



QUARTERLY STATEMENT

As of June 30, 2017
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704
(Current Period) (Prior Period)

NAIC Company Code..... 89206

Employer's ID Number..... 31-0962495

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... June 26, 1979

Commenced Business..... August 22, 1979

Statutory Home Office

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

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

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

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

N/A

Amber Dawn Roberts
(Name)

amber_roberts@ohionational.com
(E-Mail Address)

513-794-6100
(Area Code) (Telephone Number)

513-794-6100-6015
(Area Code) (Telephone Number)

513-794-6100-6015
(Area Code) (Telephone Number) (Extension)

513-794-4516
(Fax Number)

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

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
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

Christopher Allen Carlson Harry Douglas Cooke III # Gary Thomas Huffman Barbara Ann Turner

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

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

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

Subscribed and sworn to before me
This 11th day of August 2017

Lisa Batchelder, Notary Public
January 9, 2022

a. Is this an original filing?
b. If no:
1. State the amendment number
2. Date filed
3. Number of copies submitted

NOTARIAL SEAL
NOTARY PUBLIC
FOR THE
STATE OF OHIO
My Commission Expires
January 9, 2022

Yes [X] No []

OHIO NATIONAL LIFE ASSURANCE CORPORATION
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	2,916,882,063	0	2,916,882,063	2,846,876,466
2. Stocks:				
2.1 Preferred stocks.....	11,602,800	0	11,602,800	13,106,000
2.2 Common stocks.....	6,752,236	0	6,752,236	6,430,681
3. Mortgage loans on real estate:				
3.1 First liens.....	388,729,413	0	388,729,413	379,643,872
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(9,421,008)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(9,421,008)	0	(9,421,008)	(5,177,832)
6. Contract loans (including \$.....0 premium notes).....	111,929,233	0	111,929,233	107,931,375
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	0	0	0	(0)
9. Receivables for securities.....	869,396	0	869,396	710,217
10. Securities lending reinvested collateral assets.....	96,665,400	0	96,665,400	84,664,570
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,524,009,533	0	3,524,009,533	3,434,185,349
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	30,225,971	0	30,225,971	30,395,366
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	10,467,627	0	10,467,627	12,842,374
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	121,590,420	0	121,590,420	125,691,748
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,627,081	700,000	5,927,081	6,435,787
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	29,386	0	29,386	0
18.2 Net deferred tax asset.....	113,757,251	64,932,823	48,824,428	48,909,104
19. Guaranty funds receivable or on deposit.....	1,848,923	0	1,848,923	1,610,266
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	11,854,770	0	11,854,770	43,589,875
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	93,781	0	93,781	80,803
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,820,504,743	65,632,823	3,754,871,920	3,703,740,672
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	266,092,124	0	266,092,124	253,233,283
28. Total (Lines 26 and 27).....	4,086,596,867	65,632,823	4,020,964,044	3,956,973,955

DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Fund revenue receivable.....	70,781	0	70,781	69,803
2502. State taxes recoverable.....	23,000	0	23,000	11,000
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	93,781	0	93,781	80,803

OHIO NATIONAL LIFE ASSURANCE CORPORATION
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....3,095,511,080 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	3,095,511,080	3,053,704,812
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	88,269,045	88,874,043
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	104,267,132	105,168,825
4. Contract claims:		
4.1 Life.....	15,054,198	13,572,751
4.2 Accident and health.....	810,514	617,422
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....178,033 accident and health premiums.....	877,039	537,542
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....15,705,158 ceded.....	15,705,158	0
9.4 Interest Maintenance Reserve.....	7,333,204	8,158,986
10. Commissions to agents due or accrued - life and annuity contracts \$.....4,286,471, accident and health \$.....3,710 and deposit-type contract funds \$.....0.....	4,290,181	5,265,345
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,421,360	1,402,066
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(3,033,377) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(3,033,377)	(3,414,862)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,840,083	4,075,959
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	980,839
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	4,141,142	3,881,507
17. Amounts withheld or retained by company as agent or trustee.....	1,856,414	2,212,455
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	3,096,023	22,814,851
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	33,336,044	32,169,974
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	0	891,336
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	7,249,913	0
24.10 Payable for securities lending.....	96,665,400	84,664,570
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	284,551	211,573
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,478,975,103	3,425,789,994
27. From Separate Accounts statement.....	266,092,124	253,233,283
28. Total liabilities (Lines 26 and 27).....	3,745,067,227	3,679,023,277
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	178,320,527	180,374,387
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	266,296,813	268,350,673
38. Totals of Lines 29, 30 and 37.....	275,896,818	277,950,678
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	4,020,964,044	3,956,973,955

DETAILS OF WRITE-INS		
2501. Unclaimed funds.....	284,551	211,573
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	284,551	211,573
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	84,986,050	117,013,707	253,398,317
2. Considerations for supplementary contracts with life contingencies.....	34,999	0	0
3. Net investment income.....	80,379,878	77,015,181	154,361,650
4. Amortization of Interest Maintenance Reserve (IMR).....	944,218	1,305,748	3,119,132
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	16,965,558	21,809,685	39,956,385
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	738,160	694,835	1,415,715
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	10,316,993	8,766,570	19,492,348
9. Totals (Lines 1 to 8.3).....	194,365,856	226,605,726	471,743,547
10. Death benefits.....	38,349,169	35,673,449	64,530,874
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	10,063	10,063
12. Annuity benefits.....	1,640,137	1,935,888	3,612,305
13. Disability benefits and benefits under accident and health contracts.....	5,829,996	4,861,305	10,969,600
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	38,497,458	35,189,923	72,507,683
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	1,416,373	148,229	1,776,008
18. Payments on supplementary contracts with life contingencies.....	62,353	61,978	119,338
19. Increase in aggregate reserves for life and accident and health contracts.....	41,201,270	69,572,279	174,324,411
20. Totals (Lines 10 to 19).....	126,996,756	147,453,114	327,850,282
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	21,253,517	22,972,635	48,349,082
22. Commissions and expense allowances on reinsurance assumed.....	17,260	20,468	37,119
23. General insurance expenses.....	29,870,105	34,379,124	55,449,118
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	6,793,992	6,432,091	15,312,370
25. Increase in loading on deferred and uncollected premiums.....	5,256,595	4,497,556	(7,141,837)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(2,988,367)	(705,327)	(1,682,105)
27. Aggregate write-ins for deductions.....	1,676,422	2,986,986	5,175,577
28. Totals (Lines 20 to 27).....	188,876,280	218,036,646	443,349,606
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	5,489,576	8,569,080	28,393,941
30. Dividends to policyholders.....	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	5,489,576	8,569,080	28,393,941
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(141,985)	3,363,171	10,929,185
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	5,631,561	5,205,909	17,464,756
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(252,085) (excluding taxes of \$....63,773 transferred to the IMR).....	588,187	(586,091)	(3,348,876)
35. Net income (Line 33 plus Line 34).....	6,219,748	4,619,818	14,115,880
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	277,950,678	281,507,615	281,507,615
37. Net income (Line 35).....	6,219,748	4,619,818	14,115,880
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....(10,375).....	(19,269)	37,158	38,145
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	2,381,962	2,907,621	2,074,139
41. Change in nonadmitted assets.....	(3,177,013)	(4,180,666)	(3,950,737)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	3,525,210	18,441,224
44. Change in asset valuation reserve.....	(1,572,460)	(1,633,069)	(2,374,942)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	(1)
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(6,000,000)	(7,000,000)	(28,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	113,173	(3,892,933)	(3,900,644)
54. Net change in capital and surplus (Lines 37 through 53).....	(2,053,860)	(5,616,861)	(3,556,937)
55. Capital and surplus as of statement date (Lines 36 + 54).....	275,896,818	275,890,755	277,950,678
DETAILS OF WRITE-INS			
08.301. COI Charges.....	5,733,642	5,844,971	11,625,435
08.302. Surrender Charges.....	4,299,463	4,131,230	8,195,237
08.303. Administrative Charges.....	283,888	(1,209,631)	(328,323)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	10,316,993	8,766,570	19,492,348
2701. Health Surrender Benefits.....	1,676,422	2,986,986	5,175,577
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	1,676,422	2,986,986	5,175,577
5301. Amortization of Coinsurance Gain.....	(852,049)	(4,396,822)	(3,182,918)
5302. Prior period adjustment.....	965,222	503,889	(717,726)
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	113,173	(3,892,933)	(3,900,644)

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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.....	85,936,701	116,951,949	253,171,236
2. Net investment income.....	81,073,995	77,667,958	154,680,363
3. Miscellaneous income.....	16,851,669	18,107,698	38,189,182
4. Total (Lines 1 through 3).....	183,862,365	212,727,605	446,040,781
5. Benefit and loss related payments.....	57,417,223	58,955,040	121,256,071
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(3,369,852)	(1,459,030)	(2,812,643)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	61,673,131	69,195,759	122,412,212
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$(351,547) tax on capital gains (losses).....	980,838	(5,646,680)	592,453
10. Total (Lines 5 through 9).....	116,701,340	121,045,090	241,448,093
11. Net cash from operations (Line 4 minus Line 10).....	67,161,025	91,682,515	204,592,688
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	162,575,755	134,592,549	276,450,253
12.2 Stocks.....	2,502,345	3,125,441	3,125,441
12.3 Mortgage loans.....	30,105,977	33,263,832	60,954,607
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	525,090	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	195,184,077	171,506,912	340,530,301
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	225,002,722	305,369,008	551,262,530
13.2 Stocks.....	1,319,000	5,726,300	6,426,300
13.3 Mortgage loans.....	39,157,128	28,255,000	57,075,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	159,179	0	156,283
13.7 Total investments acquired (Lines 13.1 to 13.6).....	265,638,029	339,350,308	614,920,113
14. Net increase or (decrease) in contract loans and premium notes.....	3,997,858	3,845,812	5,978,986
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(74,451,810)	(171,689,208)	(280,368,798)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	(1)
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(1,569,107)	64,667,107	99,900,490
16.5 Dividends to stockholders.....	6,000,000	7,000,000	28,000,000
16.6 Other cash provided (applied).....	10,616,716	26,410,025	10,562,902
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	3,047,609	84,077,132	82,463,391
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(4,243,176)	4,070,438	6,687,281
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(5,177,833)	(11,865,114)	(11,865,114)
19.2 End of period (Line 18 plus Line 19.1).....	(9,421,009)	(7,794,675)	(5,177,833)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Change in securities lending collateral.....	(12,000,830)	(4,533,172)	19,081,705

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.....	215,145,374	277,162,171	584,734,891
3. Ordinary individual annuities.....	192,423	52,598	75,466
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	11,122,818	10,111,661	20,909,862
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	226,460,615	287,326,430	605,720,219
12. Deposit-type contracts.....	1,383,038	66,752,209	103,125,925
13. Total.....	227,843,653	354,078,639	708,846,144

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At June 30, 2017 and December 31, 2016 there were no permitted practices.

	SSAP #	F/S Page	F/S line#		June 30, 2017	December 31, 2016
Net Income						
(1) Net (Loss) Income	XXX	XXX	XXX	\$	6,219,748	14,115,878
(2) State prescribed practices: NONE					-	-
(3) State permitted practices: NONE					-	-
(4) Net Income, NAIC SAP	XXX	XXX	XXX	\$	<u>6,219,748</u>	<u>14,115,878</u>
Surplus						
(5) Statutory capital and surplus	XXX	XXX	XXX	\$	275,896,818	277,950,678
(6) State prescribed practices: NONE					-	-
(7) State permitted practices: NONE					-	-
(8) Statutory capital and surplus, NAIC SAP	XXX	XXX	XXX	\$	<u>275,896,818</u>	<u>277,950,678</u>

C. Accounting Policy

(6) Loan-backed securities are state 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 ceded premiums and expense allowances. As of December 31, 2016, premiums ceded and expense allowances net were understated by \$214,737. As a result, surplus was overstated by \$139,579. The events contributing to the understatement impact surplus as follows:

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

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 overstated by \$1,074,479. As a result, surplus was understated by \$698,411. The events contributing to the adjustment impact surplus as follows:

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

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 \$406,390. The events contributing to the adjustment impact surplus as follows:

Change in asset valuation reserve (P4, L44, C1)	\$	(406,390)
Prior period adjustment surplus (P4, L53, C1)	\$	<u>406,390</u>

3 - 4. No significant change

NOTES TO FINANCIAL STATEMENTS

5. Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- (2) The Company had no other-than-temporary impairments on loan-backed securities due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The following table represents each security that recognized other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flow s	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	\$ 3,385,439
(2) 12 Months or Longer	\$ 1,114,840

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

(1) Less than 12 Months	\$ 193,638,498
(2) 12 Months or Longer	\$ 37,392,192

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 \$96,665,400

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

K. Structured Notes – NONE

L. 5*Securities – NONE

M. Short Sales – NONE

N. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of Cusips	11	0
(2) Aggregate Amount of Investment Income	\$ 849,726	\$ 0

6 - 9. No significant change

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates.

