



QUARTERLY STATEMENT

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) NAIC Company Code..... 89206 Employer's ID Number..... 31-0962495

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US
Incorporated/Organized..... June 26, 1979 Commenced Business..... August 22, 1979

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

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

Mail Address Post Office Box 237..... Cincinnati OH US 45201
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Financial Way..... Cincinnati OH US 45242 513-794-6100-6015
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address N/A

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

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary

OTHER

Christopher Allen Carlson	Vice Chairman, Strategic Businesses	Harry Douglas Cooke, III	Executive Vice President
Ronald John Dolan	Vice Chairman & Chief Risk Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Arthur James Roberts	Senior Vice President & Chief Financial Officer
Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer	Barbara Ann Turner	Executive Vice President & Chief Administrative Officer

DIRECTORS OR TRUSTEES

Christopher Allen Carlson Hary Douglas Cooke III # Ronald John Dolan Gary Thomas Huffman
Barbara Ann Turner

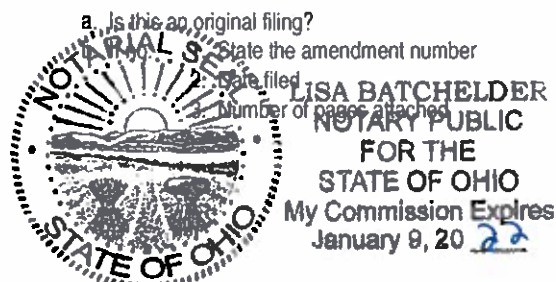
State of..... Ohio
County of..... Hamilton

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

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

Subscribed and sworn to before me
This 10th day of May 2017

Lisa Batchelder, Notary Public
January 9, 2022



a. Is this an original filing? Yes [X] No []
State the amendment number _____
Date filed _____
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.....	2,873,702,950	0	2,873,702,950	2,846,876,466
2. Stocks:				
2.1 Preferred stocks.....	13,106,000	0	13,106,000	13,106,000
2.2 Common stocks.....	6,430,414	0	6,430,414	6,430,681
3. Mortgage loans on real estate:				
3.1 First liens.....	383,547,502	0	383,547,502	379,643,872
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(8,679,169)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(8,679,169)	0	(8,679,169)	(5,177,832)
6. Contract loans (including \$.....0 premium notes).....	109,950,006	0	109,950,006	107,931,375
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	0	0	0	(0)
9. Receivables for securities.....	2,085,789	0	2,085,789	710,217
10. Securities lending reinvested collateral assets.....	89,936,159	0	89,936,159	84,664,570
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,470,079,651	0	3,470,079,651	3,434,185,349
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	30,390,765	0	30,390,765	30,395,366
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	8,953,309	0	8,953,309	12,842,374
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	119,702,226	0	119,702,226	125,691,748
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	10,262,547	0	10,262,547	6,435,787
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	548,795	0	548,795	0
18.2 Net deferred tax asset.....	111,805,086	66,574,738	45,230,348	48,909,104
19. Guaranty funds receivable or on deposit.....	1,641,366	0	1,641,366	1,610,266
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	50,006,181	0	50,006,181	43,589,875
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	85,706	0	85,706	80,803
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,803,475,632	66,574,738	3,736,900,894	3,703,740,672
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	262,684,438	0	262,684,438	253,233,283
28. Total (Lines 26 and 27).....	4,066,160,070	66,574,738	3,999,585,332	3,956,973,955

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Fund revenue receivable.....	70,706	0	70,706	69,803
2502. State taxes recoverable.....	15,000	0	15,000	11,000
2503.....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	85,706	0	85,706	80,803

OHIO NATIONAL LIFE ASSURANCE CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....3,076,731,494 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	3,076,731,494	3,053,704,812
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	88,768,855	88,874,043
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	104,305,231	105,168,825
4. Contract claims:		
4.1 Life.....	8,911,674	13,572,751
4.2 Accident and health.....	657,620	617,422
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....178,123 accident and health premiums.....	1,083,649	537,542
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.....	7,787,874	8,158,986
10. Commissions to agents due or accrued - life and annuity contracts \$.....3,905,094, accident and health \$.....(217) and deposit-type contract funds \$.....0.....	3,904,877	5,265,345
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,390,877	1,402,066
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(3,267,139) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(3,267,139)	(3,414,862)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,924,990	4,075,959
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	980,839
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,950,715	3,881,507
17. Amounts withheld or retained by company as agent or trustee.....	2,160,408	2,212,455
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	20,022,595	22,814,851
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.....	32,768,989	32,169,974
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	0	891,336
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	16,886,199	0
24.10 Payable for securities lending.....	89,936,159	84,664,570
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	340,669	211,573
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,458,265,736	3,425,789,994
27. From Separate Accounts statement.....	262,684,438	253,233,283
28. Total liabilities (Lines 26 and 27).....	3,720,950,174	3,679,023,277
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	181,058,867	180,374,387
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).....	269,035,153	268,350,673
38. Totals of Lines 29, 30 and 37.....	278,635,158	277,950,678
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,999,585,332	3,956,973,955

DETAILS OF WRITE-INS

2501. Unclaimed funds.....	340,669	211,573
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	340,669	211,573
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	44,365,472	51,242,329	253,398,317
2. Considerations for supplementary contracts with life contingencies.....	34,999	0	0
3. Net investment income.....	40,164,849	38,466,137	154,361,650
4. Amortization of Interest Maintenance Reserve (IMR).....	483,252	617,869	3,119,132
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	9,314,186	13,543,747	39,956,385
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	366,774	341,812	1,415,715
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	5,296,531	4,137,033	19,492,348
9. Totals (Lines 1 to 8.3).....	100,026,063	108,348,928	471,743,547
10. Death benefits.....	15,774,472	12,423,460	64,530,874
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	10,063
12. Annuity benefits.....	670,089	971,618	3,612,305
13. Disability benefits and benefits under accident and health contracts.....	2,647,633	1,846,851	10,969,600
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	18,322,288	15,525,549	72,507,683
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	726,254	278,338	1,776,008
18. Payments on supplementary contracts with life contingencies.....	33,952	32,486	119,338
19. Increase in aggregate reserves for life and accident and health contracts.....	22,921,495	27,177,413	174,324,411
20. Totals (Lines 10 to 19).....	61,096,184	58,255,715	327,850,282
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	10,321,668	10,466,691	48,349,082
22. Commissions and expense allowances on reinsurance assumed.....	10,192	10,578	37,119
23. General insurance expenses.....	14,937,531	18,239,240	55,449,118
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,344,793	2,238,052	15,312,370
25. Increase in loading on deferred and uncollected premiums.....	5,738,831	5,063,797	(7,141,837)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,113,449)	363,054	(1,682,105)
27. Aggregate write-ins for deductions.....	810,054	1,160,280	5,175,577
28. Totals (Lines 20 to 27).....	95,145,804	95,797,407	443,349,606
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	4,880,259	12,551,521	28,393,941
30. Dividends to policyholders.....	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	4,880,259	12,551,521	28,393,941
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(665,063)	3,420,952	10,929,185
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	5,545,322	9,130,569	17,464,756
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(245,027) (excluding taxes of \$....60,382 transferred to the IMR).....	389,723	(96,555)	(3,348,876)
35. Net income (Line 33 plus Line 34).....	5,935,045	9,034,014	14,115,880
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	277,950,678	281,507,615	281,507,615
37. Net income (Line 35).....	5,935,045	9,034,014	14,115,880
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....(94).....	(173)	11,310	38,145
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	440,078	507,038	2,074,139
41. Change in nonadmitted assets.....	(4,118,928)	(3,177,622)	(3,950,737)
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	3,525,210	18,441,224
44. Change in asset valuation reserve.....	(1,005,405)	(861,223)	(2,374,942)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	(1)
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.....	0	0	(28,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(566,137)	(7,887,388)	(3,900,644)
54. Net change in capital and surplus (Lines 37 through 53).....	684,480	1,151,340	(3,556,937)
55. Capital and surplus as of statement date (Lines 36 + 54).....	278,635,158	282,658,955	277,950,678
DETAILS OF WRITE-INS			
08.301. COI Charges.....	2,882,922	2,933,313	11,625,435
08.302. Surrender Charges.....	2,351,865	1,909,567	8,195,237
08.303. Administrative Charges.....	61,744	(705,847)	(328,323)
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).....	5,296,531	4,137,033	19,492,348
2701. Health Surrender Benefits.....	810,054	1,160,280	5,175,577
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).....	810,054	1,160,280	5,175,577
5301. Amortization of Coinsurance Gain.....	(1,531,359)	(5,902,980)	(3,182,918)
5302. Prior period adjustment.....	965,222	(1,984,408)	(717,726)
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(566,137)	(7,887,388)	(3,900,644)

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.....	48,920,017	53,341,764	253,171,236
2. Net investment income.....	40,149,556	37,330,637	154,680,363
3. Miscellaneous income.....	8,149,601	7,982,597	38,189,182
4. Total (Lines 1 through 3).....	97,219,174	98,654,999	446,040,781
5. Benefit and loss related payments.....	40,929,937	26,639,096	121,256,071
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,261,172)	(120,171)	(2,812,643)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	31,778,257	36,677,112	122,412,212
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$(351,547) tax on capital gains (losses).....	980,836	(10,626,490)	592,453
10. Total (Lines 5 through 9).....	72,427,858	52,569,546	241,448,093
11. Net cash from operations (Line 4 minus Line 10).....	24,791,316	46,085,453	204,592,688
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	68,009,001	50,830,628	276,450,253
12.2 Stocks.....	0	3,125,441	3,125,441
12.3 Mortgage loans.....	17,546,379	18,097,090	60,954,607
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	382,760	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	85,555,380	72,435,919	340,530,301
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	77,542,964	86,081,912	551,262,530
13.2 Stocks.....	0	0	6,426,300
13.3 Mortgage loans.....	21,450,000	8,035,000	57,075,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	1,375,572	0	156,283
13.7 Total investments acquired (Lines 13.1 to 13.6).....	100,368,536	94,116,912	614,920,113
14. Net increase or (decrease) in contract loans and premium notes.....	2,018,631	1,488,061	5,978,986
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(16,831,787)	(23,169,053)	(280,368,798)
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	(1)
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(1,230,897)	(1,031,874)	99,900,490
16.5 Dividends to stockholders.....	0	0	28,000,000
16.6 Other cash provided (applied).....	(10,229,969)	(16,214,201)	10,562,902
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(11,460,866)	(17,246,075)	82,463,391
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).....	(3,501,337)	5,670,325	6,687,281
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(5,177,833)	(11,865,114)	(11,865,114)
19.2 End of period (Line 18 plus Line 19.1).....	(8,679,170)	(6,194,789)	(5,177,833)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Change in securities lending collateral.....	(5,271,589)	(5,758,820)	19,081,705
20.0002 Payable for securities.....	(16,886,199)	(25,826,740)	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	103,147,991	113,472,178	584,734,891
3. Ordinary individual annuities.....	122,799	31,453	75,466
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	5,448,654	5,047,040	20,909,862
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	108,719,444	118,550,671	605,720,219
12. Deposit-type contracts.....	706,050	228,375	103,125,925
13. Total.....	109,425,494	118,779,046	708,846,144

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS**1. Summary of Significant Accounting Policies****A. Accounting Practices**

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

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

At March 31, 2017 and December 31, 2016 there were no permitted practices.

	SSAP #	F/S Page	F/S line#		March 31, 2017	December 31, 2016
Net Income						
(1) Net (Loss) Income	XXX	XXX	XXX	\$	5,935,045	14,115,878
(2) State prescribed practices: NONE					-	-
(3) State permitted practices: NONE					-	-
(4) Net Income, NAIC SAP	XXX	XXX	XXX	\$	<u>5,935,045</u>	<u>14,115,878</u>
Surplus						
(5) Statutory capital and surplus	XXX	XXX	XXX	\$	278,635,158	277,950,678
(6) State prescribed practices: NONE					-	-
(7) State permitted practices: NONE					-	-
(8) Statutory capital and surplus, NAIC SAP	XXX	XXX	XXX	\$	<u>278,635,158</u>	<u>277,950,678</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 ceded premiums and expense allowances. As of December 31, 2016, premiums ceded and expense allowances net were understated by \$214,737. As a result, surplus was overstated by \$139,579. The events contributing to the understatement 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>
Decrease 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 overstated by \$1,074,479. As a result, surplus was understated 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>
Increase 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 \$406,390. The events contributing to the adjustment impact surplus as follows:

Change in asset valuation reserve (P4, L44, C1)	\$ (406,390)
Prior period adjustment surplus (P4, L53, C1)	<u>406,390</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	\$ 5,436,340
(2) 12 Months or Longer	\$ 1,273,620

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

(1) Less than 12 Months	\$ 243,899,916
(2) 12 Months or Longer	\$ 32,608,642

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 \$89,936,159.

I. Working Capital Finance Investments - NONE**J. Offsetting and Netting of Assets and Liabilities – NONE****K. Structured Notes – NONE****L. 5*Securities – NONE****M. Short Sales – NONE****N. Prepayment Penalty and Acceleration Fees - NONE**

	General Account	Separate Account
(1) Number of Cusips	4	
(2) Aggregate Amount of Investment Income	\$ 427,003	

6 - 9. No significant change

NOTES TO FINANCIAL STATEMENTS**10. Information Concerning Parent, Subsidiaries and Affiliates.**

The Company has not paid any dividends in 2017.

