462\$082.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528....	11/29/2016	11/29/2017	.....7,488	.....16,511,040	.....2,205.0000	.....1,114,289	.....0	.....0	.....415,942		.....415,942	.....(577,868)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/29/2019 Strike @ 1370.00 78462F\$54	Variable Annuities.....	Exhibit 5.	Equity/I ndex	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	01/05/2010	11/29/2019	.....150	.....205,500	.....1,370.0000	.....50,664	.....0	.....0	.....4,802		.....4,802	.....(3,893)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/30/2017 Strike @ 1644.00 78462F\$37	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/31/2008	11/30/2017	.....195	.....320,580	.....1,644.0000	.....138,306	.....0	.....0	.....1,341		.....1,341	.....(3,711)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/30/2020 Strike @ 1180.55 78462F\$66	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Credit Suisse..... ANGGYXNX0JLX3X63JN86....	05/18/2011	11/30/2020	.....45	.....53,145	.....1,181.0000	.....11,122	.....0	.....0	.....1,484		.....1,484	.....(1,081)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/30/2021 Strike @ 1257.60 78462F\$78	Variable Annuities.....	Exhibit 5.	Equity/I ndex	JP Morgan & Company 815DZWZKVSZI1NUHU748....	01/25/2012	11/30/2021	.....235	.....295,630	.....1,258.0000	.....88,085	.....0	.....0	.....14,025		.....14,025	.....(7,803)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/07/2017 Strike @ 2233 78462\$086.	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Credit Suisse..... ANGGYXNX0JLX3X63JN86....	12/07/2016	12/07/2017	.....6,079	.....13,574,407	.....2,233.0000	.....906,318	.....0	.....0	.....388,917		.....388,917	.....(496,129)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/29/2017 Strike @ 1723.00 78462F\$38	Variable Annuities.....	Exhibit 5.	Equity/I ndex	JP Morgan & Company 815DZWZKVSZI1NUHU748....	12/31/2008	12/29/2017	.....215	.....370,445	.....1,723.0000	.....163,433	.....0	.....0	.....2,427		.....2,427	.....(5,123)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/31/2018 Strike @ 850.00 78462F\$48	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Barclays Capital.. AC28XWWI3WIBK2824319....	04/21/2009	12/31/2018	.....1,600	.....1,360,000	.....850.0000	.....409,728	.....0	.....0	.....3,246		.....3,246	.....(6,524)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/31/2019 Strike @ 1380.00 78462F\$55	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Barclays Capital.. AC28XWWI3WIBK2824319....	03/23/2010	12/31/2019	.....190	.....262,200	.....1,380.0000	.....62,700	.....0	.....0	.....6,641		.....6,641	.....(5,014)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/31/2020 Strike @ 1257.64 78462F\$67	Variable Annuities.....	Exhibit 5.	Equity/I ndex	Credit Suisse..... ANGGYXNX0JLX3X63JN86....	05/18/2011	12/31/2020	.....65	.....81,770	.....1,258.0000	.....17,796	.....0	.....0	.....2,717		.....2,717	.....(1,816)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/31/2021 Strike @ 1257.60 78462F\$79	Variable Annuities.....	Exhibit 5.	Equity/I ndex	JP Morgan & Company 815DZWZKVSZI1NUHU748....	01/25/2012	12/31/2021517650,3861,258.0000194,1650031,723	31,723(17,353)000	n/a.....		n/a.....

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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 3/31/2020 Strike @ 1089.41 78462F\$56	Variable Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWWI3WIBK2824319....	06/17/2010	03/31/2020	315	343,035	1,089.0000	93,410	0	0	5,705		5,705	(4,643)	0	0	0	n/a.....		n/a.....	
S&P 500 4/30/2020 Strike @ 1089.41 78462F\$59	Variable Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWWI3WIBK2824319....	06/17/2010	04/30/2020	250	272,250	1,089.0000	74,010	0	0	4,736		4,736	(3,764)	0	0	0	n/a.....		n/a.....	