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2017 are summarized below:

	2017
Dividends declared and unpaid (P3, L23, C1)	\$ -
Dividends paid in cash (P5, L16.5, C1)	6,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>\$ 6,000,000</u>

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for the six months ended June 30, 2017 was \$64,894 and \$99,884 for the year ended December 31, 2016. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2017 ONLAC had \$9,929,000 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

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

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of \$100,000,000 as of 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 \$100,006,620. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 6/30/17

	1	2	3
	Total 2+3	General Account	Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 4,748,368	\$ 4,748,368	\$ -
(c) Activity Stock	\$ 2,000,132	\$ 2,000,132	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 6,748,500	\$ 6,748,500	\$ -
(f) Actual or estimated borrowing Capacity as Determined by the Insurer	\$ 100,006,620	XXX	XXX

2. Prior Year – 12/31/16

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

NOTES TO FINANCIAL STATEMENTS

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	\$ 4,748,368	\$ 4,748,368	\$ -	\$ -	\$ -	\$ -

(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	\$ 118,217,319	\$ 118,703,177	\$ 100,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$ 118,217,319	\$ 118,703,177	\$ 100,000,000

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	\$ 120,464,340	\$ 122,093,337	\$ 100,000,000

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	\$ 119,860,471	\$ 121,534,947	\$ 100,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$ 119,860,471	\$ 121,534,947	\$ 100,000,000

3. Current Year Separate Accounts

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

NOTES TO FINANCIAL STATEMENTS

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$ 128,217,882	\$ 124,370,656	\$ 100,000,000

(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	100,000,000	100,000,000	-	100,000,002
(c) Other	-	-	-	XXX
(d) Aggregate Total	100,000,000	100,000,000	-	100,000,002

2. Prior Year

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

b. Maximum Amount during Reporting Period (Current Year)

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

c. FHLB – Prepayment Obligations

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

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

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

13. – 16. No significant change

NOTES TO FINANCIAL STATEMENTS

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

A.

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

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Cash	\$ (9,421,008)	\$ -	\$ -	\$ (9,421,008)
Short-term	-	-	-	-
Securities lending collateral	-	96,665,400		96,665,400
Perpetual Preferred stock				-
Industrial and Misc.	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc		600,000	-	600,000
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	600,000	-	600,000
Common Stock				
Industrial and Misc	-	6,752,236	-	6,752,236
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	6,752,236	-	6,752,236
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets	266,092,124	-	-	266,092,124
Total assets at fair value	\$ 256,671,116	\$ 104,017,636	\$ -	\$ 360,688,752
b. Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -

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

(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)
Bonds	\$ 3,047,234,415	\$ 2,916,882,063	\$ 3,737,309	\$ 3,040,585,600	\$ 2,911,506	\$ -
Cash	(9,421,008)	(9,421,008)	(9,421,008)	-	-	-
Common stock non-affiliate	6,752,236	6,752,236	-	6,752,236	-	-
Preferred stock	12,187,600	11,602,800	-	12,187,600	-	-
Mortgage Loan	393,747,910	388,729,413	-	-	393,747,910	-
Separate account assets	266,092,124	266,092,124	266,092,124	-	-	-
Liabilities at fair value:						
Separate account	266,092,124	266,092,124	266,092,124	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

NOTES TO FINANCIAL STATEMENTS

21. - 23. No significant change

24. Retrospectively Rated Contracts & 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 \$69,453,227. As of June 30, 2017, \$5,817,650 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$65,492,023. The decrease is normally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

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

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]

- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2015
- 6.2

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

12/31/2015
- 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 [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒]
- 7.2

If yes, give full information:

- 8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [☐] No [☒]
- 8.2

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

- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒] No [☐]
- 8.4

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

1 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 [☒] 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 [☒]
- 9.21

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

- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐] No [☒]
- 9.31

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

FINANCIAL

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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?
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:
- Yes ☒ No ☐
- \$11,854,770

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.)
- 11.2 If yes, give full and complete information relating thereto:
- Yes ☐ No ☒

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:
13. Amount of real estate and mortgages held in short-term investments:
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?
- 14.2 If yes, please complete the following:
- \$0
- \$0
- Yes ☐ No ☒

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

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$0	\$0
0	0
0	0
0	0
0	0
0	0
\$0	\$0
\$0	\$0

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

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:
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:
- 16.3 Total payable for securities lending reported on the liability page:
- \$96,665,400
- \$96,665,400
- \$96,665,400

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*?
- 17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:
- Yes ☒ No ☐

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	P.O. Box 2504, Schilitz Park, Suite 300, Milwaukee, WI 53201

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

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

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

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets?
- 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 ☐
- 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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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 ☒ No ☐
- 18.2

If no, list exceptions:

OHIO NATIONAL LIFE ASSURANCE CORPORATION

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

1.1 Long-term mortgages in good standing

1.11 Farm mortgages..... \$.....0

1.12 Residential mortgages..... \$.....0

1.13 Commercial mortgages..... \$.....388,729,413

1.14 Total mortgages in good standing..... \$.....388,729,413

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) \$.....388,729,413

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..... ..88.8

2.2 A&H cost containment percent..... ..1.3

2.3 A&H expense percent excluding cost containment expenses..... ..120.8

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

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

Current Year to Date - Allocated by States and Territories

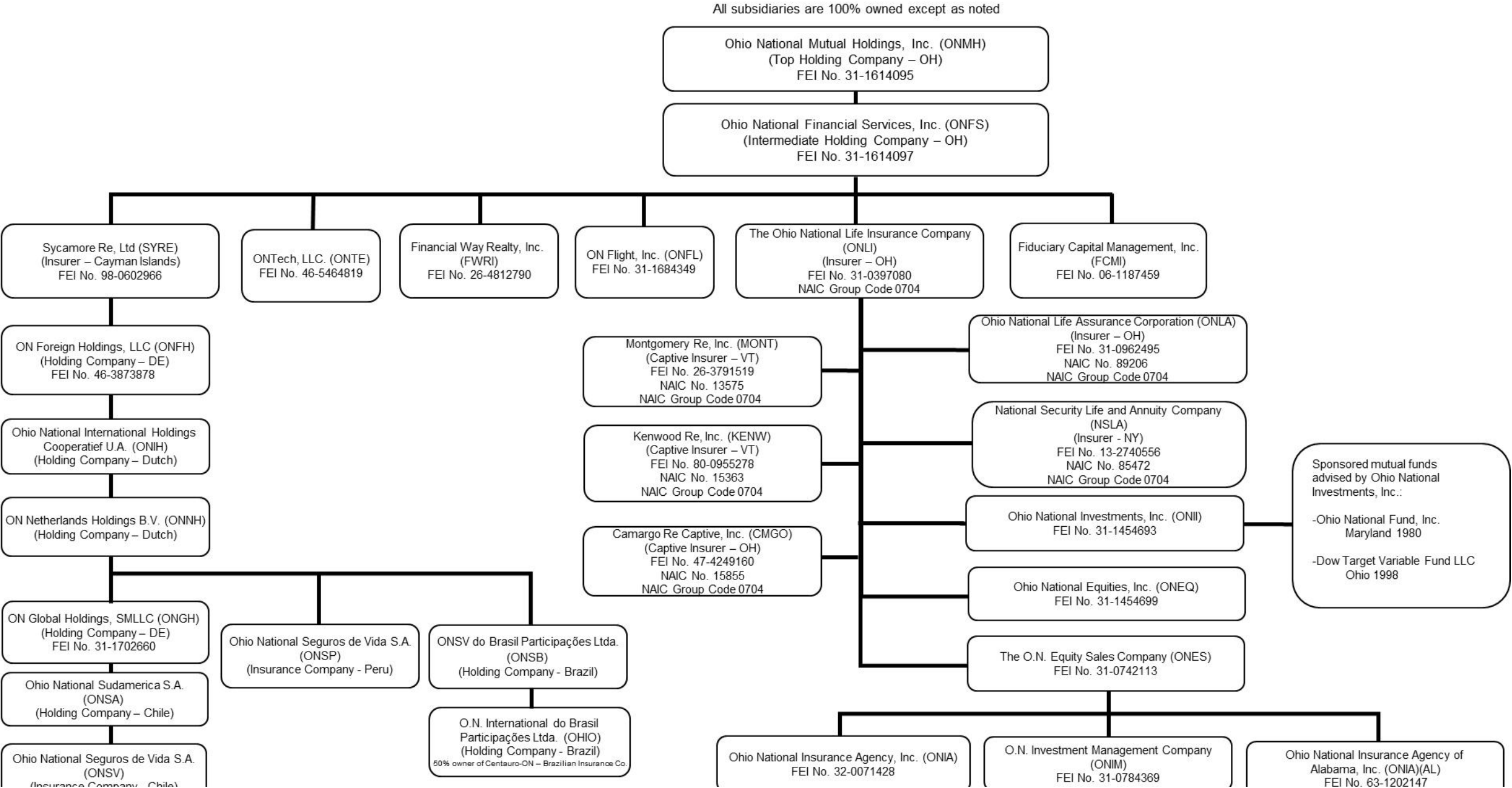
			Direct Business Only						
			Life Contracts		4	5	6	7	
			2	3					
States, Etc.			Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L		2,744,628	120	194,379	0	2,939,127	0
2.	Alaska.....	AK.....L		107,255	0	2,622	0	109,877	0
3.	Arizona.....	AZ.....L		3,012,007	180	154,857	0	3,167,044	0
4.	Arkansas.....	AR.....L		1,540,973	0	70,720	0	1,611,693	26,335
5.	California.....	CA.....L		20,036,728	0	541,179	0	20,577,907	378,612
6.	Colorado.....	CO.....L		5,942,500	0	652,040	0	6,594,540	25,031
7.	Connecticut.....	CT.....L		2,864,561	0	147,671	0	3,012,232	0
8.	Delaware.....	DE.....L		391,429	0	21,289	0	412,718	0
9.	District of Columbia.....	DC.....L		374,328	0	34,993	0	409,321	0
10.	Florida.....	FL.....L		14,859,167	0	771,528	0	15,630,695	0
11.	Georgia.....	GA.....L		6,368,139	0	281,870	0	6,650,009	0
12.	Hawaii.....	HI.....L		70,762	0	1,397	0	72,159	0
13.	Idaho.....	ID.....L		1,865,412	200	115,211	0	1,980,823	216,551
14.	Illinois.....	IL.....L		7,455,089	0	330,867	0	7,785,956	0
15.	Indiana.....	IN.....L		8,279,083	0	139,819	0	8,418,902	0
16.	Iowa.....	IA.....L		2,638,953	0	86,367	0	2,725,320	0
17.	Kansas.....	KS.....L		3,321,822	9,750	190,838	0	3,522,410	0
18.	Kentucky.....	KY.....L		2,253,847	0	152,792	0	2,406,639	0
19.	Louisiana.....	LA.....L		2,020,621	0	171,625	0	2,192,246	0
20.	Maine.....	ME.....L		499,517	0	7,159	0	506,676	0
21.	Maryland.....	MD.....L		4,329,237	1,900	292,673	0	4,623,810	0
22.	Massachusetts.....	MA.....L		4,098,890	0	118,254	0	4,217,144	0
23.	Michigan.....	MI.....L		6,913,911	0	516,587	0	7,430,498	0
24.	Minnesota.....	MN.....L		3,575,325	0	178,469	0	3,753,794	0
25.	Mississippi.....	MS.....L		1,434,804	0	83,497	0	1,518,301	0
26.	Missouri.....	MO.....L		2,841,524	0	158,336	0	2,999,860	0
27.	Montana.....	MT.....L		1,406,860	0	61,954	0	1,468,814	0
28.	Nebraska.....	NE.....L		2,322,200	0	58,800	0	2,381,000	0
29.	Nevada.....	NV.....L		997,611	0	44,249	0	1,041,860	0
30.	New Hampshire.....	NH.....L		1,149,837	0	52,493	0	1,202,330	0
31.	New Jersey.....	NJ.....L		4,767,115	300	290,251	0	5,057,666	0
32.	New Mexico.....	NM.....L		463,811	0	23,549	0	487,360	0
33.	New York.....	NY.....N		401,259	0	22,578	0	423,837	0
34.	North Carolina.....	NC.....L		5,329,925	8,080	227,398	0	5,565,403	0
35.	North Dakota.....	ND.....L		570,992	0	34,781	0	605,773	0
36.	Ohio.....	OH.....L		20,137,868	0	864,521	0	21,002,389	650,653
37.	Oklahoma.....	OK.....L		2,502,660	0	198,188	0	2,700,848	0
38.	Oregon.....	OR.....L		5,009,941	0	136,295	0	5,146,236	0
39.	Pennsylvania.....	PA.....L		7,320,813	171,311	624,911	0	8,117,035	0
40.	Rhode Island.....	RI.....L		820,213	0	41,176	0	861,389	0
41.	South Carolina.....	SC.....L		2,515,616	0	51,113	0	2,566,729	0
42.	South Dakota.....	SD.....L		297,050	0	50,999	0	348,049	0
43.	Tennessee.....	TN.....L		7,898,848	0	319,709	0	8,218,557	30,210
44.	Texas.....	TX.....L		17,399,159	57	776,627	0	18,175,843	0
45.	Utah.....	UT.....L		3,125,251	0	123,078	0	3,248,329	0
46.	Vermont.....	VT.....L		281,323	0	5,739	0	287,062	0
47.	Virginia.....	VA.....L		4,728,479	525	202,557	0	4,931,561	201,696
48.	Washington.....	WA.....L		3,942,788	0	219,576	0	4,162,364	0
49.	West Virginia.....	WV.....L		526,624	0	117,720	0	644,344	0
50.	Wisconsin.....	WI.....L		10,029,497	0	230,690	0	10,260,187	100,711
51.	Wyoming.....	WY.....L		429,332	0	9,051	0	438,383	0
52.	American Samoa.....	AS.....N		0	0	0	0	0	0
53.	Guam.....	GU.....N		36,996	0	0	0	36,996	0
54.	Puerto Rico.....	PR.....L		1,927,074	0	535,803	0	2,462,877	0
55.	US Virgin Islands.....	VI.....N		8,793	0	0	0	8,793	0
56.	Northern Mariana Islands.....	MP.....N		0	0	0	0	0	0
57.	Canada.....	CAN.....N		4,311	0	0	0	4,311	0
58.	Aggregate Other Alien.....	OT.....XXX		16,965	0	5,253	0	22,218	0
59.	Subtotal.....	(a). 51		216,209,721	192,423	10,746,098	0	227,148,242	1,629,799
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		0	0	0	0	0	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		353,019	0	519,849	0	872,868	0
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		216,562,740	192,423	11,265,947	0	228,021,110	1,629,799
96.	Plus Reinsurance Assumed.....	XXX		0	0	215,461	0	215,461	0
97.	Totals (All Business).....	XXX		216,562,740	192,423	11,481,408	0	228,236,571	1,629,799
98.	Less Reinsurance Ceded.....	XXX		135,966,164	0	5,725,379	0	141,691,543	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		80,596,576	192,423	5,756,029	0	86,545,028	1,629,799
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien.....	XXX		16,965	0	5,253	0	22,218	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		16,965	0	5,253	0	22,218	0
9401.	.....	XXX		0	0	0	0	0	0
9402.	.....	XXX		0	0	0	0	0	0
9403.	.....	XXX		0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