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for the three months ended March 31, 2017 was \$24,657 and \$99,884 for the year ended December 31, 2016. 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 ONLAC had \$50,006,181 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

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

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

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of \$100,000,000 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 \$100,000,000. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock**a. Aggregate Totals****1. Current Year – 3/31/17**

	Total 2+3	General Account	Separate Accounts
(a) Membership Stock - Class A	-	-	-
(b) Membership Stock - Class B	4,426,232	4,426,232	-
(c) Activity Stock	2,000,068	2,000,068	-
(d) Excess Stock	-	-	-
(e) Aggregate Total	6,426,300	6,426,300	-
(f) Actual or estimated borrowing Capacity as Determined by the Insurer	100,000,000	100,000,000	-

2. Prior Year – 12/31/16

	Total 2+3	General Account	Separate Accounts
(a) Membership Stock - Class A	-	-	-
(b) Membership Stock - Class B	4,426,232	4,426,232	-
(c) Activity Stock	2,000,068	2,000,068	-
(d) Excess Stock	-	-	-
(e) Aggregate Total	6,426,300	6,426,300	-
(f) Actual or estimated borrowing Capacity as Determined by the Insurer	100,003,380	100,003,380	-

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

		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	\$ 4,426,232	\$ 4,426,232	\$ -	\$ -	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Aggregate Total Borrowing</u>
Total Collateral Pledged	\$ 118,480,892	\$ 119,765,592	\$ 100,000,000

2. Current Year General Account

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Aggregate Total Borrowing</u>
Total Collateral Pledged	\$ 118,480,892	\$ 119,765,592	\$ 100,000,000

3. Current Year Separate Accounts

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

4. Prior Year-end Total General Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Aggregate Total Borrowing</u>
Total Collateral Pledged	120,464,340	122,093,337	100,000,000

b. Maximum Amount Pledged During Reporting Year

1. Current Year Total General and Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Amount Borrowed at Time of Maximum Collateral</u>
Maximum Collateral Pledged	119,860,471	121,534,947	100,000,000

2. Current Year General Account

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Amount Borrowed at Time of Maximum Collateral</u>
Maximum Collateral Pledged	119,860,471	121,534,947	100,000,000

3. Current Year Separate Accounts

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

4. Prior Year-end Total General and Separate Accounts

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Amount Borrowed at Time of Maximum Collateral</u>
Maximum Collateral Pledged	128,217,882	124,370,656	100,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB.

a. Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	-	-		-
(b) Funding Agreements	100,000,000	100,000,000	-	99,999,999
(c) Other				
(d) Aggregate Total	100,000,000	100,000,000	-	99,999,999

2. Prior Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	100,000,000	100,000,000	-	100,000,000
(c) Other				
(d) Aggregate Total	100,000,000	100,000,000	-	100,000,000

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Debt			
(b) Funding Agreements	100,000,000	100,000,000	-
(c) Other			
(d) Aggregate Total	100,000,000	100,000,000	-

c. FHLB – Prepayment Obligations

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

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

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

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

18 - 19. No significant change

NOTES TO FINANCIAL STATEMENTS**20. Fair Value**

A.

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

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Cash	\$ (8,679,169)	\$ -	\$ -	\$ (8,679,169)
Short-term	-	-	-	-
Securities lending collateral	-	89,936,159	-	89,936,159
Perpetual Preferred stock				
Industrial and Misc.	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	-	6,430,414	-	6,430,414
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	6,430,414	-	6,430,414
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets	262,684,438	-	-	262,684,438
Total assets at fair value	<u>\$ 254,005,269</u>	<u>\$ 96,366,573</u>	<u>\$ -</u>	<u>\$ 350,371,842</u>
b. Liabilities at fair value				
Derivative liabilities	-	-	-	-
Total liabilities at fair value	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

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

(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)
Bonds	\$ 2,977,718,220	\$ 2,873,702,950	\$ 3,761,684	\$ 2,964,932,758	\$ 9,023,778	\$ -
Cash	(8,679,169)	(8,679,169)	(8,679,169)	-	-	-
Common stock non-affiliate	6,430,414	6,430,414	-	6,430,414	-	-
Preferred stock	13,329,597	13,106,000	-	13,329,597	-	-
Mortgage Loan	388,499,100	383,547,502	-	-	388,499,100	-
Separate account assets	262,684,438	262,684,438	262,684,438	-	-	-
Liabilities at fair value:						
Separate account	262,684,438	262,684,438	262,684,438	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. - 23. No significant change**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination – NONE****25. Change in Incurred Losses and Loss Adjustment Expenses**

Reserves and Loss Adjustment Expenses as of December 31, 2016 were \$69,453,227. As of March 31, 2017, \$2,513,133 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 \$66,086,834. 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: \$ 50,006,181

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
	0	0
	0	0
	0	0
	0	0
\$	0	\$ 0
\$	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: \$ 89,936,159
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 89,936,159
- 16.3 Total payable for securities lending reported on the liability page: \$ 89,936,159

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 NA	P.O. Box 2504, Schilitz Park, Suite 300, Milwaukee, WI 53201

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes No
- 17.4 If yes, give full and complete information relating thereto:

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

17.5 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
Jeffrey Weisman	I
Christopher Carlson	I
Nick Trivett	I
Michael Burke	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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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:

**OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES (continued)**

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing		Amount
1.11	Farm mortgages.....	\$.....	0
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	383,547,502
1.14	Total mortgages in good standing.....	\$.....	383,547,502
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)	\$.....	383,547,502
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.....	.....	86.7
2.2	A&H cost containment percent.....	.....	1.2
2.3	A&H expense percent excluding cost containment expenses.....	.....	128.3
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

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

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					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	1,531,394	60	106,455	0	1,637,909	0
2. Alaska	AK	L	26,181	0	707	0	26,888	0
3. Arizona	AZ	L	1,492,651	90	60,233	0	1,552,974	0
4. Arkansas	AR	L	772,761	0	29,319	0	802,080	0
5. California	CA	L	10,057,713	0	266,304	0	10,324,017	378,612
6. Colorado	CO	L	2,526,270	0	346,253	0	2,872,523	25,031
7. Connecticut	CT	L	1,287,477	0	68,802	0	1,356,279	0
8. Delaware	DE	L	263,380	0	9,406	0	272,786	0
9. District of Columbia	DC	L	202,647	0	22,188	0	224,835	0
10. Florida	FL	L	7,959,902	0	370,321	0	8,330,223	0
11. Georgia	GA	L	3,054,896	0	117,939	0	3,172,835	0
12. Hawaii	HI	L	51,142	0	698	0	51,840	0
13. Idaho	ID	L	971,133	100	56,954	0	1,028,187	0
14. Illinois	IL	L	3,438,246	0	187,379	0	3,625,625	0
15. Indiana	IN	L	1,797,087	0	77,768	0	1,874,855	0
16. Iowa	IA	L	1,466,846	0	39,319	0	1,506,165	0
17. Kansas	KS	L	1,594,908	5,750	85,976	0	1,686,634	0
18. Kentucky	KY	L	1,160,452	0	75,590	0	1,236,042	0
19. Louisiana	LA	L	970,499	0	73,395	0	1,043,894	0
20. Maine	ME	L	255,095	0	3,038	0	258,133	0
21. Maryland	MD	L	2,149,818	1,160	154,188	0	2,305,166	0
22. Massachusetts	MA	L	2,059,212	0	60,517	0	2,119,729	0
23. Michigan	MI	L	3,047,540	0	249,320	0	3,296,860	0
24. Minnesota	MN	L	1,669,491	0	82,537	0	1,752,028	0
25. Mississippi	MS	L	887,782	0	43,103	0	930,885	0
26. Missouri	MO	L	1,520,327	0	78,307	0	1,598,634	0
27. Montana	MT	L	690,520	0	31,790	0	722,310	0
28. Nebraska	NE	L	1,195,113	0	23,696	0	1,218,809	0
29. Nevada	NV	L	535,157	0	18,633	0	553,790	0
30. New Hampshire	NH	L	570,734	0	23,862	0	594,596	0
31. New Jersey	NJ	L	2,421,778	100	144,859	0	2,566,737	0
32. New Mexico	NM	L	220,711	0	10,939	0	231,650	0
33. New York	NY	N	215,862	0	12,221	0	228,083	0
34. North Carolina	NC	L	2,491,373	790	117,165	0	2,609,328	0
35. North Dakota	ND	L	257,135	0	16,497	0	273,632	0
36. Ohio	OH	L	10,614,758	0	407,731	0	11,022,489	0
37. Oklahoma	OK	L	1,219,505	0	87,623	0	1,307,128	0
38. Oregon	OR	L	3,539,291	0	66,435	0	3,605,726	0
39. Pennsylvania	PA	L	3,645,247	114,406	308,998	0	4,068,651	0
40. Rhode Island	RI	L	444,802	0	22,589	0	467,391	0
41. South Carolina	SC	L	1,221,594	0	25,027	0	1,246,621	0
42. South Dakota	SD	L	140,769	0	33,950	0	174,719	0
43. Tennessee	TN	L	4,388,212	0	172,441	0	4,560,653	0
44. Texas	TX	L	9,570,195	28	371,077	0	9,941,300	0
45. Utah	UT	L	1,643,562	0	57,882	0	1,701,444	0
46. Vermont	VT	L	138,693	0	2,057	0	140,750	0
47. Virginia	VA	L	2,543,951	315	102,066	0	2,646,332	201,696
48. Washington	WA	L	1,823,620	0	118,413	0	1,942,033	0
49. West Virginia	WV	L	301,926	0	61,829	0	363,755	0
50. Wisconsin	WI	L	4,325,701	0	117,052	0	4,442,753	100,711
51. Wyoming	WY	L	209,147	0	5,719	0	214,866	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	18,498	0	0	0	18,498	0
54. Puerto Rico	PR	L	970,884	0	266,284	0	1,237,168	0
55. US Virgin Islands	VI	N	4,237	0	0	0	4,237	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	2,803	0	0	0	2,803	0
58. Aggregate Other Alien	OT	XXX	7,995	0	4,800	0	12,795	0
59. Subtotal	(a) 51	XXX	107,588,623	122,799	5,297,651	0	113,009,073	706,050
90. Reporting entity contributions for employee benefit plans	XXX	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	XXX	145,364	0	250,496	0	395,860	0
94. Aggregate other amounts not allocable by State	XXX	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	XXX	107,733,987	122,799	5,548,147	0	113,404,933	706,050
96. Plus Reinsurance Assumed	XXX	XXX	0	0	117,974	0	117,974	0
97. Totals (All Business)	XXX	XXX	107,733,987	122,799	5,666,121	0	113,522,907	706,050
98. Less Reinsurance Ceded	XXX	XXX	61,683,678	0	2,787,894	0	64,471,572	0
99. Totals (All Business) less Reinsurance Ceded	XXX	XXX	46,050,309	122,799	2,878,227	0	49,051,335	706,050

DETAILS OF WRITE-INS

58001. ZZZ Other Alien	XXX	XXX	7,995	0	4,800	0	12,795	0
58002.	XXX	XXX	0	0	0	0	0	0
58003.	XXX	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	XXX	7,995	0	4,800	0	12,795	0
9401.	XXX	XXX	0	0	0	0	0	0
9402.	XXX	XXX	0	0	0	0	0	0
9403.	XXX	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	XXX	0	0	0	0	0	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.

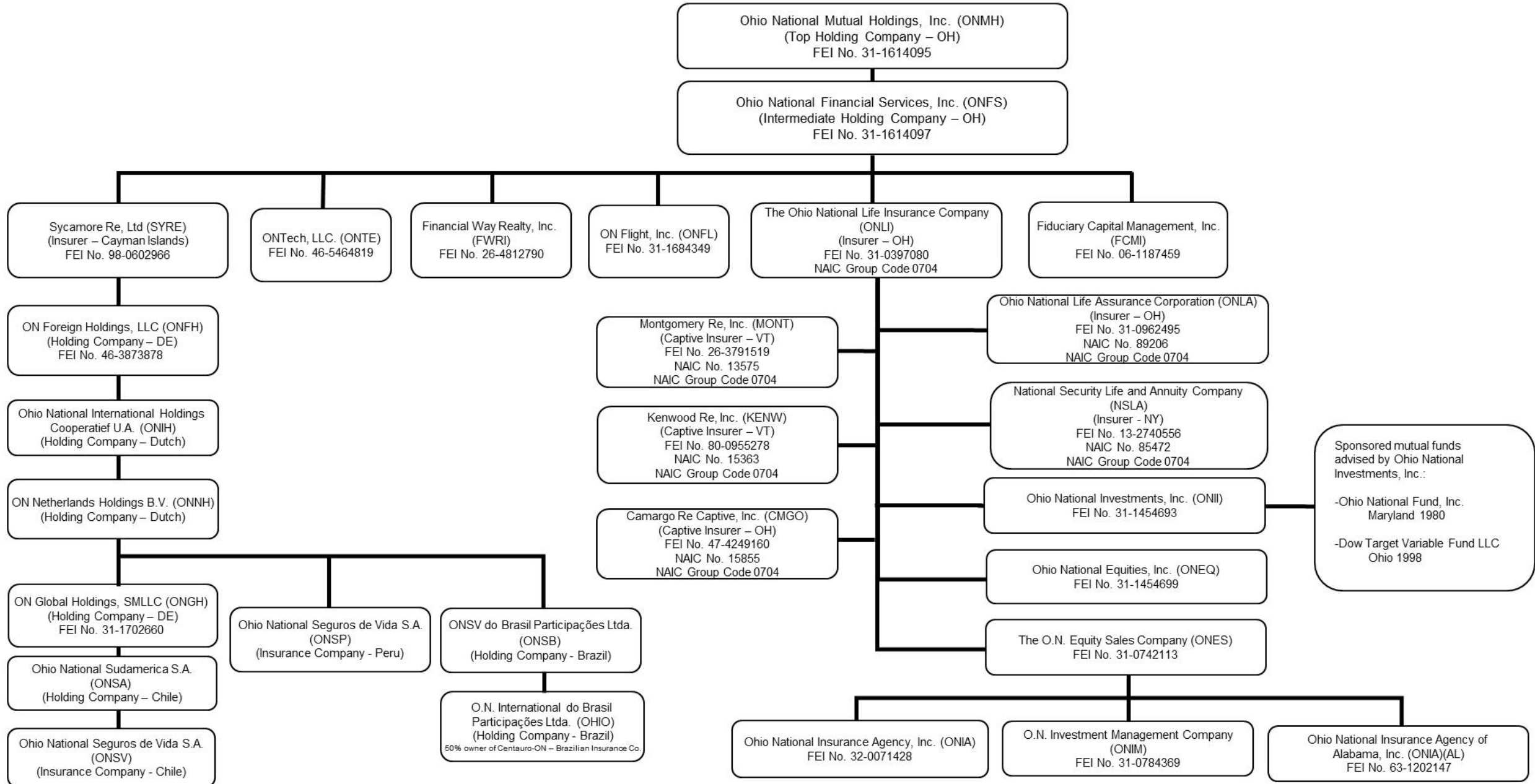
(a) Insert the number of L responses except for Canada and Other Alien.

