67172201720100102

QUARTERLY STATEMENT

As of June 30, 2017

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office One Financial Way….. Cincinnati ..... OH ..... US 45242
(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 & Chief Distribution Officer
Anthony Gerard Esposito	Senior Vice President & Chief Human Resources Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick #	Executive Vice President & Chief Risk Officer	Arthur James Roberts	Senior Vice President & Chief Financial Officer
Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer	Barbara Ann Turner	Executive Vice President & Chief Administrative Officer

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of August 2017

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

Lisa Batchelder, Notary Public
January 9, 2022

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,681,008,282	0	5,681,008,282	5,477,140,234
2. Stocks:				
2.1 Preferred stocks	25,297,234	0	25,297,234	29,297,234
2.2 Common stocks	365,753,012	0	365,753,012	382,491,176
3. Mortgage loans on real estate:				
3.1 First liens	783,002,881	0	783,002,881	782,244,160
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $............0 encumbrances)	25,222,189	0	25,222,189	25,603,827
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....164,692,902), cash equivalents ($.....9,998,490) and short-term investments ($.....126,093,182)	300,784,574	0	300,784,574	337,088,697
6. Contract loans (including $..........0 premium notes)	509,707,648	0	509,707,648	465,938,151
7. Derivatives	69,950,611	0	69,950,611	40,880,290
8. Other invested assets	75,000,000	0	75,000,000	81,041,125
9. Receivables for securities	888,143	0	888,143	1,900,429
10. Securities lending reinvested collateral assets	249,955,500	0	249,955,500	189,815,862
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,086,570,074	0	8,086,570,074	7,813,441,185
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	55,125,299	0	55,125,299	54,514,320
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	7,690,895	0	7,690,895	11,564,850
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	51,602,740	0	51,602,740	50,607,236
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,120,251	0	14,120,251	11,612,948
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	139	0	139	1,833
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	4,418,761	0	4,418,761	12,225,285
18.2 Net deferred tax asset	278,047,250	142,959,835	135,087,415	145,037,808
19. Guaranty funds receivable or on deposit	1,545,549	0	1,545,549	1,324,900
20. Electronic data processing equipment and software	297,174	0	297,174	328,863
21. Furniture and equipment, including health care delivery assets ($..........0)	11,789,335	11,789,335	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	20,402,212	0	20,402,212	24,202,586
24. Health care ($..........0) and other amounts receivable	20,492,010	20,492,010	0	0
25. Aggregate write-ins for other than invested assets	135,694,130	3,764,400	131,929,730	141,646,957
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	8,687,795,819	179,005,580	8,508,790,239	8,266,508,771
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	21,864,343,771	0	21,864,343,771	20,795,232,293
28. Total (Lines 26 and 27)	30,552,139,590	179,005,580	30,373,134,010	29,061,741,064

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	112,588,351	0	112,588,351	121,648,248
2502. Keyman insurance	11,723,915	0	11,723,915	10,734,667
2503. Fund revenue receivable	6,216,042	0	6,216,042	7,307,783
2598. Summary of remaining write-ins for Line 25 from overflow page	5,165,822	3,764,400	1,401,422	1,956,259
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	135,694,130	3,764,400	131,929,730	141,646,957

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....6,162,469,083 less $..........0 included in Line 6.3 (including $.....99,095,488 Modco Reserve)	6,162,469,083	5,869,702,172
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	29,563,414	29,241,901
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	672,801,665	718,374,173
4. Contract claims:		
4.1 Life	16,647,604	16,092,151
4.2 Accident and health	133,666	125,062
5. Policyholders' dividends $.....3,073,754 and coupons $..........0 due and unpaid	3,073,754	2,610,863
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	95,814,941	87,452,224
6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....111,572 accident and health premiums	3,025,045	1,740,920
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $.....33,056,170 assumed and $.....(7,159,799) ceded	25,896,371	0
9.4 Interest Maintenance Reserve	36,517,007	38,413,052
10. Commissions to agents due or accrued - life and annuity contracts $.....7,456,149, accident and health $.....1,016,748 and deposit-type contract funds $..........0	8,472,897	13,586,971
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	20,945,007	22,704,070
13. Transfers to Separate Accounts due or accrued (net) (including $.....(271,916,054) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(271,916,054)	(284,300,208)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,350,413	3,450,110
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	7,856,515	7,122,995
17. Amounts withheld or retained by company as agent or trustee	113,761,813	115,639,877
18. Amounts held for agents' account, including $.....3,736,194 agents' credit balances	5,044,210	4,830,080
19. Remittances and items not allocated	10,911,360	41,734,588
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $..........0 and interest thereon $..........0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	32,593,953	32,507,474
24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	93,784,097	115,818,972
24.04 Payable to parent, subsidiaries and affiliates	55,045,402	101,697,127
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	5,997,262	9,221,050
24.09 Payable for securities	19,913,245	0
24.10 Payable for securities lending	249,955,500	189,815,862
24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25. Aggregate write-ins for liabilities	72,169,859	46,836,685
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,472,828,029	7,184,418,171
27. From Separate Accounts statement	21,864,338,624	20,795,232,293
28. Total liabilities (Lines 26 and 27)	29,337,166,653	27,979,650,464
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes	309,584,068	309,545,923
33. Gross paid in and contributed surplus	283,297,154	283,297,154
34. Aggregate write-ins for special surplus funds	(13,270,872)	(8,288,657)
35. Unassigned funds (surplus)	446,357,006	487,536,184
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,025,967,356	1,072,090,604
38. Totals of Lines 29, 30 and 37	1,035,967,356	1,082,090,604
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	30,373,134,009	29,061,741,068

DETAILS OF WRITE-INS

2501. Cash Collateral received on derivatives	50,570,000	25,070,000
2502. Liability for plan benefits	20,437,801	20,229,994
2503. Unclaimed funds	1,162,058	1,536,691
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	72,169,859	46,836,685
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401. Voluntary Reserve	(13,270,872)	(8,288,657)
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	(13,270,872)	(8,288,657)

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	961,382,085	1,137,735,315	2,180,838,018
2. Considerations for supplementary contracts with life contingencies	625,620	226,586	226,583
3. Net investment income	160,892,612	155,035,118	332,304,940
4. Amortization of Interest Maintenance Reserve (IMR)	2,882,015	3,112,047	6,626,090
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	20,911,401	16,857,530	43,696,403
7. Reserve adjustments on reinsurance ceded	40,991,693	28,983,456	40,092,644
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	137,578,151	125,614,002	258,186,720
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	153,146,293	147,351,146	302,474,436
9. Totals (Lines 1 to 8.3)	1,478,409,870	1,614,915,199	3,164,445,834
10. Death benefits	45,516,715	39,936,361	82,435,768
11. Matured endowments (excluding guaranteed annual pure endowments)	224,369	454,462	655,216
12. Annuity benefits	319,364,805	301,858,472	619,603,455
13. Disability benefits and benefits under accident and health contracts	1,080,127	1,575,235	2,084,372
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	785,986,686	744,945,900	1,340,473,488
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	6,348,978	7,562,465	14,574,228
18. Payments on supplementary contracts with life contingencies	301,761	1,115,178	1,371,239
19. Increase in aggregate reserves for life and accident and health contracts	289,071,912	231,900,949	504,234,353
20. Totals (Lines 10 to 19)	1,447,895,353	1,329,349,022	2,565,432,119
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	154,632,040	142,314,388	297,743,168
22. Commissions and expense allowances on reinsurance assumed	1,998,848	4,406,102	9,519,407
23. General insurance expenses	70,588,293	70,876,000	149,437,615
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,074,210	9,679,583	15,911,166
25. Increase in loading on deferred and uncollected premiums	(2,466,922)	1,425,416	6,775,497
26. Net transfers to or (from) Separate Accounts net of reinsurance	(286,851,683)	3,620,369	(19,646,223)
27. Aggregate write-ins for deductions	1,156,549	363,241	1,051,418
28. Totals (Lines 20 to 27)	1,399,026,688	1,562,034,121	3,026,224,167
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	79,383,182	52,881,078	138,221,667
30. Dividends to policyholders	50,140,903	42,168,136	91,946,694
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	29,242,279	10,712,942	46,274,973
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,422,745)	(1,039,718)	(14,501,614)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	31,665,024	11,752,660	60,776,587
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....2,325,359 (excluding taxes of $.....530,907 transferred to the IMR)	(12,995,859)	(5,638,245)	(24,349,358)
35. Net income (Line 33 plus Line 34)	18,669,165	6,114,415	36,427,229
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,082,090,601	1,087,220,329	1,087,220,329
37. Net income (Line 35)	18,669,165	6,114,415	36,427,229
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....339,579	(16,090,139)	(6,368,419)	(8,708,337)
39. Change in net unrealized foreign exchange capital gain (loss)	66,873	(121,687)	138,375
40. Change in net deferred income tax	24,080,409	15,270,029	59,220,769
41. Change in nonadmitted assets	(33,964,318)	3,224,959	(14,862,163)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(997,596)	(2,566,701)	(379,448)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(5,000)	1,003	1,003
47. Other changes in surplus in Separate Accounts Statement	5,147	(1,069)	(1,069)
48. Change in surplus notes	38,146	38,146	76,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(35,000,000)	(40,000,000)	(75,000,000)
53. Aggregate write-ins for gains and losses in surplus	(2,925,932)	(1,392,829)	(2,042,378)
54. Net change in capital and surplus (Lines 37 through 53)	(46,123,245)	(25,802,153)	(5,129,728)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,035,967,356	1,061,418,176	1,082,090,601

DETAILS OF WRITE-INS

08.301.	Policy charges	126,754,995	119,876,341	244,546,499
08.302.	Fee income	26,976,929	28,582,094	58,282,525
08.303.	Miscellaneous gains/(losses)	(585,631)	(1,107,289)	(354,588)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	153,146,293	147,351,146	302,474,436
2701.	Health surrender benefits	1,156,549	363,241	1,051,418
2702.		0	0	0
2703.		0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,156,549	363,241	1,051,418
5301.	Benefit plan adjustment	1,703,998	1,396,753	(7,805,922)
5302.	Prior period adjustment	352,285	1,641,110	5,729,168
5303.	Voluntary reserve	(4,982,215)	(4,430,692)	34,376
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(2,925,932)	(1,392,829)	(2,042,378)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,003,631,062	1,162,080,213	2,193,925,145
2.	Net investment income	162,812,078	157,170,267	336,056,065
3.	Miscellaneous income	157,903,921	140,535,438	301,528,535
4.	Total (Lines 1 through 3)	1,324,347,061	1,459,785,918	2,831,509,745
5.	Benefit and loss related payments	974,918,407	933,182,742	1,753,174,561
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(299,235,837)	(14,173,637)	(57,456,231)
7.	Commissions, expenses paid and aggregate write-ins for deductions	224,068,940	224,648,905	432,409,232
8.	Dividends paid to policyholders	41,315,295	36,431,481	82,080,195
9.	Federal and foreign income taxes paid (recovered) net of $.....(2,244,137) tax on capital gains (losses)	(7,673,913)	8,573,937	7,195,095
10.	Total (Lines 5 through 9)	933,392,892	1,188,663,428	2,217,402,852
11.	Net cash from operations (Line 4 minus Line 10)	390,954,169	271,122,489	614,106,893
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	361,585,099	240,367,569	536,970,288
	12.2 Stocks	4,026,962	2,662,951	4,762,905
	12.3 Mortgage loans	56,964,140	78,375,496	134,295,716
	12.4 Real estate	0	1,208,284	643,769
	12.5 Other invested assets	3,342,840	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	1,012,286	1,168,146	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	426,931,327	323,782,446	676,672,678
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	541,364,714	480,710,811	978,253,435
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	57,720,000	49,259,776	126,319,776
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	29,070,321	0	10,839,316
	13.7 Total investments acquired (Lines 13.1 to 13.6)	628,155,035	529,970,587	1,115,412,527
14.	Net increase or (decrease) in contract loans and premium notes	43,769,497	35,689,736	67,699,880
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(244,993,205)	(241,877,877)	(506,439,729)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(52,406,493)	(7,792,360)	(13,453,889)
	16.5 Dividends to stockholders	35,000,000	40,000,000	75,000,000
	16.6 Other cash provided (applied)	(94,858,594)	(104,083,905)	(121,452,475)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(182,265,087)	(151,876,265)	(209,906,364)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(36,304,123)	(122,631,652)	(102,239,200)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	337,088,697	439,327,897	439,327,897
	19.2 End of period (Line 18 plus Line 19.1)	300,784,574	316,696,244	337,088,697

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

20.0001	Change in securities lending collateral	(60,139,638)	(29,424,208)	(65,241,636)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	300,707,959	255,281,756	569,242,251
3. Ordinary individual annuities	646,802,803	682,484,698	1,363,838,218
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	166,098,297	288,883,951	418,857,268
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	6,462,000	6,740,406	13,495,035
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,120,071,060	1,233,390,811	2,365,432,772
12. Deposit-type contracts	57,888,618	135,723,959	171,465,868
13. Total	1,177,959,678	1,369,114,770	2,536,898,640

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	June 30, 2017	December 31, 2016
Net Income	XXX	XXX	XXX		
(1) Net (Loss) Income				$ 18,669,165	36,427,229
(2) State prescribed practices: NONE				-	-
(3) State permitted practices: NONE				-	-
(4) Net Income, NAIC SAP	XXX	XXX	XXX	$ 18,669,165	36,427,229
Surplus	XXX	XXX	XXX		
(5) Statutory capital and surplus				$ 1,035,967,356	1,082,090,604
(6) State permitted practices: NONE				-	-
(7) State permitted practices: NONE				-	-
(8) Statutory capital and surplus, NAIC SAP	XXX	XXX	XXX	$ 1,035,967,356	1,082,090,604

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.

D. After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

2. Accounting Changes and Corrections of Errors

The Company's June 30, 2017 financial statements reflect a prior period adjustment relating to the recording of BOLI reinsurance assumed premiums and expense allowances. As of December 31, 2016, premiums assumed and expense allowances were overstated by $214,737. As a result, surplus was understated by $139,579. The events contributing to the overstatement impact surplus as follows:

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

The Company's June 30, 2017 financial statements reflect a prior period adjustment relating to the recording of intercompany operating expenses. As of December 31, 2016, operating expenses were understated by $1,074,479. As a result, surplus was overstated by $698,411. The events contributing to the adjustment impact surplus as follows:

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

The Company's June 30, 2017 financial statements reflect a prior period adjustment relating to the recording and valuation of the Asset Valuation Reserve (AVR). As of December 31, 2016, the AVR liability was overstated by $911,117. The events contributing to the adjustment impact surplus as follows:

Change in asset valuation reserve (P4, L44, C1)	$ (911,117)
Prior period adjustment surplus (P4, L53, C1)	$ 911,117

NOTES TO FINANCIAL STATEMENTS

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

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

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

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

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	-	-	-	-	-	
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	$ 6,412,845
(2)	12 Months or Longer	$ 1,509,729

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

(1)	Less than 12 Months	$ 415,709,208
(2)	12 Months or Longer	$ 63,727,390

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 $249,955,500.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

K. Restructured Notes – NONE

L. 5*Securities - NONE

M. Short Sales – NONE

N. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	10	-
(2)	Aggregate Amount of Investment Income	$ 1,415,770	-

NOTES TO FINANCIAL STATEMENTS

6 - 9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $6,000,000 $0, $0, $7,200,000, $0, $0, $0 and $924,000 as of June 30, 2017 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“ONLA”), National Security Life and Annuity Company (“NSLA”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII"), Montgomery Re, Inc. (“MONT”), Kenwood Re, Inc. (“KENW”), Camargo Re Captive Inc. (“CMGO”) and the O. N. Equity Sales Company ("ONES"), respectively.

Dividends to the Company’s parent, Ohio National Financial Services (“ONFS”), for 2017 are summarized below:

	2017
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	35,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	$ 35,000,000

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (“ONMH”) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is 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. ONLA). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2017, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

ONLA	$ 9,929,900
ONFS	7,269,012
Sycamore Re ("SYRE")	8,045,096
ONII	646,916
MONT	8,842,414
ONMH	816,107
ONFlight Inc. ("ONFL")	265,978
ON Global Holdings, LLC ("ONGH")	552
KENW	6,614,378
ONTech, LLC ("ONTE")	448,522
Financial Way Realty, Inc ("FWRI")	1,122,984
CMGO	5,321,753
Fiduciary Capital Management, Inc ("FCMI")	796,760
Total	$ 50,120,372

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $350,000,000 as of June 30, 2017. It is part of the Company’s strategy to utilize these funds as additional liquidity. The company has determined the maximum borrowing capacity as $577,615,000. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 06/30/17

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

NOTES TO FINANCIAL STATEMENTS

2. Prior Year – 12/31/16

		Total	General Account	Separate Accounts
(a)	Membership Stock - Class A	$ -	$ -	$ -
(b)	Membership Stock - Class B	25,000,000	25,000,000	0
(c)	Activity Stock	11,552,300	11,552,300	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	$ 36,552,300	$ 36,552,300	$ -
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 577,615,000	XXX	XXX

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

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

(3) Collateral Pledged to FHLB

(a) Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 394,509,372	$ 386,111,252	$ 350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 394,509,372	$ 386,111,252	$ 350,000,000

3. Current Year Separate Accounts

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

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 385,691,432	$ 381,433,580	$ 350,000,000

(b) Maximum Amount Pledged During Reporting Year

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$ 394,509,372	$ 386,111,252	$ 350,000,000

NOTES TO FINANCIAL STATEMENTS

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$ 394,509,372	$ 386,111,252	$ 350,000,000

3. Current Year Separate Account

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

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 440,176,380	$ 417,573,830	$ 350,000,000

(4) Borrowing from FHLB.

(a) Amount as of Reporting Date

1. Current Year

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

2. Prior Year

	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	350,000,000	350,000,000	-	350,000,003
(c) Other	-	-		XXX
(d) Aggregate Total	$ 350,000,000	$ 350,000,000	$ -	$ 350,000,003

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

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

(c) FHLB – Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A.

(4) Components of net periodic benefit cost at June 30, 2017

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
		June 30, 2017	December 31, 2016	June 30, 2017	December 31, 2016	June 30, 2017	December 31, 2016
(a)	Service Cost	$ 913,000	$ 2,106,000	$ 25,000	$ 75,000	$ -	$ -
(b)	Interest Cost	1,737,000	4,014,000	135,000	379,000	-	-
(c)	Expected return on plan assets	(2,187,000)	(3,709,000)	-	-	-	-
(d)	Amortization of unrecognized transition obligation or transition asset	-	-	-	-	-	-
(e)	Amount of recognized gains and losses	1,408,000	2,356,000	(6,000)	191,000	-	-
(f)	Amount of prior services cost recognized	41,000	260,000	3,000	(13,000)	-	-
(g)	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
(h)	Total net periodic benefit cost	$ 1,912,000	$ 5,027,000	$ 157,000	$ 632,000	$ -	$ -

13 - 16. No significant change

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales – NONE

18 - 19. No significant change

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2017 are as follows:

	(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 164,692,902	$ 9,998,490	$ -	$ 174,691,392
	Short term	116,093,597	9,999,585		126,093,182
	Securities lending collateral	-	249,955,500	-	249,955,500
	Perpetual Preferred stock				
	Industrial and Misc.	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	-	-	-
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	1,493,350	-	1,493,350
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	1,493,350	-	1,493,350
	Common Stock				
	Industrial and Misc	-	38,614,548	-	38,614,548
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,614,548	-	38,614,548
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	2,324,447	-	2,324,447
	Equity call options	-	4,866,814		4,866,814
	Options on Swaps	-	41,570,946	-	41,570,946
	Swaps	-	1,050,700	-	1,050,700
	Credit contracts	-	-	-	-
	Futures contracts	20,137,703	-	-	20,137,703
	Commodity forward contracts	-	-	-	-
	Total Derivatives	20,137,703	49,812,907	-	69,950,610
	Separate account assets	21,864,343,771	-	-	21,864,343,771
	Total assets at fair value	$ 22,165,267,973	$ 359,874,380	$ -	$ 22,525,142,353
b.	Liabilities at fair value				
	Derivative liabilities	$ 5,997,263	$ -	$ -	$ 5,997,263
	Total liabilities at fair value	$ 5,997,263	$ -	$ -	$ 5,997,263

(2) Fair Value Measurements in (Level 3) of Fair Value Hierarchy – Not Applicable

(4) As of June 30, 2017, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was $0.

B. Other Fair Value disclosures – NONE

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Assets at fair value:						
Bonds	5,964,171,378	5,681,008,282	10,110,019	5,898,431,830	55,629,529	-
Cash and Cash Equivalents	174,691,392	174,691,392	164,692,902	9,998,490	-	-
Short-term	126,093,182	126,093,182	116,093,597	9,999,585	-	-
Common stock non-affilate	38,614,548	38,614,548	-	38,614,547	-	-
Preferred stock	26,868,974	25,297,234	-	26,868,974	-	-
Mortgage Loan	794,935,845	783,002,881	-	-	794,935,845	-
Derivatives- equity put options	2,324,447	2,324,447	-	2,324,447	-	-
Derivatives- options on swaps	41,570,946	41,570,946	-	41,570,946	-	-
Derivatives - call options	4,866,814	4,866,814	-	4,866,814	-	
Derivatives- swaps	1,050,700	1,050,700		1,050,700		
Derivatives- futures contracts	20,137,703	20,137,703	20,137,703	-	-	-
Separate account	21,864,343,771	21,864,343,771	21,864,343,771			
Liabilities at fair value:						
Derivatives- futures contracts	5,997,263	5,997,263	5,997,263	-	-	-
Separate account	21,864,343,771	21,864,343,771	21,864,343,771	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. Other Items

A. Market risk, credit risk and cash requirements

As of June 30, 2017, the Company holds over-the-counter equity put options in order to hedge the exposure on its variable annuity riders. Generally speaking, the options increase in value if the underlying equity index goes down. Conversely, if the underlying equity index goes up, the options decrease in value, but cannot fall by more than the purchase price. The Company has managed its counterparty credit exposure by diversifying the exposure among many counterparties and fully collateralizing the trades, as specified in its ISDA agreements. The put options have been entered into with counterparties that have a credit rating of A-/A3 or higher. The only cash requirement of these options is the initial purchase price.

As of June 30, 2017, the Company holds a position in exchange-traded futures on various equity indices and currencies to hedge the downside market risk of the guarantees in its variable annuity contracts. These futures increase in value when the markets go down and decrease in value when the markets go up. Margin for the change in value is calculated every day and must be posted if there is a deficit and credited if there is a surplus. Additionally, initial margin is posted by participants on each side of a futures trade. Together, these collateral support mechanisms minimize the credit risk of futures. There is no premium charge to enter into a future, but cash or Treasury Securities must be posted for initial margin and cash exchanged each subsequent day for changes in value, as noted above.

As of June 30, 2017, the Company holds over-the-counter options on interest rate swaps in order to provide a macro hedge against falling interest rates. Generally speaking, the options increase in value if the underlying swap rate goes down. If the underlying swap rate goes up, the options decrease in value, but cannot fall by more than the purchase price. The Company has managed its counterparty credit exposure by diversifying the exposure among many counterparties and fully collateralizing the trades, as specified in its ISDA agreements. The options have been entered into with counterparties that have a credit rating of A-/A3 or higher. The only cash requirement of these options is the initial purchase price.

As of June 30, 2017, the Company holds a position in a cross currency swap converting Euro currency flows to U.S. Dollar flows on a Euro-denominated bond.

As of June 30, 2017, the Company holds over-the-counter equity call options in order to hedge the exposure of its Fixed Index Annuity product. The Company has managed its counterparty credit exposure by diversifying the exposure among many counterparties and fully collateralizing the trades, as specified in its ISDA agreements. The call options have been entered into with counterparties that have a credit rating of A-/A3 or higher.

B. Company objectives for using derivatives

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

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

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

NOTES TO FINANCIAL STATEMENTS

C. Accounting Policies

Futures and foreign currency holdings are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative or foreign currency holding, the gain or loss shall be recognized in income. During the second quarter of 2017, the Company recognized $143,521,578 in futures losses in the statement of operations of which $134,362,183 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $9,159,395 which is represented as part of the Summary of Operations Line 34.