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

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

PART 1 – ORGANIZATIONAL CHART

Q12



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1614095..	0	0		Ohio National Mutual Holdings, Inc.....	OH.....	UIP.....		Ownership, Board of Directors, Management	0.000		N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1614097..	0	0		Ohio National Financial Sevices, Inc.....	OH.....	UIP.....	Ohio National Mutual Holdings, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	98-0602966..	0	0		Sycamore Re, Ltd.....	CYM.....	IA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	46-3873878..	0	0		Ohio National Foreign Holdings, LLC.....	OH.....	NIA.....	Sycamore Re LTD.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....		0	0		Ohio National International Holdings Cooperatief U.A.	NLD.....	NIA.....	Ohio National Foreign Holdings, LLC.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....		0	0		ON Netherlands Holdings B.V.....	NLD.....	NIA.....	Ohio National International Holdings Cooperatief U.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1702660..	0	0		ON Global Holdings, SMLLC.....	OH.....	NIA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	0	0		Ohio National Sudamerica S.A.....	CHL.....	NIA.....	ON Global Holding, SMLLC.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	0	0		Ohio National Seguros de Vida S.A.....	CHL.....	NIA.....	Ohio National Sudamerica S.A.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	15855...	47-4249160..	0	0		Camargo Re Captive, Inc.....	OH.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1454693..	0	0		Ohio National Investments, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	Y.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1454699..	0	0		Ohio National Equities, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	Y.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-0742113..	0	0		The O.N. Equity Sales Company.....	OH.....	NIA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	Y.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	32-0071428..	0	0		Ohio National Insurance Agency, Inc.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-0784369..	0	0		O.N. Investment Management Company.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	63-1202147..	0	0		Ohio National Insurance Agency of Alabama, Inc.	AL.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1684349..	0	0		ON Flight, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	0.....	26-4812790..	0	0		Financial Way Realty, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	46-5464819..	0	0		ON Tech, LLC.....	DE.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

The data for this supplement is not required to be filed.
2.

The data for this supplement is not required to be filed.
3.

The data for this supplement is not required to be filed.
4.

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

The data for this supplement is not required to be filed.
6.

The data for this supplement is not required to be filed.
7.

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

Bar Code:



* 8 9 2 0 6 2 0 1 7 4 9 0 0 0 0 0 2 *



* 8 9 2 0 6 2 0 1 7 3 6 5 0 0 0 0 2 *



* 8 9 2 0 6 2 0 1 7 4 4 5 0 0 0 0 2 *



* 8 9 2 0 6 2 0 1 7 4 4 6 0 0 0 0 2 *



* 8 9 2 0 6 2 0 1 7 4 4 7 0 0 0 0 2 *



* 8 9 2 0 6 2 0 1 7 4 4 8 0 0 0 0 2 *



* 8 9 2 0 6 2 0 1 7 4 4 9 0 0 0 0 2 *

OHIO NATIONAL LIFE ASSURANCE CORPORATION
Overflow Page for Write-Ins

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	379,643,881	383,523,488
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	39,030,000	57,075,000
2.2 Additional investment made after acquisition.....	127,128	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	34,381	0
7. Deduct amounts received on disposals.....	30,105,977	60,954,607
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	388,729,413	379,643,881
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	388,729,413	379,643,881
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	388,729,413	379,643,881

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	(0)	127,561
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	127,561
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	(0)	(0)
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	(0)	(0)

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,866,413,146	2,589,392,603
2. Cost of bonds and stocks acquired.....	233,571,635	557,688,830
3. Accrual of discount.....	1,323,414	1,970,099
4. Unrealized valuation increase (decrease).....	(29,644)	58,684
5. Total gain (loss) on disposals.....	483,930	2,824,357
6. Deduct consideration for bonds and stocks disposed of.....	164,936,882	279,575,694
7. Deduct amortization of premium.....	1,588,501	3,345,378
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	2,600,355
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,935,237,098	2,866,413,146
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,935,237,098	2,866,413,146

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,744,587,414	61,987,217	50,931,418	2,974,423	1,744,587,414	1,758,617,636		1,734,871,944
2. NAIC 2 (a).....	981,209,869	70,793,234	37,404,309	(4,597,809)	981,209,869	1,010,000,985		957,238,127
3. NAIC 3 (a).....	124,548,854	5,043,020	4,623,062	(2,554,737)	124,548,854	122,414,075		121,463,309
4. NAIC 4 (a).....	15,954,155	0	312,311	3,816,840	15,954,155	19,458,684		20,432,599
5. NAIC 5 (a).....	4,308,833	0	990,070	3,504	4,308,833	3,322,267		7,026,564
6. NAIC 6 (a).....	3,093,825	0	0	(25,415)	3,093,825	3,068,410		5,843,922
7. Total Bonds.....	2,873,702,950	137,823,471	94,261,170	(383,194)	2,873,702,950	2,916,882,057	0	2,846,876,464
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	996,800	0	996,800		0
9. NAIC 2.....	10,120,000	996,800	2,500,000	(996,800)	10,120,000	7,620,000		10,120,000
10. NAIC 3.....	2,986,000	0	0	0	2,986,000	2,986,000		2,986,000
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	13,106,000	996,800	2,500,000	0	13,106,000	11,602,800	0	13,106,000
15. Total Bonds and Preferred Stock.....	2,886,808,950	138,820,271	96,761,170	(383,194)	2,886,808,950	2,928,484,857	0	2,859,982,464

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

QSI02

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0325904.....	TUCSON.....	AZ.....	.....	05/01/2017....	4.598.....	600,000.....	0.....	940,000.....
0625901.....	BROOMFIELD.....	CO.....	.....	04/18/2017....	4.674.....	1,550,000.....	0.....	2,750,000.....
0625917.....	WESTMINISTER.....	CO.....	.....	06/29/2017....	4.686.....	1,068,000.....	0.....	14,200,000.....
1125905.....	SNELLVILLE.....	GA.....	.....	05/01/2017....	4.826.....	1,092,000.....	0.....	2,390,000.....
2325902.....	ROMULUS.....	MI.....	.....	04/19/2017....	4.125.....	600,000.....	0.....	1,140,000.....
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007....	3.950.....	0.....	127,128.....	3,780,000.....
3425911.....	WAXHAW.....	NC.....	.....	06/07/2017....	4.600.....	2,150,000.....	0.....	4,320,000.....
4125918.....	CONWAY.....	SC.....	.....	06/28/2017....	4.500.....	2,500,000.....	0.....	3,860,000.....
4425903.....	VICTORIA.....	TX.....	.....	04/27/2017....	4.835.....	1,750,000.....	0.....	2,500,000.....
4425907.....	SAN ANTONIO.....	TX.....	.....	05/12/2017....	4.600.....	970,000.....	0.....	2,770,000.....
4425914.....	HORIZON CITY.....	TX.....	.....	06/21/2017....	4.650.....	2,200,000.....	0.....	3,160,000.....
4825916.....	BELLINGHAM.....	WA.....	.....	06/28/2017....	4.550.....	3,100,000.....	0.....	4,790,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	17,580,000.....	127,128.....	46,600,000.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	17,580,000.....	127,128.....	46,600,000.....
3399999. Total Mortgages.....				XXX.....	XXX.....	17,580,000.....	127,128.....	46,600,000.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024926.....	EL PASO.....	TX.....	.....	05/17/2002....	06/13/2017....	279,754.....	0.....	0.....	0.....	0.....	0.....	0.....	47,231.....	47,231.....	0.....	0.....	0.....
1525331.....	INDIANAPOLIS.....	IN.....	.....	06/26/2007....	06/26/2017....	65,737.....	0.....	0.....	0.....	0.....	0.....	0.....	11,020.....	11,020.....	0.....	0.....	0.....
1625230.....	DAVENPORT.....	IA.....	.....	04/24/2006....	05/04/2017....	104,438.....	0.....	0.....	0.....	0.....	0.....	0.....	80,665.....	80,665.....	0.....	0.....	0.....
2325326.....	ROMULUS.....	MI.....	.....	05/30/2007....	04/19/2017....	671,977.....	0.....	0.....	0.....	0.....	0.....	0.....	651,822.....	651,822.....	0.....	0.....	0.....
2925469.....	LAS VEGAS.....	NV.....	.....	10/27/2010....	05/18/2017....	1,462,278.....	0.....	0.....	0.....	0.....	0.....	0.....	1,262,406.....	1,262,406.....	0.....	0.....	0.....
3025334.....	COLEBROOK.....	NH.....	.....	07/31/2007....	05/01/2017....	652,887.....	0.....	0.....	0.....	0.....	0.....	0.....	641,196.....	675,577.....	0.....	34,381.....	34,381.....
4125272.....	CONWAY.....	SC.....	.....	10/24/2006....	04/03/2017....	893,011.....	0.....	0.....	0.....	0.....	0.....	0.....	854,553.....	854,553.....	0.....	0.....	0.....
4425120.....	LAREDO.....	TX.....	.....	01/25/2005....	05/31/2017....	681,693.....	0.....	0.....	0.....	0.....	0.....	0.....	621,625.....	621,625.....	0.....	0.....	0.....
4425377.....	SAN ANTONIO.....	TX.....	.....	01/29/2008....	05/12/2017....	945,126.....	0.....	0.....	0.....	0.....	0.....	0.....	930,621.....	930,621.....	0.....	0.....	0.....
0199999. Total - Mortgages Closed by Repayment.....						5,756,901.....	0.....	0.....	0.....	0.....	0.....	0.....	5,101,139.....	5,135,520.....	0.....	34,381.....	34,381.....
Mortgages With Partial Repayments																	
0024750.....	DOUGLASS TWP.....	PA.....	.....	09/30/1997....	.....	201,102.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	60,296.....	0.....	0.....	0.....
0024809.....	COLONIAL HGTS.....	TN.....	.....	10/30/1998....	.....	332,916.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	41,626.....	0.....	0.....	0.....
0024881.....	ELKTON.....	MD.....	.....	02/15/2000....	.....	1,700,195.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	67,111.....	0.....	0.....	0.....
0024884.....	LOUISA.....	KY.....	.....	04/28/2000....	.....	673,158.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	44,156.....	0.....	0.....	0.....
0024913.....	KNOX COUNTY.....	TN.....	.....	10/12/2001....	.....	871,544.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	37,513.....	0.....	0.....	0.....
0024922.....	BIRMINGHAM.....	AL.....	.....	04/09/2002....	.....	3,344,845.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	130,657.....	0.....	0.....	0.....