S&P 500 5/29/2020 Strike @ 1049.00 78462F\$60	Variable Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWWI3WIBK2824319....	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	2,363		2,363	(1,879)	0	0	0	n/a.....		n/a.....	
S&P 500 5/31/2018 Strike @ 1129.00 78462F\$43	Variable Annuities.....	Exhibit 5.	Equity/ Index	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	4,532		4,532	(10,938)	0	0	0	n/a.....		n/a.....	
S&P 500 6/29/2018 Strike @ 1129.00 78462F\$44	Variable Annuities.....	Exhibit 5.	Equity/ Index	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	2,182		2,182	(4,917)	0	0	0	n/a.....		n/a.....	
S&P 500 6/30/2020 Strike @ 1049.00 78462F\$61	Variable Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWWI3WIBK2824319....	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	2,210		2,210	(1,711)	0	0	0	n/a.....		n/a.....	
S&P 500 7/31/2020 Strike @ 1049.33 78462F\$62	Variable Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWWI3WIBK2824319....	10/05/2010	07/31/2020	105	110,145	1,049.0000	30,864	0	0	2,021		2,021	(1,529)	0	0	0	n/a.....		n/a.....	
S&P 500 8/31/2020 Strike @ 1049.33 78462F\$63	Variable Annuities.....	Exhibit 5.	Equity/ Index	Barclays Capital... AC28XWWWI3WIBK2824319....	10/05/2010	08/31/2020	120	125,880	1,049.0000	35,348	0	0	2,423		2,423	(1,786)	0	0	0	n/a.....		n/a.....	
S&P 500 9/28/2018 Strike @ 1129.00 78462F\$47	Variable Annuities.....	Exhibit 5.	Equity/ Index	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	3,232		3,232	(6,138)	0	0	0	n/a.....		n/a.....	
0099999. Total-Purchased Options-Hedging Other-Put Options.....										22,054,345	2,458,356	0	5,351,528	XX	5,351,528	(8,403,546)	0	0	0	0	XXX	XXX	
0149999. Total-Purchased Options-Hedging Other.....										62,038,843	32,391,527	0	55,901,712	XX	55,901,712	(13,806,158)	0	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										39,984,498	29,933,171	0	50,550,184	XX	50,550,184	(5,402,612)	0	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options.....										22,054,345	2,458,356	0	5,351,528	XX	5,351,528	(8,403,546)	0	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....										62,038,843	32,391,527	0	55,901,712	XX	55,901,712	(13,806,158)	0	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
RUSSELL 2000 01/12/2018 Strike @ 1457.80 4642S\$012	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017	01/12/2018	2,076	3,026,808	1,458.0000	0	(46,139)	0	(22,981)		(22,981)	23,158	0	0	0	n/a.....		n/a.....	
RUSSELL 2000 01/12/2018 Strike @ 1461.23 4642S\$013	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017	01/12/2018	316	461,676	1,461.0000	0	(6,731)	0	(3,253)		(3,253)	3,478	0	0	0	n/a.....		n/a.....	
RUSSELL 2000 01/12/2018 Strike @ 1464.66 4642S\$014	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017	01/12/2018	238	348,670	1,465.0000	0	(4,801)	0	(2,268)		(2,268)	2,533	0	0	0	n/a.....		n/a.....	
RUSSELL 2000 02/14/2018 Strike @ 1483.942 4642S\$015	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017	02/14/2018	528	783,552	1,484.0000	0	(10,183)	0	(5,107)		(5,107)	5,076	0	0	0	n/a.....		n/a.....	
RUSSELL 2000 02/14/2018 Strike @ 1487.433 4642S\$016	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017	02/14/2018	528	785,136	1,487.0000	0	(9,657)	0	(4,758)		(4,758)	4,899	0	0	0	n/a.....		n/a.....	