The put options are carried at fair value. During the second quarter of 2017, the realized loss from maturing put options was $7,510,054 in the statement of operations of which $5,603,487 is Funds Withheld for the benefit of Sycamore Re (an affiliate) netting to $1,906,567 which is represented as part of the Summary of Operations Line 34.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - NONE

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2016 were $10,928,241. As of June 30, 2017, $952,619 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $10,189,938. The decrease is normally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

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). 05/17/2017

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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 96,115

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	343,862,985	327,138,465
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 343,862,985	$ 327,138,465
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 249,955,500

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 249,955,500

16.3 Total payable for securities lending reported on the liability page: $ 249,955,500

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

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

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

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

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

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

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [ ]

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

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

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

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:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$ 0
1.12	Residential mortgages	$ 0
1.13	Commercial mortgages	$ 783,002,881
1.14	Total mortgages in good standing	$ 783,002,881
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)	$ 783,002,881
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	31.1
2.2	A&H cost containment percent	0.7
2.3	A&H expense percent excluding cost containment expenses	20.0

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

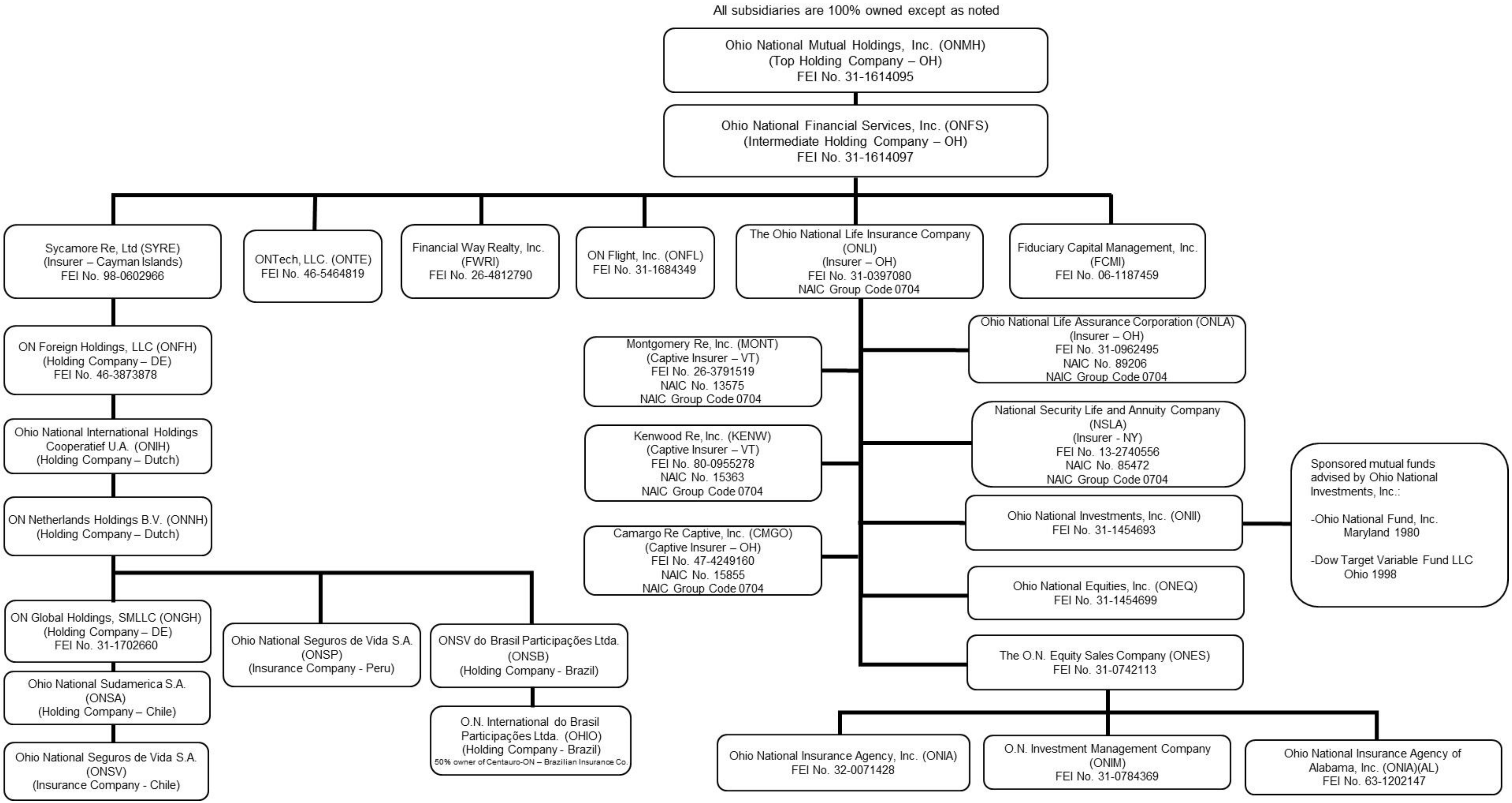
Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	4,611,023	2,292,139	93,835	1,476,770	8,473,767	1,999
2.	Alaska AK	L	117,934	0	1,949	0	119,883	104
3.	Arizona AZ	L	4,672,381	12,031,934	57,243	2,125,097	18,886,655	76,510
4.	Arkansas AR	L	2,263,705	7,430,538	40,209	81,087	9,815,539	65,423
5.	California CA	L	16,840,103	32,880,937	377,186	7,443,414	57,541,640	16,611
6.	Colorado CO	L	12,958,831	5,374,554	231,442	1,348,991	19,913,818	38,946
7.	Connecticut CT	L	1,812,013	9,068,994	70,314	1,726,737	12,678,058	1,021
8.	Delaware DE	L	860,879	2,677,219	18,744	117,477	3,674,319	383
9.	District of Columbia DC	L	346,661	2,786,399	3,777	48,242	3,185,079	4
10.	Florida FL	L	22,088,982	68,051,813	277,910	4,958,432	95,377,137	350,360
11.	Georgia GA	L	3,824,034	9,337,821	123,928	1,552,060	14,837,843	408,401
12.	Hawaii HI	L	67,164	7,750	6,689	0	81,603	516
13.	Idaho ID	L	1,110,145	2,664,270	50,552	618,779	4,443,746	2,082
14.	Illinois IL	L	15,995,742	24,365,895	385,828	5,016,885	45,764,350	284,983
15.	Indiana IN	L	4,638,129	8,123,505	66,673	1,688,928	14,517,235	3,611
16.	Iowa IA	L	2,888,553	12,217,090	67,502	867,260	16,040,405	375,956
17.	Kansas KS	L	6,227,160	19,211,211	139,412	696,512	26,274,295	2,628
18.	Kentucky KY	L	1,918,209	7,258,862	59,989	3,531,568	12,768,628	2,217
19.	Louisiana LA	L	6,292,617	1,818,351	30,881	819,377	8,961,226	19,941
20.	Maine ME	L	149,967	1,566,057	21,538	216,008	1,953,570	294
21.	Maryland MD	L	4,445,478	29,984,187	124,821	714,928	35,269,414	5,458
22.	Massachusetts MA	L	4,602,493	12,905,754	227,225	639,092	18,374,564	421
23.	Michigan MI	L	16,266,517	32,274,519	216,061	3,472,714	52,229,811	924,183
24.	Minnesota MN	L	3,496,574	28,989,231	90,130	1,044,356	33,620,291	34,699
25.	Mississippi MS	L	1,604,657	2,253,816	52,113	146,993	4,057,579	982
26.	Missouri MO	L	5,116,306	25,368,975	64,834	1,244,926	31,795,041	10,896
27.	Montana MT	L	340,253	1,884,837	12,204	115,231	2,352,525	3,392
28.	Nebraska NE	L	2,923,618	5,317,109	42,433	2,609,500	10,892,660	16,468
29.	Nevada NV	L	1,294,282	1,513,511	37,049	45,326	2,890,168	1,832
30.	New Hampshire NH	L	3,057,500	1,449,395	31,972	0	4,538,867	2,930
31.	New Jersey NJ	L	10,101,785	21,966,710	108,286	920,385	33,097,166	1,086,674
32.	New Mexico NM	L	309,957	1,477,643	15,179	40,551	1,843,330	449
33.	New York NY	N	610,803	1,371,199	23,074	19,922	2,024,998	1,311
34.	North Carolina NC	L	6,242,630	26,445,520	140,525	10,607,069	43,435,744	392,160
35.	North Dakota ND	L	2,773,454	3,083,200	58,994	55,502	5,971,150	9,319
36.	Ohio OH	L	20,083,917	32,773,870	638,765	85,346,790	138,843,342	50,276,870
37.	Oklahoma OK	L	4,358,871	8,798,207	73,791	795,272	14,026,141	84,308
38.	Oregon OR	L	1,578,439	4,300,014	97,494	403,568	6,379,515	95,911
39.	Pennsylvania PA	L	19,258,337	63,488,649	321,029	4,776,740	87,844,755	300,850
40.	Rhode Island RI	L	725,814	5,430,500	24,682	44,707	6,225,703	71,115
41.	South Carolina SC	L	2,212,274	7,302,063	42,177	603,562	10,160,076	268,555
42.	South Dakota SD	L	797,621	637,358	7,421	21,552	1,463,952	750
43.	Tennessee TN	L	5,243,430	9,699,647	223,735	4,477,676	19,644,488	191,325
44.	Texas TX	L	19,786,243	30,731,832	306,717	6,659,773	57,484,565	1,985,520
45.	Utah UT	L	3,908,710	2,271,037	23,189	43,667	6,246,603	326
46.	Vermont VT	L	113,975	204,442	3,083	46,746	368,246	0
47.	Virginia VA	L	5,245,692	21,525,588	134,432	3,582,104	30,487,816	443,156
48.	Washington WA	L	2,546,636	8,052,046	67,124	256,916	10,922,722	5,072
49.	West Virginia WV	L	982,672	3,519,430	61,057	1,526,002	6,089,161	565
50.	Wisconsin WI	L	6,968,960	17,139,298	333,724	1,503,102	25,945,084	19,477
51.	Wyoming WY	L	432,107	300,951	22,460	0	755,518	1,646
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	L	66,866	36,750	609,061	0	712,677	0
55.	US Virgin Islands VI	N	15,919	0	0	0	15,919	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	29,992	0	65	0	30,057	8
58.	Aggregate Other Alien OT	XXX	119,297	0	7,520	0	126,817	0
59.	Subtotal	(a) 51	267,346,311	641,662,627	6,368,027	166,098,296	1,081,475,261	57,888,618
90.	Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	37,011,566	22	0	0	37,011,588	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	480,163	5,140,156	147,972	0	5,768,291	0
94.	Aggregate other amounts not allocable by State	XXX	2,445,416	0	0	0	2,445,416	0
95.	Totals (Direct Business)	XXX	307,283,456	646,802,805	6,515,999	166,098,296	1,126,700,556	57,888,618
96.	Plus Reinsurance Assumed	XXX	43,476,451	1,526,104	0	0	45,002,555	0
97.	Totals (All Business)	XXX	350,759,907	648,328,909	6,515,999	166,098,296	1,171,703,111	57,888,618
98.	Less Reinsurance Ceded	XXX	81,319,438	119,162,655	3,209,436	0	203,691,529	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	269,440,469	529,166,254	3,306,563	166,098,296	968,011,582	57,888,618
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	119,297	0	7,520	0	126,817	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	119,297	0	7,520	0	126,817	0
9401.	Dividends accums used to purchase paid-up additions	XXX	2,438,316	0	0	0	2,438,316	0
9402.	Dividends accums used to shorten endow or prem pay	XXX	7,100	0	0	0	7,100	0
9403.		XXX	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	2,445,416	0	0	0	2,445,416	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		ONSV do Brasil Participações Ltda.	BRA	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		O.N. International do Brasil Participações Ltda.	BRA	NIA	ONSV do Brasil Participações Ltda.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	06-1187459	0	0		Fiduciary Capital Management, Inc.	CT	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	RE	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Coporation	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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...........

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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..........

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:

67172201749000002

67172201744700002

67172201736500002

67172201744800002

67172201744500002

67172201744900002

67172201744600002

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. State Taxes Recoverable	435,000	0	435,000	1,082,879
2505. Goodwill	788,791	0	788,791	785,056
2506. Pension fee income recoverable	157,631	0	157,631	68,324
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Prepaid expenses	3,680,604	3,680,604	0	0
2509. Surplus note issuance costs	83,796	83,796	0	0
2597. Summary of remaining write-ins for Line 25	5,165,822	3,764,400	1,401,422	1,956,259

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	25,603,828	26,938,124
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	(643,769)
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	381,639	690,527
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	25,222,189	25,603,828
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	25,222,189	25,603,828

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	782,244,165	790,214,689
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	57,720,000	126,319,776
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	2,856	5,416
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	56,964,140	134,295,716
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	783,002,881	782,244,165
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	783,002,881	782,244,165
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	783,002,881	782,244,165

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	81,041,125	81,822,548
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	(781,423)
6. Total gain (loss) on disposals	(2,698,285)	0
7. Deduct amounts received on disposals	3,342,840	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	75,000,000	81,041,125
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	75,000,000	81,041,125

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,888,928,660	5,462,486,308
2. Cost of bonds and stocks acquired	566,414,481	978,253,435
3. Accrual of discount	2,531,762	4,733,988
4. Unrealized valuation increase (decrease)	(16,782,202)	(4,310,409)
5. Total gain (loss) on disposals	4,193,142	3,047,402
6. Deduct consideration for bonds and stocks disposed of	369,928,427	541,733,193
7. Deduct amortization of premium	3,907,188	7,963,622
8. Total foreign exchange change in book/adjusted carrying value	608,300	(219,800)
9. Deduct current year's other-than-temporary impairment recognized	0	5,365,449
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,072,058,528	5,888,928,660
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	6,072,058,528	5,888,928,660

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,535,732,324	198,944,094	92,498,709	(7,948,778)	3,535,732,324	3,634,228,931		3,469,082,261
2. NAIC 2 (a)	1,857,598,019	125,165,473	56,581,706	3,250,024	1,857,598,019	1,929,431,810		1,833,248,438
3. NAIC 3 (a)	223,532,147	7,000,000	26,517,256	3,131,456	223,532,147	207,146,347		215,412,310
4. NAIC 4 (a)	36,923,679	0	6,868,582	1,556,590	36,923,679	31,611,687		43,498,621
5. NAIC 5 (a)	7,236,890	0	780,483	(4,489,681)	7,236,890	1,966,726		16,893,601
6. NAIC 6 (a)	9,409,407	0	1,142,524	4,447,574	9,409,407	12,714,457		20,328,067
7. Total Bonds	5,670,432,466	331,109,567	184,389,260	(52,815)	5,670,432,466	5,817,099,958	0	5,598,463,298
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	20,297,234	0	4,000,000	0	20,297,234	16,297,234		20,297,234
10. NAIC 3	9,000,000	0	0	0	9,000,000	9,000,000		9,000,000
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	29,297,234	0	4,000,000	0	29,297,234	25,297,234	0	29,297,234
15. Total Bonds and Preferred Stock	5,699,729,700	331,109,567	188,389,260	(52,815)	5,699,729,700	5,842,397,192	0	5,627,760,532

(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 $.....136,091,672; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	126,093,180	XXX	126,092,972	189,564	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	121,323,048	196,403,071
2. Cost of short-term investments acquired	9,035,601,803	28,640,808,562
3. Accrual of discount	51,404	52,111
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	9,030,883,076	28,715,940,696
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	126,093,179	121,323,048
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	126,093,179	121,323,048

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	26,560,565
2.	Cost paid/(consideration received) on additions	36,333,028
3.	Unrealized valuation increase/(decrease)	(5,081,450)
4.	Total gain (loss) on termination recognized	(7,510,054)
5.	Considerations received/(paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	(489,180)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	49,812,909
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	49,812,909

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				5,098,674
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				9,041,767
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	14,140,441			
3.14	Section 1, Column 18, prior year	5,098,674	9,041,767	9,041,767	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	14,140,441			
3.24	Section 1, Column 19, prior year	5,098,674	9,041,767	9,041,767	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				14,140,441
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				14,140,441

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	49,812,909	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	14,140,441	
3.	Total (Line 1 plus Line 2)		63,953,350
4.	Part D, Section 1, Column 5	69,950,612	
5.	Part D, Section 1, Column 6	(5,997,262)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	49,812,909	
8.	Part B, Section 1, Column 13	14,140,441	
9.	Total (Line 7 plus Line 8)		63,953,350
10.	Part D, Section 1, Column 8	69,950,612	
11.	Part D, Section 1, Column 9	(5,997,262)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	123,074	
14.	Part B, Section 1, Column 20	70,093,842	
15.	Part D, Section 1, Column 11	70,216,916	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	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 cash equivalents acquired	79,956,374	0
3. Accrual of discount	42,117	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	70,000,000	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,998,490	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,998,490	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0525900	ONTARIO	CA		04/06/2017	4.250	9,000,000	0	12,860,000
1425919	NAPERVILLE	IL		06/29/2017	4.520	1,225,000	0	1,670,000
1525910	CARMEL	IN		06/02/2017	4.977	800,000	0	5,520,000
1525918	FORT WAYNE	IN		06/29/2017	4.645	4,000,000	0	5,370,000
1825913	CRESTWOOD	KY		06/13/2017	4.518	2,750,000	0	3,660,000
2325899	CLINTON TOWNSHIP	MI		04/04/2017	4.674	2,000,000	0	2,670,000
3625909	COLUMBUS	OH		05/16/2017	4.018	1,200,000	0	2,990,000
3825915	MCMINNVILLE	OR		06/23/2017	4.450	2,625,000	0	3,500,000
3925908	ASTON TOWNSHIP	PA		05/12/2017	4.375	2,100,000	0	4,200,000
4425906	SAN ANTONIO	TX		05/11/2017	4.462	2,900,000	0	4,140,000
4425912	CORPUS CHRISTI	TX		06/09/2017	4.284	2,000,000	0	2,850,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	30,600,000	0	49,430,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	30,600,000	0	49,430,000
3399999. Total Mortgages				XXX	XXX	30,600,000	0	49,430,000

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024696	COLUMBUS	OH		03/25/1997	04/03/2017	3,432,720	0	0	0	0	0	0	3,302,708	3,302,708	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002	06/29/2017	594,910	0	0	0	0	0	0	551,959	551,959	0	0	0
0125540	PRATTVILLE	AL		12/15/2011	04/28/2017	542,659	0	0	0	0	0	0	521,376	521,376	0	0	0
1025317	DORAL	FL		04/24/2007	06/13/2017	2,641,463	0	0	0	0	0	0	2,588,624	2,588,624	0	0	0
1825555	RICHMOND	KY		05/17/2012	06/23/2017	3,383,523	0	0	0	0	0	0	3,293,795	3,293,795	0	0	0
3425433	CHARLOTTE	NC		01/23/2009	06/09/2017	1,338,790	0	0	0	0	0	0	1,196,780	1,196,780	0	0	0
4125778	NORTH CHARLESTON	SC		07/16/2015	04/24/2017	6,832,163	0	0	0	0	0	0	6,788,069	6,788,069	0	0	0
4425309	EL PASO	TX		03/14/2007	05/31/2017	1,838,910	0	0	0	0	0	0	1,785,772	1,785,772	0	0	0
5325337	OMAHA	NE		08/03/2007	06/02/2017	1,694,374	0	0	0	0	0	0	1,622,292	1,622,292	0	0	0
0199999. Total - Mortgages Closed by Repayment						22,299,512	0	0	0	0	0	0	21,651,375	21,651,375	0	0	0
Mortgages With Partial Repayments																	
0024739	CHILLUM	MD		08/18/1997		2,045,026	0	0	0	0	0	0	0	71,498	0	0	0
0024757	FORT DODGE	IA		10/10/1997		242,706	0	0	0	0	0	0	0	65,884	0	0	0
0024764	SYOSSET	NY		11/20/1997		698,844	0	0	0	0	0	0	0	159,113	0	0	0
0024768	BEREA	SC		01/05/1998		551,244	0	0	0	0	0	0	0	116,420	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		936,163	0	0	0	0	0	0	0	171,692	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		74,748	0	0	0	0	0	0	0	13,723	0	0	0
0024789	ANDERSON	SC		07/22/1998		51,299	0	0	0	0	0	0	0	5,875	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024816	OHIO TWP	PA		11/23/1998		985,462	0	0	0	0	0	0	0	117,655	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		310,247	0	0	0	0	0	0	0	57,043	0	0	0
0024824	MT JACKSON	VA		12/28/1998		547,454	0	0	0	0	0	0	0	66,375	0	0	0
0024834	STANLEY	VA		02/24/1999		471,548	0	0	0	0	0	0	0	49,676	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		11,422	0	0	0	0	0	0	0	2,082	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		624,072	0	0	0	0	0	0	0	48,844	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		594,910	0	0	0	0	0	0	0	21,677	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		69,686	0	0	0	0	0	0	0	23,302	0	0	0
0024938	PORT HURON	MI		08/21/2002		691,318	0	0	0	0	0	0	0	24,745	0	0	0
0024941	ELLENTON	FL		09/19/2002		952,005	0	0	0	0	0	0	0	56,905	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		592,202	0	0	0	0	0	0	0	20,828	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		839,377	0	0	0	0	0	0	0	28,947	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		968,067	0	0	0	0	0	0	0	34,003	0	0	0
0024957	BOYLSTON	MA		11/26/2002		1,747,151	0	0	0	0	0	0	0	79,357	0	0	0
0024958	OGDEN	UT		11/26/2002		1,544,290	0	0	0	0	0	0	0	24,657	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,171,776	0	0	0	0	0	0	0	39,240	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,010,771	0	0	0	0	0	0	0	68,336	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		2,812,999	0	0	0	0	0	0	0	56,666	0	0	0
0024971	VISALIA	CA		12/23/2002		2,584,130	0	0	0	0	0	0	0	55,235	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,302,923	0	0	0	0	0	0	0	12,050	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,885,545	0	0	0	0	0	0	0	21,151	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,882,162	0	0	0	0	0	0	0	36,058	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		542,659	0	0	0	0	0	0	0	5,356	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,047,188	0	0	0	0	0	0	0	19,846	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		3,310,237	0	0	0	0	0	0	0	74,492	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,945,318	0	0	0	0	0	0	0	41,913	0	0	0
0325344	GLENDALE	AZ		08/30/2007		913,161	0	0	0	0	0	0	0	19,820	0	0	0
0325345	TUCSON	AZ		08/30/2007		976,148	0	0	0	0	0	0	0	21,186	0	0	0
0325410	TUCSON	AZ		08/29/2008		3,393,237	0	0	0	0	0	0	0	88,838	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,077,399	0	0	0	0	0	0	0	37,867	0	0	0
0325559	PHOENIX	AZ		05/22/2012		745,781	0	0	0	0	0	0	0	21,030	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,631,511	0	0	0	0	0	0	0	23,403	0	0	0
0325796	TUCSON	AZ		10/29/2015		6,464,152	0	0	0	0	0	0	0	56,580	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,395,314	0	0	0	0	0	0	0	14,291	0	0	0
0325813	TUCSON	AZ		01/19/2016		2,206,842	0	0	0	0	0	0	0	28,897	0	0	0
0425045	ROGERS	AR		12/05/2003		4,304,892	0	0	0	0	0	0	0	63,682	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,038,130	0	0	0	0	0	0	0	47,146	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		4,240,000	0	0	0	0	0	0	0	70,199	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		689,418	0	0	0	0	0	0	0	21,789	0	0	0
0525147	TEMECULA	CA		06/15/2005		601,379	0	0	0	0	0	0	0	10,363	0	0	0
0525175	HAYWARD	CA		09/30/2005		798,288	0	0	0	0	0	0	0	47,685	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525238	ONTARIO	CA		05/25/2006		752,993	0	0	0	0	0	0	0	37,100	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,381,880	0	0	0	0	0	0	0	12,735	0	0	0
0525395	CUPERTINO	CA		05/22/2008		5,041,897	0	0	0	0	0	0	0	57,053	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,151,138	0	0	0	0	0	0	0	34,460	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,052,529	0	0	0	0	0	0	0	74,705	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		787,684	0	0	0	0	0	0	0	40,332	0	0	0
0525498	COSTA MESA	CA		04/26/2011		2,816,547	0	0	0	0	0	0	0	57,807	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,486,833	0	0	0	0	0	0	0	29,110	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,024,988	0	0	0	0	0	0	0	38,969	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		5,718,001	0	0	0	0	0	0	0	74,936	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,325,494	0	0	0	0	0	0	0	28,549	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,912,963	0	0	0	0	0	0	0	33,582	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		1,518,184	0	0	0	0	0	0	0	86,351	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,556,258	0	0	0	0	0	0	0	32,217	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		2,963,566	0	0	0	0	0	0	0	30,940	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,751,783	0	0	0	0	0	0	0	28,527	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,333,119	0	0	0	0	0	0	0	47,810	0	0	0
0525689	DINUBA	CA		07/10/2014		1,675,504	0	0	0	0	0	0	0	82,681	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,473,101	0	0	0	0	0	0	0	31,911	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,246,748	0	0	0	0	0	0	0	20,400	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,771,860	0	0	0	0	0	0	0	42,215	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,623,487	0	0	0	0	0	0	0	34,983	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,999,495	0	0	0	0	0	0	0	39,131	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		5,408,526	0	0	0	0	0	0	0	44,063	0	0	0
0525828	SACRAMENTO	CA		04/29/2016		4,015,376	0	0	0	0	0	0	0	212,687	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		0	0	0	0	0	0	0	0	19,133	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		0	0	0	0	0	0	0	0	5,883	0	0	0
0525900	ONTARIO	CA		04/06/2017		0	0	0	0	0	0	0	0	23,857	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		176,119	0	0	0	0	0	0	0	34,604	0	0	0
0625177	AURORA	CO		09/30/2005		2,615,416	0	0	0	0	0	0	0	63,452	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		2,587,150	0	0	0	0	0	0	0	45,102	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,014,582	0	0	0	0	0	0	0	59,019	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,165,345	0	0	0	0	0	0	0	53,553	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		194,638	0	0	0	0	0	0	0	4,813	0	0	0
1025317	DORAL	FL		04/24/2007		2,641,463	0	0	0	0	0	0	0	26,618	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,565,462	0	0	0	0	0	0	0	39,683	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		842,604	0	0	0	0	0	0	0	16,736	0	0	0
1025399	TAMPA	FL		06/02/2008		409,655	0	0	0	0	0	0	0	62,931	0	0	0
1025400	ODESSA	FL		06/09/2008		2,443,019	0	0	0	0	0	0	0	36,955	0	0	0
1025520	ORLANDO	FL		08/09/2011		3,586,291	0	0	0	0	0	0	0	61,629	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,598,281	0	0	0	0	0	0	0	11,785	0	0	0
1025549	APOPKA	FL		03/28/2012		792,904	0	0	0	0	0	0	0	14,649	0	0	0

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1025653	TAMPA	FL		10/11/2013		3,233,681	0	0	0	0	0	0	0	50,505	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,591,573	0	0	0	0	0	0	0	16,159	0	0	0
1025668	DESTIN	FL		12/16/2013		1,645,721	0	0	0	0	0	0	0	60,443	0	0	0
1025734	SANFORD	FL		01/06/2015		2,558,070	0	0	0	0	0	0	0	36,369	0	0	0
1025748	NAPLES	FL		04/14/2015		4,743,393	0	0	0	0	0	0	0	42,626	0	0	0
1025758	NAPLES	FL		05/20/2015		723,883	0	0	0	0	0	0	0	4,565	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		1,096,157	0	0	0	0	0	0	0	9,938	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		2,270,088	0	0	0	0	0	0	0	43,036	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		2,748,711	0	0	0	0	0	0	0	64,945	0	0	0
1025810	HALEAH	FL		01/06/2016		6,047,635	0	0	0	0	0	0	0	78,369	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		7,440,177	0	0	0	0	0	0	0	91,496	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		484,985	0	0	0	0	0	0	0	22,965	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		1,335,000	0	0	0	0	0	0	0	16,277	0	0	0
1025880	NAPLES	FL		01/18/2017		0	0	0	0	0	0	0	0	31,000	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		849,459	0	0	0	0	0	0	0	24,278	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		3,026,442	0	0	0	0	0	0	0	27,610	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		5,730,143	0	0	0	0	0	0	0	82,963	0	0	0
1325086	POCATELLO	ID		07/30/2004		356,076	0	0	0	0	0	0	0	31,590	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		293,534	0	0	0	0	0	0	0	22,852	0	0	0
1325358	MERIDIAN	ID		11/30/2007		4,823,121	0	0	0	0	0	0	0	44,134	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,591,028	0	0	0	0	0	0	0	28,872	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,582,315	0	0	0	0	0	0	0	27,950	0	0	0
1325752	MERIDIAN	ID		05/01/2015		1,042,791	0	0	0	0	0	0	0	9,490	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,585,018	0	0	0	0	0	0	0	17,408	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,038,081	0	0	0	0	0	0	0	20,356	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		3,620,612	0	0	0	0	0	0	0	66,150	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,117,845	0	0	0	0	0	0	0	63,160	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,257,659	0	0	0	0	0	0	0	10,917	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		0	0	0	0	0	0	0	0	9,340	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,093,166	0	0	0	0	0	0	0	22,223	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,084,046	0	0	0	0	0	0	0	9,924	0	0	0
1525418	GREENFIELD	IN		10/01/2008		3,226,890	0	0	0	0	0	0	0	96,024	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,896,967	0	0	0	0	0	0	0	42,090	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,982,609	0	0	0	0	0	0	0	40,845	0	0	0
1525500	CARMEL	IN		04/28/2011		1,971,913	0	0	0	0	0	0	0	31,020	0	0	0
1525586	FISHERS	IN		11/29/2012		1,128,295	0	0	0	0	0	0	0	11,993	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,679,923	0	0	0	0	0	0	0	29,738	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,380,277	0	0	0	0	0	0	0	22,678	0	0	0
1525663	FISHERS	IN		11/13/2013		1,039,140	0	0	0	0	0	0	0	9,331	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		874,250	0	0	0	0	0	0	0	13,162	0	0	0
1525700	CARMEL	IN		09/05/2014		2,985,918	0	0	0	0	0	0	0	62,869	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,202,721	0	0	0	0	0	0	0	10,554	0	0	0