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



OHIO NATIONAL LIFE ASSURANCE CORPORATION

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.....	UDP.....	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.....	RE.....	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 ASSURANCE CORPORATION SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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.....	.0	.0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	.0	.0
3. Current year change in encumbrances.....	.0	.0
4. Total gain (loss) on disposals.....	.0	.0
5. Deduct amounts received on disposals.....	.0	.0
6. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
7. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
8. Deduct current year's depreciation.....	.0	.0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8).....	.0	.0
10. Deduct total nonadmitted amounts.....	.0	.0
11. Statement value at end of current period (Line 9 minus Line 10).....	.0	.0

NONE

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.....	379,643,881	383,523,488
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	21,450,000	57,075,000
2.2 Additional investment made after acquisition.....	.0	.0
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	.0	.0
7. Deduct amounts received on disposals.....	17,546,379	60,954,607
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).....	383,547,502	379,643,881
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	383,547,502	379,643,881
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	383,547,502	379,643,881

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.....	(0)	127,561
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	.0
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	127,561
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	(0)	(0)
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	(0)	(0)

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.....	2,866,413,146	2,589,392,603
2. Cost of bonds and stocks acquired.....	94,429,164	557,688,830
3. Accrual of discount.....	916,592	1,970,099
4. Unrealized valuation increase (decrease).....	(267)	58,684
5. Total gain (loss) on disposals.....	317,219	2,824,357
6. Deduct consideration for bonds and stocks disposed of.....	68,009,001	279,575,694
7. Deduct amortization of premium.....	827,490	3,345,378
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	.0	2,600,355
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,893,239,363	2,866,413,146
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,893,239,363	2,866,413,146

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).....	1,734,871,944	52,548,068	32,329,725	(10,502,873)	1,744,587,414			1,734,871,944
2. NAIC 2 (a).....	957,238,127	40,831,925	24,145,192	7,285,009	981,209,869			957,238,127
3. NAIC 3 (a).....	121,463,309	1,047,500	5,204,763	7,242,808	124,548,854			121,463,309
4. NAIC 4 (a).....	20,432,599	0	7,450	(4,470,994)	15,954,155			20,432,599
5. NAIC 5 (a).....	7,026,564	1,179	3,250,542	531,632	4,308,833			7,026,564
6. NAIC 6 (a).....	5,843,922	492	2,754,109	3,520	3,093,825			5,843,922
7. Total Bonds.....	2,846,876,464	94,429,164	67,691,781	89,102	2,873,702,949	0	0	2,846,876,464
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	10,120,000	0	0	0	10,120,000			10,120,000
10. NAIC 3.....	2,986,000	0	0	0	2,986,000			2,986,000
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.....	13,106,000	0	0	0	13,106,000	0	0	13,106,000
15. Total Bonds and Preferred Stock.....	2,859,982,464	94,429,164	67,691,781	89,102	2,886,808,949	0	0	2,859,982,464

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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**Sch. DA - Pt. 1
NONE**

**Sch. DA - Verification
NONE**

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

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

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

**Sch. DB - Verification
NONE**

**Sch. E - Verification
NONE**

**Sch. A - Pt. 2
NONE**

**Sch. A - Pt. 3
NONE**

SCHEDULE B - PART 2

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

1 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									
1025878	ORLANDO	FL		01/05/2017	4.100	4,500,000	0	7,490,000	
1025885	SHALIMAR	FL		01/30/2017	4.300	3,800,000	0	5,850,000	
2325887	ROCHESTER HILLS	MI		02/09/2017	3.666	1,700,000	0	8,000,000	
2325888	NOVI	MI		02/10/2017	3.830	1,800,000	0	2,780,000	
3425881	HUNTERSVILLE	NC		01/19/2017	4.171	1,100,000	0	1,465,000	
4125898	CHARLESTON	SC		03/30/2017	4.730	2,700,000	0	3,860,000	
4425879	SAN ANTONIO	TX		01/11/2017	4.160	2,100,000	0	2,800,000	
4425891	EL PASO	TX		03/06/2017	4.250	750,000	0	1,250,000	
4425894	ROCKWALL	TX		03/21/2017	4.796	2,200,000	0	3,065,000	
5025890	BURLINGTON	WI		03/03/2017	4.625	800,000	0	1,070,000	
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	21,450,000	0	37,630,000	
0899999. Total - Mortgages in Good Standing				XXX	XXX	21,450,000	0	37,630,000	
3399999. Total Mortgages				XXX	XXX	21,450,000	0	37,630,000	

SCHEDULE B - PART 3

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

QE02

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																	
0024695	COEUR D'ALENE	ID		04/30/2001	03/31/2017	942,236	0	0	0	0	0	0	906,430	906,430	0	0	0
0024924	COLUMBUS	OH		05/01/2002	02/28/2017	940,459	0	0	0	0	0	0	930,568	930,568	0	0	0
0325548	MESA	AZ		03/20/2012	03/30/2017	1,693,762	0	0	0	0	0	0	1,675,257	1,675,257	0	0	0
1025473	JACKSONVILLE	FL		11/01/2010	02/03/2017	1,284,083	0	0	0	0	0	0	1,262,952	1,262,952	0	0	0
1325092	COEUR D'ALENE	ID		09/16/2004	03/31/2017	488,746	0	0	0	0	0	0	482,491	482,491	0	0	0
2325550	ROCHESTER HILLS	MI		04/04/2012	02/09/2017	1,615,469	0	0	0	0	0	0	1,595,676	1,595,676	0	0	0
3625568	PATASKALA	OH		07/20/2012	01/20/2017	829,978	0	0	0	0	0	0	812,592	812,592	0	0	0
3725181	TULSA	OK		10/31/2005	01/03/2017	3,394	0	0	0	0	0	0	3,394	3,394	0	0	0
4325167	COLLIERVILLE	TN		08/30/2005	01/11/2017	624,378	0	0	0	0	0	0	611,914	611,914	0	0	0
4425312	HOUSTON	TX		03/29/2007	03/22/2017	780,658	0	0	0	0	0	0	773,029	773,029	0	0	0
4425316	ADDISON	TX		04/16/2007	02/01/2017	1,003,635	0	0	0	0	0	0	997,900	997,900	0	0	0
0199999. Total - Mortgages Closed by Repayment						10,206,798	0	0	0	0	0	0	10,052,203	10,052,203	0	0	0
Mortgages With Partial Repayments																	
0024695	COEUR D'ALENE	ID		04/30/2001		942,236	0	0	0	0	0	0	0	35,807	0	0	0
0024750	DOUGLASS TWP	PA		09/30/1997		201,102	0	0	0	0	0	0	0	59,106	0	0	0
0024809	COLONIAL HGTS	TN		10/30/1998		332,916	0	0	0	0	0	0	0	40,865	0	0	0
0024881	ELKTON	MD		02/15/2000		1,700,195	0	0	0	0	0	0	0	65,778	0	0	0
0024884	LOUISA	KY		04/28/2000		673,158	0	0	0	0	0	0	0	43,284	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001		871,544	0	0	0	0	0	0	0	36,795	0	0	0

SCHEDULE B - PART 3

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					
0024922	BIRMINGHAM	AL		04/09/2002		3,344,845	0	0	0	0	0	0	0	128,179	0	0	0
0024924	COLUMBUS	OH		05/01/2002		940,459	0	0	0	0	0	0	0	9,891	0	0	0
0024926	EL PASO	TX		05/17/2002		279,754	0	0	0	0	0	0	0	138,603	0	0	0
0125329	MOUNTAIN BROOK	AL		06/21/2007		1,908,977	0	0	0	0	0	0	0	21,810	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011		547,322	0	0	0	0	0	0	0	37,925	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		1,090,910	0	0	0	0	0	0	0	33,613	0	0	0
0125659	DAPHNE	AL		10/30/2013		612,559	0	0	0	0	0	0	0	18,986	0	0	0
0125745	HOOVER	AL		03/26/2015		1,735,823	0	0	0	0	0	0	0	24,473	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,770,888	0	0	0	0	0	0	0	22,097	0	0	0
0325357	LAVEEN	AZ		11/30/2007		638,349	0	0	0	0	0	0	0	13,273	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,257,522	0	0	0	0	0	0	0	9,943	0	0	0
0325548	MESA	AZ		03/20/2012		1,693,762	0	0	0	0	0	0	0	18,505	0	0	0
0325771	PHOENIX	AZ		06/30/2015		1,224,737	0	0	0	0	0	0	0	13,774	0	0	0
0325823	TEMPE	AZ		04/21/2016		3,318,796	0	0	0	0	0	0	0	19,578	0	0	0
0325824	PHOENIX	AZ		04/26/2016		784,997	0	0	0	0	0	0	0	6,545	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,756,981	0	0	0	0	0	0	0	21,862	0	0	0
0325836	PHOENIX	AZ		06/20/2016		5,150,908	0	0	0	0	0	0	0	29,875	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,389,247	0	0	0	0	0	0	0	8,162	0	0	0
0425231	LITTLE ROCK	AR		04/25/2006		1,803,226	0	0	0	0	0	0	0	70,851	0	0	0
0524994	TUSTIN	CA		04/17/2003		1,816,120	0	0	0	0	0	0	0	58,242	0	0	0
0525295	MISSION VIEJO	CA		12/28/2006		693,467	0	0	0	0	0	0	0	74,980	0	0	0
0525373	WINDSOR	CA		01/15/2008		2,959,919	0	0	0	0	0	0	0	27,227	0	0	0
0525396	MORGAN HILLS	CA		05/22/2008		2,328,070	0	0	0	0	0	0	0	25,404	0	0	0
0525425	CHINO	CA		10/30/2008		2,242,977	0	0	0	0	0	0	0	18,329	0	0	0
0525452	SUNNYVALE	CA		06/17/2010		845,875	0	0	0	0	0	0	0	9,797	0	0	0
0525522	DANA POINT	CA		08/19/2011		960,197	0	0	0	0	0	0	0	18,752	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		759,487	0	0	0	0	0	0	0	45,230	0	0	0
0525630	LOS ANGELES	CA		06/19/2013		2,845,511	0	0	0	0	0	0	0	50,800	0	0	0
0525803	PACOIMA	CA		12/03/2015		2,269,591	0	0	0	0	0	0	0	48,655	0	0	0
0525805	HAYWARD	CA		12/14/2015		5,462,967	0	0	0	0	0	0	0	54,471	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,332,478	0	0	0	0	0	0	0	17,735	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,692,802	0	0	0	0	0	0	0	21,746	0	0	0
0625722	GREENWOOD	CO		12/15/2014		837,928	0	0	0	0	0	0	0	22,069	0	0	0
0625761	GOLDEN	CO		05/22/2015		3,326,404	0	0	0	0	0	0	0	30,001	0	0	0
1025057	LAKELAND	FL		02/27/2004		1,286,891	0	0	0	0	0	0	0	35,753	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		1,934,375	0	0	0	0	0	0	0	19,338	0	0	0
1025349	WINTER HAVEN	FL		09/28/2007		429,698	0	0	0	0	0	0	0	19,047	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		1,225,424	0	0	0	0	0	0	0	28,947	0	0	0
1025398	TAMPA	FL		06/02/2008		307,207	0	0	0	0	0	0	0	46,435	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		511,354	0	0	0	0	0	0	0	13,323	0	0	0
1025473	JACKSONVILLE	FL		11/01/2010		1,284,083	0	0	0	0	0	0	0	21,131	0	0	0

QE02.1

SCHEDULE B - PART 3

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					
1025485	GROVELAND	FL		01/26/2011		1,868,534	0	0	0	0	0	0	0	26,914	0	0	0
1025486	GROVELAND	FL		01/26/2011		260,632	0	0	0	0	0	0	0	82,614	0	0	0
1025489	ORLANDO	FL		03/24/2011		720,854	0	0	0	0	0	0	0	14,594	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		926,933	0	0	0	0	0	0	0	30,154	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		1,125,553	0	0	0	0	0	0	0	22,581	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		884,754	0	0	0	0	0	0	0	17,267	0	0	0
1025519	DESTIN	FL		07/27/2011		2,489,123	0	0	0	0	0	0	0	27,813	0	0	0
1025528	ORLANDO	FL		09/29/2011		743,416	0	0	0	0	0	0	0	14,357	0	0	0
1025565	TAMPA	FL		07/03/2012		2,400,748	0	0	0	0	0	0	0	25,703	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		568,888	0	0	0	0	0	0	0	15,848	0	0	0
1025581	MARIANNA	FL		10/26/2012		1,272,771	0	0	0	0	0	0	0	22,225	0	0	0
1025622	BRADENTON	FL		05/13/2013		1,030,371	0	0	0	0	0	0	0	17,080	0	0	0
1025647	OCOE	FL		08/29/2013		1,170,370	0	0	0	0	0	0	0	19,075	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		1,278,264	0	0	0	0	0	0	0	38,711	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		723,136	0	0	0	0	0	0	0	24,485	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,212,794	0	0	0	0	0	0	0	9,954	0	0	0
1025695	NICEVILLE	FL		08/08/2014		921,452	0	0	0	0	0	0	0	6,333	0	0	0
1025698	OCALA	FL		09/03/2014		1,567,286	0	0	0	0	0	0	0	22,316	0	0	0
1025703	NAPLES	FL		09/19/2014		1,389,936	0	0	0	0	0	0	0	19,584	0	0	0
1025736	LIVE OAK	FL		01/20/2015		2,438,453	0	0	0	0	0	0	0	22,960	0	0	0
1025740	DORAL	FL		02/26/2015		1,876,699	0	0	0	0	0	0	0	17,538	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,398,095	0	0	0	0	0	0	0	21,038	0	0	0
1025817	NAPLES	FL		02/19/2016		5,091,038	0	0	0	0	0	0	0	37,098	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		506,134	0	0	0	0	0	0	0	11,043	0	0	0
1025878	ORLANDO	FL		01/05/2017		0	0	0	0	0	0	0	0	16,624	0	0	0
1025885	SHALIMAR	FL		01/30/2017		0	0	0	0	0	0	0	0	10,016	0	0	0
1125112	TIFTON	GA		11/29/2004		168,867	0	0	0	0	0	0	0	12,891	0	0	0
1125183	OAKWOOD	GA		11/01/2005		1,472,686	0	0	0	0	0	0	0	34,908	0	0	0
1125338	OAKWOOD	GA		08/13/2007		385,601	0	0	0	0	0	0	0	6,991	0	0	0
1125362	SAVANNAH	GA		12/20/2007		1,680,696	0	0	0	0	0	0	0	26,506	0	0	0
1125483	SAVANNAH	GA		12/22/2010		1,055,604	0	0	0	0	0	0	0	22,303	0	0	0
1125531	SAVANNAH	GA		10/20/2011		460,611	0	0	0	0	0	0	0	22,896	0	0	0
1125597	MACON	GA		01/22/2013		803,349	0	0	0	0	0	0	0	50,230	0	0	0
1125746	ADEL	GA		04/06/2015		2,078,056	0	0	0	0	0	0	0	19,904	0	0	0
1325092	COEUR D'ALENE	ID		09/16/2004		488,746	0	0	0	0	0	0	0	6,255	0	0	0
1425382	EDWARDSVILLE	IL		02/07/2008		1,691,651	0	0	0	0	0	0	0	14,568	0	0	0
1425385	BOURBONNAIS	IL		02/28/2008		809,307	0	0	0	0	0	0	0	7,421	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,380,213	0	0	0	0	0	0	0	19,040	0	0	0
1425458	CHICAGO	IL		07/16/2010		692,047	0	0	0	0	0	0	0	10,063	0	0	0
1425459	GURNEE	IL		07/22/2010		685,026	0	0	0	0	0	0	0	15,108	0	0	0
1425596	CHICAGO	IL		12/26/2012		873,373	0	0	0	0	0	0	0	8,945	0	0	0
1425618	NORTHFIELD	IL		05/03/2013		1,017,363	0	0	0	0	0	0	0	29,064	0	0	0