RUSSELL 2000 02/14/2018 Strike @ 1490.925 4642S\$018	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/15/2017	02/14/2018	169	251,979	1,491.0000	0	(2,716)	0	(1,417)		(1,417)	1,299	0	0	0	n/a.....		n/a.....	
RUSSELL 2000 02/14/2018 Strike @ 1490.925 4642S\$017	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017	02/14/2018	424	632,184	1,491.0000	0	(7,350)	0	(3,564)		(3,564)	3,786	0	0	0	n/a.....		n/a.....	
RUSSELL 2000 10/13/2017 Strike @ 1273.03 4642S\$000	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/14/2016	10/13/2017	8	10,184	1,273.0000	(204)	0	0	(557)		(557)	(80)	0	0	0	n/a.....		n/a.....	
RUSSELL 2000 10/13/2017 Strike @ 1276.06 4642S\$002	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/17/2016	10/13/2017	50	63,800	1,276.0000	(1,238)	0	0	(3,698)		(3,698)	(539)	0	0	0	n/a.....		n/a.....	
RUSSELL 2000 10/13/2017 Strike @ 1276.06 4642S\$001	Fixed Index Annuities.....	Exhibit 5.	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/14/2016	10/13/2017	31	39,556	1,276.0000	(755)	0	0	(2,254)		(2,254)	(327)	0	0	0	n/a.....		n/a.....	

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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	C o d e	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)
RUSSELL 2000 11/14/2017 Strike @ 1363.52 4642S\$006	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/15/2016	11/14/2017	.....74	.....100,936	...1,364.0000	.....(3,017)	.....0	.....0	.....(4,491)		.....(4,491)	.....(858)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1363.52 4642S\$003	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/14/2016	11/14/2017	.....368	.....501,952	...1,364.0000	.....(15,253)	.....0	.....0	.....(22,347)		.....(22,347)	.....(4,269)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1366.77 4642S\$004	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/14/2016	11/14/2017	.....313	.....427,871	...1,367.0000	.....(12,604)	.....0	.....0	.....(19,784)		.....(19,784)	.....(3,757)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1366.77 4642S\$007	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/15/2016	11/14/2017	.....7	.....9,569	...1,367.0000	.....(294)	.....0	.....0	.....(469)		.....(469)	.....(89)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1370.02 4642S\$005	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/14/2016	11/14/2017	.....125	.....171,250	...1,370.0000	.....(4,913)	.....0	.....0	.....(8,221)		.....(8,221)	.....(1,551)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1370.02 4642S\$008	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/15/2016	11/14/2017	.....6	.....8,220	...1,370.0000	.....(234)	.....0	.....0	.....(396)		.....(396)	.....(75)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 12/14/2017 Strike @ 1437.39 4642S\$009	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....571	.....820,527	...1,437.0000	.....(15,954)	.....0	.....0	.....(26,747)		.....(26,747)	.....(1,748)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 12/14/2017 Strike @ 1440.78 4642S\$010	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....385	.....554,785	...1,441.0000	.....(10,342)	.....0	.....0	.....(18,445)		.....(18,445)	.....(1,021)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 12/14/2017 Strike @ 1444.17 4642S\$011	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....71	.....102,524	...1,444.0000	.....(1,839)	.....0	.....0	.....(3,489)		.....(3,489)	.....(167)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 3/14/2018 Strike @ 1450.93 4642S\$019	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....623	.....903,973	...1,451.0000	.....0	.....(10,701)	.....0	.....(31,760)		.....(31,760)	.....(21,060)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 3/14/2018 Strike @ 1454.34 4642S\$020	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....909	.....1,321,686	...1,454.0000	.....0	.....(14,608)	.....0	.....(47,515)		.....(47,515)	.....(32,907)	.....0	.....0	.....0	n/a.....		n/a.....