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1525829	INDIANAPOLIS	IN		05/04/2016		4,915,685	0	0	0	0	0	0	0	43,169	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		1,119,102	0	0	0	0	0	0	0	19,003	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		3,025,127	0	0	0	0	0	0	0	46,062	0	0	0
1525856	FISHERS	IN		09/19/2016		12,264,442	0	0	0	0	0	0	0	206,998	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		0	0	0	0	0	0	0	0	20,817	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,234,452	0	0	0	0	0	0	0	13,759	0	0	0
1725590	WITITA	KS		12/13/2012		2,046,665	0	0	0	0	0	0	0	21,596	0	0	0
1725818	LAWRENCE	KS		03/11/2016		2,642,824	0	0	0	0	0	0	0	22,114	0	0	0
1825019	FERN CREEK	KY		08/27/2003		191,265	0	0	0	0	0	0	0	26,468	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,451,911	0	0	0	0	0	0	0	39,230	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,141,079	0	0	0	0	0	0	0	23,173	0	0	0
1825472	NEWPORT	KY		10/29/2010		3,115,348	0	0	0	0	0	0	0	93,835	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,148,911	0	0	0	0	0	0	0	68,247	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,383,523	0	0	0	0	0	0	0	45,137	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,419,449	0	0	0	0	0	0	0	17,470	0	0	0
1825624	LEXINGTON	KY		05/17/2013		2,309,181	0	0	0	0	0	0	0	77,781	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,661,547	0	0	0	0	0	0	0	31,181	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,304,879	0	0	0	0	0	0	0	41,967	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,959,949	0	0	0	0	0	0	0	12,898	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,607,299	0	0	0	0	0	0	0	14,006	0	0	0
1825866	LEXINGTON	KY		11/21/2016		5,000,000	0	0	0	0	0	0	0	41,491	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		787,868	0	0	0	0	0	0	0	21,504	0	0	0
1925561	KENNER	LA		06/11/2012		2,461,251	0	0	0	0	0	0	0	40,367	0	0	0
2125430	LAUREL	MD		12/02/2008		2,100,241	0	0	0	0	0	0	0	29,096	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,985,504	0	0	0	0	0	0	0	63,790	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		1,875,867	0	0	0	0	0	0	0	20,700	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,612,699	0	0	0	0	0	0	0	27,963	0	0	0
2125731	FULTON	MD		12/22/2014		1,468,441	0	0	0	0	0	0	0	21,212	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,572,476	0	0	0	0	0	0	0	14,303	0	0	0
2225747	SPENCER	MA		04/07/2015		2,488,265	0	0	0	0	0	0	0	132,907	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,046,694	0	0	0	0	0	0	0	12,561	0	0	0
2325216	NOVI	MI		03/01/2006		4,676,861	0	0	0	0	0	0	0	52,670	0	0	0
2325533	WYOMING	MI		10/26/2011		1,499,271	0	0	0	0	0	0	0	28,887	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,331,928	0	0	0	0	0	0	0	46,262	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,430,072	0	0	0	0	0	0	0	38,550	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,258,874	0	0	0	0	0	0	0	12,409	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,709,776	0	0	0	0	0	0	0	62,195	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,220,266	0	0	0	0	0	0	0	32,602	0	0	0
2325681	LANSING	MI		04/16/2014		2,632,124	0	0	0	0	0	0	0	38,727	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,571,790	0	0	0	0	0	0	0	27,033	0	0	0
2325770	SALINE	MI		06/26/2015		789,678	0	0	0	0	0	0	0	11,114	0	0	0

Statement as of June 30, 2017 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325815	EASTPOINTE	MI		02/01/2016		3,627,956	0	0	0	0	0	0	0	84,072	0	0	0
2325844	NOVI	MI		07/26/2016		4,919,165	0	0	0	0	0	0	0	61,995	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		0	0	0	0	0	0	0	0	6,438	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,113,717	0	0	0	0	0	0	0	57,661	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		3,772,708	0	0	0	0	0	0	0	97,774	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,620,565	0	0	0	0	0	0	0	14,024	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,694,224	0	0	0	0	0	0	0	65,683	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,932,771	0	0	0	0	0	0	0	12,397	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		1,010,963	0	0	0	0	0	0	0	21,432	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		6,952,864	0	0	0	0	0	0	0	66,388	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,473,184	0	0	0	0	0	0	0	41,463	0	0	0
2725476	KALISPELL	MT		11/23/2010		2,547,076	0	0	0	0	0	0	0	74,668	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		991,193	0	0	0	0	0	0	0	47,796	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,873,265	0	0	0	0	0	0	0	52,301	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,474,291	0	0	0	0	0	0	0	60,648	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,706,426	0	0	0	0	0	0	0	31,292	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,551,573	0	0	0	0	0	0	0	25,951	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,005,947	0	0	0	0	0	0	0	26,271	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,583,538	0	0	0	0	0	0	0	19,711	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		0	0	0	0	0	0	0	0	39,575	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		711,369	0	0	0	0	0	0	0	17,345	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,894,043	0	0	0	0	0	0	0	46,675	0	0	0
3325219	CLAY	NY		12/01/2010		1,613,941	0	0	0	0	0	0	0	32,626	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,593,867	0	0	0	0	0	0	0	14,986	0	0	0
3325538	LATHAM	NY		11/28/2011		2,104,647	0	0	0	0	0	0	0	23,073	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,544,654	0	0	0	0	0	0	0	60,974	0	0	0
3425105	MATTHEWS	NC		11/08/2004		578,037	0	0	0	0	0	0	0	14,279	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		592,326	0	0	0	0	0	0	0	14,494	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		1,338,790	0	0	0	0	0	0	0	71,587	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,415,775	0	0	0	0	0	0	0	16,650	0	0	0
3425482	CARRBORO	NC		12/20/2010		3,632,430	0	0	0	0	0	0	0	80,748	0	0	0
3425504	CARY	NC		05/31/2011		1,908,300	0	0	0	0	0	0	0	45,442	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,233,059	0	0	0	0	0	0	0	45,774	0	0	0
3425579	DURHAM	NC		10/19/2012		1,786,283	0	0	0	0	0	0	0	11,802	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,786,735	0	0	0	0	0	0	0	49,119	0	0	0
3425591	MONROE	NC		12/18/2012		1,456,228	0	0	0	0	0	0	0	20,797	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,388,751	0	0	0	0	0	0	0	24,928	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,532,053	0	0	0	0	0	0	0	33,017	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		3,043,257	0	0	0	0	0	0	0	45,407	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		2,524,342	0	0	0	0	0	0	0	107,071	0	0	0
3425754	CONCORD	NC		05/07/2015		3,791,984	0	0	0	0	0	0	0	34,505	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,528,458	0	0	0	0	0	0	0	31,691	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425875	RALEIGH	NC		12/22/2016		1,000,000	0	0	0	0	0	0	0	20,891	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		191,218	0	0	0	0	0	0	0	32,891	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		496,696	0	0	0	0	0	0	0	65,468	0	0	0
3625044	COLUMBUS	OH		11/24/2003		208,138	0	0	0	0	0	0	0	24,959	0	0	0
3625100	DAYTON	OH		10/14/2004		212,288	0	0	0	0	0	0	0	11,675	0	0	0
3625130	VANDALIA	OH		03/29/2005		983,144	0	0	0	0	0	0	0	68,379	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		764,247	0	0	0	0	0	0	0	16,242	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,217,320	0	0	0	0	0	0	0	15,992	0	0	0
3625422	ELYRIA	OH		10/29/2008		2,918,923	0	0	0	0	0	0	0	23,850	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		1,881,357	0	0	0	0	0	0	0	270,612	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,487,974	0	0	0	0	0	0	0	34,315	0	0	0
3625484	WESTLAKE	OH		12/27/2010		2,114,659	0	0	0	0	0	0	0	82,605	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,661,513	0	0	0	0	0	0	0	18,979	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,278,995	0	0	0	0	0	0	0	43,715	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,018,349	0	0	0	0	0	0	0	79,525	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,177,976	0	0	0	0	0	0	0	32,082	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		3,445,867	0	0	0	0	0	0	0	62,733	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,733,516	0	0	0	0	0	0	0	28,901	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		24,717,117	0	0	0	0	0	0	0	177,981	0	0	0
3625680	HUDSON	OH		03/21/2014		1,421,795	0	0	0	0	0	0	0	15,646	0	0	0
3625688	MASON	OH		06/09/2014		2,074,263	0	0	0	0	0	0	0	30,721	0	0	0
3625764	DAYTON	OH		06/10/2015		3,623,278	0	0	0	0	0	0	0	50,986	0	0	0
3625773	MASON	OH		07/09/2015		2,148,094	0	0	0	0	0	0	0	29,727	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		2,319,399	0	0	0	0	0	0	0	37,822	0	0	0
3625816	CINCINNATI	OH		02/19/2016		1,033,277	0	0	0	0	0	0	0	9,170	0	0	0
3625835	DAYTON	OH		06/17/2016		1,173,116	0	0	0	0	0	0	0	16,510	0	0	0
3625845	WELLINGTON	OH		08/02/2016		5,208,850	0	0	0	0	0	0	0	42,065	0	0	0
3625850	MORAINE	OH		09/09/2016		1,293,008	0	0	0	0	0	0	0	10,689	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,293,008	0	0	0	0	0	0	0	10,689	0	0	0
3625883	CINCINNATI	OH		01/19/2017		0	0	0	0	0	0	0	0	27,947	0	0	0
3625886	MENTOR	OH		02/07/2017		0	0	0	0	0	0	0	0	23,858	0	0	0
3725792	TULSA	OK		09/29/2015		2,726,254	0	0	0	0	0	0	0	16,479	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		1,056,790	0	0	0	0	0	0	0	15,360	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		1,539,431	0	0	0	0	0	0	0	47,463	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		6,995,310	0	0	0	0	0	0	0	78,588	0	0	0
3825692	SALEM	OR		07/25/2014		2,002,602	0	0	0	0	0	0	0	37,834	0	0	0
3825787	FLORENCE	OR		08/31/2015		895,713	0	0	0	0	0	0	0	21,705	0	0	0
3825842	TUALATIN	OR		07/14/2016		3,206,376	0	0	0	0	0	0	0	26,822	0	0	0
3825869	SALEM	OR		12/02/2016		1,750,000	0	0	0	0	0	0	0	14,057	0	0	0
3925757	LANGHORNE	PA		05/15/2015		1,317,950	0	0	0	0	0	0	0	54,985	0	0	0
3925776	MERCER	PA		07/15/2015		1,354,233	0	0	0	0	0	0	0	18,741	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3925908	ASTON TOWNSHIP	PA		05/12/2017		0	0	0	0	0	0	0	0	10,019	0	0	0
4124976	LEXINGTON	SC		01/14/2003		616,328	0	0	0	0	0	0	0	20,376	0	0	0
4125311	CHARLESTON	SC		03/28/2007		6,016,064	0	0	0	0	0	0	0	105,619	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,099,073	0	0	0	0	0	0	0	77,633	0	0	0
4125480	CHARLESTON	SC		12/14/2010		508,095	0	0	0	0	0	0	0	20,428	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,541,916	0	0	0	0	0	0	0	16,765	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,217,610	0	0	0	0	0	0	0	55,765	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,089,607	0	0	0	0	0	0	0	29,846	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,618,011	0	0	0	0	0	0	0	23,306	0	0	0
4125778	NORTH CHARLESTON	SC		07/16/2015		6,832,163	0	0	0	0	0	0	0	11,106	0	0	0
4125782	FLORENCE	SC		07/30/2015		4,954,779	0	0	0	0	0	0	0	67,685	0	0	0
4125797	LEXINGTON	SC		11/10/2015		1,046,487	0	0	0	0	0	0	0	13,886	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		0	0	0	0	0	0	0	0	5,541	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		688,493	0	0	0	0	0	0	0	22,188	0	0	0
4325001	KINGSPORT	TN		05/30/2003		184,345	0	0	0	0	0	0	0	30,020	0	0	0
4325031	MEMPHIS	TN		09/30/2003		165,109	0	0	0	0	0	0	0	21,794	0	0	0
4325078	BRISTOL	TN		06/04/2004		586,147	0	0	0	0	0	0	0	53,547	0	0	0
4325537	COLUMBIA	TN		11/21/2011		599,329	0	0	0	0	0	0	0	11,631	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,897,549	0	0	0	0	0	0	0	34,242	0	0	0
4325739	NASHVILLE	TN		02/25/2015		2,127,913	0	0	0	0	0	0	0	55,721	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		661,036	0	0	0	0	0	0	0	15,004	0	0	0
4424980	BOERNE	TX		02/04/2003		218,889	0	0	0	0	0	0	0	43,100	0	0	0
4425029	EL PASO	TX		09/30/2003		184,036	0	0	0	0	0	0	0	24,303	0	0	0
4425033	EL PASO	TX		10/08/2003		1,226,947	0	0	0	0	0	0	0	154,697	0	0	0
4425173	EL PASO	TX		09/28/2005		848,806	0	0	0	0	0	0	0	50,777	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,119,281	0	0	0	0	0	0	0	20,292	0	0	0
4425297	HOUSTON	TX		01/17/2007		752,866	0	0	0	0	0	0	0	31,485	0	0	0
4425309	EL PASO	TX		03/14/2007		1,838,910	0	0	0	0	0	0	0	21,419	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,917,499	0	0	0	0	0	0	0	13,836	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		1,898,494	0	0	0	0	0	0	0	47,960	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,353,181	0	0	0	0	0	0	0	12,052	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,001,490	0	0	0	0	0	0	0	22,542	0	0	0
4425421	HOUSTON	TX		10/15/2008		6,787,876	0	0	0	0	0	0	0	92,233	0	0	0
4425426	HOUSTON	TX		11/21/2008		3,720,675	0	0	0	0	0	0	0	52,499	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		921,430	0	0	0	0	0	0	0	58,954	0	0	0
4425463	EL PASO	TX		09/16/2010		1,385,931	0	0	0	0	0	0	0	30,447	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		2,910,002	0	0	0	0	0	0	0	104,800	0	0	0
4425478	EL PASO	TX		12/06/2010		1,970,550	0	0	0	0	0	0	0	42,229	0	0	0
4425543	HOUSTON	TX		12/29/2011		2,954,545	0	0	0	0	0	0	0	55,991	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,165,425	0	0	0	0	0	0	0	57,644	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,375,692	0	0	0	0	0	0	0	23,113	0	0	0
4425612	MCALLEN	TX		04/15/2013		1,660,803	0	0	0	0	0	0	0	56,782	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425633	KATY	TX		06/26/2013		2,068,754	0	0	0	0	0	0	0	34,616	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		2,681,573	0	0	0	0	0	0	0	28,586	0	0	0
4425652	CONROE	TX		09/30/2013		954,478	0	0	0	0	0	0	0	9,183	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		981,568	0	0	0	0	0	0	0	30,767	0	0	0
4425660	EL PASO	TX		10/31/2013		1,646,732	0	0	0	0	0	0	0	26,729	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		6,434,060	0	0	0	0	0	0	0	99,762	0	0	0
4425670	CARROLLTON	TX		12/23/2013		3,938,068	0	0	0	0	0	0	0	60,636	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,849,136	0	0	0	0	0	0	0	37,960	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,545,533	0	0	0	0	0	0	0	22,900	0	0	0
4425729	AUSTIN	TX		12/22/2014		1,215,499	0	0	0	0	0	0	0	18,407	0	0	0
4425779	AUSTIN	TX		07/27/2015		1,004,505	0	0	0	0	0	0	0	8,919	0	0	0
4425799	HOUSTON	TX		11/19/2015		1,165,183	0	0	0	0	0	0	0	15,515	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,910,489	0	0	0	0	0	0	0	25,279	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		2,509,653	0	0	0	0	0	0	0	55,382	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		2,448,862	0	0	0	0	0	0	0	31,406	0	0	0
4425847	LAREDO	TX		08/24/2016		4,562,246	0	0	0	0	0	0	0	38,515	0	0	0
4425857	HUMBLE	TX		09/28/2016		1,041,452	0	0	0	0	0	0	0	13,059	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		4,100,000	0	0	0	0	0	0	0	55,876	0	0	0
4425876	HOUSTON	TX		12/22/2016		2,970,000	0	0	0	0	0	0	0	61,117	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017		0	0	0	0	0	0	0	0	9,922	0	0	0
4425893	AUSTIN	TX		03/15/2017		0	0	0	0	0	0	0	0	27,659	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		3,533,188	0	0	0	0	0	0	0	89,731	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		2,971,211	0	0	0	0	0	0	0	27,388	0	0	0
4525762	MURRAY	UT		05/29/2015		1,375,800	0	0	0	0	0	0	0	35,682	0	0	0
4625460	BARRE	VT		08/26/2010		2,304,783	0	0	0	0	0	0	0	134,063	0	0	0
4725354	DALE CITY	VA		10/29/2007		989,753	0	0	0	0	0	0	0	16,018	0	0	0
4725378	NORFOLK	VA		01/30/2008		6,525,698	0	0	0	0	0	0	0	60,512	0	0	0
4725407	CHESTER	VA		07/29/2008		4,856,881	0	0	0	0	0	0	0	37,330	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		1,382,586	0	0	0	0	0	0	0	121,563	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,298,917	0	0	0	0	0	0	0	18,631	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,688,295	0	0	0	0	0	0	0	27,154	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,472,710	0	0	0	0	0	0	0	27,288	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		3,646,112	0	0	0	0	0	0	0	55,505	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		4,019,745	0	0	0	0	0	0	0	37,904	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,776,556	0	0	0	0	0	0	0	35,234	0	0	0
4725705	RICHMOND	VA		09/30/2014		1,082,366	0	0	0	0	0	0	0	29,721	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,536,761	0	0	0	0	0	0	0	36,408	0	0	0
4725865	RICHMOND	VA		11/21/2016		1,650,000	0	0	0	0	0	0	0	39,328	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,120,344	0	0	0	0	0	0	0	47,224	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,154,568	0	0	0	0	0	0	0	15,687	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,469,969	0	0	0	0	0	0	0	29,304	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4825717	RENTON	WA		11/14/2014		2,714,664	0	0	0	0	0	0	0	24,668	0	0	0
4825760	SPOKANE	WA		05/21/2015		5,134,443	0	0	0	0	0	0	0	46,416	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		2,000,671	0	0	0	0	0	0	0	43,804	0	0	0
4825826	VANCOUVER	WA		04/28/2016		903,319	0	0	0	0	0	0	0	9,566	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,392,317	0	0	0	0	0	0	0	32,355	0	0	0
5025087	OSHKOSH	WI		08/11/2004		2,963,701	0	0	0	0	0	0	0	75,983	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015		929,723	0	0	0	0	0	0	0	16,881	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,750,000	0	0	0	0	0	0	0	34,130	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,060,888	0	0	0	0	0	0	0	49,232	0	0	0
5325337	OMAHA	NE		08/03/2007		1,694,374	0	0	0	0	0	0	0	29,054	0	0	0
5325360	DETROIT	MI		12/06/2007		4,772,208	0	0	0	0	0	0	0	135,978	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,132,022	0	0	0	0	0	0	0	59,189	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		928,803	0	0	0	0	0	0	0	19,718	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,950,737	0	0	0	0	0	0	0	39,292	0	0	0
0299999. Total - Mortgages With Partial Repayments						772,453,466	0	0	0	0	0	0	0	14,686,146	0	0	0
0599999. Total Mortgages						794,752,978	0	0	0	0	0	0	21,651,375	36,337,521	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Mineral Rights - Unaffiliated												
	BLAINE COUNTY, OK 40 NET MINERAL RIGHTS (SECTION 24, TOWNSHIP 15 NORTH, RANGE 13 WEST)	BLAINE COUNTY	OK			01/01/1932	0	0	0	0	0	0.000
	BEAVER COUNTY, OK MINERAL RIGHTS	BEAVER COUNTY	OK			01/01/1932	0	0	0	0	0	0.000
	HARPER COUNTY, OK MINERAL RIGHTS	HARPER COUNTY	OK			01/01/1932	0	0	0	0	0	0.000
	NOWATA COUNTY, OK MINERAL RIGHTS	NOWATA COUNTY	OK			01/01/1932	0	0	0	0	0	0.000
0599999. Total - Mineral Rights - Unaffiliated								0	0	0	0	XXX
4499999. Subtotal - Unaffiliated								0	0	0	0	XXX
4699999. Totals								0	0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Mineral Rights - Unaffiliated																			
	BLAINE COUNTY, OK 40 NET MINERAL RIGHTS (SECTION 24, TOWNSHIP 15 NORTH, RANGE 13 WEST)	BLAINE COUNTY	OK	SUPERIOR RESOURCES	01/01/1932	06/20/2017	0	0	0	0	0	0	0	0	968,000	0	968,000	968,000	0
0599999. Total - Mineral Rights - Unaffiliated							0	0	0	0	0	0	0	0	968,000	0	968,000	968,000	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	KESTREL MANUFACTURING INVESTMENT FUND, LLC	SUPERIOR	WI	STONEHENGE CAPITAL	08/02/2012	04/26/2017	6,041,125	0	0	0	0	0	0	6,041,125	2,374,840	0	(3,666,285)	(3,666,285)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,041,125	0	0	0	0	0	0	6,041,125	2,374,840	0	(3,666,285)	(3,666,285)	0
4499999. Subtotal - Unaffiliated							6,041,125	0	0	0	0	0	0	6,041,125	3,342,840	0	(2,698,285)	(2,698,285)	0
4699999. Totals							6,041,125	0	0	0	0	0	0	6,041,125	3,342,840	0	(2,698,285)	(2,698,285)	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS 3.850%		05/12/2017	Jeffries & Co		4,000,000	4,000,000	0	1FE
20281P KL 5	CMWLTH FING AUTH PA 4.014% 06/01/33		04/12/2017	Various		5,777,641	5,700,000	106,772	1FE
49130N DM 8	KENTUCKY ST HGR EDU STUDENT LO 3.000%		04/26/2017	Bank of America		1,496,970	1,500,000	0	1FE
53945C HK 9	LOS ANGELES CA WSTWTR SYS REVE 4.029%		05/10/2017	Morgan Stanley Dean Witter		3,225,000	3,225,000	0	1FE
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DE 4.416%		04/07/2017	Bank of America		5,000,000	5,000,000	0	1FE
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE 3.242%		04/07/2017	Bank of America		3,000,000	3,000,000	0	1FE
57419R M2 8	MARYLAND ST CMNTY DEV ADMIN DE 3.750%		05/01/2017	Jeffries & Co		3,130,000	3,130,000	0	1FE
60416Q GV 0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/		05/11/2017	RBC Capital Markets		2,000,000	2,000,000	0	1FE
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		04/27/2017	RBC Capital Markets		2,500,000	2,500,000	0	1FE
64469D B6 7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		04/27/2017	RBC Capital Markets		3,000,000	3,000,000	0	1FE
646080 SS 1	NEW JERSEY ST HIGHER ED ASSIST 4.000%		05/16/2017	Bank of America		5,079,100	5,000,000	0	1FE
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/		05/03/2017	RBC Capital Markets		3,000,000	3,000,000	0	1FE
762315 QL 6	RHODE ISLAND ST STUDENT LOAN 4.250% 12		04/06/2017	Bank of America		2,120,000	2,120,000	0	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		05/24/2017	Wells Fargo Securities		3,000,000	3,000,000	3,125	1FE
977100 GH 3	WISCONSIN STATE 3.154% 05/01/27		05/03/2017	Wells Fargo Securities		5,000,000	5,000,000	0	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						51,328,711	51,175,000	109,897	XXX
Bonds - Industrial and Miscellaneous									
00115A AE 9	AEP TRANSMISSION CO LLC 3.100% 12/01/2		05/24/2017	Tax Free Exchange		1,964,726	2,000,000	31,517	1FE
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		06/30/2017	J P Morgan & Co		766,433	766,433	0	2FE
0258M0 EL 9	AMERICAN EXPRESS 3.300% 05/03/27		04/27/2017	Goldman Sachs & Co		2,963,220	3,000,000	0	1FE
03065G AF 7	AMERICREDIT AUTOMOBILE REC 2017-2 C 2		05/09/2017	RBC Capital Markets		3,499,253	3,500,000	0	1FE
037833 AS 9	APPLE INC 3.450% 05/06/24		06/27/2017	US Bancorp		2,097,280	2,000,000	10,350	1FE
037833 CR 9	APPLE INC 3.200% 05/11/27		05/04/2017	J P Morgan & Co		3,500,000	3,500,000	0	1FE
042735 BE 9	ARROW ELECTRONICS 4.000% 04/01/25		06/01/2017	Barclays		3,069,270	3,000,000	21,667	2FE
042735 BF 6	ARROW ELECTRONICS 3.875% 01/12/28		06/01/2017	J P Morgan & Co		995,750	1,000,000	0	2FE
04365J AE 9	ASCENTIUM EQUIPMENT RECEIVABLE 2017-1A C		04/26/2017	Bank of America		2,299,406	2,300,000	0	1FE
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2		05/24/2017	KeyBanc Capital Markets		1,499,964	1,500,000	0	1FE
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B 3		05/24/2017	KeyBanc Capital Markets		2,414,858	2,415,000	0	2AM
06051G GM 5	BANK OF AMERICA 4.244% 04/24/38		04/19/2017	Bank of America		3,000,000	3,000,000	0	2FE
097023 BP 9	BOEING CO 2.600% 10/30/25		06/28/2017	Mizuho Securities		1,981,160	2,000,000	9,100	1FE
12508U AD 7	CCG RECEIVABLES TRUST 2017-1 C 3.440%		06/05/2017	Wells Fargo Securities		5,052,563	5,053,000	0	2AM
12563L AE 7	CLI FUNDING LLC 2017-1A A 3.620% 05/18		05/24/2017	Deutsche Bank Securities		3,499,606	3,500,000	0	1FE
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1		06/26/2017	Credit Suisse		4,589,297	4,500,000	12,250	1FE
12636Y AA 0	CRH AMERICA FINANCE INC 144A 3.400% 05		05/02/2017	Wells Fargo Securities		2,978,130	3,000,000	0	2FE
14149Y BJ 6	CARDINAL HEALTH 3.410% 06/15/27		06/01/2017	Bank of America		6,000,000	6,000,000	0	2FE
14314P AG 1	CARMAX AUTO OWNER TRUST 2017-2 D 3.390		04/12/2017	RBC Capital Markets		4,998,323	5,000,000	0	2AM
166764 BL 3	CHEVRON CORP 2.954% 05/16/26		06/27/2017	J P Morgan & Co		2,003,340	2,000,000	7,221	1FE
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216		05/04/2017	Guggenheim Capital		3,000,000	3,000,000	0	2AM
19687T AC 0	COLT FUNDING LLC 2017-1 A3 3.074% 05/2		04/27/2017	Credit Suisse		3,499,948	3,500,000	9,564	1FE
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B		06/02/2017	Goldman Sachs & Co		3,749,802	3,750,000	0	2AM
21036P AS 7	CONSTELLATION BRANDS 3.500% 05/09/27		05/02/2017	Bank of America		1,496,490	1,500,000	0	2FE
21050E AB 0	CONSUMER LOAN UNDERLYING BOND 2017-NP1 B		06/14/2017	Citi Global Markets Inc		2,499,989	2,500,000	0	2AM
21871@ AB 6	CORESITE L.P. SENIOR NOTE 3.910% 04/20		04/20/2017	Citi		3,000,000	3,000,000	0	2Z
22533Y AE 5	CREDIT ACCEPTANCE AUTO LOAN TR 2017-2A C		06/20/2017	Wells Fargo Securities		3,999,934	4,000,000	0	1FE
23204G AC 4	CUSTOMERS BANCORP INC 3.950% 06/30/22		06/28/2017	SANDLER O"NEILL		2,993,250	3,000,000	0	2FE
24703E AE 9	DELL EQUIPMENT FINANCE TRUST 2016-1 C		04/05/2017	RBC Capital Markets		1,993,125	2,000,000	2,530	1FE