QE02.2

SCHEDULE B - PART 3

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					
1425631	FRANKLIN PARK	IL		06/20/2013		1,037,894	0	0	0	0	0	0	0	16,911	0	0	0
1425632	CHICAGO	IL		06/20/2013		1,037,894	0	0	0	0	0	0	0	16,911	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		1,014,911	0	0	0	0	0	0	0	15,883	0	0	0
1425673	CHICAGO	IL		01/24/2014		1,125,012	0	0	0	0	0	0	0	10,053	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		1,118,921	0	0	0	0	0	0	0	9,917	0	0	0
1425704	CICERO	IL		09/25/2014		2,090,339	0	0	0	0	0	0	0	19,419	0	0	0
1425750	NORTHFIELD	IL		04/30/2015		702,937	0	0	0	0	0	0	0	4,440	0	0	0
1425860	DEERFIELD	IL		09/29/2016		994,688	0	0	0	0	0	0	0	8,039	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		2,145,000	0	0	0	0	0	0	0	8,209	0	0	0
1525331	INDIANAPOLIS	IN		06/26/2007		65,737	0	0	0	0	0	0	0	21,720	0	0	0
1525332	MCCORDSVILLE	IN		06/28/2007		1,448,366	0	0	0	0	0	0	0	18,921	0	0	0
1525371	INDIANAPOLIS	IN		12/26/2007		1,480,070	0	0	0	0	0	0	0	23,044	0	0	0
1525499	CARMEL	IN		04/28/2011		966,626	0	0	0	0	0	0	0	14,985	0	0	0
1525573	GRIFFITH	IN		09/11/2012		1,584,998	0	0	0	0	0	0	0	27,751	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,769,330	0	0	0	0	0	0	0	19,663	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		1,058,132	0	0	0	0	0	0	0	45,214	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		712,003	0	0	0	0	0	0	0	10,348	0	0	0
1525707	FISHERS	IN		10/10/2014		2,850,288	0	0	0	0	0	0	0	25,326	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		863,820	0	0	0	0	0	0	0	23,028	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,830,170	0	0	0	0	0	0	0	24,744	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		836,066	0	0	0	0	0	0	0	10,885	0	0	0
1625230	DAVENPORT	IA		04/24/2006		104,438	0	0	0	0	0	0	0	17,783	0	0	0
1625278	ELLSWORTH	IA		11/28/2006		587,692	0	0	0	0	0	0	0	14,128	0	0	0
1625419	DES MOINES	IA		10/09/2008		1,999,350	0	0	0	0	0	0	0	28,057	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		1,490,932	0	0	0	0	0	0	0	32,855	0	0	0
1825646	LEXINGTON	KY		08/22/2013		1,409,638	0	0	0	0	0	0	0	29,089	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		1,279,672	0	0	0	0	0	0	0	26,676	0	0	0
1825708	LEXINGTON	KY		10/10/2014		3,045,733	0	0	0	0	0	0	0	109,814	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,721,943	0	0	0	0	0	0	0	15,139	0	0	0
1825822	LEXINGTON	KY		04/07/2016		4,023,728	0	0	0	0	0	0	0	33,280	0	0	0
1925658	BATON ROUGE	LA		10/30/2013		523,970	0	0	0	0	0	0	0	16,243	0	0	0
2125621	ABERDEEN	MD		05/10/2013		652,452	0	0	0	0	0	0	0	12,230	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,752,520	0	0	0	0	0	0	0	15,981	0	0	0
2225506	BURLINGTON	MA		06/09/2011		1,096,471	0	0	0	0	0	0	0	21,751	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,732,896	0	0	0	0	0	0	0	22,973	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		1,105,718	0	0	0	0	0	0	0	44,775	0	0	0
2325326	ROMULUS	MI		05/30/2007		671,977	0	0	0	0	0	0	0	15,076	0	0	0
2325550	ROCHESTER HILLS	MI		04/04/2012		1,615,469	0	0	0	0	0	0	0	19,793	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013		902,283	0	0	0	0	0	0	0	13,690	0	0	0
2325674	CLARKSTON	MI		01/28/2014		950,005	0	0	0	0	0	0	0	14,281	0	0	0
2325679	WARREN	MI		03/13/2014		916,177	0	0	0	0	0	0	0	13,491	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		940,598	0	0	0	0	0	0	0	18,196	0	0	0

QE02.3

SCHEDULE B - PART 3

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					
2325725	MADISON HEIGHTS	MI		12/17/2014		1,370,229	0	0	0	0	0	0	0	17,737	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,781,603	0	0	0	0	0	0	0	15,129	0	0	0
2325848	WARREN	MI		08/30/2016		987,851	0	0	0	0	0	0	0	12,273	0	0	0
2325870	YPSILANTE	MI		12/12/2016		1,100,000	0	0	0	0	0	0	0	8,143	0	0	0
2425080	MINNETONKA	MN		06/18/2004		5,707,151	0	0	0	0	0	0	0	78,609	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,315,958	0	0	0	0	0	0	0	21,379	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		1,036,895	0	0	0	0	0	0	0	11,507	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		1,249,652	0	0	0	0	0	0	0	13,326	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		668,360	0	0	0	0	0	0	0	13,315	0	0	0
2425812	BUFFALO	MN		01/14/2016		2,239,397	0	0	0	0	0	0	0	18,623	0	0	0
2525738	RIDGELAND	MS		02/05/2015		883,208	0	0	0	0	0	0	0	17,386	0	0	0
2525867	MADISON	MS		11/21/2016		1,000,000	0	0	0	0	0	0	0	8,207	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		456,072	0	0	0	0	0	0	0	27,377	0	0	0
2625406	EARTH CITY	MO		07/23/2008		3,179,090	0	0	0	0	0	0	0	26,386	0	0	0
2625831	ST LOUIS	MO		05/27/2016		2,000,398	0	0	0	0	0	0	0	25,194	0	0	0
2725206	BOZEMAN	MT		02/08/2006		1,206,796	0	0	0	0	0	0	0	24,976	0	0	0
2725366	BOZEMAN	MT		12/20/2007		723,126	0	0	0	0	0	0	0	24,926	0	0	0
2725477	BOZEMAN	MT		11/29/2010		453,588	0	0	0	0	0	0	0	9,703	0	0	0
2825151	OMAHA	NE		06/29/2005		323,486	0	0	0	0	0	0	0	20,452	0	0	0
2825293	OMAHA	NE		12/28/2006		1,233,239	0	0	0	0	0	0	0	51,857	0	0	0
2825496	PAPILLION	NE		04/15/2011		700,698	0	0	0	0	0	0	0	7,869	0	0	0
2925469	LAS VEGAS	NV		10/27/2010		1,462,278	0	0	0	0	0	0	0	31,409	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		875,423	0	0	0	0	0	0	0	8,960	0	0	0
3025334	COLEBROOK	NH		07/31/2007		652,887	0	0	0	0	0	0	0	5,609	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		1,210,638	0	0	0	0	0	0	0	67,750	0	0	0
3225235	ROSWELL	NM		05/04/2006		1,491,300	0	0	0	0	0	0	0	93,813	0	0	0
3225664	SANTA FE	NM		11/18/2013		2,510,500	0	0	0	0	0	0	0	25,756	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		1,207,875	0	0	0	0	0	0	0	17,357	0	0	0
3325115	MORAVIA	NY		12/22/2004		600,936	0	0	0	0	0	0	0	13,976	0	0	0
3325129	AUBURN	NY		03/22/2005		552,325	0	0	0	0	0	0	0	17,092	0	0	0
3325194	MINEOLA	NY		11/18/2005		1,326,496	0	0	0	0	0	0	0	50,578	0	0	0
3325269	BOHEMIA	NY		09/29/2006		1,588,582	0	0	0	0	0	0	0	46,362	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,392,415	0	0	0	0	0	0	0	11,474	0	0	0
3325859	CENTERPORT	NY		09/28/2016		845,460	0	0	0	0	0	0	0	6,870	0	0	0
3425239	GREENSBORO	NC		05/31/2006		681,409	0	0	0	0	0	0	0	84,880	0	0	0
3425403	GOLDSBORO	NC		06/24/2008		2,217,453	0	0	0	0	0	0	0	32,360	0	0	0
3425444	ROANOKE RAPIDS	NC		03/01/2010		191,605	0	0	0	0	0	0	0	37,118	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		1,094,659	0	0	0	0	0	0	0	24,169	0	0	0
3425487	ASHEVILLE	NC		01/26/2011		1,331,282	0	0	0	0	0	0	0	28,473	0	0	0
3425582	MONROE	NC		10/26/2012		1,643,908	0	0	0	0	0	0	0	50,952	0	0	0
3425640	RALEIGH	NC		08/01/2013		1,503,385	0	0	0	0	0	0	0	95,995	0	0	0

QE02.4

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					
3425753	NC	GARNER		05/01/2015		1,490,115	0	0	0	0	0	0	0	16,724	0	0	0
3425802	NC	ASHEVILLE		11/23/2015		2,112,944	0	0	0	0	0	0	0	22,281	0	0	0
3425806	NC	DURHAM		12/18/2015		1,385,354	0	0	0	0	0	0	0	18,071	0	0	0
3425846	NC	ALBEMARLE		08/11/2016		2,074,313	0	0	0	0	0	0	0	25,945	0	0	0
3425862	NC	MADISON		09/29/2016		597,418	0	0	0	0	0	0	0	3,907	0	0	0
3425881	NC	HUNTERSVILLE		01/19/2017		0	0	0	0	0	0	0	0	3,172	0	0	0
3625138	OH	VANDALIA		05/10/2005		902,362	0	0	0	0	0	0	0	58,579	0	0	0
3625166	OH	COLUMBUS		08/30/2005		316,150	0	0	0	0	0	0	0	19,018	0	0	0
3625274	OH	GROVE CITY		10/31/2006		676,015	0	0	0	0	0	0	0	13,722	0	0	0
3625283	OH	BROOK PARK		12/05/2006		577,753	0	0	0	0	0	0	0	24,195	0	0	0
3625294	OH	WEST CHESTER		12/28/2006		889,692	0	0	0	0	0	0	0	37,361	0	0	0
3625335	OH	COLUMBUS		07/31/2007		1,817,461	0	0	0	0	0	0	0	17,204	0	0	0
3625361	OH	CINCINNATI		12/11/2007		971,217	0	0	0	0	0	0	0	52,628	0	0	0
3625388	OH	CARROLLTON		03/24/2008		1,068,459	0	0	0	0	0	0	0	34,841	0	0	0
3625534	OH	FOREST PARK		10/27/2011		915,729	0	0	0	0	0	0	0	13,818	0	0	0
3625568	OH	PATASKALA		07/20/2012		829,978	0	0	0	0	0	0	0	17,387	0	0	0
3625607	OH	SPRINGBORO		03/18/2013		685,515	0	0	0	0	0	0	0	23,902	0	0	0
3625615	OH	CLEVELAND		04/30/2013		948,930	0	0	0	0	0	0	0	15,758	0	0	0
3625616	OH	CINCINNATI		05/01/2013		395,466	0	0	0	0	0	0	0	26,930	0	0	0
3625627	OH	CENTERVILLE		06/05/2013		1,649,304	0	0	0	0	0	0	0	27,712	0	0	0
3625645	OH	CINCINNATI		08/13/2013		1,828,622	0	0	0	0	0	0	0	29,855	0	0	0
3625656	OH	MEDINA		10/30/2013		464,924	0	0	0	0	0	0	0	14,414	0	0	0
3625672	OH	SPRINGBORO		01/09/2014		729,927	0	0	0	0	0	0	0	6,684	0	0	0
3625694	OH	BEACHWOOD		08/05/2014		2,085,593	0	0	0	0	0	0	0	19,314	0	0	0
3625714	OH	PAINESVILLE		10/29/2014		914,856	0	0	0	0	0	0	0	10,771	0	0	0
3625726	OH	CINCINNATI		12/18/2014		3,002,333	0	0	0	0	0	0	0	27,060	0	0	0
3625763	OH	WASHINGTON TWP		06/04/2015		1,536,176	0	0	0	0	0	0	0	20,828	0	0	0
3625785	OH	DAYTON		08/26/2015		940,278	0	0	0	0	0	0	0	12,359	0	0	0
3625827	OH	LORAIN		04/29/2016		1,263,527	0	0	0	0	0	0	0	15,913	0	0	0
3725225	OK	TULSA		03/31/2006		476,002	0	0	0	0	0	0	0	16,440	0	0	0
3725226	OK	MUSKOGEE		03/31/2006		280,962	0	0	0	0	0	0	0	9,691	0	0	0
3725532	OK	TULSA		10/20/2011		1,033,358	0	0	0	0	0	0	0	17,401	0	0	0
3825553	OR	PORTLAND		05/07/2012		832,068	0	0	0	0	0	0	0	10,571	0	0	0
3825732	OR	SPRINGFIELD		12/29/2014		2,204,079	0	0	0	0	0	0	0	19,965	0	0	0
3925244	PA	CASTLE SHANNON BOROUGH		06/15/2006		405,892	0	0	0	0	0	0	0	7,750	0	0	0
3925289	PA	PITTSBURGH		12/21/2006		494,175	0	0	0	0	0	0	0	20,755	0	0	0
3925551	PA	PITTSBURGH		04/30/2012		655,896	0	0	0	0	0	0	0	18,565	0	0	0
3925552	PA	PITTSBURGH		04/30/2012		450,959	0	0	0	0	0	0	0	12,761	0	0	0
3925682	PA	Philadelphia		04/17/2014		901,047	0	0	0	0	0	0	0	30,708	0	0	0
4125272	SC	CONWAY		10/24/2006		893,011	0	0	0	0	0	0	0	38,458	0	0	0
4125365	SC	GEORGETOWN		12/20/2007		2,364,987	0	0	0	0	0	0	0	37,792	0	0	0
4125449	SC	GREENVILLE		06/03/2010		609,789	0	0	0	0	0	0	0	23,174	0	0	0