QE02

SCHEDULE B - PART 3

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

QE02.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024926.....	EL PASO.....	TX.....	.....	05/17/2002....	.....	279,754.....	0	0	0	0	0	0	0	93,919.....	0	0	0
0125329.....	MOUNTAIN BROOK.....	AL.....	.....	06/21/2007....	.....	1,908,977.....	0	0	0	0	0	0	0	33,130.....	0	0	0
0125488.....	BIRMINGHAM.....	AL.....	.....	03/09/2011....	.....	547,322.....	0	0	0	0	0	0	0	38,408.....	0	0	0
0125523.....	FORT PAYNE.....	AL.....	.....	08/30/2011....	.....	1,090,910.....	0	0	0	0	0	0	0	34,077.....	0	0	0
0125659.....	DAPHNE.....	AL.....	.....	10/30/2013....	.....	612,559.....	0	0	0	0	0	0	0	19,200.....	0	0	0
0125745.....	HOOVER.....	AL.....	.....	03/26/2015....	.....	1,735,823.....	0	0	0	0	0	0	0	24,736.....	0	0	0
0225839.....	TEMPE.....	AZ.....	.....	07/06/2016....	.....	1,770,888.....	0	0	0	0	0	0	0	22,326.....	0	0	0
0325357.....	LAVEEN.....	AZ.....	.....	11/30/2007....	.....	638,349.....	0	0	0	0	0	0	0	13,484.....	0	0	0
0325431.....	TUCSON.....	AZ.....	.....	12/05/2008....	.....	1,257,522.....	0	0	0	0	0	0	0	10,110.....	0	0	0
0325771.....	PHOENIX.....	AZ.....	.....	06/30/2015....	.....	1,224,737.....	0	0	0	0	0	0	0	13,925.....	0	0	0
0325823.....	TEMPE.....	AZ.....	.....	04/21/2016....	.....	3,318,796.....	0	0	0	0	0	0	0	19,787.....	0	0	0
0325824.....	PHOENIX.....	AZ.....	.....	04/26/2016....	.....	784,997.....	0	0	0	0	0	0	0	6,614.....	0	0	0
0325830.....	TUCSON.....	AZ.....	.....	05/26/2016....	.....	1,756,981.....	0	0	0	0	0	0	0	22,101.....	0	0	0
0325836.....	PHOENIX.....	AZ.....	.....	06/20/2016....	.....	5,150,908.....	0	0	0	0	0	0	0	30,194.....	0	0	0
0325843.....	TUCSON.....	AZ.....	.....	07/22/2016....	.....	1,389,247.....	0	0	0	0	0	0	0	8,247.....	0	0	0
0325904.....	TUCSON.....	AZ.....	.....	05/01/2017....	.....	.....0.....	0	0	0	0	0	0	0	2,322.....	0	0	0
0425231.....	LITTLE ROCK.....	AR.....	.....	04/25/2006....	.....	1,803,226.....	0	0	0	0	0	0	0	219,154.....	0	0	0
0524994.....	TUSTIN.....	CA.....	.....	04/17/2003....	.....	1,816,120.....	0	0	0	0	0	0	0	59,138.....	0	0	0
0525295.....	MISSION VIEJO.....	CA.....	.....	12/28/2006....	.....	693,467.....	0	0	0	0	0	0	0	41,162.....	0	0	0
0525373.....	WINDSOR.....	CA.....	.....	01/15/2008....	.....	2,959,919.....	0	0	0	0	0	0	0	27,641.....	0	0	0
0525396.....	MORGAN HILLS.....	CA.....	.....	05/22/2008....	.....	2,328,070.....	0	0	0	0	0	0	0	25,787.....	0	0	0
0525425.....	CHINO.....	CA.....	.....	10/30/2008....	.....	2,242,977.....	0	0	0	0	0	0	0	18,630.....	0	0	0
0525452.....	SUNNYVALE.....	CA.....	.....	06/17/2010....	.....	845,875.....	0	0	0	0	0	0	0	9,957.....	0	0	0
0525522.....	DANA POINT.....	CA.....	.....	08/19/2011....	.....	960,197.....	0	0	0	0	0	0	0	19,011.....	0	0	0
0525583.....	VICTORVILLE.....	CA.....	.....	11/02/2012....	.....	759,487.....	0	0	0	0	0	0	0	34,395.....	0	0	0
0525630.....	LOS ANGELES.....	CA.....	.....	06/19/2013....	.....	2,845,511.....	0	0	0	0	0	0	0	51,213.....	0	0	0
0525803.....	PACOIMA.....	CA.....	.....	12/03/2015....	.....	2,269,591.....	0	0	0	0	0	0	0	24,579.....	0	0	0
0525805.....	HAYWARD.....	CA.....	.....	12/14/2015....	.....	5,462,967.....	0	0	0	0	0	0	0	36,646.....	0	0	0
0525849.....	DEL MAR.....	CA.....	.....	08/30/2016....	.....	2,332,478.....	0	0	0	0	0	0	0	17,951.....	0	0	0
0525863.....	LOS ANGELES.....	CA.....	.....	11/01/2016....	.....	2,692,802.....	0	0	0	0	0	0	0	21,975.....	0	0	0
0625722.....	GREENWOOD.....	CO.....	.....	12/15/2014....	.....	837,928.....	0	0	0	0	0	0	0	22,291.....	0	0	0
0625761.....	GOLDEN.....	CO.....	.....	05/22/2015....	.....	3,326,404.....	0	0	0	0	0	0	0	30,315.....	0	0	0
0625901.....	BROOMFIELD.....	CO.....	.....	04/18/2017....	.....	.....0.....	0	0	0	0	0	0	0	3,916.....	0	0	0
1025057.....	LAKELAND.....	FL.....	.....	02/27/2004....	.....	1,286,891.....	0	0	0	0	0	0	0	36,290.....	0	0	0
1025286.....	FORT LAUDERDALE.....	FL.....	.....	12/18/2006....	.....	1,934,375.....	0	0	0	0	0	0	0	19,646.....	0	0	0
1025349.....	WINTER HAVEN.....	FL.....	.....	09/28/2007....	.....	429,698.....	0	0	0	0	0	0	0	19,362.....	0	0	0
1025363.....	CORAL SPRINGS.....	FL.....	.....	12/20/2007....	.....	1,225,424.....	0	0	0	0	0	0	0	29,427.....	0	0	0
1025398.....	TAMPA.....	FL.....	.....	06/02/2008....	.....	307,207.....	0	0	0	0	0	0	0	47,200.....	0	0	0
1025434.....	POMPANO BEACH.....	FL.....	.....	02/17/2009....	.....	511,354.....	0	0	0	0	0	0	0	13,580.....	0	0	0
1025485.....	GROVELAND.....	FL.....	.....	01/26/2011....	.....	1,868,534.....	0	0	0	0	0	0	0	27,296.....	0	0	0
1025486.....	GROVELAND.....	FL.....	.....	01/26/2011....	.....	260,632.....	0	0	0	0	0	0	0	7,154.....	0	0	0

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025489.....	ORLANDO.....	FL.....	.....	03/24/2011....	.....	720,854.....	0	0	0	0	0	0	0	14,811.....	0	0	0
1025495.....	ST PETERSBURG.....	FL.....	.....	04/07/2011....	.....	926,933.....	0	0	0	0	0	0	0	30,585.....	0	0	0
1025503.....	JACKSONVILLE.....	FL.....	.....	05/27/2011....	.....	1,125,553.....	0	0	0	0	0	0	0	22,900.....	0	0	0
1025515.....	KISSIMMEE.....	FL.....	.....	07/07/2011....	.....	884,754.....	0	0	0	0	0	0	0	17,516.....	0	0	0
1025519.....	DESTIN.....	FL.....	.....	07/27/2011....	.....	2,489,123.....	0	0	0	0	0	0	0	28,197.....	0	0	0
1025528.....	ORLANDO.....	FL.....	.....	09/29/2011....	.....	743,416.....	0	0	0	0	0	0	0	14,555.....	0	0	0
1025565.....	TAMPA.....	FL.....	.....	07/03/2012....	.....	2,400,748.....	0	0	0	0	0	0	0	26,018.....	0	0	0
1025575.....	TITUSVILLE.....	FL.....	.....	09/26/2012....	.....	568,888.....	0	0	0	0	0	0	0	16,047.....	0	0	0
1025581.....	MARIANNA.....	FL.....	.....	10/26/2012....	.....	1,272,771.....	0	0	0	0	0	0	0	22,497.....	0	0	0
1025622.....	BRADENTON.....	FL.....	.....	05/13/2013....	.....	1,030,471.....	0	0	0	0	0	0	0	17,278.....	0	0	0
1025647.....	OCOE.....	FL.....	.....	08/29/2013....	.....	1,170,370.....	0	0	0	0	0	0	0	19,288.....	0	0	0
1025666.....	MIRAMAR BEACH.....	FL.....	.....	12/02/2013....	.....	1,278,264.....	0	0	0	0	0	0	0	39,136.....	0	0	0
1025687.....	INDIAN HARBOUR BEACH.....	FL.....	.....	05/28/2014....	.....	723,136.....	0	0	0	0	0	0	0	24,731.....	0	0	0
1025691.....	ORLANDO.....	FL.....	.....	07/23/2014....	.....	1,212,794.....	0	0	0	0	0	0	0	10,077.....	0	0	0
1025695.....	NICEVILLE.....	FL.....	.....	08/08/2014....	.....	921,452.....	0	0	0	0	0	0	0	6,414.....	0	0	0
1025698.....	OCALA.....	FL.....	.....	09/03/2014....	.....	1,567,286.....	0	0	0	0	0	0	0	22,582.....	0	0	0
1025703.....	NAPLES.....	FL.....	.....	09/19/2014....	.....	1,389,936.....	0	0	0	0	0	0	0	19,825.....	0	0	0
1025736.....	LIVE OAK.....	FL.....	.....	01/20/2015....	.....	2,438,453.....	0	0	0	0	0	0	0	23,190.....	0	0	0
1025740.....	DORAL.....	FL.....	.....	02/26/2015....	.....	1,876,699.....	0	0	0	0	0	0	0	11,791.....	0	0	0
1025784.....	CLEARWATER.....	FL.....	.....	08/18/2015....	.....	2,398,095.....	0	0	0	0	0	0	0	21,262.....	0	0	0
1025817.....	NAPLES.....	FL.....	.....	02/19/2016....	.....	5,091,038.....	0	0	0	0	0	0	0	37,493.....	0	0	0
1025819.....	PORT ST LUCIE.....	FL.....	.....	03/14/2016....	.....	506,134.....	0	0	0	0	0	0	0	11,165.....	0	0	0
1025878.....	ORLANDO.....	FL.....	.....	01/05/2017....	.....	.....0.....	0	0	0	0	0	0	0	50,214.....	0	0	0
1025885.....	SHALIMAR.....	FL.....	.....	01/30/2017....	.....	.....0.....	0	0	0	0	0	0	0	30,265.....	0	0	0
1125112.....	TIFTON.....	GA.....	.....	11/29/2004....	.....	168,867.....	0	0	0	0	0	0	0	13,095.....	0	0	0
1125183.....	OAKWOOD.....	GA.....	.....	11/01/2005....	.....	1,472,686.....	0	0	0	0	0	0	0	35,452.....	0	0	0
1125338.....	OAKWOOD.....	GA.....	.....	08/13/2007....	.....	385,601.....	0	0	0	0	0	0	0	7,113.....	0	0	0
1125362.....	SAVANNAH.....	GA.....	.....	12/20/2007....	.....	1,680,696.....	0	0	0	0	0	0	0	26,923.....	0	0	0
1125483.....	SAVANNAH.....	GA.....	.....	12/22/2010....	.....	1,055,604.....	0	0	0	0	0	0	0	22,625.....	0	0	0
1125531.....	SAVANNAH.....	GA.....	.....	10/20/2011....	.....	460,611.....	0	0	0	0	0	0	0	23,213.....	0	0	0
1125597.....	MACON.....	GA.....	.....	01/22/2013....	.....	803,349.....	0	0	0	0	0	0	0	50,860.....	0	0	0
1125746.....	ADEL.....	GA.....	.....	04/06/2015....	.....	2,078,056.....	0	0	0	0	0	0	0	20,086.....	0	0	0
1125905.....	SNELLVILLE.....	GA.....	.....	05/01/2017....	.....	.....0.....	0	0	0	0	0	0	0	2,711.....	0	0	0
1425382.....	EDWARDSVILLE.....	IL.....	.....	02/07/2008....	.....	1,691,651.....	0	0	0	0	0	0	0	14,813.....	0	0	0
1425385.....	BOURBONNAIS.....	IL.....	.....	02/28/2008....	.....	809,307.....	0	0	0	0	0	0	0	7,533.....	0	0	0
1425429.....	LINCOLNWOOD.....	IL.....	.....	12/01/2008....	.....	1,380,213.....	0	0	0	0	0	0	0	25,879.....	0	0	0
1425458.....	CHICAGO.....	IL.....	.....	07/16/2010....	.....	692,047.....	0	0	0	0	0	0	0	10,225.....	0	0	0
1425459.....	GURNEE.....	IL.....	.....	07/22/2010....	.....	685,026.....	0	0	0	0	0	0	0	15,341.....	0	0	0
1425596.....	CHICAGO.....	IL.....	.....	12/26/2012....	.....	873,373.....	0	0	0	0	0	0	0	9,056.....	0	0	0
1425618.....	NORTHFIELD.....	IL.....	.....	05/03/2013....	.....	1,017,363.....	0	0	0	0	0	0	0	19,558.....	0	0	0
1425631.....	FRANKLIN PARK.....	IL.....	.....	06/20/2013....	.....	1,037,894.....	0	0	0	0	0	0	0	17,112.....	0	0	0
1425632.....	CHICAGO.....	IL.....	.....	06/20/2013....	.....	1,037,894.....	0	0	0	0	0	0	0	17,112.....	0	0	0