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)
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA 3.		06/01/2017	Various		2,888,443	2,809,087	27,296	1FE
26208E AG 9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D		06/21/2017	Citi Global Markets Inc		4,249,866	4,250,000	0	2AM
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2 3.600		05/31/2017	Goldman Sachs & Co		4,249,294	4,250,000	0	2AM
30231G AT 9	EXXON MOBIL CORP 3.043% 03/01/26		06/29/2017	Citi Global Markets Inc		2,022,980	2,000,000	20,963	1FE
319383 AB 1	FIRST BUSEY CORPORATION 3.750% 05/25/2		05/18/2017	US Bancorp		2,000,000	2,000,000	0	2FE
319383 AC 9	FIRST BUSEY CORPORATION 4.750% 05/25/2		05/18/2017	US Bancorp		2,000,000	2,000,000	0	2FE
32055R A@ 6	FIRST INDUSTRIAL LP SERIES A GTED SENIOR		04/20/2017	Bank of America		3,000,000	3,000,000	0	2FE
341081 FM 4	FLORIDA PWR & LT CO 3.125% 12/01/25		06/27/2017	Wells Fargo Securities		2,056,040	2,000,000	5,035	1FE
343498 AB 7	FLOWERS FOODS INC 3.500% 10/01/26		05/31/2017	Morgan Stanley Dean Witter		2,977,500	3,000,000	18,667	2FE
36253U AD 3	GLS AUTO RECEIVABLES TRUST 2017-1A C 3.		06/19/2017	J P Morgan & Co		4,999,249	5,000,000	0	2AM
37045X BT 2	GENERAL MOTORS FINL CO 4.350% 01/17/27		06/27/2017	Barclays		2,030,180	2,000,000	39,392	2FE
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A 3.850%		04/18/2017	Deutsche Bank Securities		3,498,747	3,500,000	0	1FE
38376G ZC 7	GNMA 2010-161 C 4.531% 10/16/44		05/01/2017	KGS - Alpha Capital		8,631,563	8,250,000	3,124	1FE
42225U AF 1	HEALTHCARE TRUST OF AMER 3.750% 07/01/		06/26/2017	Various		3,020,645	3,000,000	6,563	2FE
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3.		05/22/2017	J P Morgan & Co		5,036,328	5,000,000	14,583	1FE
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I 3.		06/27/2017	Barclays		3,000,000	3,000,000	0	2AM
52177R AF 5	LEAF II RECEIVABLES FUNDING LL 2017-1 C		05/17/2017	Credit Suisse		3,749,315	3,750,000	0	1FE
52603F AE 8	LENDMARK FUNDING TRUST 2017-1A B 3.770		06/22/2017	Citi Global Markets Inc		2,199,910	2,200,000	0	1FE
539565 AD 3	LOCAL INITIATIVES SUPPOR 4.649% 03/01/		04/21/2017	Morgan Stanley Dean Witter		3,000,000	3,000,000	0	1FE
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B 3.829% 0		06/21/2017	Barclays		2,000,000	2,000,000	0	2AM
573284 AQ 9	MARTIN MARIETTA MATERIAL 3.450% 06/01/		05/18/2017	Various		2,494,440	2,500,000	96	2FE
582839 AH 9	MEAD JOHNSON NUTRITION CO 4.125% 11/15		05/03/2017	Brean Capital		1,207,363	1,140,000	22,598	1FE
59523U AN 7	MID-AMERICA APARTMENTS L 3.600% 06/01/		05/02/2017	Wells Fargo Securities		1,991,600	2,000,000	0	2FE
61945C AC 7	MOSAIC CO 4.250% 11/15/23		05/03/2017	KeyBanc Capital Markets		2,096,940	2,000,000	40,847	2FE
62952E AA 5	NYU HOSPITALS CENTER 4.428% 07/01/42		04/04/2017	Raymond James & Associates		3,176,110	3,140,000	37,077	1FE
63862H AB 3	NATIONSTAR HECM LOAN TRUST 2017-1A M1		05/19/2017	Barclays		3,289,999	3,290,000	0	1FE
64116# AB 9	NETRALITY PROPERTIES LP SERIES B SENIOR		04/06/2017	Goldman Sachs & Co		4,000,000	4,000,000	0	2Z
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3		04/19/2017	Bank of America		7,799,361	7,500,000	20,000	1FE
649840 CQ 6	NY STATE ELECTRIC & GAS 144A 3.250% 12		05/31/2017	Barclays		2,022,540	2,000,000	722	1FE
665859 AP 9	NORTHERN TRUST CORP 3.950% 10/30/25		06/28/2017	KeyBanc Capital Markets		2,133,980	2,000,000	13,825	1FE
665859 AS 3	NORTHERN TRUST CORP 3.375% 05/08/32		05/04/2017	Bank of America		2,999,410	3,000,000	94	1FE
693475 AQ 8	PNC FINANCIAL SERVICES GROUP 5.000% Pe		05/16/2017	Morgan Stanley Dean Witter		1,537,500	1,500,000	3,750	2FE
693475 AT 2	PNC FINANCIAL SERVICES GROUP 3.150% 05		05/16/2017	J P Morgan & Co		2,494,900	2,500,000	0	1FE
754730 AE 9	RAYMOND JAMES FINANCIAL 3.625% 09/15/2		05/05/2017	Incapital		1,996,320	2,000,000	11,076	2FE
75936L AA 2	THE REINVESTMENT FUND 3.366% 11/01/24		04/28/2017	Bank of America		2,500,000	2,500,000	0	1FE
75936L AB 0	THE REINVESTMENT FUND 3.513% 11/01/25		04/28/2017	Bank of America		3,000,000	3,000,000	0	1FE
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500		06/07/2017	Wells Fargo Securities		2,556,641	2,500,000	6,806	1FE
824348 BC 9	SHERWIN-WILLIAMS CO 144A 3.300% 02/01/		06/02/2017	Tax Free Exchange		2,960,675	3,000,000	33,275	2FE
824348 BE 5	SHERWIN-WILLIAMS CO 144A 3.950% 01/15/		06/02/2017	Tax Free Exchange		1,717,115	1,750,000	26,306	2FE
842400 FY 4	SOUTHERN CAL EDISON 3.500% 10/01/23		06/29/2017	Wells Fargo Securities		2,095,040	2,000,000	18,278	1FE
857477 AT 0	STATE STREET CORP 3.550% 08/18/25		06/29/2017	KeyBanc Capital Markets		2,090,900	2,000,000	27,019	1FE
867914 BN 2	SUNTRUST BANKS 5.050% Perpet		04/27/2017	Credit Suisse		3,000,000	3,000,000	0	3FE
87236Y AF 5	TD AMERITRADE HOLDING CO 3.300% 04/01/		04/27/2017	Various		4,995,175	5,000,000	733	1FE
878091 BF 3	TEACHERS INSUR & ANNUITY 144A 4.270% 0		05/05/2017	Various		5,988,360	6,000,000	712	1FE
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A		05/11/2017	RBC Capital Markets		6,999,694	7,000,000	0	1FE
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A		06/22/2017	RBC Capital Markets		5,499,021	5,500,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		05/08/2017	Citi Global Markets Inc.		3,998,931	4,000,000	13,333	1FE
94945P AA 3	WELK RESORTS LLC 2017-AA A 2.820% 06/1		06/15/2017	Bank of America		1,999,797	2,000,000	0	1FE
94945P AB 1	WELK RESORTS LLC 2017-AA B 3.410% 06/1		06/15/2017	Bank of America		1,999,664	2,000,000	0	2AM
136385 AV 3	CANADIAN NATL RESOURCES 3.900% 02/01/2	A	05/23/2017	Various		2,542,905	2,500,000	31,146	2FE
136385 AX 9	CANADIAN NATL RESOURCES 3.850% 06/01/2	A	05/23/2017	J P Morgan & Co.		3,987,840	4,000,000	0	2FE
73755L AN 7	POTASH CORP OF SASKATCHEWAN 4.000% 12/	A	05/02/2017	Morgan Stanley Dean Witter		1,541,670	1,500,000	24,833	2FE
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900	A	04/28/2017	Direct		0	3,019	1	5
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	04/28/2017	Direct		0	1,566	0	5
034863 AR 1	ANGLO AMERICAN CAPITAL 144A 4.750% 04/	D	04/03/2017	Citi Global Markets Inc.		4,000,000	4,000,000	0	3FE
046353 AN 8	ASTRAZENECA PLC 3.125% 06/12/27	D	06/05/2017	Bank of America		1,989,800	2,000,000	0	1FE
06760B AJ 1	BABSON CLO LTD 2017-1A C 3.556% 07/18/	D	06/23/2017	Wells Fargo Securities		3,000,000	3,000,000	0	1FE
13080B AC 5	SYMPHONY CLO LTD 2013-12A B2R 3.389% 1	D	04/03/2017	Nomura Securities		4,000,000	4,000,000	0	1FE
14314F AG 3	CARLYLE GLOBAL MARKET STRAT 2017-3A B	D	06/23/2017	Morgan Stanley Dean Witter		3,500,000	3,500,000	0	1FE
423012 AF 0	HEINEKEN NV 3.500% 01/29/28	D	05/17/2017	Barclays		3,544,850	3,500,000	17,451	2FE
55818Y BG 5	MADISON PARK FUNDING LTD 2015-17A CR 3	D	05/23/2017	Morgan Stanley Dean Witter		2,000,000	2,000,000	0	1FE
64129U AY 1	NEUBERGER BERMAN CLO LTD 2014-17A B2R	D	04/27/2017	J P Morgan & Co.		3,000,000	3,000,000	0	1FE
75625Q AE 9	RECKITT BENCKISER TRSY SRV PLC 144A 3	D	06/21/2017	Bank of America		4,985,000	5,000,000	0	1FE
81180W AU 5	SEAGATE HDD CAYMAN 144A 4.250% 03/01/2	D	05/03/2017	Morgan Stanley Dean Witter		2,005,000	2,000,000	22,431	2FE
92915U AF 1	VOYA CLO LTD 2017-2A A2B 3.780% 06/07/	D	05/02/2017	Natixis Securities		6,500,000	6,500,000	0	1FE
G6363# AA 5	NAC AVIATION 29 DAC SENIOR UNSECURED NOT	D	06/29/2017	Citi		5,000,000	5,000,000	0	2Z
G6363# AB 3	NAC AVIATION 29 DAC SENIOR UNSECURED NOT	D	06/29/2017	Citi		3,000,000	3,000,000	0	2Z
Q7160# AL 3	ORICA FINANCE LIMITED GUARANTEED SENIOR	D	05/03/2017	Citi		2,000,000	2,000,000	0	2Z
3899999. Total - Bonds - Industrial and Miscellaneous						299,253,718	297,618,105	612,231	XXX
8399997. Total - Bonds - Part 3						350,582,429	348,793,105	722,128	XXX
8399999. Total - Bonds						350,582,429	348,793,105	722,128	XXX
9999999. Total - Bonds, Preferred and Common Stocks						350,582,429	XXX	722,128	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220%		06/01/2017	Paydown		2,954	2,954	2,954	2,953	0	1	0	1	0	2,954	0	0	0	40	08/25/2035	1
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03		06/01/2017	Paydown		66,422	66,422	70,895	70,575	0	(4,153)	0	(4,153)	0	66,422	0	0	0	1,044	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		06/01/2017	Paydown		53,519	53,519	55,124	54,149	0	(630)	0	(630)	0	53,519	0	0	0	669	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		06/01/2017	Paydown		20,188	20,188	19,578	19,860	0	328	0	328	0	20,188	0	0	0	252	02/25/2036	1
3136AF BT 0	FANNIE MAE 2013-72 YA 3.000% 06/25/33		06/25/2017	Paydown		15,612	15,612	15,583	15,582	0	30	0	30	0	15,612	0	0	0	234	06/25/2033	1
36194N LU 1	GN AU1239 2.850% 07/01/33		06/01/2017	Paydown		67,258	67,258	67,595	67,582	0	(323)	0	(323)	0	67,258	0	0	0	799	07/01/2033	1FE
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		06/15/2017	Paydown		39,284	39,284	40,009	39,999	0	(715)	0	(715)	0	39,284	0	0	0	495	09/15/2041	1FE
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		06/01/2017	Paydown		40,171	40,171	41,602	0	0	(1,431)	0	(1,431)	0	40,171	0	0	0	264	03/15/2037	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		06/15/2017	Redemption 100.0000		114,022	114,022	114,022	114,022	0	0	0	0	0	114,022	0	0	0	2,248	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.410% 04/16/50		06/01/2017	Paydown		0	0	54,048	50,802	0	(50,802)	0	(50,802)	0	0	0	0	0	4,944	04/16/2050	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		06/01/2017	Paydown		396,402	396,402	387,618	392,868	0	3,534	0	3,534	0	396,402	0	0	0	9,223	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		06/01/2017	Paydown		125,474	125,474	130,297	126,826	0	(1,352)	0	(1,352)	0	125,474	0	0	0	3,179	07/20/2032	1
38375C BD 1	GNMA 2012-57 DA 5.436% 04/20/42		06/01/2017	Paydown		62,283	62,283	68,161	64,862	0	(2,578)	0	(2,578)	0	62,283	0	0	0	1,379	04/20/2042	1
38376G A7 5	GNMA 2011-10 AC 3.564% 11/16/44		06/01/2017	Paydown		33,517	33,517	36,405	36,222	0	(2,705)	0	(2,705)	0	33,517	0	0	0	499	11/16/2044	1
38376G F4 7	GNMA 2011-16 C 3.770% 09/16/46		06/01/2017	Paydown		47,278	47,278	52,287	51,777	0	(4,499)	0	(4,499)	0	47,278	0	0	0	743	09/16/2046	1
38376G ZU 7	GNMA 2011-9 C 3.521% 09/16/41		06/01/2017	Paydown		63,453	63,453	69,223	68,873	0	(5,421)	0	(5,421)	0	63,453	0	0	0	939	09/16/2041	1
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39		06/01/2017	Paydown		420,781	420,781	444,187	428,712	0	(7,931)	0	(7,931)	0	420,781	0	0	0	6,941	12/20/2039	1
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41		06/01/2017	Paydown		79,478	79,478	78,857	78,946	0	532	0	532	0	79,478	0	0	0	745	09/16/2041	1FE
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		05/10/2017	Redemption 100.0000		89,738	89,738	89,738	89,738	0	0	0	0	0	89,738	0	0	0	2,645	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					1,737,834	1,737,834	1,838,183	1,774,348	0	(78,115)	0	(78,115)	0	1,737,834	0	0	0	37,282	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		06/01/2017	Redemption 100.0000		45,374	45,374	45,374	45,374	0	0	0	0	0	45,374	0	0	0	564	02/01/2042	1FE
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2		05/01/2017	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	2,634	11/01/2027	1FE
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS 3.400%		06/01/2017	Redemption 100.0000		33,059	33,059	33,059	33,059	0	0	0	0	0	33,059	0	0	0	50,772	11/01/2045	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		06/15/2017	Redemption 100.0000		11,413	11,413	11,413	11,413	0	0	0	0	0	11,413	0	0	0	187	06/15/2045	1FE
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI		04/01/2017	Redemption 100.0000		5,000	5,000	4,444	4,536	0	7	0	7	0	4,543	0	457	457	86	04/01/2029	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		04/01/2017	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	501	01/01/2030	1FE
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series		06/01/2017	Redemption 100.0000		102,083	102,083	102,083	102,083	0	0	0	0	0	102,083	0	0	0	1,300	07/01/2037	1FE
341271 AB 0	FLORIDA ST BRD OF ADMIN TAX 2.638% 07/		06/07/2017	FTN Financial		7,064,680	7,000,000	7,080,150	7,069,249	0	(6,562)	0	(6,562)	0	7,062,687	0	1,993	1,993	174,914	07/01/2021	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		06/01/2017	Redemption 100.0000		107,995	107,995	100,103	100,826	0	85	0	85	0	100,911	0	7,084	7,084	1,175	07/01/2037	1FE
452227 FN 6	ILLINOIS ST SALES TAX REVENUE 3.081% 0		06/06/2017	Citi Global Markets Inc.		6,061,500	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	61,500	61,500	89,349	06/15/2023	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		06/01/2017	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,075	11/01/2041	1FE
56052E 2U 1	MAINE ST HSG AUTH MTG PUR 4.000% 11/15		05/24/2017	Redemption 100.0000		1,065,000	1,065,000	1,072,498	1,069,722	0	(394)	0	(394)	0	1,069,328	0	(4,328)	(4,328)	22,365	11/15/2026	1FE
56052E 3M 8	MAINE ST HSG AUTH MTG PUR 2012 SERIES A-		05/24/2017	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	3,465	11/15/2024	1FE
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES		05/08/2017	Call 100.0000		1,420,000	1,420,000	1,427,100	1,420,245	0	(245)	0	(245)	0	1,420,000	0	0	0	63,328	03/01/2043	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		06/01/2017	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	983	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		06/01/2017	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	475	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		06/01/2017	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	696	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		06/01/2017	Redemption 100.0000		52,575	52,575	47,146	47,725	0	69	0	69	0	47,794	0	4,782	4,782	567	10/01/2034	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B 4		06/01/2017	Redemption 100.0000		75,000	75,000	74,999	75,000	0	0	0	0	0	75,000	0	0	0	1,734	12/01/2026	1FE
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011		04/01/2017	Redemption 100.0000		70,000	70,000	70,947	70,622	0	(29)	0	(29)	0	70,592	0	(592)	(592)	1,663	10/01/2033	1FE
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/		06/01/2017	Redemption 100.0000		23,910	23,910	23,910	0	0	0	0	0	0	23,910	0	0	0	26	08/01/2038	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		06/01/2017	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,065	09/01/2032	1FE
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		05/01/2017	Redemption 100.0000		70,000	70,000	72,451	71,531	0	(82)	0	(82)	0	71,448	0	(1,448)	(1,448)	1,072	04/01/2041	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		04/01/2017	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	486	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		06/01/2017	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	714	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		06/01/2017	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	5,356	06/01/2020	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		04/01/2017	Redemption 100.0000		95,000	95,000	98,584	97,954	0	5	0	5	0	97,959	0	(2,959)	(2,959)	950	07/01/2025	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		06/01/2017	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,057	01/01/2041	1FE
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700%		06/15/2017	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,352	11/01/2036	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		06/01/2017	Redemption 100.0000		120,000	120,000	120,318	120,193	0	(14)	0	(14)	0	120,179	0	(179)	(179)	4,394	01/01/2030	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0		06/01/2017	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	5,154	03/01/2039	1FE
92428C JE 5	VERMONT STUDENT ASSISTANCE COR 3.750%		06/15/2017	Redemption 100.0000		220,000	220,000	216,251	216,946	0	122	0	122	0	217,068	0	2,932	2,932	4,125	06/15/2026	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		06/01/2017	Redemption 100.0000		55,252	55,252	55,252	55,252	0	0	0	0	0	55,252	0	0	0	643	04/25/2042	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		06/25/2017	Redemption 100.0000		94,470	94,470	94,470	94,470	0	0	0	0	0	94,470	0	0	0	1,299	06/25/2042	1FE
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES		04/01/2017	Redemption 100.0000		300,000	300,000	300,775	300,486	0	(26)	0	(26)	0	300,461	0	(461)	(461)	6,750	10/01/2031	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					18,442,311	18,316,131	18,401,327	18,356,686	0	(7,064)	0	(7,064)	0	18,373,531	0	68,781	68,781	453,276	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2017	Paydown		13,116	13,116	13,228	13,108	0	8	0	8	0	13,116	0	0	0	329	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2017	Paydown		103,288	103,288	101,081	102,466	0	822	0	822	0	103,288	0	0	0	2,527	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2017	Paydown		49,019	49,019	49,223	48,972	0	47	0	47	0	49,019	0	0	0	1,256	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2017	Paydown		12,777	12,777	12,072	12,447	0	330	0	330	0	12,777	0	0	0	320	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2017	Paydown		12,629	12,629	11,608	12,408	0	221	0	221	0	12,629	0	0	0	290	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2017	Paydown		97,910	97,910	94,495	96,575	0	1,335	0	1,335	0	97,910	0	0	0	2,376	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2017	Paydown		27,376	27,376	24,771	26,776	0	600	0	600	0	27,376	0	0	0	690	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2017	Paydown		46,903	46,903	44,508	46,263	0	640	0	640	0	46,903	0	0	0	1,167	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2017	Paydown		44,382	44,382	42,521	43,869	0	513	0	513	0	44,382	0	0	0	1,074	02/15/2029	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2017	Paydown		28,800	28,800	27,315	28,405	0	395	0	395	0	28,800	0	0	0	763	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2017	Paydown		47,181	47,181	44,969	46,538	0	643	0	643	0	47,181	0	0	0	1,249	02/25/2024	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		06/01/2017	Paydown		53,053	53,053	57,463	54,616	0	(27)	0	(27)	0	54,589	0	(1,536)	(1,536)	774	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		06/01/2017	Paydown		62,579	62,579	68,788	65,455	0	(2,875)	0	(2,875)	0	62,579	0	0	0	913	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		06/01/2017	Paydown		119,151	119,151	123,284	121,856	0	(2,705)	0	(2,705)	0	119,151	0	0	0	1,466	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		06/01/2017	Paydown		49,732	49,732	49,419	49,524	0	208	0	208	0	49,732	0	0	0	726	07/25/2033	1
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40		06/01/2017	Paydown		28,275	28,275	28,982	28,614	0	(339)	0	(339)	0	28,275	0	0	0	504	11/15/2040	1
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41		06/01/2017	Paydown		13,660	13,660	14,194	14,120	0	(461)	0	(461)	0	13,660	0	0	0	256	04/15/2041	1
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		06/01/2017	Paydown		56,495	56,495	60,750	59,193	0	(2,698)	0	(2,698)	0	56,495	0	0	0	824	09/15/2028	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		06/01/2017	Paydown		41,182	41,182	44,554	42,599	0	(1,417)	0	(1,417)	0	41,182	0	0	0	601	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		06/01/2017	Paydown		64,389	64,389	67,839	66,170	0	(1,781)	0	(1,781)	0	64,389	0	0	0	805	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		06/01/2017	Paydown		70,031	70,031	69,736	69,826	0	205	0	205	0	70,031	0	0	0	1,022	04/15/2033	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		06/01/2017.	Paydown		141,771	141,771	144,119	142,749	0	(978)	0	(978)	0	141,771	0	0	0	2,029	05/25/2045.	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		06/26/2017.	Paydown		10,168	10,168	10,016	10,063	0	4	0	4	0	10,067	0	101	101	164	08/01/2025.	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2017.	Paydown		20,044	20,044	19,382	19,801	0	244	0	244	0	20,044	0	0	0	579	08/25/2031.	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		06/01/2017.	Paydown		37,009	37,009	35,317	36,375	0	634	0	634	0	37,009	0	0	0	749	10/25/2032.	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		06/01/2017.	Paydown		13,144	13,144	12,894	13,093	0	51	0	51	0	13,144	0	0	0	360	05/15/2032.	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		06/15/2017.	Paydown		14,889	14,889	14,363	14,736	0	152	0	152	0	14,889	0	0	0	365	06/15/2032.	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		06/01/2017.	Paydown		34,895	34,895	34,671	34,764	0	131	0	131	0	34,895	0	0	0	926	06/15/2032.	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		06/01/2017.	Paydown		57,280	57,280	52,652	55,629	0	1,651	0	1,651	0	57,280	0	0	0	1,587	07/15/2032.	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		06/01/2017.	Paydown		105,054	105,054	101,227	103,472	0	1,581	0	1,581	0	105,054	0	0	0	2,546	07/15/2032.	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2017.	Paydown		44,994	44,994	40,597	43,826	0	1,169	0	1,169	0	44,994	0	0	0	1,046	08/15/2032.	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		06/01/2017.	Paydown		85,685	85,685	82,557	84,679	0	1,006	0	1,006	0	85,685	0	0	0	2,192	09/15/2032.	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		06/01/2017.	Paydown		102,745	102,745	100,924	102,123	0	622	0	622	0	102,745	0	0	0	3,010	09/15/2032.	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		06/01/2017.	Paydown		29,432	29,432	28,110	29,071	0	362	0	362	0	29,432	0	0	0	655	10/15/2032.	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		06/01/2017.	Paydown		4,136	4,136	3,920	4,108	0	28	0	28	0	4,136	0	0	0	95	04/25/2033.	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33		06/01/2017.	Paydown		149,181	149,181	145,732	147,619	0	1,563	0	1,563	0	149,181	0	0	0	3,617	06/25/2033.	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		06/01/2017.	Paydown		68,585	68,585	68,981	68,590	0	(5)	0	(5)	0	68,585	0	0	0	1,638	03/15/2033.	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500		06/01/2017.	Paydown		1,371,299	1,371,299	1,333,826	1,361,284	0	10,015	0	10,015	0	1,371,299	0	0	0	31,362	07/25/2034.	1
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		06/25/2017.	Paydown		338,015	338,015	350,995	344,599	0	(6,584)	0	(6,584)	0	338,015	0	0	0	6,443	04/25/2041.	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		06/01/2017.	Paydown		2,922	2,922	2,940	2,919	0	3	0	3	0	2,922	0	0	0	61	01/01/2020.	1
36230M FL 6	GN 752871 3.850% 07/15/36		06/01/2017.	Paydown		39,480	39,480	41,059	40,889	0	(1,409)	0	(1,409)	0	39,480	0	0	0	634	07/15/2036.	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		06/01/2017.	Paydown		31,887	31,887	31,887	31,887	0	0	0	0	0	31,887	0	0	0	465	10/16/2033.	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42		06/01/2017.	Paydown		43,913	43,913	44,242	44,146	0	(233)	0	(233)	0	43,913	0	0	0	595	05/16/2042.	1
452151 LD 3	ILLINOIS STATE 4.350% 06/01/18		06/01/2017.	Redemption 100.0000		1,000,000	1,000,000	955,610	991,018	0	2,565	0	2,565	0	993,583	0	6,417	6,417	21,750	06/01/2018.	2FE
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		06/01/2017.	Paydown		327,623	327,623	335,521	331,541	0	(3,919)	0	(3,919)	0	327,623	0	0	0	4,009	01/27/2038.	1FE
74526Q A7 7	PUERTO RICO ELEC PWR AUTH REV 7.000% 0		04/12/2017.	Citi Global Markets Inc.		1,725,600	2,400,000	1,104,000	1,137,542	0	4,983	0	4,983	0	1,142,524	0	583,076	583,076	84,000	07/01/2033.	6FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		06/01/2017.	Redemption 100.0000		33,916	33,916	33,916	33,916	0	0	0	0	0	33,916	0	0	0	1,057	05/01/2032.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,875,595	7,549,995	6,180,258	6,280,239	0	7,300	0	7,300	0	6,287,537	0	588,058	588,058	191,866	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00115A AA 7	AEP TRANSMISSION CO LLC 3.100% 12/01/2		05/24/2017.	Tax Free Exchange		1,996,243	2,000,000	1,996,060	1,996,093	0	151	0	151	0	1,996,243	0	0	0	0	12/01/2026.	1FE
00213R AA 1	ARL FIRST LLC 2012-1A A1 2.959% 12/15/		06/15/2017.	Paydown		53,336	53,336	53,336	53,336	0	0	0	0	0	53,336	0	0	0	580	12/15/2042.	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		06/15/2017.	Redemption 100.0000		140,087	140,087	143,822	141,364	0	(90)	0	(90)	0	141,273	0	(1,186)	(1,186)	4,352	08/15/2021.	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		06/01/2017.	Paydown		91,891	91,891	69,378	84,313	0	7,577	0	7,577	0	91,891	0	0	0	1,880	10/25/2033.	1FM
00817Y AW 8	AETNA INC 3.200% 06/15/26		06/01/2017.	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	10,100,000	06/15/2026.	2FE
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		06/01/2017.	Paydown		67,691	67,691	64,751	65,814	0	1,048	0	1,048	0	66,861	0	830	830	1,064	07/25/2043.	1FM
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		06/01/2017.	Paydown		94,038	94,038	95,434	94,816	0	(778)	0	(778)	0	94,038	0	0	0	1,421	03/25/2045.	1FM
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3		06/25/2017.	Paydown		99,613	99,613	100,173	99,898	0	(285)	0	(285)	0	99,613	0	0	0	1,382	12/25/2045.	1FM
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP		04/01/2017.	Redemption 100.0000		273,450	273,450	275,089	273,734	0	(21)	0	(21)	0	273,713	0	(263)	(263)	11,795	10/01/2020.	4FE
013817 AS 0	ALCOA INC 6.750% 07/15/18		06/19/2017.	Call 100.0000		2,000,000	2,000,000	1,993,680	1,998,734	0	371	0	371	0	1,999,105	0	895	895	233,776	07/15/2018.	3FE
01741R AF 9	ALLEGHENY TECHNOLOGIES 7.875% 08/15/23		04/05/2017.	Bank of America		1,020,000	1,000,000	999,910	1,025,617	0	(829)	0	(829)	0	1,024,788	0	(4,788)	(4,788)	51,406	08/15/2023.	4FE
01885@ AB 2	ALLIANCE RESOURCE OPERATING PARTNERS LP		05/11/2017.	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	244,176	06/26/2018.	2FE