QE02.5

SCHEDULE B - PART 3

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					
4125536	FORT MILL	SC		10/31/2011		972,557	0	0	0	0	0	0	0	18,581	0	0	0
4125742	GAFFNEY	SC		03/17/2015		3,357,025	0	0	0	0	0	0	0	22,253	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		2,000,000	0	0	0	0	0	0	0	15,874	0	0	0
4325167	COLLIERVILLE	TN		08/30/2005		624,378	0	0	0	0	0	0	0	12,464	0	0	0
4325374	HENDERSONVILLE	TN		01/24/2008		699,020	0	0	0	0	0	0	0	11,064	0	0	0
4325675	MEMPHIS	TN		02/03/2014		1,134,196	0	0	0	0	0	0	0	20,733	0	0	0
4325727	LAKELAND	TN		12/19/2014		1,402,388	0	0	0	0	0	0	0	20,154	0	0	0
4325756	FRANKLIN	TN		05/11/2015		1,189,323	0	0	0	0	0	0	0	110,870	0	0	0
4425058	ABILENE	TX		02/27/2004		3,233,290	0	0	0	0	0	0	0	56,844	0	0	0
4425107	DALLAS	TX		11/16/2004		463,196	0	0	0	0	0	0	0	24,293	0	0	0
4425120	LAREDO	TX		01/25/2005		681,693	0	0	0	0	0	0	0	35,843	0	0	0
4425161	EL PASO	TX		08/10/2005		807,431	0	0	0	0	0	0	0	52,870	0	0	0
4425193	PASADENA	TX		11/18/2005		576,374	0	0	0	0	0	0	0	34,160	0	0	0
4425222	CONROE	TX		03/28/2006		1,271,554	0	0	0	0	0	0	0	14,046	0	0	0
4425228	TEMPLE	TX		04/06/2006		1,055,361	0	0	0	0	0	0	0	20,861	0	0	0
4425284	LEWISVILLE	TX		12/12/2006		1,120,655	0	0	0	0	0	0	0	6,986	0	0	0
4425299	CONROE	TX		01/19/2007		507,028	0	0	0	0	0	0	0	4,951	0	0	0
4425302	MCALLEN	TX		01/31/2007		679,566	0	0	0	0	0	0	0	28,106	0	0	0
4425312	HOUSTON	TX		03/29/2007		780,658	0	0	0	0	0	0	0	7,629	0	0	0
4425316	ADDISON	TX		04/16/2007		1,003,635	0	0	0	0	0	0	0	5,736	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		1,115,978	0	0	0	0	0	0	0	17,742	0	0	0
4425377	SAN ANTONIO	TX		01/29/2008		945,126	0	0	0	0	0	0	0	8,659	0	0	0
4425393	TEMPLE	TX		05/12/2008		833,607	0	0	0	0	0	0	0	12,241	0	0	0
4425415	HOUSTON	TX		09/26/2008		953,834	0	0	0	0	0	0	0	7,821	0	0	0
4425427	HOUSTON	TX		11/21/2008		2,604,384	0	0	0	0	0	0	0	36,162	0	0	0
4425462	HOUSTON	TX		09/15/2010		861,069	0	0	0	0	0	0	0	18,855	0	0	0
4425493	DALLAS	TX		04/07/2011		1,038,864	0	0	0	0	0	0	0	24,258	0	0	0
4425511	SAN ANTONIO	TX		06/30/2011		894,559	0	0	0	0	0	0	0	9,991	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,348,354	0	0	0	0	0	0	0	24,926	0	0	0
4425571	EL PASO	TX		08/28/2012		1,154,665	0	0	0	0	0	0	0	16,160	0	0	0
4425592	LYTLE	TX		12/20/2012		759,851	0	0	0	0	0	0	0	27,311	0	0	0
4425602	CARROLLTON	TX		02/11/2013		660,322	0	0	0	0	0	0	0	11,010	0	0	0
4425604	HOUSTON	TX		03/01/2013		805,024	0	0	0	0	0	0	0	28,495	0	0	0
4425641	HOUSTON	TX		08/02/2013		1,924,052	0	0	0	0	0	0	0	31,256	0	0	0
4425651	HUMBLE	TX		09/20/2013		1,713,774	0	0	0	0	0	0	0	17,498	0	0	0
4425665	LAREDO	TX		11/26/2013		1,086,873	0	0	0	0	0	0	0	28,143	0	0	0
4425685	San Antonio	TX		05/23/2014		1,315,910	0	0	0	0	0	0	0	19,598	0	0	0
4425715	EL PASO	TX		10/30/2014		1,097,277	0	0	0	0	0	0	0	12,985	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		1,233,492	0	0	0	0	0	0	0	22,703	0	0	0
4425735	SAN ANTONIO	TX		01/09/2015		846,598	0	0	0	0	0	0	0	21,847	0	0	0
4425737	ADDISON	TX		01/20/2015		1,009,941	0	0	0	0	0	0	0	13,649	0	0	0

QE02.6

SCHEDULE B - PART 3

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						
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		2,081,879	0	0	0	0	0	0	0	18,484	0	0	0	
4425755	HOUSTON	TX		05/07/2015		1,252,929	0	0	0	0	0	0	0	42,590	0	0	0	
4425767	SAN ANTONIO	TX		06/15/2015		3,244,758	0	0	0	0	0	0	0	28,411	0	0	0	
4425774	RED OAK	TX		07/10/2015		1,308,382	0	0	0	0	0	0	0	8,069	0	0	0	
4425852	DALLAS	TX		09/13/2016		2,933,886	0	0	0	0	0	0	0	24,373	0	0	0	
4425871	EL PASO	TX		12/13/2016		3,500,000	0	0	0	0	0	0	0	27,918	0	0	0	
4425879	SAN ANTONIO	TX		01/11/2017		0	0	0	0	0	0	0	0	5,624	0	0	0	
4525163	SANDY	UT		08/15/2005		725,004	0	0	0	0	0	0	0	16,013	0	0	0	
4525380	PROVO	UT		01/31/2008		1,724,416	0	0	0	0	0	0	0	212,405	0	0	0	
4525637	SALT LAKE CITY	UT		06/27/2013		1,037,894	0	0	0	0	0	0	0	16,911	0	0	0	
4525711	ROY	UT		10/21/2014		866,381	0	0	0	0	0	0	0	16,988	0	0	0	
4525744	SALT LAKE CITY	UT		03/26/2015		1,651,733	0	0	0	0	0	0	0	23,158	0	0	0	
4625461	BARRE	VT		08/26/2010		2,745,102	0	0	0	0	0	0	0	32,207	0	0	0	
4725131	STERLING	VA		03/30/2005		1,352,056	0	0	0	0	0	0	0	92,800	0	0	0	
4725134	MIDLOTHIAN	VA		04/28/2005		379,491	0	0	0	0	0	0	0	25,290	0	0	0	
4725237	MECHANICSVILLE	VA		05/15/2006		595,740	0	0	0	0	0	0	0	22,941	0	0	0	
4725450	VIRGINIA BEACH	VA		06/07/2010		600,025	0	0	0	0	0	0	0	37,817	0	0	0	
4725454	MIDLOTHIAN	VA		06/23/2010		453,499	0	0	0	0	0	0	0	16,822	0	0	0	
4725467	PORTSMOUTH	VA		10/27/2010		920,124	0	0	0	0	0	0	0	19,679	0	0	0	
4725546	ROANOKE	VA		02/27/2012		1,437,654	0	0	0	0	0	0	0	18,576	0	0	0	
4725634	VIRGINIA BEACH	VA		06/26/2013		1,055,204	0	0	0	0	0	0	0	35,065	0	0	0	
4725706	WOODBRIIDGE	VA		09/30/2014		1,936,455	0	0	0	0	0	0	0	53,990	0	0	0	
4725720	MIDLOTHIAN	VA		12/03/2014		985,984	0	0	0	0	0	0	0	8,775	0	0	0	
4725721	YORKTOWN	VA		12/10/2014		1,108,338	0	0	0	0	0	0	0	15,928	0	0	0	
4825719	TUKWILA	WA		11/21/2014		1,620,801	0	0	0	0	0	0	0	23,488	0	0	0	
4825759	RICHLAND	WA		05/21/2015		4,017,225	0	0	0	0	0	0	0	35,933	0	0	0	
4825775	SILVERDALE	WA		07/13/2015		2,870,014	0	0	0	0	0	0	0	25,211	0	0	0	
4825838	AUBURN	WA		06/29/2016		1,584,404	0	0	0	0	0	0	0	9,484	0	0	0	
4825861	TACOMA	WA		10/04/2016		921,240	0	0	0	0	0	0	0	11,354	0	0	0	
4925383	HEDGESVILLE	WV		02/11/2008		1,486,830	0	0	0	0	0	0	0	49,039	0	0	0	
5025416	MADISON	WI		09/30/2008		1,823,337	0	0	0	0	0	0	0	25,244	0	0	0	
5025447	MADISON	WI		04/20/2010		796,133	0	0	0	0	0	0	0	9,528	0	0	0	
0299999	Total - Mortgages With Partial Repayments						379,640,481	0	0	0	0	0	0	0	7,494,176	0	0	0
0599999	Total Mortgages						389,847,279	0	0	0	0	0	0	10,052,203	17,546,379	0	0	0

QE02.7

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
912828 XB 1	US TREASURY NOTES 2.125% 05/15/25		03/28/2017	Bank of America		123,242	125,000	983	1
0599999	Total - Bonds - U.S. Government					5,301,367	5,125,000	13,569	XXX
Bonds - All Other Government									
91087B AC 4	UNITED MEXICAN STATES 4.150% 03/28/27	D	03/16/2017	Deutsche Bank Securities		996,760	1,000,000	0	2FE
1099999	Total - Bonds - All Other Government					996,760	1,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON 4.053% 0		03/30/2017	Raymond James & Associates		2,081,060	2,000,000	20,941	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					2,081,060	2,000,000	20,941	XXX
Bonds - Industrial and Miscellaneous									
002824 BL 3	ABBOTT LABORATORIES 3.250% 04/15/23		03/22/2017	Tax Free Exchange		1,965,543	2,000,000	28,347	2FE
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		03/03/2017	Nomura Securities		999,986	1,000,000	3,342	1FE
037833 CJ 7	APPLE INC 3.350% 02/09/27		02/02/2017	Deutsche Bank Securities		1,000,000	1,000,000	0	1FE
05565E AT 2	BMW US CAPITAL LLC 144A 3.300% 04/06/2		03/30/2017	J P Morgan & Co		3,481,100	3,500,000	0	1FE
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8		03/30/2017	Credit Suisse		1,999,420	2,000,000	0	1FE
12503M AA 6	CBOE HOLDINGS INC 3.650% 01/12/27		01/09/2017	Bank of America		1,496,385	1,500,000	0	2FE
254709 AM 0	DISCOVER FINANCIAL SVS 4.100% 02/09/27		02/06/2017	Bank of America		2,997,330	3,000,000	0	2FE
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C		01/24/2017	J P Morgan & Co		1,499,824	1,500,000	0	1FE
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D		01/24/2017	J P Morgan & Co		1,999,956	2,000,000	0	2AM
29273R BK 4	ENERGY TRANSFER PARTNERS 4.200% 04/15/		01/11/2017	Bank of America		1,995,720	2,000,000	0	2FE
391164 AJ 9	GREAT PLAINS ENERGY INC 3.900% 04/01/2		03/06/2017	Goldman Sachs & Co		1,992,360	2,000,000	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		499,985	500,000	0	2FE
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5		02/17/2017	J P Morgan & Co		2,516,406	2,500,000	6,563	1FE
48283P AA 9	KABBAGE FUNDING LLC 2017-1 A 4.571% 03		03/07/2017	Guggenheim Capital		1,499,991	1,500,000	0	1FE
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		03/31/2017	No Broker		0	6,064	0	6
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		03/31/2017	Interest Capitalization		492	492	0	6
62946U AL 4	NEW RESIDENTIAL ADVANCE REC 2017-T1 AT1		02/01/2017	Barclays		1,999,990	2,000,000	0	1FE
649322 AC 8	NY & PRESBYTERIAN HOSPITAL 3.563% 08/0		03/31/2017	Morgan Stanley Dean Witter		4,737,860	5,050,000	31,988	1FE
68245H AC 8	ONE MARKET PLAZA TRUST 2017-1MKT B 3.8		02/15/2017	Goldman Sachs & Co		1,544,993	1,500,000	4,326	1FE
68245H AE 4	ONE MARKET PLAZA TRUST 2017-1MKT C 4.0		02/15/2017	Goldman Sachs & Co		2,872,667	2,789,000	8,401	1FE
682680 AN 3	ONEOK INC 6.000% 06/15/35		03/17/2017	Barclays		1,047,500	1,000,000	16,167	3FE
690732 AE 2	OWENS & MINOR INC 4.375% 12/15/24		03/31/2017	BB&T Capital Markets		2,007,110	2,000,000	26,736	2FE
709599 AW 4	PENSKE TRUCK LEASING 144A 3.400% 11/15		02/16/2017	Wells Fargo Securities		480,325	500,000	5,194	2FE
74256L AU 3	PRINCIPAL LFE GLB FND II 144A 3.000% 0		01/12/2017	RW Baird		978,650	1,000,000	7,500	1FE
78448W AD 7	SMB PRIVATE EDUCATION LOAN TR 2017-A B		01/31/2017	Credit Suisse		968,865	1,000,000	0	1FE
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/16/2017	Bank of America		1,999,375	2,000,000	5,833	1FE
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		03/16/2017	Bank of America		1,975,625	2,000,000	5,833	1FE
832248 AZ 1	SMITHFIELD FOODS INC 144A 4.250% 02/01		01/25/2017	Barclays		1,997,580	2,000,000	0	3FE
83404F AD 6	SOCIAL PROFESSIONAL LOAN PROG 2017-A B		02/02/2017	Morgan Stanley Dean Witter		975,791	1,000,000	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
89172P AC 3	TOWD POINT MORTGAGE TRUST 2016-2 M1 3		02/15/2017	Bank of America		1,880,859	2,000,000	3,333	1FE
89172Y AD 2	TOWD POINT MORTGAGE TRUST 2016-3 M2 4		02/09/2017	Bank of America		1,484,238	1,500,000	2,167	2AM
902973 AZ 9	US BANCORP 5.300% Perpet		02/02/2017	US Bancorp		3,000,000	3,000,000	0	2FE
92343V DU 5	VERIZON COMMUNICATIONS 5.250% 03/16/37		03/13/2017	Barclays		3,969,200	4,000,000	0	2FE
929160 AT 6	VULCAN MATERIALS CO 3.900% 04/01/27		03/09/2017	Wells Fargo Securities		3,486,105	3,500,000	0	2FE