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1425650.....	LAKE ZURICH.....	IL.....	.....	09/06/2013....	.....	1,014,911	0	0	0	0	0	0	0	16,080	0	0	0
1425673.....	CHICAGO.....	IL.....	.....	01/24/2014....	.....	1,125,012	0	0	0	0	0	0	0	10,188	0	0	0
1425697.....	NORTHBROOK.....	IL.....	.....	09/03/2014....	.....	1,118,921	0	0	0	0	0	0	0	10,038	0	0	0
1425704.....	CICERO.....	IL.....	.....	09/25/2014....	.....	2,090,339	0	0	0	0	0	0	0	19,634	0	0	0
1425750.....	NORTHFIELD.....	IL.....	.....	04/30/2015....	.....	702,937	0	0	0	0	0	0	0	4,486	0	0	0
1425860.....	DEERFIELD.....	IL.....	.....	09/29/2016....	.....	994,688	0	0	0	0	0	0	0	8,125	0	0	0
1425873.....	NORTHBROOK.....	IL.....	.....	12/20/2016....	.....	2,145,000	0	0	0	0	0	0	0	12,420	0	0	0
1525331.....	INDIANAPOLIS.....	IN.....	.....	06/26/2007....	.....	65,737	0	0	0	0	0	0	0	32,997	0	0	0
1525332.....	MCCORDSVILLE.....	IN.....	.....	06/28/2007....	.....	1,448,366	0	0	0	0	0	0	0	19,225	0	0	0
1525371.....	INDIANAPOLIS.....	IN.....	.....	12/26/2007....	.....	1,480,070	0	0	0	0	0	0	0	23,418	0	0	0
1525499.....	CARMEL.....	IN.....	.....	04/28/2011....	.....	966,626	0	0	0	0	0	0	0	15,206	0	0	0
1525573.....	GRIFFITH.....	IN.....	.....	09/11/2012....	.....	1,584,998	0	0	0	0	0	0	0	28,099	0	0	0
1525629.....	GREENFIELD.....	IN.....	.....	06/14/2013....	.....	1,769,330	0	0	0	0	0	0	0	39,770	0	0	0
1525677.....	MOORESVILLE.....	IN.....	.....	02/18/2014....	.....	1,058,132	0	0	0	0	0	0	0	45,697	0	0	0
1525696.....	BLOOMINGTON.....	IN.....	.....	08/21/2014....	.....	712,003	0	0	0	0	0	0	0	10,467	0	0	0
1525707.....	FISHERS.....	IN.....	.....	10/10/2014....	.....	2,850,288	0	0	0	0	0	0	0	25,630	0	0	0
1525718.....	ZIONSVILLE.....	IN.....	.....	11/21/2014....	.....	863,820	0	0	0	0	0	0	0	23,259	0	0	0
1525783.....	INDIANAPOLIS.....	IN.....	.....	08/04/2015....	.....	2,830,170	0	0	0	0	0	0	0	25,010	0	0	0
1525807.....	FORT WAYNE.....	IN.....	.....	12/22/2015....	.....	836,066	0	0	0	0	0	0	0	11,002	0	0	0
1625230.....	DAVENPORT.....	IA.....	.....	04/24/2006....	.....	104,438	0	0	0	0	0	0	0	5,990	0	0	0
1625278.....	ELLSWORTH.....	IA.....	.....	11/28/2006....	.....	587,692	0	0	0	0	0	0	0	14,359	0	0	0
1625419.....	DES MOINES.....	IA.....	.....	10/09/2008....	.....	1,999,350	0	0	0	0	0	0	0	28,514	0	0	0
1825599.....	MIDDLETOWN.....	KY.....	.....	01/30/2013....	.....	1,490,932	0	0	0	0	0	0	0	33,237	0	0	0
1825646.....	LEXINGTON.....	KY.....	.....	08/22/2013....	.....	1,409,638	0	0	0	0	0	0	0	29,412	0	0	0
1825699.....	LOUISVILLE.....	IN.....	.....	09/05/2014....	.....	1,279,672	0	0	0	0	0	0	0	26,945	0	0	0
1825708.....	LEXINGTON.....	KY.....	.....	10/10/2014....	.....	3,045,733	0	0	0	0	0	0	0	55,456	0	0	0
1825780.....	LEXINGTON.....	KY.....	.....	07/28/2015....	.....	1,721,943	0	0	0	0	0	0	0	15,302	0	0	0
1825822.....	LEXINGTON.....	KY.....	.....	04/07/2016....	.....	4,023,728	0	0	0	0	0	0	0	33,641	0	0	0
1925658.....	BATON ROUGE.....	LA.....	.....	10/30/2013....	.....	523,970	0	0	0	0	0	0	0	16,427	0	0	0
2125621.....	ABERDEEN.....	MD.....	.....	05/10/2013....	.....	652,452	0	0	0	0	0	0	0	12,368	0	0	0
2125749.....	DISTRICT HEIGHTS.....	MD.....	.....	04/30/2015....	.....	1,752,520	0	0	0	0	0	0	0	16,146	0	0	0
2225506.....	BURLINGTON.....	MA.....	.....	06/09/2011....	.....	1,096,471	0	0	0	0	0	0	0	22,058	0	0	0
2225809.....	BRAINTREE.....	MA.....	.....	12/29/2015....	.....	2,732,896	0	0	0	0	0	0	0	23,227	0	0	0
2325307.....	PLYMOUTH TWP.....	MI.....	.....	03/01/2007....	.....	1,105,718	0	0	0	0	0	0	0	45,486	0	0	0
2325326.....	ROMULUS.....	MI.....	.....	05/30/2007....	.....	671,977	0	0	0	0	0	0	0	5,078	0	0	0
2325669.....	ST CLAIR SHORES.....	MI.....	.....	12/17/2013....	.....	902,283	0	0	0	0	0	0	0	13,862	0	0	0
2325674.....	CLARKSTON.....	MI.....	.....	01/28/2014....	.....	950,005	0	0	0	0	0	0	0	14,461	0	0	0
2325679.....	WARREN.....	MI.....	.....	03/13/2014....	.....	916,177	0	0	0	0	0	0	0	13,661	0	0	0
2325683.....	AUBURN HILLS.....	MI.....	.....	04/17/2014....	.....	940,598	0	0	0	0	0	0	0	18,207	0	0	0
2325725.....	MADISON HEIGHTS.....	MI.....	.....	12/17/2014....	.....	1,370,229	0	0	0	0	0	0	0	17,930	0	0	0
2325789.....	SHELBY TOWNSHIP.....	MI.....	.....	09/09/2015....	.....	1,781,603	0	0	0	0	0	0	0	15,299	0	0	0
2325848.....	WARREN.....	MI.....	.....	08/30/2016....	.....	987,851	0	0	0	0	0	0	0	12,399	0	0	0