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
023765 AA 8	AMER AIRLINE 16-2 AA PTT 3.200% 12/15/	..	06/15/2017.	Redemption 100.0000		26,000	26,000	25,513	25,515	0	24	0	24	0	25,539	0	461	461	416	06/15/2028.	1FE
023770 AA 8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A 3	..	05/01/2017.	Redemption 100.0000		151,812	151,812	152,381	152,364	0	(21)	0	(21)	0	152,343	0	(531)	(531)	2,562	05/01/2027.	1FE
023770 AB 6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B 3	..	05/01/2017.	Redemption 100.0000		50,757	50,757	50,757	50,757	0	0	0	0	0	50,757	0	0	0	939	05/01/2023.	2FE
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST 3	..	04/01/2017.	Redemption 100.0000		41,346	41,346	41,346	41,346	0	0	0	0	0	41,346	0	0	0	765	10/01/2026.	1FE
025932 40 1	AMERICAN FINANCIAL GROUP 6.375% 06/12/	..	06/26/2017.	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	103,063	06/12/2042.	2FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5	..	06/01/2017.	Paydown		117,054	117,054	97,014	97,014	0	20,040	0	20,040	0	117,054	0	0	0	2,718	10/25/2034.	1FM
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78	..	06/01/2017.	Paydown		15,550	15,550	15,549	15,544	0	6	0	6	0	15,550	0	0	0	249	10/17/2036.	1FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46	..	06/01/2017.	Paydown		13,462	13,462	13,461	13,459	0	3	0	3	0	13,462	0	0	0	194	04/17/2045.	1FE
03064Y AE 2	AMERICREDIT AUTO REC TRUST 2013-1 C 1	..	05/08/2017.	Paydown		338,744	338,744	335,177	338,521	0	222	0	222	0	338,744	0	0	0	1,910	01/08/2019.	1FE
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A	..	06/01/2017.	Paydown		64,827	64,827	62,089	62,469	0	55	0	55	0	62,524	0	2,303	2,303	1,433	01/25/2034.	1FM
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5	..	06/01/2017.	Paydown		7,852	7,852	7,273	7,609	0	15	0	15	0	7,624	0	228	228	287	02/25/2028.	1FM
03235M AA 0	AMTRAK / PENN STATION 144A LEASE FINANC	..	06/15/2017.	Redemption 100.0000		1,111,184	1,111,184	1,111,184	1,111,221	0	(37)	0	(37)	0	1,111,184	0	0	0	52,781	06/15/2017.	1
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0	..	06/01/2017.	Paydown		194,815	194,815	194,813	0	0	4	0	4	0	194,815	0	0	0	1,808	01/25/2047.	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4	..	06/01/2017.	Paydown		104,696	104,696	104,442	104,439	0	(11)	0	(11)	0	104,428	0	268	268	2,442	06/25/2035.	1FM
05366# AG 8	AVIATION CAPITAL GROUP CORP SERIES B 6	..	04/08/2017.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,700	04/08/2017.	2
05377R BA 1	AESOP FUNDING II LLC 2012-2A B 3.887%	..	05/20/2017.	Paydown		500,000	500,000	499,992	499,969	0	31	0	31	0	500,000	0	0	0	7,288	05/20/2018.	1FE
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20	..	05/01/2017.	Redemption 100.0000		161,384	161,384	161,384	161,408	0	(24)	0	(24)	0	161,384	0	0	0	5,922	05/01/2026.	1
05541N AB 0	BCC FUNDING CORP 2016-1 A2 2.200% 12/2	..	06/20/2017.	Paydown		189,966	189,966	189,942	189,944	0	22	0	22	0	189,966	0	0	0	2,090	12/20/2021.	1FE
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5	..	04/20/2017.	Paydown		251,265	251,265	251,073	250,767	0	(10)	0	(10)	0	250,757	0	508	508	5,425	03/02/2026.	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2	..	06/02/2017.	Paydown		45,923	45,923	45,922	45,922	0	0	0	0	0	45,923	0	0	0	513	12/02/2027.	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3	..	06/04/2017.	Paydown		77,917	77,917	77,901	77,909	0	8	0	8	0	77,917	0	0	0	980	12/04/2028.	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2	..	06/02/2017.	Paydown		178,059	178,059	178,045	178,050	0	1	0	1	0	178,050	0	9	9	2,128	05/02/2030.	1FE
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3	..	06/01/2017.	Paydown		49,515	58,841	58,032	58,585	0	32	0	32	0	58,618	0	(9,102)	(9,102)	1,295	05/25/2019.	1FM
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5	..	06/01/2017.	Paydown		141,801	141,801	139,408	140,909	0	892	0	892	0	141,801	0	0	0	3,503	10/25/2020.	1FM
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4	..	06/01/2017.	Paydown		264,938	264,938	249,787	249,787	0	0	0	0	0	249,787	0	15,151	15,151	6,823	08/25/2034.	1FM
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4	..	06/15/2017.	Paydown		54,687	54,687	54,687	54,687	0	0	0	0	0	54,687	0	0	0	1,152	12/16/2041.	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5	..	06/15/2017.	Paydown		23,438	23,438	23,437	23,437	0	1	0	1	0	23,438	0	0	0	666	12/16/2041.	2AM
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06	..	06/30/2017.	Redemption 100.0000		61,111	61,111	61,111	61,111	0	0	0	0	0	61,111	0	0	0	1,998	06/30/2024.	1
11133T AA 1	BROADRIDGE FINANCIAL SOLUTIONS 6.125%	..	06/01/2017.	Maturity		2,000,000	2,000,000	2,012,500	2,000,836	0	(836)	0	(836)	0	2,000,000	0	0	0	61,250	06/01/2017.	2FE
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34	..	06/01/2017.	Barclays		264,237	677,530	203,259	203,259	0	0	0	0	0	203,259	0	60,978	60,978	23,850	06/01/2033.	5FE
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34	..	06/01/2017.	Redemption 100.0000		17,484	17,484	5,245	5,245	0	0	0	0	0	5,245	0	12,239	12,239	599	06/01/2033.	5FE
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8	..	06/15/2017.	Paydown		5,000	5,000	4,999	0	0	1	0	1	0	5,000	0	0	0	23	04/15/2047.	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.248% 01/01/29	..	06/01/2017.	Paydown		8,975	8,975	8,809	8,861	0	4	0	4	0	8,865	0	110	110	219	01/01/2029.	5FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33	..	06/01/2017.	Paydown		45,497	45,497	39,786	39,786	0	0	0	0	0	39,786	0	5,712	5,712	691	01/25/2033.	1FM
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1	..	06/01/2017.	Paydown		287,378	287,378	290,252	288,507	0	(49)	0	(49)	0	288,457	0	(1,079)	(1,079)	6,541	10/25/2036.	1FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C	..	06/10/2017.	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	2,121	07/11/2022.	1FE
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE	..	06/15/2017.	Redemption 100.0000		160,650	160,650	161,550	160,799	0	(51)	0	(51)	0	160,749	0	(99)	(99)	5,957	12/15/2018.	4FE
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE	..	04/08/2017.	Redemption 100.0000		124,117	124,117	124,117	124,117	0	0	0	0	0	124,117	0	0	0	3,035	10/07/2021.	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/	..	06/18/2017.	Paydown		78,417	78,417	78,385	78,391	0	2	0	2	0	78,393	0	24	24	1,077	06/18/2029.	1FE
12563L AA 5	CLI FUNDING LLC 2016-1A A 4.210% 02/18	..	06/18/2017.	Paydown		206,888	206,888	206,867	206,868	0	1	0	1	0	206,869	0	19	19	3,642	02/18/2041.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12563L AE 7	CLI FUNDING LLC 2017-1A A 3.620% 05/18	..	06/18/2017.	Paydown		42,091	42,091	42,086	0	0	5	0	5	0	42,091	0	0	0	80	05/18/2042.	1FE
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2	..	05/15/2017.	Paydown		163,902	163,902	163,880	163,901	0	1	0	1	0	163,902	0	0	0	1,309	03/16/2020.	1FE
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2	..	06/15/2017.	Paydown		88,951	88,951	88,945	88,950	0	1	0	1	0	88,951	0	0	0	691	06/15/2020.	1FE
12625J AC 2	CPS AUTO TRUST 2013-B C 3.480% 09/15/2	..	06/15/2017.	Paydown		211,352	211,352	208,843	211,034	0	318	0	318	0	211,352	0	0	0	3,186	09/15/2020.	2AM
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R	..	06/01/2017.	Paydown		199,612	199,612	201,858	199,612	0	0	0	0	0	199,612	0	0	0	6,011	05/27/2037.	1FM
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	..	06/01/2017.	Paydown		64,230	64,230	65,296	64,915	0	(685)	0	(685)	0	64,230	0	0	0	850	04/25/2043.	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3	..	06/01/2017.	Paydown		79,908	79,908	80,938	80,434	0	(526)	0	(526)	0	79,908	0	0	0	954	05/25/2043.	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2	..	06/01/2017.	Paydown		312,826	347,259	288,275	311,003	0	2,621	0	2,621	0	313,624	0	(798)	(798)	7,753	02/25/2035.	1FM
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1	..	06/01/2017.	Paydown		401,245	401,245	396,935	399,461	0	1,785	0	1,785	0	401,245	0	0	0	9,062	01/25/2035.	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A	..	06/01/2017.	Paydown		1,321	1,381	1,125	1,241	0	3	0	3	0	1,244	0	77	77	32	11/25/2035.	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5	..	06/01/2017.	Paydown		17,786	19,057	16,613	17,160	0	40	0	40	0	17,200	0	586	586	436	10/25/2035.	1FM
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50	..	06/01/2017.	Paydown		118,492	118,492	119,072	118,389	0	(5)	0	(5)	0	118,384	0	108	108	2,725	11/25/2032.	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB	..	05/25/2017.	Paydown		936,911	936,911	902,948	918,086	0	18,825	0	18,825	0	936,911	0	0	0	21,433	10/25/2033.	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6	..	04/01/2017.	Paydown		3,338,648	3,338,648	3,328,298	3,326,385	0	45	0	45	0	3,326,431	0	12,218	12,218	100,178	05/25/2033.	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50	..	06/01/2017.	Paydown		56,309	56,309	51,330	52,407	0	50	0	50	0	52,457	0	3,853	3,853	1,231	06/25/2035.	1FM
13470J AA 0	CAN CAPITAL FUNDING LLC 2014-1A A 3.11	..	06/15/2017.	Paydown		1,330,609	1,330,609	1,330,592	1,330,603	0	(24)	0	(24)	0	1,330,579	0	30	30	18,338	04/15/2020.	2AM
13975D AF 2	CAPITAL AUTO REC ASSET TRUST 2013-3 C	..	06/20/2017.	Paydown		5,576,212	5,576,212	5,575,452	5,575,991	0	221	0	221	0	5,576,212	0	0	0	64,401	10/22/2018.	1FE
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23	..	06/30/2017.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023.	1
14178U AC 4	CFCAT 2014-1A B 2014-1A B 2.720% 04/15	..	06/15/2017.	Paydown		1,060,140	1,060,140	1,070,410	1,062,199	0	(2,059)	0	(2,059)	0	1,060,140	0	0	0	11,898	04/15/2020.	1FE
14179B AC 5	CFCAT 2013-2A B 3.150% 08/15/19	..	06/15/2017.	Paydown		470,207	470,207	470,167	470,204	0	3	0	3	0	470,207	0	0	0	5,889	08/15/2019.	1FE
14313Q AG 0	CARMAX AUTO OWNERS TRUST 2014-1 D 2.43	..	04/12/2017.	Wells Fargo Securities		7,008,750	7,000,000	7,011,484	7,005,576	0	(778)	0	(778)	0	7,004,798	0	3,952	3,952	58,118	08/17/2020.	3AM
15137J AC 6	CENT CLO LP 2015-23A A2B 3.900% 04/17/	..	06/15/2017.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	128,917	04/17/2026.	1FE
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5	..	04/01/2017.	Paydown		65,292	65,292	65,292	65,061	0	231	0	231	0	65,292	0	0	0	1,264	03/25/2035.	1FM
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2	..	06/01/2017.	Paydown		110,331	110,331	113,179	113,037	0	(2,706)	0	(2,706)	0	110,331	0	0	0	1,750	02/25/2044.	1FE
165167 CQ 8	CHESAPEAKE ENERGY CORP 8.000% 12/15/22	..	04/20/2017.	Barclays		593,250	565,000	274,025	294,176	0	7,213	0	7,213	0	301,389	0	291,861	291,861	16,322	12/15/2022.	5FE
165167 CQ 8	CHESAPEAKE ENERGY CORP 8.000% 12/15/22	..	04/20/2017.	Security Withdraw		0	435,000	210,975	226,489	0	5,310	0	5,310	0	231,799	0	(231,799)	(231,799)	0	12/15/2022.	5FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	..	06/01/2017.	Paydown		1,676	1,676	1,601	1,601	0	0	0	0	0	1,601	0	76	76	38	09/25/2035.	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	..	06/01/2017.	Paydown		2,885	2,885	2,829	2,863	0	1	0	1	0	2,864	0	21	21	59	02/25/2021.	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4	..	06/01/2017.	Paydown		163,455	163,455	147,927	161,604	0	438	0	438	0	162,042	0	1,413	1,413	3,665	07/25/2036.	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1	..	06/01/2017.	Paydown		1,984	1,984	1,765	1,936	0	5	0	5	0	1,942	0	42	42	45	12/25/2021.	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	..	06/01/2017.	Paydown		17,304	17,304	17,217	17,232	0	0	0	0	0	17,232	0	71	71	394	09/25/2037.	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	..	06/01/2017.	Paydown		21,191	21,191	20,759	20,920	0	271	0	271	0	21,191	0	0	0	312	10/25/2043.	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1	..	06/01/2017.	Paydown		226,249	226,249	229,293	227,489	0	(1,239)	0	(1,239)	0	226,249	0	0	0	3,224	06/25/2058.	1FM
19687T AC 0	COLT FUNDING LLC 2017-1 A3 3.074% 05/2	..	06/01/2017.	Paydown		240,083	240,083	240,080	0	0	4	0	4	0	240,083	0	0	0	1,003	05/27/2047.	1FE
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1	..	06/25/2017.	Paydown		201,652	201,652	201,643	201,645	0	7	0	7	0	201,652	0	0	0	2,785	05/25/2040.	1FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1	..	06/25/2017.	Paydown		111,044	111,044	111,013	111,015	0	29	0	29	0	111,044	0	0	0	1,137	10/25/2040.	1FE
21036P AS 7	CONSTELLATION BRANDS 3.500% 05/09/27	..	05/17/2017.	Barclays		1,510,245	1,500,000	1,496,490	0	0	10	0	10	0	1,496,500	0	13,745	13,745	1,896	05/09/2027.	2FE
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 5.379	..	04/01/2017.	Morgan Stanley Dean Witter		(45)	(74)	0	0	0	0	0	0	0	0	0	(45)	(45)	2,367	06/15/2025.	1FM
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 5.379	..	04/01/2017.	Paydown		74	74	0	0	0	0	0	0	0	0	0	74	74	564	06/15/2025.	1FM
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.633	..	06/01/2017.	Paydown		4,301	4,301	2,590	2,590	0	0	0	0	0	2,590	0	1,711	1,711	45	03/15/2027.	1FM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000		06/01/2017.	Paydown		2,412	2,412	1,747	1,747	0	665	0	665	0	2,412	0	0	0	69	03/15/2027.	1FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 2.746		06/01/2017.	Paydown		11,776	11,776	11,774	11,755	0	21	0	21	0	11,776	0	0	0	200	04/15/2028.	1FM
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0		04/29/2017.	Redemption 100.0000		124,417	124,417	126,284	125,929	0	(70)	0	(70)	0	125,859	0	(1,442)	(1,442)	2,488	10/29/2024.	1FE
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		06/15/2017.	Paydown		200,743	200,743	182,864	195,883	0	4,860	0	4,860	0	200,743	0	0	0	5,854	03/15/2028.	1FE
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		05/01/2017.	Paydown		31,538	31,538	16,034	18,001	0	72	0	72	0	18,073	0	13,465	13,465	847	02/25/2032.	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		05/01/2017.	Paydown		66,283	66,283	65,150	65,150	0	1,133	0	1,133	0	66,283	0	0	0	1,370	02/25/2035.	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5		06/01/2017.	Paydown		16,117	16,117	16,480	16,153	0	(8)	0	(8)	0	16,145	0	(28)	(28)	299	10/25/2019.	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		06/30/2017.	Redemption 100.0000		54,997	54,997	54,997	54,997	0	0	0	0	0	54,997	0	0	0	1,614	03/30/2025.	3FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0		06/15/2017.	Redemption 100.0000		10,578	10,578	10,578	10,578	0	0	0	0	0	10,578	0	0	0	181	05/15/2034.	1FE
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I 3.26		05/20/2017.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	204	02/20/2045.	2AM
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2		06/25/2017.	Paydown		475,986	475,986	476,879	476,812	0	(825)	0	(825)	0	475,986	0	0	0	6,304	01/25/2040.	1FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/		06/30/2017.	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	428	03/30/2043.	1
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2		06/20/2017.	Paydown		121,238	121,238	121,226	121,227	0	11	0	11	0	121,238	0	0	0	1,374	07/20/2027.	1FE
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A 2		06/20/2017.	Paydown		82,963	82,963	82,954	82,957	0	7	0	7	0	82,963	0	0	0	859	05/20/2027.	1FE
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B 2		06/20/2017.	Paydown		82,963	82,963	82,942	82,947	0	17	0	17	0	82,963	0	0	0	1,008	05/20/2027.	1FE
26207V AF 4	DRIVE AUTORECEIVABLES TRUST 2015-C C 3		06/15/2017.	Paydown		616,034	616,034	615,933	615,982	0	52	0	52	0	616,034	0	0	0	8,497	05/17/2021.	1FE
27034M AB 0	Earnest Student Loan Program L 2016-D A2		06/25/2017.	Paydown		286,396	286,396	286,305	286,310	0	86	0	86	0	286,396	0	0	0	3,264	01/25/2041.	1FE
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2		06/25/2017.	Paydown		119,523	119,523	119,520	119,521	0	1	0	1	0	119,523	0	0	0	1,241	02/25/2027.	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3		06/25/2017.	Paydown		119,523	119,523	119,505	119,511	0	11	0	11	0	119,523	0	0	0	1,482	02/25/2027.	2AM
29277V AA 4	ENTERGY NEW ORLEANS STORE RCVY 2015-1 A		06/01/2017.	Paydown		258,966	258,966	258,903	258,931	0	35	0	35	0	258,966	0	0	0	3,457	06/01/2027.	1FE
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4 4.145% 0		06/01/2017.	Paydown		201,276	201,276	201,778	200,855	0	(32)	0	(32)	0	200,822	0	454	454	3,484	04/25/2034.	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		06/01/2017.	Paydown		54,906	54,906	55,232	55,024	0	(119)	0	(119)	0	54,906	0	0	0	559	03/25/2043.	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		06/01/2017.	Paydown		124,081	124,081	122,857	123,004	0	1,077	0	1,077	0	124,081	0	0	0	1,736	06/25/2043.	1FM
30165Q AB 6	EXETER AUTO RECEIVABLES TRUST 2014-1A B		04/15/2017.	Paydown		37,874	37,874	37,872	37,873	0	1	0	1	0	37,874	0	0	0	306	01/15/2019.	1FE
30217V AC 1	ENBRIDGE ENERGY PARTNERS LP 144A 7.3		06/30/2017.	Redemption 100.0000		288,877	288,877	277,309	287,693	0	788	0	788	0	288,481	0	396	396	13,004	12/31/2017.	2FE
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR		06/30/2017.	Redemption 100.0000		259,810	259,810	259,810	259,810	0	0	0	0	0	259,810	0	0	0	9,236	06/28/2020.	2
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		06/15/2017.	Paydown		18,631	18,631	18,631	18,631	0	0	0	0	0	18,631	0	0	0	268	04/15/2043.	1FE
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		06/01/2017.	Paydown		10,854	10,854	11,410	11,301	0	(447)	0	(447)	0	10,854	0	0	0	138	05/01/2027.	1FE
31953* AL 6	BNSF RAILWAY COMPANY SERIES A 5.960% 1		05/15/2017.	Redemption 100.0000		13,807	13,807	13,807	13,807	0	0	0	0	0	13,807	0	0	0	411	10/15/2027.	1
31953* AM 4	BNSF RAILWAY COMPANY SERIES B 5.960% 1		05/15/2017.	Redemption 100.0000		1,401	1,401	1,401	1,401	0	0	0	0	0	1,401	0	0	0	42	10/15/2027.	1
31953* AN 2	BNSF RAILWAY COMPANY SERIES C 5.960% 1		05/15/2017.	Redemption 100.0000		8,740	8,740	8,740	8,740	0	0	0	0	0	8,740	0	0	0	261	10/15/2027.	1
31953* AP 7	BNSF RAILWAY COMPANY SERIES D 5.960% 1		05/15/2017.	Redemption 100.0000		3,528	3,528	3,528	3,528	0	0	0	0	0	3,528	0	0	0	105	10/15/2027.	1
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E 5.960% 1		05/15/2017.	Redemption 100.0000		4,720	4,720	4,720	4,720	0	0	0	0	0	4,720	0	0	0	141	10/15/2027.	1
31953* AR 3	BNSF RAILWAY COMPANY SERIES F 5.960% 1		05/15/2017.	Redemption 100.0000		17,589	17,589	17,589	17,589	0	0	0	0	0	17,589	0	0	0	523	10/15/2027.	1
32485* AD 9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY		05/01/2017.	Redemption 100.0000		1,005,975	1,005,975	1,005,975	1,005,975	0	0	0	0	0	1,005,975	0	0	0	62,773	05/01/2020.	2FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50		06/01/2017.	Paydown		84,194	84,194	85,825	85,230	0	(90)	0	(90)	0	85,140	0	(947)	(947)	1,311	03/25/2045.	1FM
33843D AC 7	FLAGSHIP CREDIT AUTO TRUST 2013-2 B 3		06/15/2017.	Paydown		927,860	927,860	927,788	927,852	0	8	0	8	0	927,860	0	0	0	12,212	08/15/2019.	1FE
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A 2		06/21/2017.	Paydown		213,813	213,813	213,790	213,808	0	5	0	5	0	213,813	0	0	0	1,861	03/23/2020.	1FE
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD 4.550%		05/31/2017.	Morgan Stanley Dean Witter		3,770,000	4,000,000	3,996,200	3,996,874	0	143	0	143	0	3,997,016	0	(227,016)	(227,016)	101,617	11/14/2024.	3FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		06/01/2017.	Paydown		37,878	37,878	38,162	37,999	0	(8)	0	(8)	0	37,991	0	(112)	(112)	866	04/25/2029.	1FM