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)
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I 3.371%		01/06/2017	Barclays		1,973,148	1,975,000	4,808	2AM
98310W AN 8	WYNDHAM WORLDWIDE 4.500% 04/01/27		03/16/2017	Various		3,005,870	3,000,000	0	2FE
89356B AC 2	TRANSCANADA TRUST 5.300% 03/15/77	A	02/27/2017	Deutsche Bank Securities		2,000,000	2,000,000	0	2FE
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900	A	02/14/2017	Interest Capitalization		1,179	1,179	0	5
04016L AE 7	ARES CLO LTD 2017-42A B2 3.740% 01/22	D	02/17/2017	J P Morgan & Co		2,000,000	2,000,000	0	1FE
10302V BE 4	BOWMAN PARK CLO LTD 2014-1A B2R 3.545%	D	02/03/2017	Credit Suisse		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		2,000,000	2,000,000	0	1FE
55818M AS 6	MADISON PARK FUNDING LTD 2014-13A B2R	D	02/24/2017	Deutsche Bank Securities		1,750,000	1,750,000	0	1FE
81180W AU 5	SEAGATE HDD CAYMAN 144A 4.250% 03/01/2	D	01/31/2017	Morgan Stanley Dean Witter		1,995,400	2,000,000	0	2FE
87154E AL 4	SYMPHONY CLO TRUST 2014-15A B2R 3.552%	D	02/16/2017	Credit Suisse		3,000,000	3,000,000	0	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					86,049,976	86,571,735	160,538	XXX
8399997	Total - Bonds - Part 3					94,429,163	94,696,735	195,048	XXX
8399999	Total - Bonds					94,429,163	94,696,735	195,048	XXX
9999999	Total - Bonds, Preferred and Common Stocks					94,429,163	XXX	195,048	XXX

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

QE04.1

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)
Bonds - U.S. Government																					
3132H3	7A 5		03/01/2017	FREDDIE MAC GOLD POOL U90889 3.500% 03/01/2017		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		03/01/2017	FANNIE MAE 2012-149 LV 3.000% 03/25/36		42,381	42,381	43,652	42,880	0	(499)	0	(499)	0	42,381	0	0	0	212	03/25/2036	1
36194S	PD 4		03/15/2017	GN AU4920 GN AU4920 3.020% 09/15/41		25,973	25,973	26,452	26,445	0	(473)	0	(473)	0	25,973	0	0	0	131	09/15/2041	1FE
36202B	U9 4		03/01/2017	GNMA II SF POOL# 001508 10.000% 11/20/2		21	21	21	21	0	0	0	0	0	21	0	0	0	0	11/20/2020	1
36202B	UP 8		03/01/2017	GNMA II SF POOL# 001490 10.000% 10/20/2		44	44	44	44	0	0	0	0	0	44	0	0	0	1	10/20/2020	1
36202B	VT 9		03/01/2017	GNMA II SF POOL# 001526 10.000% 12/20/2		33	33	33	33	0	0	0	0	0	33	0	0	0	1	12/20/2020	1
36235*	AB 7		03/15/2017	CANTON LEASE FINANCE TRUST-GSA US GOVT L	100.0000	67,610	67,610	67,610	67,610	0	0	0	0	0	67,610	0	0	0	534	06/15/2030	1
38373M	2F 6		03/01/2017	GNMA 2008-80 IO 1.269% 04/16/50		0	0	761	715	0	(715)	0	(715)	0	0	0	0	0	23	04/16/2050	1
38373M	3S 7		03/14/2017	GNMA 2008-86 IO 0.259% 10/16/48		9,745	0	24,543	23,490	0	(74)	0	(74)	0	23,417	0	(13,671)	(13,671)	462	10/16/2048	1
38373M	3S 7		03/16/2017	GNMA 2008-86 IO 0.259% 10/16/48		0	0	94	90	0	(90)	0	(90)	0	0	0	0	0	184	10/16/2048	1
38373M	7D 6		03/14/2017	GNMA 2009-37 IO 0.911% 05/16/49		19,343	0	36,181	35,242	0	(20)	0	(20)	0	35,223	0	(15,880)	(15,880)	1,384	05/16/2049	1
38373M	7D 6		03/16/2017	GNMA 2009-37 IO 0.911% 05/16/49		0	0	124	120	0	(120)	0	(120)	0	0	0	0	0	550	05/16/2049	1
38373V	PY 0		03/01/2017	GNMA 2002-64 ZH 6.000% 09/16/32		135,199	135,199	134,071	134,640	0	560	0	560	0	135,199	0	0	0	1,496	09/16/2032	1
38376G	F4 7		03/01/2017	GNMA 2011-16 C 3.770% 09/16/46		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		03/01/2017	GNMA 2011-9 C 3.521% 09/16/41		1,108,344	1,108,344	1,186,620	1,182,057	0	(73,714)	0	(73,714)	0	1,108,344	0	0	0	7,308	09/16/2041	1
38378X	VL 2		03/01/2017	GNMA 2014-155 VA 3.000% 03/16/37		47,104	47,104	48,193	48,070	0	(966)	0	(966)	0	47,104	0	0	0	236	03/16/2037	1
0599999	Total - Bonds - U.S. Government					2,014,467	1,985,379	2,184,806	2,172,062	0	(128,046)	0	(128,046)	0	2,044,019	0	(29,551)	(29,551)	15,533	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333	CA 3		03/01/2017	CALIFORNIA HOUSING 2013 SERIES A 2.900%	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
246395	YC 5		03/01/2017	DELAWARE ST HSG AUTH REV 2013-1 2.750%	100.0000	50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	206	12/01/2041	1FE
25477P	NF 8		03/15/2017	DIST OF COLUMBIA HSG FIN AGY 2014-A A	100.0000	268,418	268,418	268,418	268,418	0	0	0	0	0	268,418	0	0	0	896	06/15/2045	1FE
45201Y	YJ 0		03/01/2017	ILLINOIS ST HSG DEV AUTH REV 2012-A 2	100.0000	80,647	80,647	80,647	80,647	0	0	0	0	0	80,647	0	0	0	372	12/01/2042	1FE
49130T	PS 9		03/01/2017	KENTUCKY ST HSG CORP HSG REV 2013 SERIES	100.0000	125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	613	11/01/2041	1FE
54627R	AH 3		02/01/2017	LOUISIANA LOC GOVT ENVRNMNTL 2014-EGSL A		108,372	108,372	108,345	108,365	0	7	0	7	0	108,372	0	0	0	1,550	08/01/2028	1FE
57419P	MC 0		03/01/2017	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES	100.0000	230,000	230,000	231,150	230,040	0	(40)	0	(40)	0	230,000	0	0	0	7,475	03/01/2043	1FE
60416Q	EP 5		03/01/2017	MINNESOTA ST HSG FIN AGY 2011 SERIES E	100.0000	45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,075	07/01/2031	1FE
60637B	CN 8		03/01/2017	MISSOURI HOUSING 2013 SERIES A 2.650%	100.0000	40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	188	11/01/2040	1FE
60637B	CP 3		03/01/2017	MISSOURI HOUSING 2013 SERIES B 2.650%	100.0000	85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	364	11/01/2041	1FE
64469D	WP 2		03/01/2017	NEW HAMPSHIRE HOUSING 3.855% 07/01/30	100.0000	45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,157	07/01/2030	1FE
646080	MV 0		01/03/2017	NEW JERSEY ST HIGHER ED ASSIST 2011-1	100.0000	130,000	130,000	128,951	129,284	0	0	0	0	0	129,285	0	715	715	621	12/01/2024	1FE
647200	WB 3		03/01/2017	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3	100.0000	55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	976	09/01/2032	1FE
76221R	RB 1		01/01/2017	RHODE ISLAND HSG & MTG FIN COR SERIES 63	100.0000	65,000	65,000	68,886	67,201	0	0	0	0	0	67,201	0	(2,201)	(2,201)	650	10/01/2040	1FE
762315	MB 2		01/31/2017	RHODE ISLAND ST STUDENT LOAN 2012 A 4	100.0000	480,000	480,000	479,026	479,321	0	6	0	6	0	479,327	0	673	673	3,200	12/01/2024	1FE
83712T	DA 6		03/01/2017	SOUTH CAROLINA ST HOUSING FIN 2013-1 2	100.0000	70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	332	01/01/2041	1FE
88271H	FL 8		03/01/2017	TEXAS ST AFFORDABLE HSG CORP 2013A 2.7	100.0000	65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	720	09/01/2041	1FE
92812U	Q4 3		02/01/2017	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5	100.0000	38,788	38,788	38,788	38,788	0	0	0	0	0	38,788	0	0	0	226	10/25/2037	1FE
92812U	Q4 3		03/01/2017	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5	100.0000	75,985	75,985	75,985	75,985	0	0	0	0	0	75,985	0	0	0	437	10/25/2037	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					2,118,371	2,118,371	2,121,357	2,119,210	0	(27)	0	(27)	0	2,119,184	0	(813)	(813)	21,353	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31340Y	4Z 9		01/01/2017	FHLMC REMIC 93 H 8.500% 11/15/20		111	111	116	110	0	0	0	0	0	111	0	0	0	1	11/15/2020	1
31358P	HV 2		03/01/2017	FNMA REMIC G92-35 EB 7.500% 07/25/22		1,484	1,484	1,487	1,478	0	5	0	5	0	1,484	0	0	0	19	07/25/2022	1

QE05

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)
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22		03/01/2017	Paydown		10,127	10,127	9,813	10,032	0	95	0	95	0	10,127	0	0	0	100	09/25/2022	1
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29		03/01/2017	Paydown		27,101	27,101	29,269	28,198	0	(1,097)	0	(1,097)	0	27,101	0	0	0	181	03/25/2029	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
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		24,650	24,650	24,494	24,547	0	103	0	103	0	24,650	0	0	0	144	07/25/2033	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
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		03/01/2017	Paydown		29,752	29,752	29,627	29,665	0	87	0	87	0	29,752	0	0	0	174	04/15/2033	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		03/25/2017	Paydown		7,243	7,243	7,135	7,169	0	1	0	1	0	7,170	0	73	73	50	08/01/2025	1
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32		03/01/2017	Paydown		194,987	194,987	187,434	192,556	0	2,431	0	2,431	0	194,987	0	0	0	1,765	09/25/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2017	Paydown		110,908	110,908	100,069	108,027	0	2,881	0	2,881	0	110,908	0	0	0	864	08/15/2032	1
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33		03/01/2017	Paydown		62,023	62,023	60,909	61,501	0	522	0	522	0	62,023	0	0	0	547	05/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2017	Paydown		184,846	184,846	183,401	184,155	0	690	0	690	0	184,846	0	0	0	1,824	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		03/01/2017	Paydown		2,744	2,744	2,760	2,741	0	3	0	3	0	2,744	0	0	0	23	01/01/2020	1
36230T B2 7	GN 758157 4.550% 05/15/38		03/01/2017	Paydown		39,018	39,018	43,407	43,071	0	(4,053)	0	(4,053)	0	39,018	0	0	0	296	05/15/2038	1
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC 3.846% 08/15/2017		02/15/2017	Redemption	100.0000	79,209	79,209	79,209	79,209	0	0	0	0	0	79,209	0	0	0	1,523	08/15/2033	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					1,002,773	1,002,773	1,000,100	1,007,051	0	(2,811)	0	(2,811)	0	1,004,243	0	(1,470)	(1,470)	8,711	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00214M AA 1	ARL SECOND LLC 2014-1A A1 2.920% 06/15/2017		03/15/2017	Paydown		174,130	174,130	168,750	169,111	0	5,019	0	5,019	0	174,130	0	0	0	851	06/15/2044	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		03/15/2017	Redemption	100.0000	67,668	67,668	71,051	68,907	0	(33)	0	(33)	0	68,875	0	(1,207)	(1,207)	842	08/15/2021	1
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		03/01/2017	Paydown		36,635	36,635	35,044	35,619	0	1,016	0	1,016	0	36,635	0	0	0	173	07/25/2043	1FM
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/22/2017		03/22/2017	Redemption	100.0000	49,736	49,736	50,062	50,040	0	(7)	0	(7)	0	50,033	0	(297)	(297)	895	09/22/2027	1FE
02640F AG 3	AMERICAN GEN MRTGE LOAN TR 2010-1A A4		01/01/2017	Paydown		148,114	148,114	149,595	147,625	0	489	0	489	0	148,114	0	0	0	697	03/25/2058	1FM
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		03/01/2017	Paydown		10,552	10,552	8,746	8,746	0	1,807	0	1,807	0	10,552	0	0	0	86	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
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		03/27/2017	Paydown		43,432	43,432	43,431	43,431	0	1	0	1	0	43,432	0	0	0	112	01/25/2047	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		03/01/2017	Paydown		62,790	62,790	61,966	62,445	0	4	0	4	0	62,449	0	341	341	489	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
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	1,989,200	0	2,540	2,540	0	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		27,333	27,333	27,333	27,333	0	0	0	0	0	27,333	0	0	0	124	12/02/2027	1FE
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4 2		03/01/2017	Paydown		10,367	10,367	10,005	10,293	0	75	0	75	0	10,367	0	0	0	45	10/25/2025	1FM
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		03/15/2017	Paydown		15,625	15,625	15,625	15,625	0	0	0	0	0	15,625	0	0	0	192	12/16/2041	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5		03/15/2017	Paydown		7,813	7,813	7,812	7,812	0	0	0	0	0	7,813	0	0	0	129	12/16/2041	2AM
096629 AA 8	BOARDWALK PIPELINES LLC 5.500% 02/01/1		02/01/2017	Maturity		250,000	250,000	249,207	249,992	0	8	0	8	0	250,000	0	0	0	6,875	02/01/2017	2FE
099738 AA 4	BORGER ENERGY ASSOCIATED LP 7.260% 12/01/2017		01/01/2017	Redemption	100.0000	7,450	7,450	7,450	7,450	0	0	0	0	0	7,450	0	0	0	0	06/30/2022	4FE
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		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	566	07/11/2022	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/2017		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
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		03/01/2017	Paydown		328	328	331	328	0	0	0	0	0	328	0	0	0	5	05/27/2037	1FM
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		03/01/2017	Paydown		25,651	25,651	26,077	25,925	0	(274)	0	(274)	0	25,651	0	0	0	120	04/25/2043	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		03/25/2017	Paydown		118,985	119,798	99,450	107,290	0	413	0	413	0	107,704	0	11,281	11,281	1,162	02/25/2035	1FM