RUSSELL 2000 3/14/2018 Strike @ 1457.75 4642S\$021	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....239	.....348,462	...1,458.0000	.....0	.....(3,615)	.....0	.....(12,808)		.....(12,808)	.....(9,194)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 01/12/2018 Strike @ 2405.432 7846S\$013	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017	01/12/2018	.....2,806	.....6,748,430	...2,405.0000	.....0	.....(169,122)	.....0	.....(225,269)		.....(225,269)	.....(56,148)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 01/12/2018 Strike @ 2411.118 7846S\$014	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017	01/12/2018	.....978	.....2,357,958	...2,411.0000	.....0	.....(56,753)	.....0	.....(75,693)		.....(75,693)	.....(18,940)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 01/12/2018 Strike @ 2416.805 7846S\$015	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	01/13/2017	01/12/2018	.....1,373	.....3,318,541	...2,417.0000	.....0	.....(76,497)	.....0	.....(102,247)		.....(102,247)	.....(25,749)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 02/14/2018 Strike @ 2471.58 7846S\$019	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/15/2017	02/14/2018	.....143	.....353,496	...2,472.0000	.....0	.....(7,704)	.....0	.....(8,216)		.....(8,216)	.....(512)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 02/14/2018 Strike @ 2471.991 7846S\$016	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017	02/14/2018	.....1,701	.....4,204,872	...2,472.0000	.....0	.....(91,466)	.....0	.....(97,649)		.....(97,649)	.....(6,183)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 02/14/2018 Strike @ 2477.835 7846S\$017	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017	02/14/2018	.....1,406	.....3,484,068	...2,478.0000	.....0	.....(72,302)	.....0	.....(77,343)		.....(77,343)	.....(5,041)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 02/14/2018 Strike @ 2483.679 7846S\$020	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/15/2017	02/14/2018	.....101	.....250,884	...2,484.0000	.....0	.....(4,972)	.....0	.....(5,310)		.....(5,310)	.....(338)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 02/14/2018 Strike @ 2483.679 7846S\$018	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/14/2017	02/14/2018	.....439	.....1,090,476	...2,484.0000	.....0	.....(21,662)	.....0	.....(23,139)		.....(23,139)	.....(1,477)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/13/2017 Strike @ 2228.96 7846S\$000	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	10/14/2016	10/13/2017	.....9	.....20,061	...2,229.0000	.....(697)	.....0	.....0	.....(998)		.....(998)	.....(208)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/13/2017 Strike @ 2234.30 7846S\$003	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	10/17/2016	10/13/201785189,890	...2,234.0000(6,371)00(9,986)	(9,986)(2,093)000	n/a.....		n/a.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 10/13/2017 Strike @ 2234.30 7846S\$001	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	10/14/2016	10/13/2017	.....52	.....116,168	.....2,234.0000	.....(3,858)	.....0	.....0	.....(6,014)		.....(6,014)	.....(1,260)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 10/13/2017 Strike @ 2239.63 7846S\$002	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	10/14/2016	10/13/2017	.....31	.....69,440	.....2,240.0000	.....(2,258)	.....0	.....0	.....(3,815)		.....(3,815)	.....(805)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2261.59 7846S\$004	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/14/2016	11/14/2017	.....438	.....990,756	.....2,262.0000	.....(34,421)	.....0	.....0	.....(46,614)		.....(46,614)	.....(10,158)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2261.59 7846S\$007	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/15/2016	11/14/2017	.....64	.....144,768	.....2,262.0000	.....(4,995)	.....0	.....0	.....(6,821)		.....(6,821)	.....(1,486)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2267 7846S\$005.	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/14/2016	11/14/2017	.....608	.....1,378,336	.....2,267.0000	.....(46,314)	.....0	.....0	.....(68,046)		.....(68,046)	.....(14,924)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2267 7846S\$008.	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/15/2016	11/14/2017	.....67	.....151,889	.....2,267.0000	.....(5,022)	.....0	.....0	.....(7,464)		.....(7,464)	.....