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/	..	06/01/2017.	Paydown		9,762	31,088	29,409	25,923	3,895	25	0	3,920	0	29,843	0	(20,081)	(20,081)	551	04/25/2029.	5FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500	..	06/01/2017.	Paydown		109,469	109,469	112,480	109,927	0	(458)	0	(458)	0	109,469	0	0	0	2,797	01/25/2020.	1FM
37045X AL 0	GENERAL MOTORS FINL CO 4.250% 05/15/23	..	06/27/2017.	Morgan Stanley Dean Witter		1,043,100	1,000,000	1,038,500	1,036,359	0	(2,539)	0	(2,539)	0	1,033,819	0	9,281	9,281	26,563	05/15/2023.	2FE
378272 AH 1	GLENCORE FUNDING LLC 144A 4.625% 04/29	..	06/02/2017.	Various		6,256,050	6,000,000	5,980,260	5,984,687	0	697	0	697	0	5,985,384	0	270,666	270,666	159,948	04/29/2024.	2FE
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A 3.850%	..	06/17/2017.	Paydown		47,155	47,155	47,138	0	0	17	0	17	0	47,155	0	0	0	195	04/15/2037.	1FE
38013Q AL 1	GM FINANCIAL AUTO LEASING TR 2014-2A C	..	06/20/2017.	Paydown		5,000,000	5,000,000	4,999,770	4,999,946	0	54	0	54	0	5,000,000	0	0	0	60,750	03/20/2018.	1FE
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17	..	06/15/2017.	Paydown		437,844	437,844	437,752	437,776	0	68	0	68	0	437,844	0	0	0	5,926	03/17/2031.	1FE
38217K AA 2	Goodgreen Trust 2016-1A A 3.230% 10/15	..	06/15/2017.	Paydown		157,137	157,137	157,059	157,060	0	3	0	3	0	157,062	0	75	75	1,784	10/15/2052.	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5	..	06/01/2017.	Paydown		5,843	5,843	5,318	5,662	0	7	0	7	0	5,669	0	174	174	138	09/25/2037.	1FM
406216 AV 3	HALLIBURTON CO 5.900% 09/15/18	..	06/01/2017.	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	1,618,387	09/15/2018.	2FE
421915 ED 7	HCP INC REITS 5.625% 05/01/17	..	05/01/2017.	Maturity		250,000	250,000	248,963	249,961	0	39	0	39	0	250,000	0	0	0	7,031	05/01/2017.	2FE
42710W AA 0	HERCULES CAPITAL FUNDING TRUST 2014-1A A	..	06/16/2017.	Paydown		531,070	531,070	531,070	531,070	0	0	0	0	0	531,070	0	0	0	7,584	04/16/2021.	1FE
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09	..	06/20/2017.	Paydown		134,148	134,148	134,088	134,082	0	2	0	2	0	134,084	0	64	64	2,694	09/20/2040.	1FE
436893 AA 9	HOME BANCSHARES INC 5.625% 04/15/27	..	04/05/2017.	SANDLER O"NEILL		1,022,500	1,000,000	999,970	0	0	0	0	0	0	999,970	0	22,530	22,530	1,094	04/15/2027.	2FE
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2	..	06/30/2017.	Redemption 100.0000		68,412	68,412	68,412	68,412	0	0	0	0	0	68,412	0	0	0	1,132	12/31/2031.	1FE
44921Q AE 6	HYUNDAI FLOORPLAN MSTR OWN TRU 2016-1A A	..	04/19/2017.	Barclays		4,998,633	5,000,000	4,998,988	4,999,231	0	108	0	108	0	4,999,339	0	(706)	(706)	32,429	03/15/2021.	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	..	06/01/2017.	Paydown		17,856	17,856	17,851	17,817	0	39	0	39	0	17,856	0	0	0	600	08/20/2028.	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 2.220% 07/2	..	06/26/2017.	Paydown		19,024	19,024	16,360	17,980	0	42	0	42	0	18,021	0	1,002	1,002	158	07/25/2033.	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5	..	06/25/2017.	Paydown		163,186	163,186	150,620	150,620	0	0	0	0	0	150,620	0	12,565	12,565	3,021	08/25/2034.	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	..	06/01/2017.	Paydown		7,517	7,517	7,390	7,432	0	1	0	1	0	7,432	0	85	85	139	08/25/2034.	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3	..	06/15/2017.	Paydown		37,405	37,405	37,398	37,401	0	5	0	5	0	37,405	0	0	0	590	12/15/2048.	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4	..	06/15/2017.	Paydown		48,370	48,370	51,439	51,104	0	(2,734)	0	(2,734)	0	48,370	0	0	0	944	10/15/2056.	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3	..	06/15/2017.	Paydown		49,402	49,402	49,371	49,372	0	30	0	30	0	49,402	0	0	0	656	09/15/2072.	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T	..	06/15/2017.	Redemption 100.0000		276,990	276,990	276,990	276,990	0	0	0	0	0	276,990	0	0	0	8,200	09/15/2017.	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%	..	06/01/2017.	Paydown		46,637	46,637	47,703	47,030	0	(2)	0	(2)	0	47,028	0	(391)	(391)	661	03/01/2043.	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5	..	06/01/2017.	Paydown		46,863	46,863	46,043	46,351	0	10	0	10	0	46,361	0	502	502	665	05/25/2043.	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4	..	06/01/2017.	Paydown		71,884	71,884	72,962	72,523	0	(18)	0	(18)	0	72,505	0	(621)	(621)	1,181	08/26/2036.	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4	..	06/01/2017.	Paydown		53,815	53,815	56,102	55,281	0	(1,466)	0	(1,466)	0	53,815	0	0	0	949	11/27/2038.	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3	..	06/01/2017.	Paydown		119,748	119,748	124,351	121,539	0	(75)	0	(75)	0	121,465	0	(1,717)	(1,717)	1,762	06/25/2029.	1FM
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5	..	06/01/2017.	Paydown		100,756	100,756	101,417	0	0	(661)	0	(661)	0	100,756	0	0	0	863	01/25/2047.	1FE
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3	..	06/01/2017.	Paydown		20,620	20,620	20,770	0	0	(150)	0	(150)	0	20,620	0	0	0	60	05/25/2047.	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	..	06/30/2017.	Redemption 100.0000		410,685	410,685	411,825	410,934	0	(40)	0	(40)	0	410,895	0	(210)	(210)	11,781	03/30/2021.	2FE
50187V AF 8	LEAF II RECEIVABLES FNDG LLC 2013-1 C	..	04/15/2017.	Paydown		1,417,540	1,417,540	1,417,249	1,417,484	0	57	0	57	0	1,417,540	0	0	0	16,349	09/15/2021.	1FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1	..	06/15/2017.	Paydown		46,875	46,875	45,965	45,972	0	903	0	903	0	46,875	0	0	0	840	01/15/2042.	1FE
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/	..	06/15/2017.	Redemption 100.0000		8,740	8,740	8,740	8,740	0	0	0	0	0	8,740	0	0	0	288	06/15/2033.	3FE
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG	..	06/08/2017.	Redemption 100.0000		77,515	77,515	77,515	77,515	0	0	0	0	0	77,515	0	0	0	2,318	06/08/2021.	1
52518R BE 5	LEHMAN STRUCTURED SECURITIES 2001-GE6 A	..	05/01/2017.	Brean Capital		(494)	(733)	(554)	(650)	0	0	0	0	0	(650)	0	157	157	0	08/26/2024.	5*
52518R BE 5	LEHMAN STRUCTURED SECURITIES 2001-GE6 A	..	05/01/2017.	Paydown		733	733	554	650	0	82	0	82	0	733	0	0	0	0	08/26/2024.	5*
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/	..	06/01/2017.	Paydown		61,813	61,814	56,929	56,929	0	0	0	0	0	56,929	0	4,883	4,883	1,521	11/25/2035.	1FM
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A	..	04/29/2017.	Redemption 100.0000		49,737	49,737	49,737	49,737	0	0	0	0	0	49,737	0	0	0	1,008	04/29/2022.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2		06/15/2017.	Paydown		76,309	76,309	76,304	76,305	0	4	0	4	0	76,309	0	0	0	948	01/15/2045.	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5		06/01/2017.	Paydown		14,455	14,455	14,509	14,418	0	(1)	0	(1)	0	14,416	0	39	39	301	12/25/2018.	1FM
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/		06/20/2017.	Paydown		132,366	132,366	132,328	132,363	0	3	0	3	0	132,366	0	0	0	1,207	09/20/2031.	1FE
553894 AA 4	MVW OWNER TRUST 2016-1A A 2.250% 12/2		06/20/2017.	Paydown		174,994	174,994	174,975	174,976	0	18	0	18	0	174,994	0	0	0	1,655	12/20/2033.	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		06/20/2017.	Paydown		76,235	76,235	76,224	76,230	0	4	0	4	0	76,235	0	0	0	786	05/20/2030.	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		06/20/2017.	Paydown		50,823	50,823	50,819	50,822	0	1	0	1	0	50,823	0	0	0	731	05/20/2030.	2AM
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		06/20/2017.	Paydown		84,575	84,575	84,566	84,572	0	3	0	3	0	84,575	0	0	0	1,249	10/20/2032.	1FE
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75		06/01/2017.	Paydown		3,600	3,600	2,916	3,294	0	12	0	12	0	3,306	0	294	294	94	12/25/2034.	1FM
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES 8		05/12/2017.	Call 100.0000		1,051,681	1,051,681	1,051,681	1,051,681	0	0	0	0	0	1,051,681	0	0	0	140,772	12/18/2019.	1FE
59022C CS 0	MERRILL LYNCH & CO 5.700% 05/02/17		05/02/2017.	Maturity		3,000,000	3,000,000	2,843,070	2,992,937	0	7,063	0	7,063	0	3,000,000	0	0	0	85,500	05/02/2017.	2FE
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		06/15/2017.	Paydown		153,120	153,120	149,098	151,183	0	1,937	0	1,937	0	153,120	0	0	0	3,075	07/15/2038.	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/		06/01/2017.	Paydown		28,673	28,673	29,341	29,109	0	(436)	0	(436)	0	28,673	0	0	0	702	08/15/2037.	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/		06/01/2017.	Paydown		134,349	134,349	134,256	134,241	0	107	0	107	0	134,349	0	0	0	2,861	12/15/2045.	1FM
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N		06/30/2017.	Redemption 100.0000		29,488	29,488	29,488	29,488	0	0	0	0	0	29,488	0	0	0	786	06/30/2027.	2FE
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA		05/11/2017.	Redemption 100.0000		66,261	66,261	66,261	66,261	0	0	0	0	0	66,261	0	0	0	1,865	11/11/2023.	2
60871R AG 5	MOLSON COORS BREWING CO 3.000% 07/15/2		05/16/2017.	Barclays		1,926,140	2,000,000	1,996,900	1,997,038	0	104	0	104	0	1,997,142	0	(71,002)	(71,002)	52,000	07/15/2026.	2FE
61237W AC 0	MONTEFIORE MEDICAL CENTER 2.895% 04/20		04/20/2017.	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	1,809	04/20/2032.	1FE
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5 5		06/01/2017.	Paydown		13,502	13,502	13,484	13,459	0	44	0	44	0	13,502	0	0	0	262	11/25/2033.	1FM
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A 4.450		06/20/2017.	Paydown		530,147	530,147	529,995	0	0	152	0	152	0	530,147	0	0	0	6,784	06/20/2042.	1FE
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/		06/20/2017.	Paydown		90,641	90,641	90,641	90,641	0	0	0	0	0	90,641	0	0	0	1,573	04/20/2046.	1FE
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR		05/15/2017.	Redemption 100.0000		107,121	107,121	107,121	107,121	0	0	0	0	0	107,121	0	0	0	1,703	11/15/2033.	1FE
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A 3		06/20/2017.	Paydown		454,787	454,787	454,777	454,775	0	12	0	12	0	454,787	0	0	0	6,657	02/20/2021.	1FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		06/01/2017.	Paydown		382,050	382,050	358,692	382,013	0	(2,073)	0	(2,073)	0	379,941	0	2,109	2,109	7,901	11/25/2033.	1FM
645767 AW 4	NJ BELL TEL DEBENTURES 7.850% 11/15/29		06/01/2017.	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	5,081,846	11/15/2029.	1FE
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3		06/01/2017.	Paydown		429,925	429,925	447,085	0	0	(17,160)	0	(17,160)	0	429,925	0	0	0	2,111	03/25/2057.	1FE
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK PIPELI		05/30/2017.	Redemption 105.4737		2,040,916	1,935,000	1,915,555	1,931,695	0	974	0	974	0	1,932,669	0	108,247	108,247	68,792	06/01/2018.	3FE
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S		04/15/2017.	Redemption 100.0000		173,438	173,438	182,360	178,088	0	(188)	0	(188)	0	177,899	0	(4,462)	(4,462)	7,642	10/15/2026.	3FE
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1		06/01/2017.	Paydown		117,115	117,115	117,646	117,623	0	(69)	0	(69)	0	117,554	0	(439)	(439)	1,544	10/25/2045.	1FM
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9		06/01/2017.	Paydown		85,361	85,361	82,584	85,361	0	0	0	0	0	85,361	0	0	0	2,489	02/15/2028.	1FE
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A		06/18/2017.	Paydown		400,060	400,060	399,998	400,058	0	2	0	2	0	400,060	0	0	0	4,107	09/18/2024.	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%		06/15/2017.	Redemption 100.0000		111,300	111,300	111,300	111,300	0	0	0	0	0	111,300	0	0	0	4,549	03/15/2022.	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		06/09/2017.	Paydown		225,018	225,018	224,979	224,988	0	1	0	1	0	224,989	0	29	29	2,112	07/09/2029.	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		06/09/2017.	Paydown		173,227	173,227	173,188	173,197	0	1	0	1	0	173,198	0	29	29	2,152	07/09/2029.	2AM
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A		06/08/2017.	Paydown		210,395	210,395	210,361	210,365	0	1	0	1	0	210,367	0	29	29	2,508	09/08/2027.	1FE
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A		06/15/2017.	Paydown		556,982	556,982	556,982	556,982	0	0	0	0	0	556,982	0	0	0	7,488	12/15/2022.	1FE
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF		06/01/2017.	Paydown		246,001	246,001	247,846	245,353	0	648	0	648	0	246,001	0	0	0	4,756	09/25/2035.	1FM
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		06/30/2017.	Redemption 100.0000		115,500	115,500	115,500	115,500	0	0	0	0	0	115,500	0	0	0	3,407	12/31/2018.	2
74112W AJ 8	PRESTIGE AUTO REC TRUST 2013-1A C 2.05		06/15/2017.	Paydown		595,603	595,603	595,531	595,593	0	10	0	10	0	595,603	0	0	0	5,454	05/15/2019.	1FE
745867 AX 9	PULTEGROUP INC 5.000% 01/15/27		05/04/2017.	Mizuho Securities		1,012,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	12,500	12,500	38,889	01/15/2027.	3FE
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		06/01/2017.	Paydown		59,155	59,155	56,005	57,497	0	1,658	0	1,658	0	59,155	0	0	0	1,439	02/26/2036.	1FM