QE05.1

SCHEDULE D - PART 4

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

QE05.2

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	For rei 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)
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C		03/01/2017	Paydown		120,005	120,005	107,479	116,454	0	3,551	0	3,551	0	120,005	0	0	0	923	10/25/2034	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		94,779	104,274	84,910	93,711	0	167	0	167	0	93,877	0	901	901	814	11/25/2035	1FM
12669A 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
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		03/01/2017	Paydown		47,472	47,472	43,274	44,182	0	10	0	10	0	44,192	0	3,280	3,280	419	06/25/2035	1FM
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5		03/01/2017	Paydown		53,909	53,909	53,909	53,718	0	191	0	191	0	53,909	0	0	0	451	03/25/2035	1FM
16164A AC 9	Chase Mortgage Finance Corpora 2016-2		03/01/2017	Paydown		75,740	75,740	77,695	77,597	0	(1,858)	0	(1,858)	0	75,740	0	0	0	444	02/25/2044	1FE
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2		03/01/2017	Paydown		97,841	97,841	82,186	86,998	0	23	0	23	0	87,021	0	10,820	10,820	733	02/25/2035	1FM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		03/01/2017	Paydown		102,482	102,482	97,844	97,844	0	0	0	0	0	97,844	0	4,638	4,638	663	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		132,655	132,655	120,053	131,153	0	85	0	85	0	131,238	0	1,418	1,418	1,199	07/25/2036	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
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1		03/01/2017	Paydown		54,250	54,250	54,470	54,298	0	(49)	0	(49)	0	54,250	0	0	0	238	06/25/2044	1FM
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A		03/01/2017	Paydown		161,454	161,454	165,078	164,913	0	(47)	0	(47)	0	164,866	0	(3,411)	(3,411)	1,233	01/25/2053	1FM
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		03/25/2017	Paydown		60,675	60,675	60,658	60,659	0	16	0	16	0	60,675	0	0	0	267	10/25/2040	1FE
20846Q HE 1	CONSECO FINANCE SECURITIZATION 2001-2 M1		03/22/2017	Stifel Nicolaus		1,474,045	2,104,840	1,612,419	1,612,419	0	0	0	0	0	1,612,419	0	(138,373)	(138,373)	52,716	02/01/2033	6AM
20846Q HE 1	CONSECO FINANCE SECURITIZATION 2001-2 M1		03/22/2017	Security Withdraw		0	3,926,905	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2033	6AM
20846Q HE 1	CONSECO FINANCE SECURITIZATION 2001-2 M1		03/01/2017	Paydown		20,791	20,791	20,791	20,791	0	0	0	0	0	20,791	0	0	0	0	02/01/2033	6AM
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100		03/30/2017	Morgan Stanley Dean Witter		74,807	149,614	143,210	144,539	0	81	0	81	0	144,620	0	(69,814)	(69,814)	3,488	08/15/2025	1FM
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100		03/01/2017	Paydown		867	867	830	837	0	0	0	0	0	838	0	29	29	12	08/15/2025	1FM
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1 7.6		03/15/2017	Paydown		107,062	107,062	96,691	105,273	0	1,790	0	1,790	0	107,062	0	0	0	1,427	06/15/2028	2AM
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		03/15/2017	Paydown		106,929	106,929	97,840	104,459	0	2,469	0	2,469	0	106,929	0	0	0	1,191	03/15/2028	1FE
22541N VZ 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1		03/01/2017	Paydown		1,605	1,605	1,629	1,603	0	3	0	3	0	1,605	0	0	0	13	05/25/2018	1FM
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		03/01/2017	Paydown		198,415	198,415	197,198	197,198	0	1,217	0	1,217	0	198,415	0	0	0	1,423	10/25/2033	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		37,458	37,458	38,301	37,542	0	(8)	0	(8)	0	37,534	0	(76)	(76)	384	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		03/30/2017	Redemption 100.0000		13,000	13,000	13,000	13,000	0	0	0	0	0	13,000	0	0	0	191	03/30/2025	2FE
22943Y UB 3	CREDIT SUISSE MTG CAPITAL CERT 2009-3R 2		03/01/2017	Paydown		65,276	65,276	63,359	63,754	0	7	0	7	0	63,761	0	1,515	1,515	267	08/27/2037	1FM
22970* AC 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0		03/15/2017	Redemption	100.0000	23,738	23,738	23,738	23,738	0	0	0	0	0	23,738	0	0	0	161	05/15/2034	1FE
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A21 3.26		02/20/2017	Paydown		12,500	12,500	12,405	12,418	0	82	0	82	0	12,500	0	0	0	102	02/20/2045	2AM
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2		03/25/2017	Paydown		337,034	337,034	336,823	336,839	0	195	0	195	0	337,034	0	0	0	1,699	07/25/2031	2AM
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
25087* AB 9	DETROIT INTL BRIDGE COMPANY SERIES C 6		02/02/2017	Redemption 100.0000		946,659	946,659	946,659	946,659	0	0	0	0	0	946,659	0	0	0	31,926	09/02/2017	2FE
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2		03/20/2017	Paydown		604,758	604,758	608,537	608,300	0	(3,542)	0	(3,542)	0	604,758	0	0	0	2,476	07/20/2027	1FE
25755T AE 0	DOMINOS PIZZA MASTER ISSUER 2015-1A A21		01/25/2017	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	140	10/25/2045	2AM
27034J AB 7	EARNST STUDENT LOAN PROGRAM 2016-B A2		03/25/2017	Paydown		470,639	470,639	470,548	470,557	0	82	0	82	0	470,639	0	0	0	2,304	05/25/2034	1FE
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		03/01/2017	Paydown		85,054	85,054	85,560	85,238	0	(184)	0	(184)	0	85,054	0	0	0	316	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		03/01/2017	Paydown		73,225	73,225	72,447	72,577	0	648	0	648	0	73,225	0	0	0	308	06/25/2043	1FM
30165Q AB 6	EXETER AUTO RECEIVABLES TRUST 2014-1A B		03/15/2017	Paydown		241,130	241,130	241,119	241,126	0	5	0	5	0	241,130	0	0	0	966	01/15/2019	1FE
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		03/15/2017	Paydown		403	403	403	403	0	0	0	0	0	403	0	0	0	3	04/15/2043	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)
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
35104V	AB 8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2 2	03/15/2017	Paydown		1,145,710	1,145,710	1,143,900	1,143,576	0	2,134	0	2,134	0	1,145,710	0	0	0	5,543	10/15/2021	1FE
36157R	D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/	03/01/2017	Paydown		22,613	22,613	19,248	20,366	0	9	0	9	0	20,375	0	2,238	2,238	233	04/25/2029	5FM
36185N	5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A	02/01/2017	Paydown		1,052,633	1,052,633	1,029,237	1,042,877	0	9,756	0	9,756	0	1,052,633	0	0	0	9,635	02/25/2035	1FM
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		1,064,175	1,000,000	999,840	999,967	0	4	0	4	0	999,971	0	64,203	64,203	29,500	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	4,942,355	4,998,405	0	1,595	0	1,595	0	5,000,000	0	0	0	134,375	03/15/2017	2FE
42770Q	AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09	03/20/2017	Paydown		130,838	130,838	130,749	130,751	0	86	0	86	0	130,838	0	0	0	2,610	09/21/2040	1FE
42771T	AA 3	HERO FUNDING TRUST 2015-3A A 4.280% 09	03/20/2017	Paydown		218,496	218,496	218,481	218,481	0	0	0	0	0	218,482	0	15	15	254	09/20/2041	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
45254T	PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	03/01/2017	Paydown		38,755	38,755	38,101	38,316	0	1	0	1	0	38,317	0	438	438	292	08/25/2034	1FM
45660N	QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7	03/01/2017	Paydown		25,000	25,000	24,664	24,848	0	153	0	153	0	25,000	0	0	0	264	06/25/2033	1FM
461202	AB 9	INTUIT INC 5.750% 03/15/17	03/15/2017	Maturity		2,000,000	2,000,000	1,991,120	1,999,769	0	231	0	231	0	2,000,000	0	0	0	57,500	03/15/2017	2FE
46616M	AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3	03/15/2017	Paydown		31,440	31,440	31,244	31,316	0	124	0	124	0	31,440	0	0	0	183	12/15/2048	1FE
46639G	AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%	03/01/2017	Paydown		50,506	50,506	51,660	50,931	0	0	0	0	0	50,931	0	(425)	(425)	220	03/01/2043	1FM
46640B	AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5	03/01/2017	Paydown		144,082	144,082	145,906	144,957	0	(4)	0	(4)	0	144,953	0	(871)	(871)	597	05/25/2043	1FM
46641C	AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3	03/01/2017	Paydown		89,900	89,900	92,161	91,231	0	(4)	0	(4)	0	91,227	0	(1,327)	(1,327)	380	01/25/2044	1FM
46641C	AK 7	JP MORGAN MORTGAGE TRUST 2014-1A11 3.9	01/01/2017	Paydown		235,956	235,956	235,956	235,956	0	0	0	0	0	235,956	0	0	0	774	01/25/2044	1FM
46648C	AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5	03/01/2017	Paydown		6,778	6,778	6,823	0	0	(44)	0	(44)	0	6,778	0	0	0	20	01/25/2047	1FE
47715*	AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4	03/05/2017	Redemption 100.0000		169,073	169,073	169,073	169,073	0	0	0	0	0	169,073	0	0	0	3,737	03/05/2023	1FE
49725V	AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	03/30/2017	Redemption 100.0000		78,226	78,226	78,682	78,325	0	(11)	0	(11)	0	78,314	0	(88)	(88)	1,122	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		10,417	10,417	10,215	10,216	0	201	0	201	0	10,417	0	0	0	93	01/15/2042	1FE
52465#	AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL	03/05/2017	Redemption 100.0000		63,109	63,109	63,109	63,109	0	0	0	0	0	63,109	0	0	0	763	12/05/2020	1
52520M	AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/	03/25/2017	Paydown		77,510	77,524	71,398	71,398	0	0	0	0	0	71,398	0	6,112	6,112	724	11/25/2035	1FM
52520M	AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/	03/25/2017	Paydown		147,011	147,039	134,036	134,036	0	0	0	0	0	134,036	0	12,976	12,976	1,373	09/25/2035	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		126,193	126,193	123,009	123,184	0	3,009	0	3,009	0	126,193	0	0	0	625	01/15/2045	1FE
55265K	2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5	03/01/2017	Paydown		5,331	5,331	5,351	5,317	0	0	0	0	0	5,317	0	14	14	44	12/25/2018	1FM
55265K	VE 6	MASTR ASSET SEC TRUST 2003-4 3A1 4.750	03/01/2017	Paydown		7,258	7,258	7,159	7,229	0	1	0	1	0	7,229	0	29	29	79	05/25/2018	1FM
57165A	AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	03/20/2017	Paydown		48,885	48,885	48,879	48,883	0	3	0	3	0	48,885	0	0	0	211	05/20/2030	1FE
57165A	AB 4	MARRIOTT VACATION CLUB OWNR 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
57643M	JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75	03/01/2017	Paydown		124,700	124,700	101,007	114,091	0	182	0	182	0	114,273	0	10,427	10,427	1,758	12/25/2034	1FM
59048@	AA 6	MESA AIRLINES 2015-1 A EETC 4.750% 07/	01/15/2017	Redemption 100.0000		70,927	70,927	70,927	70,927	0	0	0	0	0	70,927	0	0	0	1,685	01/15/2028	1FE
59549N	AD 5	MID-STATE TRUST SERIES 6 A4 7.790% 07/	01/01/2017	Paydown		418,873	418,873	397,929	411,372	0	7,501	0	7,501	0	418,873	0	0	0	8,158	07/01/2035	2AM
59549W	AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07	03/15/2017	Paydown		29,486	29,486	27,938	28,741	0	746	0	746	0	29,486	0	0	0	247	07/15/2038	1AM
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		48,884	48,884	48,817	48,806	0	78	0	78	0	48,884	0	0	0	429	12/15/2045	1FM
645767	AW 4	NJ BELL TEL DEBENTURES 7.850% 11/15/29	03/20/2017	Call 131.9960		98,997	75,000	88,333	84,352	0	(102)	0	(102)	0	84,250	0	14,747	14,747	2,044	11/15/2029	1FE
67400A	AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1	03/01/2017	Paydown		169,639	169,639	169,984	169,747	0	(15)	0	(15)	0	169,733	0	(93)	(93)	1,056	10/25/2045	1FM