(1,637)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2272.41 7846S\$009	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/15/2016	11/14/2017	.....7	.....15,904	.....2,272.0000	.....(529)	.....0	.....0	.....(851)		.....(851)	.....(188)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2272.41 7846S\$006	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	11/14/2016	11/14/2017	.....168	.....381,696	.....2,272.0000	.....(12,377)	.....0	.....0	.....(19,751)		.....(19,751)	.....(4,360)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/14/2017 Strike @ 2377.21 7846S\$010	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....1,072	.....2,548,144	.....2,377.0000	.....(77,081)	.....0	.....0	.....(95,887)		.....(95,887)	.....(27,498)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/14/2017 Strike @ 2382.844 7846S\$011	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....640	.....1,525,120	.....2,383.0000	.....(44,581)	.....0	.....0	.....(55,240)		.....(55,240)	.....(15,829)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 12/14/2017 Strike @ 2388.477 7846S\$012	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	12/14/2016	12/14/2017	.....193	.....460,884	.....2,388.0000	.....(12,993)	.....0	.....0	.....(16,041)		.....(16,041)	.....(4,592)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 3/14/2018 Strike @ 2507.38 7846S\$021	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....2,290	.....5,741,030	.....2,507.0000	.....0	.....(138,104)	.....0	.....(216,819)		.....(216,819)	.....(78,715)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 3/14/2018 Strike @ 2513.29 7846S\$022	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....1,587	.....3,988,131	.....2,513.0000	.....0	.....(91,985)	.....0	.....(155,112)		.....(155,112)	.....(63,126)	.....0	.....0	.....0	n/a.....		n/a.....
S&P 500 3/14/2018 Strike @ 2519.2 7846S\$023	Fixed Index Annuities.....	Exhibit 5.	Equity/I ndex	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2017	03/14/2018	.....1,236	.....3,113,484	.....2,519.0000	.....0	.....(68,698)	.....0	.....(124,415)		.....(124,415)	.....(55,718)	.....0	.....0	.....0	n/a.....		n/a.....
0509999. Total-Written Options-Hedging Other-Call Options and Warrants.....									(318,144)(915,766)0(1,695,069)	XX(1,695,069)(430,398)0000	XXX	XXX

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Written Options - Hedging Other - Put Options

SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN\$011 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022 edge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	01/12/2017	01/12/20220190,000,0001.45000(4,697,750)0(3,471,948)	(3,471,948)1,225,802000	n/a.....		n/a.....
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN\$013 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80....	02/16/2017	02/16/2022	.....0	.....190,000,000	.....1.5000	.....0	.....(4,000,000)	.....0	.....(3,799,340)		.....(3,799,340)	.....200,660	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN\$015 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/21/2017	03/21/2022	.....0	.....210,000,000	.....1.5000	.....0	.....(3,948,000)	.....0	.....(4,052,643)		.....(4,052,643)	.....(104,643)	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN\$001 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Goldman Sachs... W22LROWP21HZNB6K528....	08/09/2016	08/09/2021	.....0	.....35,000,000	.....0.6500	.....(878,500)	.....0	.....0	.....(264,688)		.....(264,688)	.....69,964	.....0	.....0	.....0	n/a.....		n/a.....
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN\$003 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	BNP Paribas..... KVQR4N79VEW8JPSK1K14....	09/07/2016	09/07/2021	.....0	.....190,000,000	.....0.6000	.....(4,636,000)	.....0	.....0	.....(1,398,705)		.....(1,398,705)	.....354,459	.....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)
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN\$005 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80....	10/11/2016	10/12/2021	.....0	..190,000,000	.....0.8000	.....(4,408,000)	.....0	.....0	.....(1,930,124)		.....(1,930,124)	.....463,792	.....0	.....0	.....0	n/a.....	.....	n/a.....
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN\$007 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/03/2016	11/03/2021	.....0	..190,000,000	.....0.9000	.....(4,218,000)	.....0	.....0	.....(2,146,394)		.....(2,146,394)	.....489,315	.....0	.....0	.....0	n/a.....	.....	n/a.....