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		06/01/2017.	Paydown		8,726	8,726	8,295	8,573	0	7	0	7	0	8,580	0	146	146	201	10/25/2021.	2FM
755111 AU 5	RAYTHEON CO DEBENTURES 6.400% 12/15/18		05/12/2017.	Call 100.0000		295,000	295,000	310,847	297,926	0	(516)	0	(516)	0	297,411	0	(2,411)	(2,411)	30,758	12/15/2018.	1FE
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B		06/01/2017.	Paydown		86,405	86,405	85,999	86,040	0	1	0	1	0	86,041	0	364	364	2,083	10/25/2033.	1FM
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4		05/01/2017.	Paydown		3,741,615	3,741,615	3,707,192	3,717,221	0	24,393	0	24,393	0	3,741,615	0	0	0	85,421	03/25/2034.	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7		06/01/2017.	Paydown		203,199	203,199	197,801	201,232	0	24	0	24	0	201,256	0	1,943	1,943	5,362	05/01/2034.	1FM
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5		06/01/2017.	Paydown		91,711	110,268	91,853	91,853	0	0	0	0	0	91,853	0	(142)	(142)	2,343	05/25/2034.	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8		06/01/2017.	Paydown		210,493	210,493	210,472	209,813	0	2,281	0	2,281	0	212,094	0	(1,601)	(1,601)	4,804	08/25/2034.	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10		06/01/2017.	Paydown		191,768	191,768	191,756	191,195	0	573	0	573	0	191,768	0	0	0	4,414	10/25/2034.	1FM
78403D AC 4	SBA TOWER TRUST 144A 3.129% 12/15/42		04/17/2017.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	19,879	12/15/2042.	1FE
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A 3.62		06/20/2017.	Paydown		1,504,874	1,504,874	1,499,878	1,499,946	0	4,929	0	4,929	0	1,504,874	0	0	0	19,502	11/20/2021.	1FE
78442F AX 6	SLM CORP MTN SERIES A 5.000% 06/15/18		06/15/2017.	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	06/15/2018.	3FE
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B 4.54		06/15/2017.	Paydown		67,265	67,265	72,256	71,879	0	(4,614)	0	(4,614)	0	67,265	0	0	0	1,270	10/17/2044.	1FE
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310		06/15/2017.	Paydown		370,950	370,950	370,902	370,948	0	2	0	2	0	370,950	0	0	0	5,063	10/15/2046.	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2		06/25/2017.	Paydown		204,896	204,896	206,865	206,302	0	(1,406)	0	(1,406)	0	204,896	0	0	0	2,524	10/25/2027.	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%		06/01/2017.	Paydown		38,596	38,596	38,592	38,570	0	(1)	0	(1)	0	38,569	0	27	27	320	09/20/2029.	1FE
80283Y AF 2	SANTANDER DRIVE AUTO REC TRUST 2014-4 C		06/15/2017.	Paydown		166,334	166,334	166,284	166,321	0	13	0	13	0	166,334	0	0	0	2,162	11/16/2020.	1FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47		06/01/2017.	Paydown		45,657	45,657	45,571	45,567	0	(1)	0	(1)	0	45,566	0	91	91	681	01/25/2042.	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		06/01/2017.	Paydown		99,194	99,194	100,918	100,836	0	(1,642)	0	(1,642)	0	99,194	0	0	0	1,298	05/25/2043.	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		06/01/2017.	Paydown		38,213	38,213	38,464	38,340	0	(1)	0	(1)	0	38,339	0	(126)	(126)	426	06/25/2043.	1FM
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6 4.00		06/01/2017.	Paydown		144,516	144,516	149,980	149,775	0	(5,259)	0	(5,259)	0	144,516	0	0	0	2,786	04/25/2044.	1FE
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.50		06/01/2017.	Paydown		66,311	66,311	67,668	67,616	0	(1,305)	0	(1,305)	0	66,311	0	0	0	993	08/25/2046.	1FE
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3		04/25/2017.	Paydown		53,384	53,384	53,384	53,384	0	0	0	0	0	53,384	0	0	0	1,062	01/25/2044.	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		06/01/2017.	Paydown		46,434	46,434	45,416	44,215	0	2,219	0	2,219	0	46,434	0	0	0	838	07/25/2043.	1FM
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		06/01/2017.	Paydown		36,850	36,850	36,838	0	0	12	0	12	0	36,850	0	0	0	238	04/25/2044.	1FE
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		06/01/2017.	Paydown		36,850	36,850	36,400	0	0	449	0	449	0	36,850	0	0	0	238	04/25/2044.	1FE
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2		06/20/2017.	Paydown		162,568	162,568	162,564	162,564	0	4	0	4	0	162,568	0	0	0	1,891	10/20/2031.	2AM
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%		04/15/2017.	Paydown		207,803	207,803	207,238	207,607	0	196	0	196	0	207,803	0	0	0	2,078	03/17/2025.	1FE
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%		04/15/2017.	Paydown		83,121	83,121	83,104	83,115	0	6	0	6	0	83,121	0	0	0	1,233	03/17/2025.	2AM
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A 2.810%		06/15/2017.	Paydown		321,868	321,868	321,828	321,842	0	27	0	27	0	321,868	0	0	0	3,715	01/15/2027.	1FE
82894* AT 4	J R SIMPLOT COMPANY 6.210% 05/08/17		05/08/2017.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	62,100	05/08/2017.	2
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A		06/25/2017.	Paydown		498,070	498,070	498,028	0	0	43	0	43	0	498,070	0	0	0	5,412	01/26/2026.	1FE
83416W AB 9	SOLAR STAR FUNDING LLC 144A 3.950% 06/		06/30/2017.	Redemption 100.0000		18,873	18,873	18,873	18,451	0	422	0	422	0	18,873	0	0	0	373	06/30/2035.	2FE
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		06/15/2017.	Redemption 100.0000		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040.	2
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		06/15/2017.	Redemption 100.0000		115,385	115,385	115,385	115,385	0	0	0	0	0	115,385	0	0	0	2,885	06/15/2025.	2FE
843452 BC 6	SOUTHRN NATURAL GAS 144A 5.900% 04/01/		04/01/2017.	Maturity		1,000,000	1,000,000	998,340	999,947	0	53	0	53	0	1,000,000	0	0	0	29,500	04/01/2017.	2FE
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		05/01/2017.	Paydown		76,945	76,945	76,945	76,945	0	0	0	0	0	76,945	0	0	0	1,539	08/01/2031.	1FE
84858D AA 6	SPIRIT AIR 2015- A PASS THRU TRUST 4.1		04/01/2017.	Redemption 100.0000		36,287	36,287	36,287	36,287	0	0	0	0	0	36,287	0	0	0	744	10/01/2029.	1FE
84858E AA 4	SPIRIT AIR 2015-1 B PASS THRU TRUST 4		04/01/2017.	Redemption 100.0000		97,695	97,695	97,695	97,695	0	0	0	0	0	97,695	0	0	0	2,174	10/01/2025.	2FE
85022W AA 2	SPRINGCASTLE SPV 2016-AA A 3.050% 04/2		06/25/2017.	Paydown		726,028	726,028	726,000	726,000	0	27	0	27	0	726,028	0	0	0	9,151	04/25/2029.	1FE
859245 AA 0	STERLING BANK TRUST FSB 2004-1 1.125%		04/26/2017.	Paydown		0	0	54,183	36,446	0	(36,446)	0	(36,446)	0	0	0	0	0	3,790	04/26/2026.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.333	..	06/01/2017.	Paydown		39,142	59,242	45,146	45,146	0	0	0	0	0	45,146	0	(6,005)	(6,005)	542	03/25/2031.	2FM
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6	..	06/01/2017.	Paydown		228,898	228,898	228,791	228,537	0	361	0	361	0	228,898	0	0	0	7,311	03/25/2032.	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5	..	06/01/2017.	Paydown		130,371	130,371	88,627	88,627	0	0	0	0	0	88,627	0	41,745	41,745	3,226	08/25/2033.	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8	..	06/01/2017.	Paydown		43,847	43,847	43,655	43,670	0	2	0	2	0	43,672	0	175	175	1,393	01/25/2033.	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1	..	06/01/2017.	Paydown		16,132	16,132	15,285	16,021	0	111	0	111	0	16,132	0	0	0	342	02/25/2020.	2FM
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5	..	05/01/2017.	Paydown		103,508	103,508	102,586	102,586	0	21	0	21	0	102,608	0	900	900	1,968	09/25/2034.	1FM
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2	..	06/01/2017.	Paydown		442,958	442,958	430,066	441,037	0	959	0	959	0	441,996	0	962	962	9,356	11/25/2034.	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9	..	06/01/2017.	Paydown		70,346	70,346	68,849	69,347	0	3	0	3	0	69,349	0	997	997	1,554	12/25/2034.	3FM
87165L BK 6	SYNCHRONY CREDIT CARD 2016-3 B 1.910%	..	05/16/2017.	Wells Fargo Securities		6,949,688	7,000,000	6,999,710	6,999,610	0	(149)	0	(149)	0	6,999,461	0	(49,774)	(49,774)	57,194	09/15/2022.	1FE
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I 3.8	..	05/25/2017.	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	120	05/26/2020.	2AM
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/	..	06/20/2017.	Paydown		62,500	62,500	62,473	62,476	0	24	0	24	0	62,500	0	0	0	924	11/20/2038.	1FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/	..	06/20/2017.	Paydown		143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	1,948	11/21/2039.	1FE
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A	..	06/20/2017.	Paydown		124,717	124,717	124,711	0	0	5	0	5	0	124,717	0	0	0	438	05/20/2042.	1FE
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250	..	06/25/2017.	Paydown		283,453	283,453	291,437	288,242	0	(425)	0	(425)	0	287,817	0	(4,364)	(4,364)	3,788	10/25/2053.	1FM
893830 AF 6	TRANSOCEAN INC 7.500% 04/15/31	..	06/08/2017.	Barclays		4,184,250	4,925,000	5,613,958	5,417,525	0	(8,193)	0	(8,193)	0	5,409,331	0	(1,225,081)	(1,225,081)	220,448	04/15/2031.	4FE
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A	..	06/12/2017.	Redemption 100.0000		139,377	139,377	139,377	139,377	0	0	0	0	0	139,377	0	0	0	3,278	11/12/2026.	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19	..	06/16/2017.	Paydown		38,642	38,642	38,642	38,642	0	0	0	0	0	38,642	0	0	0	837	10/16/2040.	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2	..	06/15/2017.	Paydown		36,828	36,828	36,828	36,828	0	0	0	0	0	36,828	0	0	0	348	01/15/2043.	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS	..	06/10/2017.	Redemption 100.0000		54,245	54,245	54,245	54,245	0	0	0	0	0	54,245	0	0	0	1,362	05/10/2025.	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1	..	06/25/2017.	Paydown		0	0	11,355	10,930	0	(10,930)	0	(10,930)	0	0	0	0	0	6,285	11/08/2027.	1FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%	..	06/01/2017.	Paydown		217,582	217,582	217,559	217,541	0	41	0	41	0	217,582	0	0	0	2,286	07/20/2033.	1FE
920355 AH 7	VALSPAR CORP 3.300% 02/01/25	..	06/02/2017.	Tax Free Exchange		2,993,950	3,000,000	2,992,350	2,993,662	0	289	0	289	0	2,993,950	0	0	0	49,500	02/01/2025.	2FE
920355 AK 0	VALSPAR CORP 3.950% 01/15/26	..	06/02/2017.	Tax Free Exchange		1,743,421	1,750,000	1,742,300	1,743,154	0	267	0	267	0	1,743,421	0	0	0	34,563	01/15/2026.	2FE
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF	..	06/01/2017.	Paydown		75,308	75,308	75,288	0	0	20	0	20	0	75,308	0	0	0	293	05/25/2047.	1FE
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2	..	06/01/2017.	Paydown		440,251	440,251	440,244	0	0	8	0	8	0	440,251	0	0	0	2,797	01/25/2047.	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.846%	..	06/01/2017.	Paydown		43,187	43,187	31,210	37,496	0	21	0	21	0	37,516	0	5,671	5,671	508	10/25/2033.	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000	..	06/01/2017.	Paydown		13,663	13,663	13,825	13,647	0	(6)	0	(6)	0	13,641	0	22	22	263	12/25/2018.	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.926%	..	06/01/2017.	Paydown		24,399	24,399	16,502	16,526	0	171	0	171	0	16,697	0	7,702	7,702	278	02/25/2034.	1FM
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15	..	06/15/2017.	Paydown		151,059	151,059	151,038	151,059	0	0	0	0	0	151,059	0	0	0	1,953	03/15/2029.	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1	..	06/15/2017.	Paydown		129,838	129,838	129,827	129,828	0	10	0	10	0	129,838	0	0	0	1,547	06/16/2031.	1FE
94973V AM 9	WELLPOINT INC 5.875% 06/15/17	..	06/15/2017.	Maturity		1,600,000	1,600,000	1,664,560	1,604,516	0	(4,516)	0	(4,516)	0	1,600,000	0	0	0	47,000	06/15/2017.	2FE
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT	..	06/10/2017.	Redemption 100.0000		73,214	73,214	73,214	73,213	0	0	0	0	0	73,214	0	0	0	2,299	01/10/2024.	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2	..	06/05/2017.	Redemption 100.0000		42,545	42,545	42,545	42,545	0	0	0	0	0	42,545	0	0	0	1,316	10/05/2021.	1
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5	..	06/10/2017.	Redemption 100.0000		55,772	55,772	55,772	55,772	0	0	0	0	0	55,772	0	0	0	1,225	05/10/2019.	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1	..	06/15/2017.	Redemption 100.0000		57,446	57,446	57,446	57,446	0	0	0	0	0	57,446	0	0	0	867	09/15/2024.	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1	..	06/11/2017.	Redemption 100.0000		57,676	57,676	57,676	57,676	0	0	0	0	0	57,676	0	0	0	870	10/11/2024.	2FE
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500	..	06/25/2017.	Paydown		2,162	2,162	2,053	2,137	0	1	0	1	0	2,138	0	24	24	53	10/25/2035.	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15	..	06/01/2017.	Paydown		77,698	84,109	73,806	81,029	0	103	0	103	0	81,133	0	(3,435)	(3,435)	2,109	07/25/2036.	2FM
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I 3.371%	..	06/15/2017.	Paydown		27,500	27,500	27,493	20,000	0	7	0	7	0	27,500	0	0	0	464	06/15/2045.	2AM
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2	..	06/01/2017.	Paydown		208,983	208,983	208,183	208,511	0	472	0	472	0	208,983	0	0	0	1,869	12/20/2026.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2		06/01/2017.	Paydown		83,593	83,593	83,485	83,465	0	129	0	129	0	83,593	0	0	0	1,130	12/20/2026.	2AM
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2		06/01/2017.	Paydown		161,864	161,864	161,809	161,692	0	172	0	172	0	161,864	0	0	0	1,847	05/20/2027.	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2		06/01/2017.	Paydown		80,932	80,932	80,817	80,793	0	139	0	139	0	80,932	0	0	0	1,175	05/20/2027.	1FE
96033C AA 0	WESTGATE RESORTS 2016-1A A 3.500% 12/2		06/20/2017.	Paydown		337,904	337,904	336,689	337,301	0	603	0	603	0	337,904	0	0	0	4,921	12/20/2028.	1FE
96033D AA 8	WESTGATE RESORTS 2017-1A A 3.050% 12/2		06/01/2017.	Paydown		113,281	113,281	113,144	0	0	137	0	137	0	113,281	0	0	0	325	12/20/2030.	1FE
96033D AB 6	WESTGATE RESORTS 2017-1A B 4.050% 12/2		06/01/2017.	Paydown		56,641	56,641	56,557	0	0	84	0	84	0	56,641	0	0	0	215	12/20/2030.	2AM
96033L AA 0	WESTGATE RESORTS 2015-2A A 3.200% 07/2		06/20/2017.	Paydown		192,479	192,479	192,224	192,197	0	282	0	282	0	192,479	0	0	0	2,554	07/20/2028.	1FE
96033L AB 8	WESTGATE RESORTS 2015-2A B 4.000% 07/2		06/20/2017.	Paydown		192,479	192,479	192,178	192,139	0	340	0	340	0	192,479	0	0	0	3,193	07/20/2028.	2AM
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		06/01/2017.	Paydown		46,062	46,062	47,617	46,902	0	(55)	0	(55)	0	46,847	0	(785)	(785)	783	06/27/2044.	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		06/01/2017.	Paydown		114,671	114,671	117,197	116,057	0	(1,386)	0	(1,386)	0	114,671	0	0	0	1,594	01/20/2045.	1FM
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		06/15/2017.	Redemption 100.0000		109,200	109,200	109,200	109,200	0	0	0	0	0	109,200	0	0	0	2,218	01/15/2031.	1FE
009088 AA 3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	06/15/2017.	Redemption 100.0000		48,222	48,222	48,222	48,222	0	0	0	0	0	48,222	0	0	0	904	12/15/2027.	1FE
009088 AB 1	AIR CANADA 2015-2A 4.125% 12/15/27	A	06/15/2017.	Redemption 100.0000		48,220	48,220	48,220	48,220	0	0	0	0	0	48,220	0	0	0	995	12/15/2027.	1FE
707064 AA 9	PENGROWTH CORPORATION 6.350% 07/26/17	A	06/02/2017.	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	15,372	07/26/2017.	3
86722T AA 0	SUNCOR ENERGY INC 6.100% 06/01/18	A	04/26/2017.	Call 100.0000		3,750,000	3,750,000	3,723,860	3,745,210	0	1,035	0	1,035	0	3,746,245	0	3,755	3,755	282,223	06/01/2018.	2FE
878742 AV 7	TECK RESOURCES LIMITED 4.750% 01/15/22	A	04/05/2017.	Mizuho Securities		1,038,750	1,000,000	485,000	535,655	0	15,744	0	15,744	0	551,399	0	487,351	487,351	34,965	01/15/2022.	3FE
00176J AE 6	AMERICAN MONEY MANAGEMENT CORP 2015-16 A	C	04/14/2017.	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	39,874	04/14/2027.	1FE
034863 AD 2	ANGLO AMERICAN CAPITAL 144A 4.450% 09/	D	04/03/2017.	Morgan Stanley Dean Witter		4,170,000	4,000,000	4,021,670	4,009,187	0	(596)	0	(596)	0	4,008,591	0	161,409	161,409	93,450	09/27/2020.	3FE
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	06/30/2017.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,181	06/30/2035.	3FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	D	06/25/2017.	Paydown		75,000	75,000	74,984	74,990	0	10	0	10	0	75,000	0	0	0	1,084	10/25/2027.	1FE
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	D	06/15/2017.	Paydown		312,500	312,500	312,450	312,475	0	5	0	5	0	312,481	0	19	19	3,346	12/15/2039.	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	D	06/15/2017.	Paydown		46,875	46,875	47,168	47,117	0	(242)	0	(242)	0	46,875	0	0	0	1,033	12/15/2039.	3AM
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A	D	06/15/2017.	Paydown		51,289	51,289	51,994	51,988	0	(699)	0	(699)	0	51,289	0	0	0	994	10/15/2038.	1FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	06/17/2017.	Paydown		62,500	62,500	62,487	62,490	0	0	0	0	0	62,490	0	10	10	831	07/17/2029.	1FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	05/15/2017.	Redemption 100.0000		66,528	66,528	63,899	63,954	0	84	0	84	0	64,038	0	2,489	2,489	1,397	11/15/2027.	2FE
705010 AB 2	PEARSON DOLLAR FINANCE PLC 144A 6.250%	D	06/01/2017.	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	4,212,163	05/06/2018.	2FE
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	C	06/15/2017.	Redemption 100.0000		4,375	4,375	4,499	4,430	0	(4)	0	(4)	0	4,426	0	(51)	(51)	136	12/15/2026.	2FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	C	04/20/2017.	Paydown		4,550,000	4,550,000	4,417,908	4,432,957	0	117,043	0	117,043	0	4,550,000	0	0	0	59,150	09/20/2038.	1FE
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A	D	04/20/2017.	Paydown		1,895,833	1,895,833	1,895,191	1,895,323	0	511	0	511	0	1,895,833	0	0	0	20,665	10/20/2039.	1FE
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	D	04/30/2017.	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020.	2
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A 5.125	C	06/15/2017.	Paydown		78,009	78,009	76,741	76,838	0	1,170	0	1,170	0	78,009	0	0	0	1,626	12/13/2048.	1FE
F6519# AF 8	NEOPOST SA SENIOR NOTES SERIES C 3.890	D	04/24/2017.	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	66,994	06/20/2019.	2
F6519# AG 6	NEOPOST SA SENIOR NOTES SERIES D 4.500	D	04/24/2017.	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	62,000	06/20/2022.	2
G6177# AA 1	INCHCAPE PLC 5.940% 05/23/17	D	05/23/2017.	Maturity		1,571,429	1,571,429	1,571,429	1,571,429	0	0	0	0	0	1,571,429	0	0	0	46,671	05/23/2017.	2
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	D	06/15/2017.	Redemption 100.0000		147,976	147,976	151,120	149,998	0	(162)	0	(162)	0	149,835	0	(1,860)	(1,860)	2,847	02/15/2021.	1FE
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES 3.500	D	06/15/2017.	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	7,000	12/15/2021.	2FE
N3386# AN 9	FUGRO N.V. SERIES B 5.780% 08/17/21	D	05/26/2017.	Redemption 100.0000		253,654	253,654	253,654	253,889	0	(18)	0	(18)	0	253,870	0	(216)	(216)	11,362	08/17/2021.	3
N3386# AP 4	FUGRO N.V. SERIES C 5.880% 08/17/23	D	05/26/2017.	Redemption 100.0000		126,827	126,827	126,827	126,953	0	(6)	0	(6)	0	126,947	0	(119)	(119)	5,780	08/17/2023.	3
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	06/30/2017.	Redemption 100.0000		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,838	11/30/2033.	2FE
Q0455# AF 5	APT PIPELINES LTD AUSTRALIAN PIPELINE LT	D	05/15/2017.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	88,350	05/15/2017.	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Q2759# AP 2	CONSOLIDATED PRESS FINANCE LTD SERIES N.................	D	06/09/2017.	Maturity....................................	....	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	71,500	06/09/2017.	2FE........
3899999.	Total - Bonds - Industrial and Miscellaneous					177,193,342	178,549,466	177,175,910	171,797,151	3,895	148,643	0	152,538	0	177,463,226	0	..(269,884)	....(269,884)	25,376,843	XXX	XXX
8399997.	Total - Bonds - Part 4					204,249,082	206,153,426	203,595,678	198,208,424	3,895	70,764	0	74,659	0	203,862,128	0	...386,955	386,955	26,059,267	XXX	XXX
8399999.	Total - Bonds					204,249,082	206,153,426	203,595,678	198,208,424	3,895	70,764	0	74,659	0	203,862,128	0	...386,955	386,955	26,059,267	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
101121 40 8	BOSTON PROPERTIES INC PFD 5.25%..................................	..	05/31/2017.	Various.....................................	......40,000.000	1,027,028	...............0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	27,028	27,028	18,047	XXX	P2LZ......
49446R 74 5	KIMCO REALTY CORP SER K 5.625% REITS..........................	..	06/07/2017.	Incapital....................................	..1,000,000.000	999,978	...............0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	..........(22)	............(22)	28,125	XXX	P2LZ......
78407R 20 4	SCE TRUST II PFD 5.1%..	..	05/08/2017.	Stifel Nicolaus...........................	......80,000.000	1,999,956	...............0.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	..........(44)	............(44)	25,500	XXX	P2LZ......
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					4,026,962	XXX	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	26,962	26,962	71,672	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					4,026,962	XXX	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	26,962	26,962	71,672	XXX	XXX
8999999.	Total - Preferred Stocks					4,026,962	XXX	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	26,962	26,962	71,672	XXX	XXX
9899999.	Total - Preferred and Common Stocks					4,026,962	XXX	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	26,962	26,962	71,672	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					208,276,044	XXX	207,595,678	202,208,424	3,895	70,764	0	74,659	0	207,862,128	0	...413,917	413,917	26,130,939	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
BARCLAYS CUSTOM 01/14/2020 Strike @ 160.382 BXIIG$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2017	01/14/2020	6,329	1,015,058	160.3820	0	48,722	0	63,940	..	63,940	15,218	0	0	0	n/a		n/a
BARCLAYS CUSTOM 02/14/2020 Strike @ 160.0548 BXIIG$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/15/2017	02/14/2020	1,796	287,458	160.0548	0	13,766	0	18,617	..	18,617	4,851	0	0	0	n/a		n/a
BARCLAYS CUSTOM 10/11/2019 Strike @ 160.88 BXIIG$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2016	10/11/2019	201	32,337	160.8800	1,575	0	0	2,005	..	2,005	854	0	0	0	n/a		n/a
BARCLAYS CUSTOM 11/14/2019 Strike @ 157.6832 BXIIG$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2016	11/14/2019	5,154	812,699	157.6832	39,230	0	0	63,464	..	63,464	25,365	0	0	0	n/a		n/a
BARCLAYS CUSTOM 12/13/2019 Strike @ 158.2445 BXIIG$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/14/2016	12/13/2019	2,091	330,889	158.2445	16,070	0	0	24,834	..	24,834	4,110	0	0	0	n/a		n/a
BARCLAYS CUSTOM 3/13/2020 Strike @ 160.0319 BXIIG$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/14/2017	03/13/2020	2,517	402,800	160.0319	0	19,529	0	26,003	..	26,003	6,474	0	0	0	n/a		n/a
BARCLAYS CUSTOM 4/14/2020 Strike @ 163.3022 BXIIG$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2017	04/14/2020	7,309	1,193,576	163.3022	0	57,173	0	61,710	..	61,710	4,537	0	0	0	n/a		n/a
BARCLAYS CUSTOM 5/14/2020 Strike @ 166.4841 BXIIG$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2017	05/14/2020	3,330	554,392	166.4841	0	26,498	0	23,054	..	23,054	(3,445)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 6/12/2020 Strike @ 168.9675 BXIIG$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2017	06/12/2020	8,003	1,352,247	168.9675	0	64,232	0	51,356	..	51,356	(12,876)	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	2,076	2,848,272	1,372.0000	0	129,019	0	83,739	..	83,739	(45,280)	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	238	326,536	1,372.0000	0	14,796	0	9,603	..	9,603	(5,192)	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	316	433,552	1,372.0000	0	19,671	0	12,767	..	12,767	(6,904)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	528	737,616	1,397.0000	0	31,286	0	15,772	..	15,772	(15,515)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	169	236,093	1,397.0000	0	9,952	0	5,035	..	5,035	(4,916)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	528	737,616	1,397.0000	0	31,257	0	15,757	..	15,757	(15,500)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	424	592,328	1,397.0000	0	25,134	0	12,670	..	12,670	(12,464)	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	31	37,572	1,212.0000	1,699	0	0	4,275	..	4,275	743	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	8	9,696	1,212.0000	440	0	0	1,054	..	1,054	181	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/17/2016	10/13/2017	50	60,600	1,212.0000	2,788	0	0	7,014	..	7,014	1,222	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	6	7,794	1,299.0000	438	0	0	876	..	876	286	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	368	478,032	1,299.0000	26,681	0	0	49,088	..	49,088	15,945	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	7	9,093	1,299.0000	538	0	0	1,033	..	1,033	337	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	313	406,587	1,299.0000	22,687	0	0	43,596	..	43,596	14,213	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	125	162,375	1,299.0000	9,078	0	0	18,169	..	18,169	5,940	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	74	96,126	1,299.0000	5,361	0	0	9,864	..	9,864	3,204	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	71	96,276	1,356.0000	4,744	0	0	7,113	..	7,113	1,022	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	571	774,276	1,356.0000	37,948	0	0	55,825	..	55,825	9,993	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	385	522,060	1,356.0000	25,594	0	0	38,047	..	38,047	6,102	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	909	1,238,058	1,362.0000	0	53,851	0	100,858	..	100,858	47,007	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	239	325,518	1,362.0000	0	14,165	0	27,048	..	27,048	12,882	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	623	848,526	1,362.0000	0	36,944	0	67,751	..	67,751	30,807	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	537	722,265	1,345.0000	0	48,343	0	70,827	..	70,827	22,484	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	105	141,225	1,345.0000	0	9,423	0	13,454	..	13,454	4,031	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,371	1,843,995	1,345.0000	0	78,961	0	180,832	..	180,832	101,871	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	612	823,140	1,345.0000	0	35,236	0	82,675	..	82,675	47,439	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,528	2,055,160	1,345.0000	0	87,977	0	196,350	..	196,350	108,374	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	996	1,377,468	1,383.0000	0	56,442	0	103,757	..	103,757	47,315	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	325	449,475	1,383.0000	0	18,402	0	34,602	..	34,602	16,200	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	576	796,608	1,383.0000	0	32,666	0	58,607	..	58,607	25,940	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,038	1,471,884	1,418.0000	0	66,213	0	85,630	..	85,630	19,417	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,605	2,275,890	1,418.0000	0	102,367	0	126,359	..	126,359	23,992	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	206	292,108	1,418.0000	0	15,426	0	16,968	..	16,968	1,542	0	0	0	n/a		n/a