SCHEDULE B - PART 3

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

QE02.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325870.....	YPSILANTE.....	MI.....	.....	12/12/2016....	.....	1,100,000.....	0	0	0	0	0	0	0	12,319.....	0	0	0
2325887.....	ROCHESTER HILLS.....	MI.....	.....	02/09/2017....	.....	.....0	0	0	0	0	0	0	0	10,440.....	0	0	0
2325888.....	NOVI.....	MI.....	.....	02/10/2017....	.....	.....0	0	0	0	0	0	0	0	37,123.....	0	0	0
2325902.....	ROMULUS.....	MI.....	.....	04/19/2017....	.....	.....0	0	0	0	0	0	0	0	5,287.....	0	0	0
2425080.....	MINNETONKA.....	MN.....	.....	06/18/2004....	.....	5,707,151.....	0	0	0	0	0	0	0	79,718.....	0	0	0
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007....	.....	2,315,958.....	0	0	0	0	0	0	0	21,707.....	0	0	0
2425507.....	GOLDEN VALLEY.....	MN.....	.....	06/14/2011....	.....	1,036,895.....	0	0	0	0	0	0	0	11,671.....	0	0	0
2425572.....	MAPLE GROVE.....	MN.....	.....	09/04/2012....	.....	1,249,652.....	0	0	0	0	0	0	0	13,485.....	0	0	0
2425585.....	EDEN PRAIRIE.....	MN.....	.....	11/29/2012....	.....	668,360.....	0	0	0	0	0	0	0	13,465.....	0	0	0
2425812.....	BUFFALO.....	MN.....	.....	01/14/2016....	.....	2,239,397.....	0	0	0	0	0	0	0	18,831.....	0	0	0
2525738.....	RIDGELAND.....	MS.....	.....	02/05/2015....	.....	883,208.....	0	0	0	0	0	0	0	17,566.....	0	0	0
2525867.....	MADISON.....	MS.....	.....	11/21/2016....	.....	1,000,000.....	0	0	0	0	0	0	0	8,290.....	0	0	0
2625165.....	LEE'S SUMMIT.....	MO.....	.....	08/22/2005....	.....	456,072.....	0	0	0	0	0	0	0	27,783.....	0	0	0
2625406.....	EARTH CITY.....	MO.....	.....	07/23/2008....	.....	3,179,090.....	0	0	0	0	0	0	0	26,825.....	0	0	0
2625831.....	ST LOUIS.....	MO.....	.....	05/27/2016....	.....	2,000,398.....	0	0	0	0	0	0	0	25,459.....	0	0	0
2725206.....	BOZEMAN.....	MT.....	.....	02/08/2006....	.....	1,206,796.....	0	0	0	0	0	0	0	25,348.....	0	0	0
2725366.....	BOZEMAN.....	MT.....	.....	12/20/2007....	.....	723,126.....	0	0	0	0	0	0	0	25,327.....	0	0	0
2725477.....	BOZEMAN.....	MT.....	.....	11/29/2010....	.....	453,588.....	0	0	0	0	0	0	0	9,849.....	0	0	0
2825151.....	OMAHA.....	NE.....	.....	06/29/2005....	.....	323,486.....	0	0	0	0	0	0	0	20,754.....	0	0	0
2825293.....	OMAHA.....	NE.....	.....	12/28/2006....	.....	1,233,239.....	0	0	0	0	0	0	0	52,682.....	0	0	0
2825496.....	PAPILLION.....	NE.....	.....	04/15/2011....	.....	700,698.....	0	0	0	0	0	0	0	7,983.....	0	0	0
2925469.....	LAS VEGAS.....	NV.....	.....	10/27/2010....	.....	1,462,278.....	0	0	0	0	0	0	0	168,463.....	0	0	0
2925600.....	LAS VEGAS.....	NV.....	.....	01/30/2013....	.....	875,423.....	0	0	0	0	0	0	0	9,070.....	0	0	0
3025334.....	COLEBROOK.....	NH.....	.....	07/31/2007....	.....	652,887.....	0	0	0	0	0	0	0	6,082.....	0	0	0
3225187.....	ALBUQUERQUE.....	NM.....	.....	11/09/2005....	.....	1,210,638.....	0	0	0	0	0	0	0	68,737.....	0	0	0
3225235.....	ROSWELL.....	NM.....	.....	05/04/2006....	.....	1,491,300.....	0	0	0	0	0	0	0	71,939.....	0	0	0
3225664.....	SANTA FE.....	NM.....	.....	11/18/2013....	.....	2,510,500.....	0	0	0	0	0	0	0	26,019.....	0	0	0
3225728.....	ALBUQUERQUE.....	NM.....	.....	12/19/2014....	.....	1,207,875.....	0	0	0	0	0	0	0	17,542.....	0	0	0
3325115.....	MORAVIA.....	NY.....	.....	12/22/2004....	.....	600,936.....	0	0	0	0	0	0	0	14,220.....	0	0	0
3325129.....	AUBURN.....	NY.....	.....	03/22/2005....	.....	552,325.....	0	0	0	0	0	0	0	13,051.....	0	0	0
3325194.....	MINEOLA.....	NY.....	.....	11/18/2005....	.....	1,326,496.....	0	0	0	0	0	0	0	51,321.....	0	0	0
3325269.....	BOHEMIA.....	NY.....	.....	09/29/2006....	.....	1,588,582.....	0	0	0	0	0	0	0	47,135.....	0	0	0
3325853.....	DUNKIRK.....	NY.....	.....	09/15/2016....	.....	1,392,415.....	0	0	0	0	0	0	0	11,591.....	0	0	0
3325859.....	CENTERPORT.....	NY.....	.....	09/28/2016....	.....	845,460.....	0	0	0	0	0	0	0	6,942.....	0	0	0
3425239.....	GREENSBORO.....	NC.....	.....	05/31/2006....	.....	681,409.....	0	0	0	0	0	0	0	64,823.....	0	0	0
3425403.....	GOLDSBORO.....	NC.....	.....	06/24/2008....	.....	2,217,453.....	0	0	0	0	0	0	0	32,889.....	0	0	0
3425444.....	ROANOKE RAPIDS.....	NC.....	.....	03/01/2010....	.....	191,605.....	0	0	0	0	0	0	0	37,713.....	0	0	0
3425457.....	CHARLOTTE.....	NC.....	.....	07/13/2010....	.....	1,094,659.....	0	0	0	0	0	0	0	16,327.....	0	0	0
3425487.....	ASHEVILLE.....	NC.....	.....	01/26/2011....	.....	1,331,282.....	0	0	0	0	0	0	0	28,848.....	0	0	0
3425582.....	MONROE.....	NC.....	.....	10/26/2012....	.....	1,643,908.....	0	0	0	0	0	0	0	43,987.....	0	0	0
3425640.....	RALEIGH.....	NC.....	.....	08/01/2013....	.....	1,503,385.....	0	0	0	0	0	0	0	96,911.....	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
3425753.....	GARNER.....	NC.....	.....	05/01/2015....	.....	1,490,115	0	0	0	0	0	0	0	25,295	0	0	0
3425802.....	ASHEVILLE.....	NC.....	.....	11/23/2015....	.....	2,112,944	0	0	0	0	0	0	0	22,492	0	0	0
3425806.....	DURHAM.....	NC.....	.....	12/18/2015....	.....	1,385,354	0	0	0	0	0	0	0	18,264	0	0	0
3425846.....	ALBEMARLE.....	NC.....	.....	08/11/2016....	.....	2,074,313	0	0	0	0	0	0	0	26,205	0	0	0
3425862.....	MADISON.....	NC.....	.....	09/29/2016....	.....	597,418	0	0	0	0	0	0	0	3,948	0	0	0
3425881.....	HUNTERSVILLE.....	NC.....	.....	01/19/2017....	.....	0	0	0	0	0	0	0	0	9,581	0	0	0
3625138.....	VANDALIA.....	OH.....	.....	05/10/2005....	.....	902,362	0	0	0	0	0	0	0	59,434	0	0	0
3625166.....	COLUMBUS.....	OH.....	.....	08/30/2005....	.....	316,150	0	0	0	0	0	0	0	19,296	0	0	0
3625274.....	GROVE CITY.....	OH.....	.....	10/31/2006....	.....	676,015	0	0	0	0	0	0	0	13,950	0	0	0
3625283.....	BROOK PARK.....	OH.....	.....	12/05/2006....	.....	577,753	0	0	0	0	0	0	0	24,590	0	0	0
3625294.....	WEST CHESTER.....	OH.....	.....	12/28/2006....	.....	889,692	0	0	0	0	0	0	0	37,960	0	0	0
3625335.....	COLUMBUS.....	OH.....	.....	07/31/2007....	.....	1,817,461	0	0	0	0	0	0	0	17,475	0	0	0
3625361.....	CINCINNATI.....	OH.....	.....	12/11/2007....	.....	971,217	0	0	0	0	0	0	0	53,454	0	0	0
3625388.....	CARROLLTON.....	OH.....	.....	03/24/2008....	.....	1,068,459	0	0	0	0	0	0	0	35,375	0	0	0
3625534.....	FOREST PARK.....	OH.....	.....	10/27/2011....	.....	915,729	0	0	0	0	0	0	0	14,004	0	0	0
3625607.....	SPRINGBORO.....	OH.....	.....	03/18/2013....	.....	685,515	0	0	0	0	0	0	0	24,142	0	0	0
3625615.....	CLEVELAND.....	OH.....	.....	04/30/2013....	.....	948,930	0	0	0	0	0	0	0	15,946	0	0	0
3625616.....	CINCINNATI.....	OH.....	.....	05/01/2013....	.....	395,466	0	0	0	0	0	0	0	27,234	0	0	0
3625627.....	CENTERVILLE.....	OH.....	.....	06/05/2013....	.....	1,649,304	0	0	0	0	0	0	0	28,008	0	0	0
3625645.....	CINCINNATI.....	OH.....	.....	08/13/2013....	.....	1,828,622	0	0	0	0	0	0	0	30,203	0	0	0
3625656.....	MEDINA.....	OH.....	.....	10/30/2013....	.....	464,924	0	0	0	0	0	0	0	14,576	0	0	0
3625672.....	SPRINGBORO.....	OH.....	.....	01/09/2014....	.....	729,927	0	0	0	0	0	0	0	6,770	0	0	0
3625694.....	BEACHWOOD.....	OH.....	.....	08/05/2014....	.....	2,085,593	0	0	0	0	0	0	0	19,532	0	0	0
3625714.....	PAINESVILLE.....	OH.....	.....	10/29/2014....	.....	914,856	0	0	0	0	0	0	0	10,894	0	0	0
3625726.....	CINCINNATI.....	OH.....	.....	12/18/2014....	.....	3,002,333	0	0	0	0	0	0	0	27,366	0	0	0
3625763.....	WASHINGTON TWP.....	OH.....	.....	06/04/2015....	.....	1,536,176	0	0	0	0	0	0	0	21,056	0	0	0
3625785.....	DAYTON.....	OH.....	.....	08/26/2015....	.....	940,278	0	0	0	0	0	0	0	12,501	0	0	0
3625827.....	LORAIN.....	OH.....	.....	04/29/2016....	.....	1,263,527	0	0	0	0	0	0	0	16,085	0	0	0
3725225.....	TULSA.....	OK.....	.....	03/31/2006....	.....	476,002	0	0	0	0	0	0	0	24,976	0	0	0
3725226.....	MUSKOGEE.....	OK.....	.....	03/31/2006....	.....	280,962	0	0	0	0	0	0	0	14,725	0	0	0
3725532.....	TULSA.....	OK.....	.....	10/20/2011....	.....	1,033,358	0	0	0	0	0	0	0	17,641	0	0	0
3825553.....	PORTLAND.....	OR.....	.....	05/07/2012....	.....	832,068	0	0	0	0	0	0	0	10,714	0	0	0
3825732.....	SPRINGFIELD.....	OR.....	.....	12/29/2014....	.....	2,204,079	0	0	0	0	0	0	0	20,188	0	0	0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....	.....	06/15/2006....	.....	405,892	0	0	0	0	0	0	0	7,874	0	0	0
3925289.....	PITTSBURGH.....	PA.....	.....	12/21/2006....	.....	494,175	0	0	0	0	0	0	0	21,088	0	0	0
3925551.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	655,896	0	0	0	0	0	0	0	18,786	0	0	0
3925552.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	450,959	0	0	0	0	0	0	0	12,913	0	0	0
3925682.....	Philadelphia.....	PA.....	.....	04/17/2014....	.....	901,047	0	0	0	0	0	0	0	31,035	0	0	0
4125365.....	GEORGETOWN.....	SC.....	.....	12/20/2007....	.....	2,364,987	0	0	0	0	0	0	0	38,366	0	0	0
4125449.....	GREENVILLE.....	SC.....	.....	06/03/2010....	.....	609,789	0	0	0	0	0	0	0	23,523	0	0	0
4125536.....	FORT MILL.....	SC.....	.....	10/31/2011....	.....	972,557	0	0	0	0	0	0	0	18,838	0	0	0
4125742.....	GAFFNEY.....	SC.....	.....	03/17/2015....	.....	3,357,025	0	0	0	0	0	0	0	22,469	0	0	0

SCHEDULE B - PART 3

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

QE02.6

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
4125898.....	CHARLESTON.....	SC.....	.....	03/30/2017....	.....	.....0	0	0	0	0	0	0	0	10,872	0	0	0
4225864.....	BELLE FOURCHE.....	SD.....	.....	11/08/2016....	.....	2,000,000	0	0	0	0	0	0	0	16,045	0	0	0
4325374.....	HENDERSONVILLE.....	TN.....	.....	01/24/2008....	.....	699,020	0	0	0	0	0	0	0	11,231	0	0	0
4325675.....	MEMPHIS.....	TN.....	.....	02/03/2014....	.....	1,134,196	0	0	0	0	0	0	0	131,638	0	0	0
4325727.....	LAKELAND.....	TN.....	.....	12/19/2014....	.....	1,402,388	0	0	0	0	0	0	0	20,369	0	0	0
4325756.....	FRANKLIN.....	TN.....	.....	05/11/2015....	.....	1,189,323	0	0	0	0	0	0	0	11,722	0	0	0
4425058.....	ABILENE.....	TX.....	.....	02/27/2004....	.....	3,233,290	0	0	0	0	0	0	0	57,734	0	0	0
4425107.....	DALLAS.....	TX.....	.....	11/16/2004....	.....	463,196	0	0	0	0	0	0	0	49,338	0	0	0
4425120.....	LAREDO.....	TX.....	.....	01/25/2005....	.....	681,693	0	0	0	0	0	0	0	24,225	0	0	0
4425161.....	EL PASO.....	TX.....	.....	08/10/2005....	.....	807,431	0	0	0	0	0	0	0	53,669	0	0	0
4425193.....	PASADENA.....	TX.....	.....	11/18/2005....	.....	576,374	0	0	0	0	0	0	0	34,662	0	0	0
4425222.....	CONROE.....	TX.....	.....	03/28/2006....	.....	1,271,554	0	0	0	0	0	0	0	14,264	0	0	0
4425228.....	TEMPLE.....	TX.....	.....	04/06/2006....	.....	1,055,361	0	0	0	0	0	0	0	21,184	0	0	0
4425284.....	LEWISVILLE.....	TX.....	.....	12/12/2006....	.....	1,120,655	0	0	0	0	0	0	0	7,098	0	0	0
4425299.....	CONROE.....	TX.....	.....	01/19/2007....	.....	507,028	0	0	0	0	0	0	0	5,033	0	0	0
4425302.....	MCALLEN.....	TX.....	.....	01/31/2007....	.....	679,566	0	0	0	0	0	0	0	28,547	0	0	0
4425369.....	SUGAR LAND.....	TX.....	.....	12/21/2007....	.....	1,115,978	0	0	0	0	0	0	0	11,984	0	0	0
4425377.....	SAN ANTONIO.....	TX.....	.....	01/29/2008....	.....	945,126	0	0	0	0	0	0	0	5,846	0	0	0
4425393.....	TEMPLE.....	TX.....	.....	05/12/2008....	.....	833,607	0	0	0	0	0	0	0	12,444	0	0	0
4425415.....	HOUSTON.....	TX.....	.....	09/26/2008....	.....	953,834	0	0	0	0	0	0	0	7,951	0	0	0
4425427.....	HOUSTON.....	TX.....	.....	11/21/2008....	.....	2,604,384	0	0	0	0	0	0	0	36,753	0	0	0
4425462.....	HOUSTON.....	TX.....	.....	09/15/2010....	.....	861,069	0	0	0	0	0	0	0	19,128	0	0	0
4425493.....	DALLAS.....	TX.....	.....	04/07/2011....	.....	1,038,864	0	0	0	0	0	0	0	24,604	0	0	0
4425511.....	SAN ANTONIO.....	TX.....	.....	06/30/2011....	.....	894,559	0	0	0	0	0	0	0	10,132	0	0	0
4425554.....	PORTLAND.....	TX.....	.....	05/14/2012....	.....	1,348,354	0	0	0	0	0	0	0	25,223	0	0	0
4425571.....	EL PASO.....	TX.....	.....	08/28/2012....	.....	1,154,665	0	0	0	0	0	0	0	16,368	0	0	0
4425592.....	LYTLE.....	TX.....	.....	12/20/2012....	.....	759,851	0	0	0	0	0	0	0	27,619	0	0	0
4425602.....	CARROLLTON.....	TX.....	.....	02/11/2013....	.....	660,322	0	0	0	0	0	0	0	11,148	0	0	0
4425604.....	HOUSTON.....	TX.....	.....	03/01/2013....	.....	805,024	0	0	0	0	0	0	0	28,780	0	0	0
4425641.....	HOUSTON.....	TX.....	.....	08/02/2013....	.....	1,924,052	0	0	0	0	0	0	0	42,225	0	0	0
4425651.....	HUMBLE.....	TX.....	.....	09/20/2013....	.....	1,713,774	0	0	0	0	0	0	0	17,685	0	0	0
4425665.....	LAREDO.....	TX.....	.....	11/26/2013....	.....	1,086,873	0	0	0	0	0	0	0	28,475	0	0	0
4425685.....	San Antonio.....	TX.....	.....	05/23/2014....	.....	1,315,910	0	0	0	0	0	0	0	19,824	0	0	0
4425715.....	EL PASO.....	TX.....	.....	10/30/2014....	.....	1,097,277	0	0	0	0	0	0	0	13,132	0	0	0
4425724.....	FREDERICKSBURG.....	TX.....	.....	12/16/2014....	.....	1,233,492	0	0	0	0	0	0	0	22,938	0	0	0
4425735.....	SAN ANTONIO.....	TX.....	.....	01/09/2015....	.....	846,598	0	0	0	0	0	0	0	22,077	0	0	0
4425737.....	ADDISON.....	TX.....	.....	01/20/2015....	.....	1,009,941	0	0	0	0	0	0	0	13,821	0	0	0
4425741.....	NORTH RICHLAND HILLS.....	TX.....	.....	03/13/2015....	.....	2,081,879	0	0	0	0	0	0	0	18,691	0	0	0
4425755.....	HOUSTON.....	TX.....	.....	05/07/2015....	.....	1,252,929	0	0	0	0	0	0	0	43,004	0	0	0
4425767.....	SAN ANTONIO.....	TX.....	.....	06/15/2015....	.....	3,244,758	0	0	0	0	0	0	0	28,724	0	0	0
4425774.....	RED OAK.....	TX.....	.....	07/10/2015....	.....	1,308,382	0	0	0	0	0	0	0	8,155	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
4425852.....	DALLAS.....	TX.....	.....	09/13/2016....	.....	2,933,886	0	0	0	0	0	0	0	24,618	0	0	0
4425871.....	EL PASO.....	TX.....	.....	12/13/2016....	.....	3,500,000	0	0	0	0	0	0	0	42,248	0	0	0
4425879.....	SAN ANTONIO.....	TX.....	.....	01/11/2017....	.....	.....0	0	0	0	0	0	0	0	16,989	0	0	0
4425891.....	EL PASO.....	TX.....	.....	03/06/2017....	.....	.....0	0	0	0	0	0	0	0	5,984	0	0	0
4425894.....	ROCKWALL.....	TX.....	.....	03/21/2017....	.....	.....0	0	0	0	0	0	0	0	7,632	0	0	0
4425903.....	VICTORIA.....	TX.....	.....	04/27/2017....	.....	.....0	0	0	0	0	0	0	0	5,097	0	0	0
4525163.....	SANDY.....	UT.....	.....	08/15/2005....	.....	725,004	0	0	0	0	0	0	0	16,247	0	0	0
4525380.....	PROVO.....	UT.....	.....	01/31/2008....	.....	1,724,416	0	0	0	0	0	0	0	45,684	0	0	0
4525637.....	SALT LAKE CITY.....	UT.....	.....	06/27/2013....	.....	1,037,894	0	0	0	0	0	0	0	17,112	0	0	0
4525711.....	ROY.....	UT.....	.....	10/21/2014....	.....	866,381	0	0	0	0	0	0	0	17,201	0	0	0
4525744.....	SALT LAKE CITY.....	UT.....	.....	03/26/2015....	.....	1,651,733	0	0	0	0	0	0	0	23,405	0	0	0
4625461.....	BARRE.....	VT.....	.....	08/26/2010....	.....	2,745,102	0	0	0	0	0	0	0	32,681	0	0	0
4725131.....	STERLING.....	VA.....	.....	03/30/2005....	.....	1,352,056	0	0	0	0	0	0	0	94,122	0	0	0
4725134.....	MIDLOTHIAN.....	VA.....	.....	04/28/2005....	.....	379,491	0	0	0	0	0	0	0	25,662	0	0	0
4725237.....	MECHANICSVILLE.....	VA.....	.....	05/15/2006....	.....	595,740	0	0	0	0	0	0	0	23,297	0	0	0
4725450.....	VIRGINIA BEACH.....	VA.....	.....	06/07/2010....	.....	600,025	0	0	0	0	0	0	0	38,387	0	0	0
4725454.....	MIDLOTHIAN.....	VA.....	.....	06/23/2010....	.....	453,499	0	0	0	0	0	0	0	17,112	0	0	0
4725467.....	PORTSMOUTH.....	VA.....	.....	10/27/2010....	.....	920,124	0	0	0	0	0	0	0	19,988	0	0	0
4725546.....	ROANOKE.....	VA.....	.....	02/27/2012....	.....	1,437,654	0	0	0	0	0	0	0	12,529	0	0	0
4725634.....	VIRGINIA BEACH.....	VA.....	.....	06/26/2013....	.....	1,055,204	0	0	0	0	0	0	0	35,432	0	0	0
4725706.....	WOODBIDGE.....	VA.....	.....	09/30/2014....	.....	1,936,455	0	0	0	0	0	0	0	54,505	0	0	0
4725720.....	MIDLOTHIAN.....	VA.....	.....	12/03/2014....	.....	985,984	0	0	0	0	0	0	0	8,877	0	0	0
4725721.....	YORKTOWN.....	VA.....	.....	12/10/2014....	.....	1,108,338	0	0	0	0	0	0	0	16,098	0	0	0
4825719.....	TUKWILA.....	WA.....	.....	11/21/2014....	.....	1,620,801	0	0	0	0	0	0	0	23,738	0	0	0
4825759.....	RICHLAND.....	WA.....	.....	05/21/2015....	.....	4,017,225	0	0	0	0	0	0	0	36,316	0	0	0
4825775.....	SILVERDALE.....	WA.....	.....	07/13/2015....	.....	2,870,014	0	0	0	0	0	0	0	25,483	0	0	0
4825838.....	AUBURN.....	WA.....	.....	06/29/2016....	.....	1,584,404	0	0	0	0	0	0	0	9,580	0	0	0
4825861.....	TACOMA.....	WA.....	.....	10/04/2016....	.....	921,240	0	0	0	0	0	0	0	11,468	0	0	0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008....	.....	1,486,830	0	0	0	0	0	0	0	49,808	0	0	0
5025416.....	MADISON.....	WI.....	.....	09/30/2008....	.....	1,823,337	0	0	0	0	0	0	0	25,679	0	0	0
5025447.....	MADISON.....	WI.....	.....	04/20/2010....	.....	796,133	0	0	0	0	0	0	0	9,679	0	0	0
5025890.....	BURLINGTON.....	WI.....	.....	03/03/2017....	.....	.....0	0	0	0	0	0	0	0	8,349	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						368,544,066	0	0	0	0	0	0	0	7,424,078	0	0	0
0599999. Total Mortgages.....						374,300,967	0	0	0	0	0	0	5,101,139	12,559,598	0	34,381	34,381