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN\$009 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021 Hedge	Macro Rate Hedge.....	Exhibit 5.	Interest Rate	Credit Suisse..... ANGGYXNX0JLX3X63JN86....	12/12/2016	12/13/2021	.....0	..190,000,000	.....1.6500	.....(4,588,500)	.....0	.....0	.....(4,151,751)		.....(4,151,751)	.....890,526	.....0	.....0	.....0	n/a.....	.....	n/a.....
0519999. Total-Written Options-Hedging Other-Put Options.....										.....(18,729,000)	.....(12,645,750)	.....0	.....(21,215,593)	XX	.....(21,215,593)	.....3,589,875	.....0	.....0	.....0	.....0	XXX	XXX
0569999. Total-Written Options-Hedging Other.....										.....(19,047,144)	.....(13,561,516)	.....0	.....(22,910,662)	XX	.....(22,910,662)	.....3,159,477	.....0	.....0	.....0	.....0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants.....										.....(318,144)	.....(915,766)	.....0	.....(1,695,069)	XX	.....(1,695,069)	.....(430,398)	.....0	.....0	.....0	.....0	XXX	XXX
0799999. Total-Written Options-Put Options.....										.....(18,729,000)	.....(12,645,750)	.....0	.....(21,215,593)	XX	.....(21,215,593)	.....3,589,875	.....0	.....0	.....0	.....0	XXX	XXX
0849999. Total-Written Options.....										.....(19,047,144)	.....(13,561,516)	.....0	.....(22,910,662)	XX	.....(22,910,662)	.....3,159,477	.....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 USA EXD7DEVFDH4HOFFQ7349..	11/12/2014	11/12/2024	.....0	.....9,038,400	3.78 / (1.93).....	.....0	.....0	.....47,926	.....1,558,900		.....1,558,900	.....0	.....19,020	.....0	.....0	.....125,131	.....	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										.....0	.....0	.....47,926	.....1,558,900	XX	.....1,558,900	.....0	.....19,020	.....0	.....0	.....125,131	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										.....0	.....0	.....47,926	.....1,558,900	XX	.....1,558,900	.....0	.....19,020	.....0	.....0	.....125,131	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										.....0	.....0	.....47,926	.....1,558,900	XX	.....1,558,900	.....0	.....19,020	.....0	.....0	.....125,131	XXX	XXX
1209999. Total-Swaps.....										.....0	.....0	.....47,926	.....1,558,900	XX	.....1,558,900	.....0	.....19,020	.....0	.....0	.....125,131	XXX	XXX
1399999. Total-Hedging Effective.....										.....0	.....0	.....47,926	.....1,558,900	XX	.....1,558,900	.....0	.....19,020	.....0	.....0	.....125,131	XXX	XXX
1409999. Total-Hedging Other.....										.....42,991,699	.....18,830,011	.....0	.....32,991,050	XX	.....32,991,050	.....(10,646,681)	.....0	.....0	.....0	.....0	XXX	XXX
1449999. TOTAL.....									42,991,69918,830,01147,92634,549,950	XX34,549,950(10,646,681)19,02000125,131	XXX	XXX

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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																						
BPM7...	.....2,114	161,203,731	BP CURRENCY FUTURE...	Variable Annuities.....	Exhibit 5.	Product equity risk	06/21/2017	CME.....	SNZ20JLJK8MNNCLQOF39	03/22/2017	.....122.0085	.....125.5600	....(4,692,362)	.....(4,692,362)	.....0	.....0	.....0	....(4,692,362)	....(4,692,362)	....5,073,600	.....0/0	.....625
VGM7...	.....3,351	119,542,048	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.	Product equity risk	06/16/2017	EUX.....		03/22/2017	..3,338.6565	..3,426.0000	....(3,127,371)	.....(3,127,371)	.....0	.....0	.....0	....(3,127,371)	....(3,127,371)	....8,904,121	.....0/0	.....11