Statement as of June 30, 2017 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,063	1,507,334	1,418.0000	0	67,826	0	85,767		85,767	17,941	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	148	209,864	1,418.0000	0	11,101	0	11,654		11,654	553	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	2,806	6,383,650	2,275.0000	0	360,580	0	531,425		531,425	170,845	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	978	2,224,950	2,275.0000	0	125,748	0	185,327		185,327	59,580	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	1,373	3,123,575	2,275.0000	0	176,412	0	259,996		259,996	83,584	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	101	236,138	2,338.0000	0	12,598	0	15,167		15,167	2,569	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	439	1,026,382	2,338.0000	0	54,207	0	66,095		66,095	11,888	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	1,406	3,287,228	2,338.0000	0	173,526	0	211,581		211,581	38,056	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	143	334,334	2,338.0000	0	17,839	0	21,477		21,477	3,638	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	1,701	3,976,938	2,338.0000	0	209,974	0	256,023		256,023	46,049	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/17/2016	10/13/2017	85	181,305	2,133.0000	10,976	0	0	19,180		19,180	5,647	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	9	19,197	2,133.0000	1,162	0	0	1,915		1,915	560	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	31	66,123	2,133.0000	4,017	0	0	7,337		7,337	2,177	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	52	110,916	2,133.0000	6,647	0	0	11,551		11,551	3,401	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	7	15,148	2,164.0000	941	0	0	1,650		1,650	513	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	608	1,315,712	2,164.0000	78,944	0	0	131,736		131,736	40,670	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	67	144,988	2,164.0000	8,659	0	0	14,451		14,451	4,461	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	168	363,552	2,164.0000	21,842	0	0	38,288		38,288	11,903	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	438	947,832	2,164.0000	56,894	0	0	90,127		90,127	27,631	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	64	138,496	2,164.0000	8,324	0	0	13,187		13,187	4,043	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2253.28 7846L$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	1,072	2,415,216	2,253.0000	143,772	0	0	214,841		214,841	82,218	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2253.28 7846L$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	193	434,829	2,253.0000	25,855	0	0	38,636		38,636	14,786	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2253.28 7846L$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	640	1,441,920	2,253.0000	85,844	0	0	128,277		128,277	49,091	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2365.45 7846L$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,236	2,923,140	2,365.0000	0	162,243	0	258,758		258,758	96,515	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2365.45 7846L$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,587	3,753,255	2,365.0000	0	208,375	0	322,461		322,461	114,086	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2365.45 7846L$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	2,290	5,415,850	2,365.0000	0	300,578	0	450,529		450,529	149,950	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	251	584,579	2,329.0000	0	33,318	0	54,757		54,757	21,440	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	4,524	10,536,396	2,329.0000	0	574,232	0	988,891		988,891	414,659	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	2,219	5,168,051	2,329.0000	0	281,592	0	501,013		501,013	219,422	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	349	812,821	2,329.0000	0	46,385	0	78,761		78,761	32,377	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,543	3,593,647	2,329.0000	0	195,881	0	359,495		359,495	163,614	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	4,779	11,426,589	2,391.0000	0	611,313	0	889,983		889,983	278,670	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2017	05/14/2018	323	772,293	2,391.0000	0	43,219	0	60,063		60,063	16,844	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2017	05/14/2018	252	602,532	2,391.0000	0	33,824	0	48,556		48,556	14,732	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	889	2,125,599	2,391.0000	0	113,670	0	176,273		176,273	62,603	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	1,982	4,738,962	2,391.0000	0	253,558	0	381,314		381,314	127,756	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$036	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,927	4,698,026	2,438.0000	0	253,722	0	329,956		329,956	76,235	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$038	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	475	1,158,050	2,438.0000	0	62,272	0	78,894		78,894	16,623	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$035	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	2,174	5,300,212	2,438.0000	0	286,227	0	360,846		360,846	74,619	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$037	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	276	672,888	2,438.0000	0	36,166	0	44,335		44,335	8,169	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	4,458	10,868,604	2,438.0000	0	586,884	0	715,906		715,906	129,023	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN$010 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2017	01/12/2022	0	190,000,000	2.3500	0	9,671,000	0	7,931,424		7,931,424	(1,739,576)	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN$012 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	02/16/2017	02/16/2022	0	190,000,000	2.5000	0	8,940,000	0	9,056,108	..	9,056,108	116,108	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN$014 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/21/2017	03/21/2022	0	210,000,000	2.5000	0	9,072,000	0	9,995,923	..	9,995,923	923,923	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 04/22/22 TO 04/22/32 SWPTN$016 Tenor: 1826 days SD:04/20/2017 ED:04/20/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/20/2017	04/20/2022	0	220,000,000	2.3000	0	10,230,000	0	9,014,567	..	9,014,567	(1,215,433)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 05/25/22 TO 05/25/32 SWPTN$018 Tenor: 1827 days SD:05/22/2017 ED:05/23/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528	05/22/2017	05/23/2022	0	220,000,000	2.3500	0	10,500,000	0	9,467,372	..	9,467,372	(1,032,628)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 06/27/22 TO 06/27/32 SWPTN$020 Tenor: 1826 days SD:06/23/2017 ED:06/23/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528	06/23/2017	06/23/2022	0	220,000,000	2.3000	0	10,530,000	0	9,159,265	..	9,159,265	(1,370,735)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN$000 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528	08/09/2016	08/09/2021	0	35,000,000	1.5500	1,806,000	0	0	682,526	..	682,526	(105,970)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN$002 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14	09/07/2016	09/07/2021	0	190,000,000	1.4500	9,694,750	0	0	3,370,949	..	3,370,949	(510,714)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN$004 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	10/11/2016	10/12/2021	0	190,000,000	1.7000	9,310,000	0	0	4,425,446	..	4,425,446	(565,039)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN$006 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/03/2016	11/03/2021	0	190,000,000	1.8000	8,930,000	0	0	4,890,143	..	4,890,143	(568,228)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN$008 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse ANGGYXNX0JLX3X63JN86	12/12/2016	12/13/2021	0	190,000,000	2.6000	9,595,000	0	0	9,672,761	..	9,672,761	(527,039)	0	0	0	n/a		n/a
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										39,984,498	65,383,721	0	88,014,968	XX	88,014,968	(3,388,383)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
NASDAQ 100 01/02/2018 Strike @ 4895 73935$067	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/03/2017	01/02/2018	2,136	10,455,720	4,895.0000	0	800,381	0	160,109	..	160,109	(640,272)	0	0	0	n/a		n/a
RUSSELL 2000 01/02/2018 Strike @ 1358 46428$075	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/03/2017	01/02/2018	6,937	9,420,446	1,358.0000	0	795,119	0	308,076	..	308,076	(487,043)	0	0	0	n/a		n/a
RUSSELL 2000 08/29/2017 Strike @ 1330 46428$074	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/29/2016	08/29/2017	1,176	1,564,080	1,330.0000	112,367	0	0	12,159	..	12,159	(81,869)	0	0	0	n/a		n/a
RUSSELL 2000 08/31/2017 Strike @ 1236 46428$070	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	08/31/2016	08/31/2017	9,171	11,335,356	1,236.0000	951,308	0	0	33,588	..	33,588	(430,548)	0	0	0	n/a		n/a
RUSSELL 2000 09/29/2017 Strike @ 1330 46428$073	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/29/2016	09/29/2017	1,253	1,666,490	1,330.0000	127,242	0	0	22,069	..	22,069	(86,326)	0	0	0	n/a		n/a
RUSSELL 2000 10/27/2017 Strike @ 1330 46428$072	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/29/2016	10/27/2017	1,323	1,759,590	1,330.0000	139,643	0	0	31,072	..	31,072	(90,098)	0	0	0	n/a		n/a
RUSSELL 2000 11/29/2017 Strike @ 1330 46428$071	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/29/2016	11/29/2017	1,392	1,851,360	1,330.0000	155,278	0	0	41,833	..	41,833	(93,682)	0	0	0	n/a		n/a
S&P 500 01/02/2018 Strike @ 2249 78462$090	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/03/2017	01/02/2018	5,637	12,677,613	2,249.0000	0	862,856	0	217,917	..	217,917	(644,938)	0	0	0	n/a		n/a
S&P 500 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,450	1,286.0000	21,324	0	0	2,803	..	2,803	(2,893)	0	0	0	n/a		n/a
S&P 500 01/31/2018 Strike @ 1723.00 78462F$39	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	1,724	..	1,724	(9,331)	0	0	0	n/a		n/a
S&P 500 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	3,116	..	3,116	(4,182)	0	0	0	n/a		n/a
S&P 500 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,065	1,327.0000	28,446	0	0	4,054	..	4,054	(3,981)	0	0	0	n/a		n/a
S&P 500 02/28/2018 Strike @ 1653.00 78462F$40	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	2,738	..	2,738	(13,755)	0	0	0	n/a		n/a
S&P 500 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	1,849	..	1,849	(2,412)	0	0	0	n/a		n/a
S&P 500 03/29/2018 Strike @ 1653.00 78462F$41	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	1,554	..	1,554	(6,509)	0	0	0	n/a		n/a
S&P 500 03/29/2019 Strike @ 850.00 78462F$49	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	1,389	..	1,389	(4,663)	0	0	0	n/a		n/a
S&P 500 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,530	1,326.0000	46,387	0	0	6,846	..	6,846	(6,584)	0	0	0	n/a		n/a
S&P 500 04/30/2018 Strike @ 1129.00 78462F$42	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	209	..	209	(1,334)	0	0	0	n/a		n/a
S&P 500 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	2,112	..	2,112	(4,957)	0	0	0	n/a		n/a
S&P 500 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,680	1,364.0000	37,620	0	0	5,982	..	5,982	(5,489)	0	0	0	n/a		n/a
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,394	1,258.0000	145,214	0	0	16,151	..	16,151	(15,328)	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	3,016		3,016	(6,776)	0	0	0	n/a		n/a
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	06/30/2021	621	781,218	1,258.0000	230,056	0	0	26,525		26,525	(24,604)	0	0	0	n/a		n/a
S&P 500 07/05/2017 Strike @ 2158 78462$077	Variable Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80...	10/04/2016	07/05/2017	3,983	8,595,314	2,158.0000	512,380	0	0	24		24	(272,995)	0	0	0	n/a		n/a
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	07/30/2021	203	255,374	1,258.0000	75,313	0	0	8,962		8,962	(8,149)	0	0	0	n/a		n/a
S&P 500 07/31/2017 Strike @ 1562.43 78462F$33	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319...	12/31/2008	07/31/2017	400	624,800	1,562.0000	265,607	0	0	10		10	(3,673)	0	0	0	n/a		n/a
S&P 500 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	1,013		1,013	(4,252)	0	0	0	n/a		n/a
S&P 500 08/04/2017 Strike @ 2158 78462$076	Variable Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80...	10/04/2016	08/04/2017	4,273	9,221,134	2,158.0000	586,212	0	0	9,125		9,125	(324,085)	0	0	0	n/a		n/a
S&P 500 08/08/2017 Strike @ 2140 78462$081	Variable Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	11/08/2016	08/08/2017	4,888	10,460,320	2,140.0000	611,929	0	0	24,763		24,763	(358,003)	0	0	0	n/a		n/a
S&P 500 08/29/2017 Strike @ 2205 78462$085	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528..	11/29/2016	08/29/2017	6,216	13,706,280	2,205.0000	768,981	0	0	41,147		41,147	(614,407)	0	0	0	n/a		n/a
S&P 500 08/31/2017 Strike @ 1547.69 78462F$34	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319...	12/31/2008	08/31/2017	550	851,400	1,548.0000	359,756	0	0	94		94	(6,004)	0	0	0	n/a		n/a
S&P 500 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	605		605	(2,261)	0	0	0	n/a		n/a
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	08/31/2021	223	280,534	1,258.0000	83,041	0	0	10,232		10,232	(9,098)	0	0	0	n/a		n/a
S&P 500 09/05/2017 Strike @ 2158 78462$075	Variable Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80...	10/04/2016	09/05/2017	4,546	9,810,268	2,158.0000	664,232	0	0	26,048		26,048	(371,905)	0	0	0	n/a		n/a
S&P 500 09/06/2017 Strike @ 2233 78462$089	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86...	12/07/2016	09/06/2017	5,019	11,207,427	2,233.0000	618,291	0	0	43,808		43,808	(550,360)	0	0	0	n/a		n/a
S&P 500 09/08/2017 Strike @ 2140 78462$080	Variable Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	11/08/2016	09/08/2017	5,222	11,175,080	2,140.0000	703,299	0	0	51,585		51,585	(407,898)	0	0	0	n/a		n/a
S&P 500 09/29/2017 Strike @ 1674.00 78462F$35	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	342		342	(7,356)	0	0	0	n/a		n/a
S&P 500 09/29/2017 Strike @ 2205 78462$084	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528..	11/29/2016	09/29/2017	6,687	14,744,835	2,205.0000	884,423	0	0	87,158		87,158	(682,276)	0	0	0	n/a		n/a
S&P 500 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	4,926		4,926	(7,995)	0	0	0	n/a		n/a
S&P 500 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86...	05/18/2011	09/30/2020	20	22,820	1,141.0000	4,658	0	0	430		430	(544)	0	0	0	n/a		n/a
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	09/30/2021	114	143,412	1,258.0000	42,517	0	0	5,398		5,398	(4,713)	0	0	0	n/a		n/a
S&P 500 10/04/2017 Strike @ 2158 78462$074	Variable Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80...	10/04/2016	10/04/2017	4,806	10,371,348	2,158.0000	739,489	0	0	49,596		49,596	(411,980)	0	0	0	n/a		n/a
S&P 500 10/06/2017 Strike @ 2233 78462$088	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86...	12/07/2016	10/06/2017	5,391	12,038,103	2,233.0000	714,308	0	0	86,720		86,720	(604,135)	0	0	0	n/a		n/a
S&P 500 10/10/2017 Strike @ 2140 78462$079	Variable Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	11/08/2016	10/10/2017	5,545	11,866,300	2,140.0000	790,052	0	0	88,423		88,423	(449,017)	0	0	0	n/a		n/a
S&P 500 10/27/2017 Strike @ 2205 78462$083	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528..	11/29/2016	10/27/2017	7,092	15,637,860	2,205.0000	991,603	0	0	132,857		132,857	(740,913)	0	0	0	n/a		n/a
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	10/29/2021	211	265,438	1,258.0000	78,819	0	0	10,292		10,292	(8,827)	0	0	0	n/a		n/a
S&P 500 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86...	05/18/2011	10/30/2020	25	29,575	1,183.0000	6,185	0	0	635		635	(757)	0	0	0	n/a		n/a
S&P 500 10/31/2017 Strike @ 1629.00 78462F$36	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	901		901	(14,139)	0	0	0	n/a		n/a
S&P 500 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	6,608		6,608	(10,410)	0	0	0	n/a		n/a
S&P 500 11/07/2017 Strike @ 2233 78462$087	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86...	12/07/2016	11/07/2017	5,755	12,850,915	2,233.0000	813,757	0	0	141,381		141,381	(649,849)	0	0	0	n/a		n/a
S&P 500 11/08/2017 Strike @ 2140 78462$078	Variable Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	11/08/2016	11/08/2017	5,842	12,501,880	2,140.0000	875,657	0	0	125,807		125,807	(487,220)	0	0	0	n/a		n/a
S&P 500 11/29/2017 Strike @ 2205 78462$082	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528..	11/29/2016	11/29/2017	7,488	16,511,040	2,205.0000	1,114,289	0	0	194,127		194,127	(799,683)	0	0	0	n/a		n/a
S&P 500 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14..	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	3,436		3,436	(5,259)	0	0	0	n/a		n/a
S&P 500 11/30/2017 Strike @ 1644.00 78462F$37	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	441		441	(4,611)	0	0	0	n/a		n/a
S&P 500 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86...	05/18/2011	11/30/2020	45	53,145	1,181.0000	11,122	0	0	1,182		1,182	(1,383)	0	0	0	n/a		n/a
S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	11/30/2021	235	295,630	1,258.0000	88,085	0	0	11,858		11,858	(9,970)	0	0	0	n/a		n/a
S&P 500 12/07/2017 Strike @ 2233 78462$086	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86...	12/07/2016	12/07/2017	6,079	13,574,407	2,233.0000	906,318	0	0	190,896		190,896	(694,151)	0	0	0	n/a		n/a
S&P 500 12/29/2017 Strike @ 1723.00 78462F$38	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	1,025		1,025	(6,525)	0	0	0	n/a		n/a
S&P 500 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319...	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	1,966		1,966	(7,804)	0	0	0	n/a		n/a
S&P 500 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319...	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	4,888		4,888	(6,767)	0	0	0	n/a		n/a
S&P 500 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86...	05/18/2011	12/31/2020	65	81,770	1,258.0000	17,796	0	0	2,183		2,183	(2,350)	0	0	0	n/a		n/a
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748...	01/25/2012	12/31/2021	517	650,386	1,258.0000	194,165	0	0	26,911		26,911	(22,164)	0	0	0	n/a		n/a
S&P 500 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319...	06/17/2010	03/31/2020	315	343,035	1,089.0000	93,410	0	0	4,085		4,085	(6,263)	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,250	1,089.0000	74,010	0	0	3,412		3,412	(5,088)	0	0	0	n/a		n/a
S&P 500 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	1,700		1,700	(2,542)	0	0	0	n/a		n/a
S&P 500 5/31/2018 Strike @ 1129.00 78462F$43	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	2,382		2,382	(13,088)	0	0	0	n/a		n/a
S&P 500 6/29/2018 Strike @ 1129.00 78462F$44	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	1,226		1,226	(5,872)	0	0	0	n/a		n/a
S&P 500 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	1,600		1,600	(2,321)	0	0	0	n/a		n/a
S&P 500 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,145	1,049.0000	30,864	0	0	1,473		1,473	(2,077)	0	0	0	n/a		n/a
S&P 500 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,880	1,049.0000	35,348	0	0	1,776		1,776	(2,433)	0	0	0	n/a		n/a
S&P 500 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	2,100		2,100	(7,270)	0	0	0	n/a		n/a
0099999. Total-Purchased Options-Hedging Other-Put Options										20,173,959	2,458,356	0	2,324,448	XX	2,324,448	(11,288,420)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										60,158,457	67,842,077	0	90,339,416	XX	90,339,416	(14,676,803)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										39,984,498	65,383,721	0	88,014,968	XX	88,014,968	(3,388,383)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										20,173,959	2,458,356	0	2,324,448	XX	2,324,448	(11,288,420)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										60,158,457	67,842,077	0	90,339,416	XX	90,339,416	(14,676,803)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
RUSSELL 2000 01/12/2018 Strike @ 1457.80 4642S$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	2,076	3,026,808	1,458.0000	0	(46,139)	0	(5,064)		(5,064)	41,076	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1461.23 4642S$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	316	461,676	1,461.0000	0	(6,731)	0	(646)		(646)	6,085	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1464.66 4642S$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	238	348,670	1,465.0000	0	(4,801)	0	(405)		(405)	4,397	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1483.942 4642S$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	528	783,552	1,484.0000	0	(10,183)	0	(1,024)		(1,024)	9,159	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1487.433 4642S$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	528	785,136	1,487.0000	0	(9,657)	0	(875)		(875)	8,782	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1490.925 4642S$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	169	251,979	1,491.0000	0	(2,716)	0	(238)		(238)	2,477	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1490.925 4642S$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	424	632,184	1,491.0000	0	(7,350)	0	(599)		(599)	6,751	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1273.03 4642S$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	8	10,184	1,273.0000	(204)	0	0	(575)		(575)	(98)	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1276.06 4642S$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/17/2016	10/13/2017	50	63,800	1,276.0000	(1,238)	0	0	(3,826)		(3,826)	(667)	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1276.06 4642S$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	31	39,556	1,276.0000	(755)	0	0	(2,332)		(2,332)	(405)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1363.52 4642S$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	74	100,936	1,364.0000	(3,017)	0	0	(5,380)		(5,380)	(1,748)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1363.52 4642S$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	368	501,952	1,364.0000	(15,253)	0	0	(26,775)		(26,775)	(8,697)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1366.77 4642S$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	313	427,871	1,367.0000	(12,604)	0	0	(23,779)		(23,779)	(7,752)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1366.77 4642S$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	7	9,569	1,367.0000	(294)	0	0	(564)		(564)	(184)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1370.02 4642S$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	125	171,250	1,370.0000	(4,913)	0	0	(9,910)		(9,910)	(3,240)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1370.02 4642S$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	6	8,220	1,370.0000	(234)	0	0	(478)		(478)	(156)	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1437.39 4642S$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	571	820,527	1,437.0000	(15,954)	0	0	(30,450)		(30,450)	(5,451)	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1440.78 4642S$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	385	554,785	1,441.0000	(10,342)	0	0	(20,753)		(20,753)	(3,329)	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1444.17 4642S$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	71	102,524	1,444.0000	(1,839)	0	0	(3,880)		(3,880)	(557)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1450.93 4642S$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	623	903,973	1,451.0000	0	(10,701)	0	(36,955)		(36,955)	(26,254)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1454.34 4642S$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	909	1,321,686	1,454.0000	0	(14,608)	0	(55,013)		(55,013)	(40,406)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1457.75 4642S$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	239	348,462	1,458.0000	0	(3,615)	0	(14,753)		(14,753)	(11,139)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1436.048 4642S$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	105	150,780	1,436.0000	0	(5,109)	0	(7,339)		(7,339)	(2,229)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1436.048 4642S$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,528	2,194,208	1,436.0000	0	(26,927)	0	(107,100)		(107,100)	(80,173)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1439.411 4642S$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,371	1,972,869	1,439.0000	0	(22,877)	0	(98,635)		(98,635)	(75,759)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1439.411 4642S$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	537	772,743	1,439.0000	0	(25,676)	0	(38,633)		(38,633)	(12,957)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1442.774 4642S$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	612	883,116	1,443.0000	0	(9,632)	0	(45,096)		(45,096)	(35,463)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1472.65 4642S$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	576	848,448	1,473.0000	0	(9,880)	0	(31,967)		(31,967)	(22,088)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1476.107 4642S$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	996	1,470,096	1,476.0000	0	(16,244)	0	(56,595)		(56,595)	(40,350)	0	0	0	n/a		n/a

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 5/14/2018 Strike @ 1479.564 4642S$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	325	481,000	1,480.0000	0	(4,982)	0	(18,874)		(18,874)	(13,892)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1506.171 4642S$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,605	2,417,130	1,506.0000	0	(39,355)	0	(68,923)		(68,923)	(29,569)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1506.171 4642S$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	148	222,888	1,506.0000	0	(5,512)	0	(6,357)		(6,357)	(845)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1509.715 4642S$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,063	1,605,130	1,510.0000	0	(25,020)	0	(46,782)		(46,782)	(21,762)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1513.259 4642S$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	206	311,678	1,513.0000	0	(7,295)	0	(9,255)		(9,255)	(1,960)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1513.259 4642S$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,038	1,570,494	1,513.0000	0	(23,395)	0	(46,707)		(46,707)	(23,312)	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2405.432 7846S$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	2,806	6,748,430	2,405.0000	0	(169,122)	0	(263,129)		(263,129)	(94,008)	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2411.118 7846S$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	978	2,357,958	2,411.0000	0	(56,753)	0	(88,197)		(88,197)	(31,443)	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2416.805 7846S$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	1,373	3,318,541	2,417.0000	0	(76,497)	0	(118,799)		(118,799)	(42,302)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2471.58 7846S$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	143	353,496	2,472.0000	0	(7,704)	0	(9,300)		(9,300)	(1,596)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2471.991 7846S$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	1,701	4,204,872	2,472.0000	0	(91,466)	0	(110,496)		(110,496)	(19,030)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2477.835 7846S$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	1,406	3,484,068	2,478.0000	0	(72,302)	0	(87,075)		(87,075)	(14,773)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2483.679 7846S$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	101	250,884	2,484.0000	0	(4,972)	0	(5,945)		(5,945)	(973)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2483.679 7846S$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	439	1,090,476	2,484.0000	0	(21,662)	0	(25,908)		(25,908)	(4,246)	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2228.96 7846S$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	9	20,061	2,229.0000	(697)	0	0	(1,117)		(1,117)	(326)	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2234.30 7846S$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/17/2016	10/13/2017	85	189,890	2,234.0000	(6,371)	0	0	(11,188)		(11,188)	(3,294)	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2234.30 7846S$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	52	116,168	2,234.0000	(3,858)	0	0	(6,738)		(6,738)	(1,984)	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2239.63 7846S$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	31	69,440	2,240.0000	(2,258)	0	0	(4,280)		(4,280)	(1,270)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2261.59 7846S$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	438	990,756	2,262.0000	(34,421)	0	0	(52,574)		(52,574)	(16,118)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2261.59 7846S$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	64	144,768	2,262.0000	(4,995)	0	0	(7,693)		(7,693)	(2,358)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2267 7846S$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	608	1,378,336	2,267.0000	(46,314)	0	0	(76,846)		(76,846)	(23,724)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2267 7846S$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	67	151,889	2,267.0000	(5,022)	0	0	(8,430)		(8,430)	(2,602)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2272.41 7846S$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	7	15,904	2,272.0000	(529)	0	0	(963)		(963)	(299)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2272.41 7846S$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	168	381,696	2,272.0000	(12,377)	0	0	(22,335)		(22,335)	(6,943)	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2377.21 7846S$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	1,072	2,548,144	2,377.0000	(77,081)	0	0	(112,162)		(112,162)	(43,772)	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2382.844 7846S$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	640	1,525,120	2,383.0000	(44,581)	0	0	(64,480)		(64,480)	(25,069)	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2388.477 7846S$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	193	460,884	2,388.0000	(12,993)	0	0	(18,680)		(18,680)	(7,230)	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2507.38 7846S$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	2,290	5,741,030	2,507.0000	0	(138,104)	0	(262,808)		(262,808)	(124,705)	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2513.29 7846S$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,587	3,988,131	2,513.0000	0	(91,985)	0	(188,102)		(188,102)	(96,117)	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2519.2 7846S$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,236	3,113,484	2,519.0000	0	(68,698)	0	(150,942)		(150,942)	(82,244)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2474.509 7846S$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	4,524	11,196,900	2,475.0000	0	(245,497)	0	(576,853)		(576,853)	(331,356)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2474.509 7846S$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	251	621,225	2,475.0000	0	(14,682)	0	(31,942)		(31,942)	(17,259)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2480.332 7846S$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	2,219	5,503,120	2,480.0000	0	(115,737)	0	(292,258)		(292,258)	(176,521)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2480.332 7846S$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	349	865,520	2,480.0000	0	(19,632)	0	(45,944)		(45,944)	(26,313)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2486.154 7846S$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,543	3,835,898	2,486.0000	0	(77,274)	0	(209,706)		(209,706)	(132,431)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2534.354 7846S$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	4,779	12,109,986	2,534.0000	0	(274,234)	0	(519,157)		(519,157)	(244,923)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2534.354 7846S$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/15/2017	05/14/2018	323	818,482	2,534.0000	0	(19,732)	0	(35,037)		(35,037)	(15,304)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2540.331 7846S$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/15/2017	05/14/2018	252	640,080	2,540.0000	0	(14,855)	0	(28,324)		(28,324)	(13,470)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2540.331 7846S$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	1,982	5,034,280	2,540.0000	0	(109,006)	0	(222,433)		(222,433)	(113,427)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2546.309 7846S$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	889	2,263,394	2,546.0000	0	(46,955)	0	(102,826)		(102,826)	(55,871)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2578.1 7846S$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	4,458	11,492,724	2,578.0000	0	(269,532)	0	(417,612)		(417,612)	(148,080)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2578.1 7846S$037	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	276	711,528	2,578.0000	0	(16,843)	0	(25,862)		(25,862)	(9,019)	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 6/14/2018 Strike @ 2584.195 7846S$035	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	2,174	5,617,616	2,584.0000	0	(126,152)	0	(210,493)		(210,493)	(84,341)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2584.195 7846S$038	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	475	1,227,400	2,584.0000	0	(27,899)	0	(46,022)		(46,022)	(18,123)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2590.29 7846S$036	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,927	4,990,930	2,590.0000	0	(107,597)	0	(192,474)		(192,474)	(84,878)	0	0	0	n/a		n/a
0509999. Total-Written Options-Hedging Other-Call Options and Warrants										(318,144)	(2,623,299)	0	(5,481,667)	XX	(5,481,667)	(2,509,462)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN$011 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2017	01/12/2022	0	190,000,000	1.4500	0	(4,697,750)	0	(3,616,190)		(3,616,190)	1,081,560	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN$013 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	02/16/2017	02/16/2022	0	190,000,000	1.5000	0	(4,000,000)	0	(3,942,653)		(3,942,653)	57,347	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN$015 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/21/2017	03/21/2022	0	210,000,000	1.5000	0	(3,948,000)	0	(4,358,843)		(4,358,843)	(410,843)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 04/22/22 TO 04/22/32 SWPTN$017 Tenor: 1826 days SD:04/20/2017 ED:04/20/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/20/2017	04/20/2022	0	220,000,000	1.5000	0	(5,390,000)	0	(4,628,363)		(4,628,363)	761,637	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 05/25/22 TO 05/25/32 SWPTN$019 Tenor: 1827 days SD:05/22/2017 ED:05/23/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528	05/22/2017	05/23/2022	0	220,000,000	1.5000	0	(5,350,000)	0	(4,700,320)		(4,700,320)	649,680	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 06/27/22 TO 06/27/32 SWPTN$021 Tenor: 1826 days SD:06/23/2017 ED:06/23/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528	06/23/2017	06/23/2022	0	220,000,000	1.5000	0	(5,500,000)	0	(4,756,482)		(4,756,482)	743,518	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN$001 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs W22LROWP2IHZNBB6K528	08/09/2016	08/09/2021	0	35,000,000	0.6500	(878,500)	0	0	(264,346)		(264,346)	70,306	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN$003 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas KVQR4N79VEW8JPSK1K14	09/07/2016	09/07/2021	0	190,000,000	0.6000	(4,636,000)	0	0	(1,414,846)		(1,414,846)	338,319	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN$005 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	10/11/2016	10/12/2021	0	190,000,000	0.8000	(4,408,000)	0	0	(1,929,093)		(1,929,093)	464,823	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN$007 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/03/2016	11/03/2021	0	190,000,000	0.9000	(4,218,000)	0	0	(2,159,456)		(2,159,456)	476,253	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN$009 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse ANGGYXNX0JLX3X63JN86	12/12/2016	12/13/2021	0	190,000,000	1.6500	(4,588,500)	0	0	(4,324,948)		(4,324,948)	717,329	0	0	0	n/a		n/a
0519999. Total-Written Options-Hedging Other-Put Options										(18,729,000)	(28,885,750)	0	(36,095,540)	XX	(36,095,540)	4,949,929	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(19,047,144)	(31,509,049)	0	(41,577,207)	XX	(41,577,207)	2,440,467	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										(318,144)	(2,623,299)	0	(5,481,667)	XX	(5,481,667)	(2,509,462)	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(18,729,000)	(28,885,750)	0	(36,095,540)	XX	(36,095,540)	4,949,929	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(19,047,144)	(31,509,049)	0	(41,577,207)	XX	(41,577,207)	2,440,467	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB US EXD7DEVFDH4HOFFQ7349.	11/12/2014	11/12/2024	0	9,038,400	3.78/(1.93)	0	0	96,384	1,050,700		1,050,700	0	(489,180)	0	0	123,074		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	96,384	1,050,700	XX	1,050,700	0	(489,180)	0	0	123,074	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	96,384	1,050,700	XX	1,050,700	0	(489,180)	0	0	123,074	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	96,384	1,050,700	XX	1,050,700	0	(489,180)	0	0	123,074	XXX	XXX
1209999. Total-Swaps										0	0	96,384	1,050,700	XX	1,050,700	0	(489,180)	0	0	123,074	XXX	XXX
1399999. Total-Hedging Effective										0	0	96,384	1,050,700	XX	1,050,700	0	(489,180)	0	0	123,074	XXX	XXX
1409999. Total-Hedging Other										41,111,313	36,333,028	0	48,762,209	XX	48,762,209	(12,236,336)	0	0	0	0	XXX	XXX
1449999. TOTAL										41,111,313	36,333,028	96,384	49,812,909	XX	49,812,909	(12,236,336)	(489,180)	0	0	123,074	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																						
Hedging Other																						
BPU7	2,135	170,296,674	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	09/20/2017	CME	SNZ2OJLFK8MNNCLQOF39	06/13/2017	127.6228	130.4500	(3,772,512)	(3,772,512)	0	0	0	(3,772,512)	(3,772,512)	4,483,500	0/0	625
VGU7	3,118	125,687,999	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	09/15/2017	EUX		06/12/2017	3,532.5962	3,431.0000	3,614,742	3,614,742	0	0	0	3,614,742	3,614,742	9,037,851	0/0	11
ECU7	884	124,489,300	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	09/20/2017	CME	SNZ2OJLFK8MNNCLQOF39	06/13/2017	1.1266	1.1467	(2,224,750)	(2,224,750)	0	0	0	(2,224,750)	(2,224,750)	1,856,400	0/0	125,000
ZU7	1,802	174,220,375	FTSE 100	Variable Annuities	Exhibit 5.	Product equity risk	09/15/2017	ICF		06/15/2017	7,449.0849	7,242.5000	4,831,640	4,831,640	0	0	0	4,831,640	4,831,640	7,973,023	0/0	13
JYU7	620	70,702,243	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	09/20/2017	CME	SNZ2OJLFK8MNNCLQOF39	06/13/2017	91.2287	89.1000	1,649,775	1,649,775	0	0	0	1,649,775	1,649,775	1,860,000	0/0	1,250
NQU7	965	113,734,958	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	Product equity risk	09/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	06/09/2017	5,893.0030	5,652.7500	4,636,883	4,636,883	0	0	0	4,636,883	4,636,883	3,763,500	0/0	20
NKU7	395	70,967,755	NIKKEI 225	Variable Annuities	Exhibit 5.	Product equity risk	09/08/2017	OSE		06/06/2017	20,115.3190	20,020.0000	336,290	336,290	0	0	0	336,290	336,290	2,222,668	0/0	9
RTAU	3,290	234,634,526	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	09/15/2017	NYF		06/09/2017	1,426.3497	1,414.3000	1,982,168	1,982,168	0	0	0	1,982,168	1,982,168	11,021,500	0/0	50
ESU7	6,637	806,461,870	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	09/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	06/09/2017	2,430.2000	2,420.9000	3,086,205	3,086,205	0	0	0	3,086,205	3,086,205	27,875,400	0/0	50
13429999. Total-Short Futures-Hedging Other													14,140,441	14,140,441	0	0	0	14,140,441	14,140,441	70,093,842	XXX	XXX
1389999. Total-Short Futures													14,140,441	14,140,441	0	0	0	14,140,441	14,140,441	70,093,842	XXX	XXX
1409999. Total-Hedging Other													14,140,441	14,140,441	0	0	0	14,140,441	14,140,441	70,093,842	XXX	XXX
1449999. TOTAL													14,140,441	14,140,441	0	0	0	14,140,441	14,140,441	70,093,842	XXX	XXX

QE07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	5,098,674	9,041,767	14,140,441
Total Net Cash Deposits	5,098,674	9,041,767	14,140,441

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	20,137,703	(5,997,262)	20,137,703	20,137,703	(5,997,262)	20,137,703	70,093,842	20,137,703
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	200,000	362,340	0	162,340	362,340	0	162,340	0	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	0	1,684	0	1,684	1,684	0	1,684	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	123,370	0	123,370	123,370	0	123,370	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	7,190,000	6,985,073	0	0	6,985,073	0	0	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	7,130,000	6,919,021	0	0	6,919,021	0	0	123,074	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	11,390,000	11,135,172	0	0	11,135,172	0	0	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	10,710,000	10,425,288	0	0	10,425,288	0	0	0	0
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	13,950,000	13,860,957	0	0	13,860,957	0	0	0	0
0299999. Total NAIC 1 Designation			50,570,000	49,812,909	0	287,395	49,812,909	0	287,395	123,074	0
0999999. Gross Totals			50,570,000	69,950,612	(5,997,262)	20,425,098	69,950,612	(5,997,262)	20,425,098	70,216,916	20,137,703
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				69,950,612	(5,997,262)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity									
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	7,130,000	7,130,000	XXX	N/A	IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	7,190,000	7,190,000	XXX	N/A	IV
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	200,000	200,000	XXX	N/A	IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	13,950,000	13,950,000	XXX	N/A	IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	11,390,000	11,390,000	XXX	N/A	IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	10,710,000	10,710,000	XXX	N/A	IV
0299999. Totals					50,570,000	50,570,000	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Other Invested Assets (Schedule BA Type)						
990VR1 11 0	MOUNT VERNON LIQUID ASSETS PORTFOLIO LLC	C		249,955,500	249,955,500	
8899999. Total - Other Invested Assets (Schedule BA Type)				249,955,500	249,955,500	XXX
9999999. Totals				249,955,500	249,955,500	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....249,955,500 Book/Adjusted Carrying Value $.....249,955,500
2. Average balance for the year: Fair Value $.....219,379,154 Book/Adjusted Carrying Value $.....219,379,154
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....249,955,500 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		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
U.S. Bank	Cincinnati, OH		0.000	0	0	81,222,413	9,828,378	87,749,662	XXX
Wells Fargo Securities, LLC	Charlotte, NC		0.000	0	0	121,225,056	137,666,411	76,609,574	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	333,666	346,310	333,666	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	202,781,135	147,841,099	164,692,902	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	202,781,135	147,841,099	164,692,902	XXX
0599999. Total Cash		XXX	XXX	0	0	202,781,135	147,841,099	164,692,902	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
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
MCDONALS COPR CP		05/30/2017	1.190	07/05/2017	4,999,338	0	0
RYDER SYSTEM INC CP		06/22/2017	1.220	06/29/2017	4,999,152	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					9,998,490	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					9,998,490	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					9,998,490	0	0
8399999. Subtotals - Bonds					9,998,490	0	0
8699999. Total - Cash Equivalents					9,998,490	0	0