QE05.3

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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)	
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	J P Morgan & Co.....		1,003,030	1,000,000	995,760	997,410	0	50	0	50	0	997,460	0	5,570	5,570	12,563	10/01/2022	2FE.....	
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....		03/10/2017	Paydown.....		37,428	37,428	37,426	37,427	0	2	0	2	0	37,428	0	0	0	208	03/10/2027	1FE.....	
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....		03/10/2017	Paydown.....		28,071	28,071	28,066	28,069	0	3	0	3	0	28,071	0	0	0	220	03/10/2027	2AM.....	
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A.....		03/15/2017	Paydown.....		240,128	240,128	239,227	239,634	0	493	0	493	0	240,128	0	0	0	1,400	12/15/2022	1FE.....	
69349L AA 6	PNC BANK NA 5.250% 01/15/17.....		01/15/2017	Maturity.....		5,000,000	5,000,000	4,813,650	4,999,024	0	976	0	976	0	5,000,000	0	0	0	131,250	01/15/2017	1FE.....	
74112W AG 4	PRESTIGE AUTO REC TRUST 2013-1A B 1.74.....		03/15/2017	Paydown.....		916,553	916,553	916,342	916,543	0	10	0	10	0	916,553	0	0	0	2,606	05/15/2019	1FE.....	
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....		03/01/2017	Paydown.....		20,038	20,038	19,155	19,644	0	394	0	394	0	20,038	0	0	0	166	10/25/2033	1FM.....	
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1.....		03/01/2017	Paydown.....		47,253	47,253	44,736	45,929	0	1,324	0	1,324	0	47,253	0	0	0	464	02/26/2036	1FM.....	
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....		03/01/2017	Paydown.....		9,850	9,850	9,364	9,678	0	3	0	3	0	9,681	0	170	170	109	10/25/2021	2FM.....	
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15.....		03/25/2017	Paydown.....		157,486	170,828	148,330	148,330	0	0	0	0	0	148,330	0	9,155	9,155	1,340	07/25/2034	1FM.....	
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 A16B.....		03/01/2017	Paydown.....		74,394	74,394	74,393	81,130	0	(95)	0	(95)	0	81,035	0	(6,641)	(6,641)	711	12/25/2033	1FM.....	
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4.....		03/01/2017	Paydown.....		558,279	558,279	535,250	548,862	0	9,417	0	9,417	0	558,279	0	0	0	4,900	03/25/2034	1FM.....	
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7.....		03/01/2017	Paydown.....		23,644	23,644	23,016	23,415	0	1	0	1	0	23,416	0	228	228	266	05/01/2034	1FM.....	
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....		03/01/2017	Paydown.....		248,616	248,616	248,615	247,822	0	2,488	0	2,488	0	250,310	0	(1,694)	(1,694)	2,259	09/25/2034	1FM.....	
78446D AB 5	SLM STUDENT LOAN TRUST 2011-A A2 4.370.....		03/15/2017	Paydown.....		97,376	97,376	97,375	97,376	0	0	0	0	0	97,376	0	0	0	714	04/17/2028	1FE.....	
78446V AB 5	SLM STUDENT LOAN TRUST 2012-A A2 3.830.....		03/15/2017	Paydown.....		14,907	14,907	14,907	14,907	0	0	0	0	0	14,907	0	0	0	143	01/17/2045	1FE.....	
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310.....		03/15/2017	Paydown.....		240,728	240,728	240,697	240,726	0	1	0	1	0	240,728	0	0	0	1,310	10/15/2046	1FE.....	
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3.....		03/25/2017	Paydown.....		472,122	472,122	472,070	472,077	0	1	0	1	0	472,078	0	43	43	2,586	08/25/2034	1FE.....	
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%.....		03/01/2017	Paydown.....		22,439	22,439	22,436	22,424	0	0	0	0	0	22,424	0	15	15	72	09/20/2029	1FE.....	
785592 AJ 5	SABINE PASS LIQUEFACTION 5.750% 05/15/.....		01/04/2017	J P Morgan & Co.....		1,085,000	1,000,000	1,042,500	1,040,567	0	(105)	0	(105)	0	1,040,462	0	44,538	44,538	8,625	05/15/2024	3FE.....	
790849 AJ 2	ST JUDE MEDICAL INC 3.250% 04/15/23.....		03/22/2017	Tax Free Exchange.....		1,993,890	2,000,000	1,990,480	1,993,691	0	199	0	199	0	1,993,890	0	0	0	5,000	04/15/2023	2FE.....	
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....		03/01/2017	Paydown.....		68,844	68,844	68,844	68,844	0	0	0	0	0	68,844	0	0	0	564	12/25/2033	1FM.....	
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47.....		03/01/2017	Paydown.....		17,094	17,094	17,093	17,075	0	0	0	0	0	17,075	0	19	19	109	01/25/2042	1FM.....	
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000.....		03/01/2017	Paydown.....		36,241	36,241	36,871	36,841	0	(600)	0	(600)	0	36,241	0	0	0	160	05/25/2034	1FM.....	
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.....		50,994	50,994	49,877	49,794	0	1,200	0	1,200	0	50,994	0	0	0	204	07/25/2043	1FM.....	
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.....	
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A.....		03/20/2017	Paydown.....		465,010	465,010	464,915	464,921	0	2	0	2	0	464,923	0	87	87	1,792	07/20/2033	1FE.....	
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.....	
83416W AB 9	SOLAR STAR FUNDING LLC 144A 3.950% 06/.....		01/01/2017	Redemption 100.0000.....		2,950	2,950	2,950	2,950	0	0	0	0	0	2,950	0	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.....		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028	1.....	
844741 AS 7	SOUTHWEST AIR 95 A4 7.640% 01/01/18.....		01/01/2017	Redemption 100.0000.....		123,467	123,467	123,467	123,467	0	0	0	0	0	123,467	0	0	0	4,716	01/01/2018	1FE.....	
846502 AA 0	SPARC EM SPC LEGAL STLMT 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.....	
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/.....		03/15/2017	Paydown.....		349,467	349,467	349,417	349,418	0	49	0	49	0	349,467	0	0	0	2,510	06/15/2028	1FE.....	
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2.....		03/01/2017	Paydown.....		101,471	101,471	91,672	97,882	0	16	0	16	0	97,899	0	3,572	3,572	743	09/25/2033	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.....		231,214	231,214	230,609	232,121	0	(8)	0	(8)	0	232,113	0	(900)	(900)	1,488	09/25/2034	1FM.....	
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2.....		01/01/2017	Paydown.....		2,709	2,709	2,630	2,697	0	12	0	12	0	2,709	0	0	0	12	11/25/2034	1FM.....	
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9.....		03/01/2017	Paydown.....		57,201	57,205	55,987	56,392	0	0	0	0	0	56,391	0	810	810	489	12/25/2034	3FM.....	
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1.....		03/01/2017	Paydown.....		81,475	81,475	78,838	80,663	0	813	0	813	0	81,475	0	0	0	428	07/25/2035	2FM.....	

QE05.4

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)
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B..		03/15/2017	Paydown.....		39,028	39,028	40,272	40,075	0	(1,046)	0	(1,046)	0	39,028	0	0	0	503	08/15/2036	1FE.....
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 A2I 3.8.....		02/25/2017	Paydown.....		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	120	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 AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/.....		03/20/2017	Paydown.....		62,500	62,500	63,594	63,281	0	(781)	0	(781)	0	62,500	0	0	0	366	02/22/2039	1FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		02/01/2017	Redemption 100.0000.....		121,893	121,893	127,980	125,271	0	(12)	0	(12)	0	125,259	0	(3,366)	(3,366)	5,790	02/01/2030	2FE.....
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119%.....		03/31/2017	Redemption 100.0000.....		74,608	74,608	74,608	74,608	0	0	0	0	0	74,608	0	0	0	1,141	03/30/2024	2FE.....
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR....		03/30/2017	Redemption 100.0000.....		175,778	175,778	176,496	176,050	0	(18)	0	(18)	0	176,033	0	(255)	(255)	5,011	03/30/2023	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.....
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3.....		03/25/2017	Paydown.....		99,677	99,677	100,458	100,364	0	(686)	0	(686)	0	99,677	0	0	0	486	08/25/2055	1FM.....
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19.....		03/16/2017	Paydown.....		18,884	18,884	18,884	18,884	0	0	0	0	0	18,884	0	0	0	164	10/16/2040	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	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.....		199,752	199,752	200,073	200,005	0	2	0	2	0	200,007	0	(256)	(256)	3,745	09/03/2026	1FE.....
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%.....		03/01/2017	Paydown.....		67,149	67,149	67,142	67,137	0	12	0	12	0	67,149	0	0	0	271	07/20/2033	1FE.....
929160 AT 6	VULCAN MATERIALS CO 3.900% 04/01/27.....		03/21/2017	Wells Fargo Securities.....		1,006,230	1,000,000	996,030	0	0	0	0	0	996,030	0	10,200	10,200	1,083	04/01/2027	2FE.....	
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15.....		03/15/2017	Paydown.....		100,088	100,088	100,074	100,088	0	0	0	0	0	100,088	0	0	0	503	03/15/2029	1FE.....
94978# JH 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2.....		03/20/2017	Redemption 100.0000.....		57,330	57,330	57,330	57,330	0	0	0	0	0	57,330	0	0	0	346	09/20/2024	2FE.....
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1.....		03/16/2017	Redemption 100.0000.....		57,738	57,738	57,738	57,738	0	0	0	0	0	57,738	0	0	0	349	09/16/2024	2FE.....
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6 5.250%.....		03/25/2017	Paydown.....		37,853	37,853	36,152	36,152	0	0	0	0	0	36,152	0	1,701	1,701	206	09/25/2035	1FM.....
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500.....		03/25/2017	Paydown.....		36,355	36,355	34,526	35,929	0	12	0	12	0	35,941	0	415	415	207	10/25/2035	1FM.....
94984F AV 1	WELLS FARGO MBS 2006-11 A20 6.000% 09/.....		03/25/2017	Paydown.....		92,152	94,387	82,916	86,011	0	178	0	178	0	86,189	0	5,963	5,963	878	09/25/2036	1FM.....
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I 3.371%.....		03/15/2017	Paydown.....		5,000	5,000	4,995	0	0	5	0	5	0	5,000	0	0	0	42	06/15/2045	2AM.....
96033C AB 8	WESTGATE RESORTS 2016-1A B 4.500% 12/2.....		03/20/2017	Paydown.....		159,343	159,343	158,329	158,749	0	594	0	594	0	159,343	0	0	0	1,192	12/20/2028	2AM.....
961548 AQ 7	WESTVACO CORP DEBENTURES 7.650% 03/15/..		03/15/2017	Redemption 100.0000.....		7,000	7,000	7,856	7,431	0	(15)	0	(15)	0	7,416	0	(416)	(416)	268	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.....
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39.....		03/15/2017	Redemption 100.0000.....		46,800	46,800	46,800	46,800	0	0	0	0	0	46,800	0	0	0	380	01/15/2031	1FE.....
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27.....	A	03/15/2017	Redemption 100.0000.....		24,125	24,125	24,125	24,125	0	0	0	0	0	24,125	0	0	0	434	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.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,400	03/24/2017	2.....
707064 AA 9	PENGROWTH CORPORATION 6.350% 07/26/17.....	A	03/30/2017	Redemption 100.0000.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	177,513	07/26/2017	3.....
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900.....	A	02/14/2017	Redemption 100.0000.....		229,964	229,964	229,964	229,877	0	(5)	0	(5)	0	230,167	0	(203)	(203)	5,112	04/28/2021	5.....
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G.....	A	02/27/2017	Basis Adjustment.....		0	99,757	5,647	0	0	0	0	0	0	0	0	0	0	0	04/28/2021	5.....
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14		03/31/2017	Redemption 100.0000.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	253	06/30/2035	3FE.....
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39.....	D	03/15/2017	Paydown.....		31,250	31,250	31,445	31,412	0	(162)	0	(162)	0	31,250	0	0	0	276	12/15/2039	3AM.....
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A.....	D	03/15/2017	Paydown.....		21,981	21,981	22,283	22,281	0	(300)	0	(300)	0	21,981	0	0	0	170	10/15/2038	1FE.....
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/.....	D	03/17/2017	Paydown.....		150,000	150,000	150,110	150,083	0	(2)	0	(2)	0	150,082	0	(82)	(82)	797	07/17/2029	1FE.....
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2.....	D	02/15/2017	Redemption 100.0000.....		36,528	36,528	35,308	35,333	0	18	0	18	0	35,351	0	1,177	1,177	384	11/15/2027	2FE.....
68278# AB 4	ONESTEEL US INVESTMENTS 9.330% 07/09/1.....	D	01/10/2017	Redemption 100.0000.....		1,401,124	1,401,124	1,120,899	1,120,899	0	0	0	0	0	1,120,899	0	280,225	280,225	101,304	07/09/2018	6.....
705010 AB 2	PEARSON DOLLAR FINANCE PLC 144A 6.250%....	D	03/28/2017	Call 105.3041.....		1,053,041	1,000,000	998,160	999,682	0	54	0	54	0	999,736	0	53,305	53,305	24,653	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.....
87154E AD 2	SYMPHONY CLO TRUST 2014-15A B2 4.210%.....	D	03/13/2017	Paydown.....		3,000,000	3,000,000	2,915,700	2,937,138	0	62,862	0	62,862	0	3,000,000	0	0	0	51,222	10/17/2026	1FE.....

QE05.5

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 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)
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A.....	C	03/20/2017	Paydown.....		25,000	25,000	24,872	24,913	0	87	0	87	0	25,000	0	0	0	162	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.....
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM....	D	03/15/2017	Redemption 100.0000....		319,671	319,671	326,464	324,039	0	(79)	0	(79)	0	323,960	0	(4,288)	(4,288)	1,939	02/15/2021	1FE.....
G7866# AD 9	SAGE GROUP PLC SR NOTE 5.150% 03/11/17.....	D	03/11/2017	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,750	03/11/2017	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# 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....		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	394	11/30/2033	2FE.....
Y3915# AA 5	INDIAN RAIL FINANCE CORP 5.940% 03/27.....	D	03/27/2017	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,700	03/27/2017	2.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					62,873,390	68,375,573	62,013,275	58,363,882	0	119,683	0	119,683	0	62,524,337	0	349,055	349,055	1,393,062	XXX	XXX
8399997	Total - Bonds - Part 4.....					68,009,001	73,482,096	67,319,538	63,662,205	0	(11,201)	0	(11,201)	0	67,691,783	0	317,221	317,221	1,438,659	XXX	XXX
8399999	Total - Bonds.....					68,009,001	73,482,096	67,319,538	63,662,205	0	(11,201)	0	(11,201)	0	67,691,783	0	317,221	317,221	1,438,659	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					68,009,001	XXX	67,319,538	63,662,205	0	(11,201)	0	(11,201)	0	67,691,783	0	317,221	317,221	1,438,659	XXX	XXX

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

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

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

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

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

**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		89,936,159	89,936,159	
8899999	Total - Other Invested Assets (Schedule BA Type)			89,936,159	89,936,159	XXX
9999999	Totals			89,936,159	89,936,159	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....89,936,159 Book/Adjusted Carrying Value \$.....89,936,159
- Average balance for the year: Fair Value \$.....87,300,365 Book/Adjusted Carrying Value \$.....87,300,365
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....89,936,159 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

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								
US Bank NA..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....(13,986,980)	.....(5,241,810)	.....(8,679,169)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(13,986,980)	.....(5,241,810)	.....(8,679,169)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(13,986,980)	.....(5,241,810)	.....(8,679,169)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(13,986,980)	.....(5,241,810)	.....(8,679,169)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE

QE13