ECM7...	.....899	119,106,263	EURO FX CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.	Product equity risk	06/21/2017	CME.....	SNZ20JLJK8MNNCLQOF39	03/22/2017	.....1.0599	.....1.0722	....(1,386,706)	.....(1,386,706)	.....0	.....0	.....0	....(1,386,706)	....(1,386,706)	....2,472,250	.....0/0	.....125,000
ZM7....	.....1,821	165,743,111	FTSE 100.....	Variable Annuities.....	Exhibit 5.	Product equity risk	06/16/2017	ICF.....		03/22/2017	..7,287.8240	..7,275.5000	.....280,278	.....280,278	.....0	.....0	.....0	.....280,278	.....280,278	....9,267,556	.....0/0	.....12
JYM7....	.....607	..66,619,312	JPN YEN CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.	Product equity risk	06/21/2017	CME.....	SNZ20JLJK8MNNCLQOF39	03/22/2017	.....87.8014	.....90.1150	....(1,755,419)	.....(1,755,419)	.....0	.....0	.....0	....(1,755,419)	....(1,755,419)	....2,003,100	.....0/0	.....1,250
NQM7..	.....979	105,161,241	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.	Product equity risk	06/16/2017	CME.....	SNZ20JLJK8MNNCLQOF39	03/21/2017	..5,370.8499	..5,438.5000	....(1,324,589)	.....(1,324,589)	.....0	.....0	.....0	....(1,324,589)	....(1,324,589)	....3,818,100	.....0/0	.....20
NKM7...	.....398	..68,336,460	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.	Product equity risk	06/08/2017	OSE.....		03/23/2017	19,209.7740	18,910.0000	.....1,066,410	.....1,066,410	.....0	.....0	.....0	.....1,066,410	.....1,066,410	....2,561,313	.....0/0	.....9
RTAM...	.....3,287	223,307,801	RUSSELL 2000 MINI FUT...	Variable Annuities.....	Exhibit 5.	Product equity risk	06/16/2017	NYF.....		03/22/2017	..1,358.7332	..1,384.4000	....(4,218,340)	.....(4,218,340)	.....0	.....0	.....0	....(4,218,340)	....(4,218,340)	....10,847,100	.....0/0	.....50
ESM7...	.....6,467	764,102,177	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.	Product equity risk	06/16/2017	CME.....	SNZ20JLJK8MNNCLQOF39	03/22/2017	..2,363.0808	..2,359.2000	.....1,254.870	.....1,254.870	.....0	.....0	.....0	.....1,254.870	.....1,254.870	....32,335,000	.....0/0	.....50
13429999.	Total-Short Futures-Hedging Other.....												.....(13,903,229)	.....(13,903,229)	.....0	.....0	.....0	....(13,903,229)	....(13,903,229)	....77,282,140	XXX	XXX
1389999.	Total-Short Futures.....												.....(13,903,229)	.....(13,903,229)	.....0	.....0	.....0	....(13,903,229)	....(13,903,229)	....77,282,140	XXX	XXX
1409999.	Total-Hedging Other.....												.....(13,903,229)	.....(13,903,229)	.....0	.....0	.....0	....(13,903,229)	....(13,903,229)	....77,282,140	XXX	XXX
1449999.	TOTAL.....												.....(13,903,229)	.....(13,903,229)	.....0	.....0	.....0	....(13,903,229)	....(13,903,229)	....77,282,140	XXX	XXX

QE07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	.....5,098,674	....(19,001,903)	....(13,903,229)
Total Net Cash Deposits.....	.....5,098,674	....(19,001,903)	....(13,903,229)

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	2,601,558	(16,504,787)	2,601,558	2,601,558	(16,504,787)	2,601,558	77,282,140	2,601,558
NAIC 1 Designation											
BARCLAYS CAPITAL..... AC28XWWI3WIBK2824319..	Y.....	Y.....	200,000	194,236	0	0	194,236	0	0	0	0
SOCIETE GENERALE..... O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	0	6,473	0	6,473	6,473	0	6,473	0	0
JP MORGAN CHASE..... 8I5DZWKVSI1NUHU748..	Y.....	Y.....	0	153,615	0	153,615	153,615	0	153,615	0	0