QE02.7

SCHEDULE BA - PART 2

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

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

NONE

QE03

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8		9	10	
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value		Paid for Accrued Interest and Dividends		NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions																	
49130N	DN	6	KENTUCKY ST HGR EDU STUDENT LO	4.000%		05/03/2017	Bank of America				3,771,697	3,795,000			.0	1FE	
646080	SS	1	NEW JERSEY ST HIGHER ED ASSIST	4.000%		05/16/2017	Bank of America				3,047,460	3,000,000			.0	1FE	
762315	QK	8	RHODE ISLAND ST STUDENT LOAN	3.800% 12		04/06/2017	Bank of America				1,000,000	1,000,000			.0	1FE	
92812V	MA	1	VIRGINIA ST HSG DEV AUTH	3.125% 11/25/		05/24/2017	Wells Fargo Securities				2,000,000	2,000,000			2.083	1FE	
977100	EL	6	WISCONSIN STATE	3.954% 05/01/36		04/25/2017	Citi Global Markets Inc.				505,440	500,000			5.052	1FE	
1799999	Total - Bonds - U.S. States, Territories & Possessions										10,324,597	10,295,000			7.135	XXX	
Bonds - Industrial and Miscellaneous																	
00122@	AA	9	AES SOUTHLAND ENERGY LLC SENIOR SECURED			06/30/2017	J P Morgan & Co.				1,021,910	1,021,910			.0	2FE	
025676	AM	9	AMERICAN EQUITY INVESTMENT	5.000% 06/1		06/15/2017	Various				2,043,020	2,000,000			.903	2FE	
0258M0	EL	9	AMERICAN EXPRESS	3.300% 05/03/27		04/27/2017	Goldman Sachs & Co.				1,975,480	2,000,000			.0	1FE	
037833	CR	9	APPLE INC	3.200% 05/11/27		05/04/2017	J P Morgan & Co.				1,500,000	1,500,000			.0	1FE	
042735	BE	9	ARROW ELECTRONICS	4.000% 04/01/25		06/01/2017	Barclays				2,046,180	2,000,000			14.444	2FE	
042735	BF	6	ARROW ELECTRONICS	3.875% 01/12/28		06/01/2017	J P Morgan & Co.				1,991,500	2,000,000			.0	2FE	
049560	AN	5	ATMOS ENERGY CORP	3.000% 06/15/27		06/05/2017	Wells Fargo Securities				2,493,125	2,500,000			.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	
056083	AG	3	BXP TRUST 2017-GM B	3.425% 06/13/39		06/21/2017	Morgan Stanley Dean Witter				4,073,628	4,000,000			11.035	1FE	
06051G	GM	5	BANK OF AMERICA	4.244% 04/24/38		04/19/2017	Bank of America				1,000,000	1,000,000			.0	2FE	
070101	AH	3	BASIN ELECTRIC POWER COOP 144A	4.750%		04/19/2017	Mitsubishi UFJ Securities				1,992,700	2,000,000			.0	1FE	
07332B	AA	7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1			04/28/2017	Wells Fargo Securities				3,020,326	3,000,000			.0	1FE	
12636Y	AA	0	CRH AMERICA FINANCE INC 144A	3.400% 05		05/02/2017	Wells Fargo Securities				1,985,420	2,000,000			.0	2FE	
14149Y	BJ	6	CARDINAL HEALTH	3.410% 06/15/27		06/01/2017	Bank of America				4,000,000	4,000,000			.0	2FE	
19260M	AA	4	COINSTAR FUNDING, LLC 2017-1A A2	5.216		05/04/2017	Guggenheim Capital				2,000,000	2,000,000			.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	
21871@	AB	6	CORESITE L.P. SENIOR NOTE	3.910% 04/20		04/20/2017	Citi				2,000,000	2,000,000			.0	2Z	
23204G	AC	4	CUSTOMERS BANCORP INC	3.950% 06/30/22		06/28/2017	SANDLER O'NEILL				1,995,500	2,000,000			.0	2FE	
24703E	AE	9	DELL EQUIPMENT FINANCE TRUST 2016-1 C			04/05/2017	RBC Capital Markets				1,893,469	1,900,000			2.404	1FE	
25466A	AE	1	DISCOVER BANK	4.250% 03/13/26		06/27/2017	Various				6,249,640	6,000,000			74.847	2FE	
25755T	AH	3	DOMINOS PIZZA MASTER ISSUER 2017-1A A23			06/12/2017	Guggenheim Capital				2,250,000	2,250,000			.0	2AM	
32055R	A@	6	FIRST INDUSTRIAL LP SERIES A GTED SENIOR			04/20/2017	Bank of America				1,000,000	1,000,000			.0	2FE	
337932	AH	0	FIRSTENERGY CORP	3.900% 07/15/27		06/19/2017	Morgan Stanley Dean Witter				2,990,010	3,000,000			.0	2FE	
343498	AB	7	FLOWERS FOODS INC	3.500% 10/01/26		05/31/2017	Morgan Stanley Dean Witter				1,985,000	2,000,000			12.444	2FE	
42225U	AF	1	HEALTHCARE TRUST OF AMER	3.750% 07/01/		06/01/2017	Wells Fargo Securities				1,989,840	2,000,000			.0	2FE	
573284	AQ	9	MARTIN MARIETTA MATERIAL	3.450% 06/01/		05/18/2017	Various				2,494,440	2,500,000			.96	2FE	
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	AD	5	MOSAIC CO	5.450% 11/15/33		05/03/2017	Various				3,145,650	3,000,000			78.571	2FE	
62952E	AD	9	NYU HOSPITALS CENTER	4.168% 07/01/37		05/23/2017	Bank of America				1,000,000	1,000,000			.0	1FE	
64116#	AB	9	NETRALITY PROPERTIES LP SERIES B SENIOR			04/06/2017	Goldman Sachs & Co.				3,000,000	3,000,000			.0	2Z	
649840	CQ	6	NY STATE ELECTRIC & GAS 144A	3.250% 12		05/31/2017	Barclays				1,011,270	1,000,000			.361	1FE	
665859	AS	3	NORTHERN TRUST CORP	3.375% 05/08/32		05/04/2017	Bank of America				1,999,410	2,000,000			.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	
867914	BN	2	SUNTRUST BANKS	5.050% Perpet		04/27/2017	Credit Suisse				2,000,000	2,000,000			.0	3FE	
87236Y	AF	5	TD AMERITRADE HOLDING CO	3.300% 04/01/		04/27/2017	Various				2,997,030	3,000,000			.458	1FE	
878091	BF	3	TEACHERS INSUR & ANNUITY 144A	4.270% 0		05/05/2017	Various				3,992,240	4,000,000			.474	1FE	
92257L	AB	6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF			05/08/2017	Citi Global Markets Inc.				1,999,465	2,000,000			6.667	1FE	
96949L	AD	7	WILLIAMS PARTNERS LP	3.750% 06/15/27		06/23/2017	Various				3,589,534	3,600,000			2.396	2FE	