BNP PARIBAS..... KVQR4N79VEW8JPSK1K14	Y.....	Y.....	6,840,000	7,049,828	0	209,828	7,049,828	0	209,828	0	0
CREDIT SUISSE..... ANGGYXNX0JLX3X63JN86.	Y.....	Y.....	7,480,000	7,797,393	0	317,393	7,797,393	0	317,393	125,131	125,131
GOLDMAN SACHS..... W22LROWP2IHZNBB6K528	Y.....	Y.....	2,690,000	2,718,747	0	28,747	2,718,747	0	28,747	0	0
BANK OF AMERICA MERRILL LYNCH..... EYKN6V0ZCB8VD9IULB80..	Y.....	Y.....	9,900,000	9,946,860	0	46,860	9,946,860	0	46,860	0	0
MORGAN STANLEY..... 4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	6,720,000	6,682,798	0	0	6,682,798	0	6,682,798	0	0
0299999. Total NAIC 1 Designation.....			33,830,000	34,549,950	0	762,916	34,549,950	0	762,916	125,131	125,131
0999999. Gross Totals.....			33,830,000	37,151,508	(16,504,787)	3,364,474	37,151,508	(16,504,787)	3,364,474	77,407,271	2,726,689
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				37,151,508	(16,504,787)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
CREDIT SUISSE.....	ANGGYXNX0JLX3X63JN86..	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	7,480,000	7,480,000	XXX	N/A.....	IV.....
BNP PARIBAS.....	KVQR4N79VEW8JPSK1K14..	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	6,840,000	6,840,000	XXX	N/A.....	IV.....
BARCLAYS CAPITAL.....	AC28XWWI3WIBK2824319...	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	200,000	200,000	XXX	N/A.....	IV.....
MORGAN STANLEY.....	4PQUHN3JPFGNF3BB653...	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	6,720,000	6,720,000	XXX	N/A.....	IV.....
GOLDMAN SACHS.....	W22LROWP2IHZNBB6K528..	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	2,690,000	2,690,000	XXX	N/A.....	IV.....
BANK OF AMERICA MERRILL LYNCH.....	EYKN6V0ZCB8VD9IULB80...	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	9,900,000	9,900,000	XXX	N/A.....	IV.....
0299999. Totals.....				33,830,000	33,830,000	XXX	XXX	XXX

QE09

**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
Other Invested Assets (Schedule BA Type)						
990VR1 11 0	MOUNT VERNON LIQUID ASSETS PORTFOLIO LLC	C		218,366,100	218,366,100	
8899999	Total - Other Invested Assets (Schedule BA Type)			218,366,100	218,366,100	XXX
9999999	Totals			218,366,100	218,366,100	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....218,366,100 Book/Adjusted Carrying Value \$.....218,366,100
- Average balance for the year: Fair Value \$.....204,090,981 Book/Adjusted Carrying Value \$.....204,090,981
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....218,366,100 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

Statement as of March 31, 2017 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
U.S. Bank..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....108,507,963	.....93,126,120	.....102,495,416	XXX
Wells Fargo Securities, LLC..... Charlotte, NC.....		.....0.000	.....0	.....0	.....120,924,384	.....145,824,288	.....98,258,520	XXX
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....0	.....0	.....338,110	.....333,766	.....333,766	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....229,770,457	.....239,284,173	.....201,087,701	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....229,770,457	.....239,284,173	.....201,087,701	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....229,770,457	.....239,284,173	.....201,087,701	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

QE13