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
136385 AX 9	CANADIAN NATL RESOURCES	3.850% 06/01/2.....	A.....	06/22/2017.....	Various.....			6,957,540	7,000,000	11,550	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	6,038	0	5.....
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G		A.....	04/28/2017.....	Direct.....			0	3,132	0	5.....
034863 AR 1	ANGLO AMERICAN CAPITAL 144A	4.750% 04/.....	D.....	04/03/2017.....	Citi Global Markets Inc.....			1,000,000	1,000,000	0	3FE.....
046353 AN 8	ASTRAZENECA PLC	3.125% 06/12/27.....	D.....	06/05/2017.....	Bank of America.....			2,984,700	3,000,000	0	1FE.....
06760B AG 7	BABSON CLO LTD 2017-1A B2	3.666% 07/18.....	D.....	06/23/2017.....	Wells Fargo Securities.....			4,999,913	5,000,000	0	1FE.....
423012 AF 0	HEINEKEN NV	3.500% 01/29/28.....	D.....	05/17/2017.....	Barclays.....			2,533,810	2,500,000	12,590	2FE.....
64129U AY 1	NEUBERGER BERMAN CLO LTD 2014-17A B2R		D.....	04/27/2017.....	J P Morgan & Co.....			1,750,000	1,750,000	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.....
92915U AF 1	VOYA CLO LTD 2017-2A A2B	3.780% 06/07/.....	D.....	05/02/2017.....	Natixis Securities.....			3,000,000	3,000,000	0	1FE.....
G6363# AB 3	NAC AVIATION 29 DAC SENIOR UNSECURED NOT		D.....	06/29/2017.....	Citi.....			7,000,000	7,000,000	0	2Z.....
Q7160# AL 3	ORICA FINANCE LIMITED GUARANTEED SENIOR		D.....	05/03/2017.....	Citi.....			1,000,000	1,000,000	0	2Z.....
3899999.	Total - Bonds - Industrial and Miscellaneous							127,498,874	127,031,080	257,917	XXX.....
8399997.	Total - Bonds - Part 3							137,823,471	137,326,080	265,052	XXX.....
8399999.	Total - Bonds							137,823,471	137,326,080	265,052	XXX.....
Preferred Stocks - Industrial and Miscellaneous											
74460W 68 5	PUBLIC STORAGE PREFERRED			05/23/2017.....	Brean Capital.....			40,000.000	996,800	0.00	P1LFE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous							996,800	XXX	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3							996,800	XXX	0	XXX.....
8999999.	Total - Preferred Stocks							996,800	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous											
000000 00 4	FEDERAL HOME LOAN BANK - CINTI			04/04/2017.....	Direct.....			3,222.000	322,200	XXX	0.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous							322,200	XXX	0	XXX.....
9799997.	Total - Common Stocks - Part 3							322,200	XXX	0	XXX.....
9799999.	Total - Common Stocks							322,200	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks							1,319,000	XXX	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks							139,142,471	XXX	265,052	XXX.....

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

QE04.1

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
	11	12	13									14	15												
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)		
Bonds - U.S. Government																									
3132H3	7A	5	FREDDIE MAC GOLD POOL U90889	3.500%	03/25/36	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		42,699	42,699	43,980	43,202	0	(503)	0	(503)	0	42,699	0	0	0	534	03/25/2036	1	
36194S	PD	4	GN AU4920 GN AU4920	3.020%	09/15/41	06/15/2017	Paydown		26,190	26,190	26,672	26,666	0	(477)	0	(477)	0	26,190	0	0	0	330	09/15/2041	1FE	
36197J	ZL	2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147			06/01/2017	Paydown		40,171	40,171	41,602	0	(1,431)	0	(1,431)	0	40,171	0	0	0	264	03/15/2037	1		
36202B	U9	4	GNMA II SF POOL# 001508	10.000%	11/20/2	06/01/2017	Paydown		21	21	21	21	0	0	0	0	21	0	0	0	1	11/20/2020	1		
36202B	UP	8	GNMA II SF POOL# 001490	10.000%	10/20/2	06/01/2017	Paydown		184	184	183	183	0	1	0	1	0	184	0	0	0	6	10/20/2020	1	
36202B	VT	9	GNMA II SF POOL# 001526	10.000%	12/20/2	06/01/2017	Paydown		240	240	244	240	0	0	0	0	240	0	0	0	12	12/20/2020	1		
36235*	AB	7	CANTON LEASE FINANCE TRUST-GSA US GOVT L			06/15/2017	Redemption	100.0000	68,413	68,413	68,413	68,413	0	0	0	0	68,413	0	0	0	1,349	06/15/2030	1		
38373M	2F	6	GNMA 2008-80 IO	1.410%	04/16/50	06/01/2017	Paydown		0	0	36,032	33,868	0	(33,868)	0	(33,868)	0	0	0	0	3,296	04/16/2050	1		
38373V	PY	0	GNMA 2002-64 ZH	6.000%	09/16/32	06/01/2017	Paydown		170,794	170,794	169,368	170,087	0	707	0	707	0	170,794	0	0	0	4,253	09/16/2032	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		95,179	95,179	101,901	101,509	0	(6,330)	0	(6,330)	0	95,179	0	0	0	1,408	09/16/2041	1	
38377T	GE	5	GNMA 2011-2 HG	4.000%	01/20/41	06/01/2017	Paydown		142,795	142,795	159,484	150,346	0	(7,551)	0	(7,551)	0	142,795	0	0	0	2,662	01/20/2041	1	
38377T	GE	5	GNMA 2011-2 HG	4.000%	01/20/41	04/01/2017	Redemption	100.0000	133,574	133,574	149,185	140,637	0	(533)	0	(533)	0	140,105	0	(6,531)	(6,531)	1,781	01/20/2041	1	
38378X	VL	2	GNMA 2014-155 VA	3.000%	03/16/37	06/01/2017	Paydown		47,460	47,460	48,558	48,434	0	(974)	0	(974)	0	47,460	0	0	0	593	03/16/2037	1	
831641	EM	3	SMALL BUSINESS ADMIN 2008-10B	5.944%	0	05/10/2017	Redemption	100.0000	12,820	12,820	12,820	12,820	0	0	0	0	12,820	0	0	0	378	08/10/2018	1		
0599999.	Total - Bonds - U.S. Government								894,240	894,240	981,645	918,778	0	(59,611)	0	(59,611)	0	900,771	0	(6,531)	(6,531)	18,654	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	45,374	0	0	0	564	02/01/2042	1FE	
246395	YC	5	DELAWARE ST HSG AUTH REV 2013-1	2.750		06/01/2017	Redemption	100.0000		25,000	25,000	25,000	25,000	0	0	0	0	25,000	0	0	0	298	12/01/2041	1FE	
25477P	NF	8	DIST OF COLUMBIA HSG FIN AGY 2014-A A			06/15/2017	Redemption	100.0000		7,608	7,608	7,608	7,608	0	0	0	0	7,608	0	0	0	125	06/15/2045	1FE	
341271	AB	0	FLORIDA ST BRD OF ADMIN TAX	2.638	07/	06/07/2017	FTN Financial		3,027,720	3,000,000	3,034,350	3,029,678	0	(2,812)	0	(2,812)	0	3,026,866	0	854	854	74,963	07/01/2021	1FE	
45201Y	YJ	0	ILLINOIS ST HSG DEV AUTH REV 2012-A	2		06/01/2017	Redemption	100.0000		81,992	81,992	81,992	81,992	0	0	0	0	81,992	0	0	0	825	12/01/2042	1FE	
452227	FN	6	ILLINOIS ST SALES TAX REVENUE	3.081	0	06/06/2017	Citi Global Markets Inc.		1,515,375	1,500,000	1,500,000	1,500,000	0	0	0	0	1,500,000	0	15,375	15,375	22,337	06/15/2023	1FE		
49130T	PS	9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES			06/01/2017	Redemption	100.0000		45,000	45,000	45,000	45,000	0	0	0	0	45,000	0	0	0	550	11/01/2041	1FE	
57419P	MC	0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES			05/08/2017	Call	100.0000		875,000	875,000	879,375	875,151	0	(151)	0	(151)	0	875,000	0	0	0	39,023	03/01/2043	1FE
60416Q	EP	5	MINNESOTA ST HSG FIN AGY 2011 SERIES E			06/01/2017	Redemption	100.0000		110,000	110,000	110,000	110,000	0	0	0	0	110,000	0	0	0	4,024	07/01/2031	1FE	
60637B	CN	8	MISSOURI HOUSING 2013 SERIES A	2.650		06/01/2017	Redemption	100.0000		35,000	35,000	35,000	35,000	0	0	0	0	35,000	0	0	0	375	11/01/2040	1FE	
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B	2.650		06/01/2017	Redemption	100.0000		45,000	45,000	45,000	45,000	0	0	0	0	45,000	0	0	0	486	11/01/2041	1FE	
64469D	WP	2	NEW HAMPSHIRE HOUSING	3.855	07/01/30	06/01/2017	Redemption	100.0000		125,000	125,000	125,000	125,000	0	0	0	0	125,000	0	0	0	4,417	07/01/2030	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	40,000	0	0	0	1,065	09/01/2032	1FE	
76221R	RB	1	RHODE ISLAND HSG & MTG FIN COR SERIES 63			06/23/2017	Redemption	100.0000		95,000	95,000	100,679	98,217	0	(224)	0	(224)	0	97,994	0	(2,994)	(2,994)	2,310	10/01/2040	1FE
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1	2		06/01/2017	Redemption	100.0000		65,000	65,000	65,000	65,000	0	0	0	0	65,000	0	0	0	799	01/01/2041	1FE	
88271H	FL	8	TEXAS ST AFFORDABLE HSG CORP 2013A	2.7		06/01/2017	Redemption	100.0000		55,000	55,000	55,000	55,000	0	0	0	0	55,000	0	0	0	1,046	09/01/2041	1FE	
92428C	JD	7	VERMONT STUDENT ASSISTANCE COR	3.625		06/15/2017	Redemption	100.0000		115,000	115,000	113,615	113,907	0	50	0	50	113,957	0	1,043	1,043	2,084	06/15/2025	1FE	
92812U	Q4	3	VIRGINIA HOUSING DEV AUTH 2014-A A	3.5		06/01/2017	Paydown		136,218	136,218	136,218	136,218	0	0	0	0	136,218	0	0	0	2,021	10/25/2037	1FE		
93978X	EM	8	WASHINGTON ST HSG FIN COMMN 2011 SERIES			04/01/2017	Redemption	100.0000		220,000	220,000	220,000	220,000	0	0	0	0	220,000	0	0	0	5,060	10/01/2033	1FE	
1799999.	Total - Bonds - U.S. States, Territories & Possessions								6,664,287	6,621,192	6,664,211	6,653,145	0	(3,137)	0	(3,137)	0	6,650,009	0	14,278	14,278	162,372	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																									
076523	AA	7	CITY OF BEDFORD VIRGINIA LESSEE - APPALA			05/01/2017	Redemption	100.0000		55,000	55,000	55,000	55,000	0	0	0	0	55,000	0	0	0	2,148	05/01/2026	2	
31358P	HV	2	FNMA REMIC G92-35 EB	7.500	07/25/22	06/01/2017	Paydown		1,771	1,771	1,775	1,764	0	7	0	7	0	1,771	0	0	0	57	07/25/2022	1	

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31358Q EU 5	FNMA REMIC 1992-162 D	7.000%	09/25/22	06/01/2017	Paydown	5,742	5,742	5,564	5,688	0	54	0	54	0	5,742	0	5,742	0	0	0	161	09/25/2022	1	
3136A6 P9 9	FNR 2012-76 VG	4.000%	03/25/29	06/01/2017	Paydown	27,373	27,373	29,563	28,480	0	(1,108)	0	(1,108)	0	27,373	0	27,373	0	0	0	456	03/25/2029	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	54,589	0	0	(1,536)	774	02/25/2038	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	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	24,866	24,866	24,709	24,762	0	104	0	104	0	24,866	0	24,866	0	0	0	363	07/25/2033	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	41,182	0	0	0	601	03/15/2035	1	
3137B3 4W 5	FHR 4215 LV	3.500%	04/15/33	06/01/2017	Paydown	30,013	30,013	29,887	29,926	0	88	0	88	0	30,013	0	30,013	0	0	0	438	04/15/2033	1	
3138L4 J3 8	FANNIE MAE AM3881	3.830%	08/01/25	06/26/2017	Paydown	6,779	6,779	6,678	6,709	0	2	0	2	0	6,711	0	6,711	0	67	67	109	08/01/2025	1	
31392D 2B 7	FNMA 2002-59 ZB	6.000%	09/25/32	06/01/2017	Paydown	89,289	89,289	85,830	88,176	0	1,113	0	1,113	0	89,289	0	89,289	0	0	0	2,262	09/25/2032	1	
31392R WT 4	FHLMC 2492 Z	5.500%	08/15/32	06/01/2017	Paydown	39,370	39,370	35,523	38,347	0	1,023	0	1,023	0	39,370	0	39,370	0	0	0	915	08/15/2032	1	
31393A 5P 8	FNMA 2003-43 PE	5.500%	05/25/33	06/01/2017	Paydown	79,531	79,531	78,102	78,861	0	669	0	669	0	79,531	0	79,531	0	0	0	1,823	05/25/2033	1	
31393N 4A 4	FHLMC 2589 GM	5.500%	03/15/33	06/01/2017	Paydown	137,169	137,169	136,098	136,657	0	512	0	512	0	137,169	0	137,169	0	0	0	3,277	03/15/2033	1	
31405W QT 5	FNMA POOL 801566	5.000%	01/01/20	06/01/2017	Paydown	2,781	2,781	2,798	2,778	0	3	0	3	0	2,781	0	2,781	0	0	0	58	01/01/2020	1	
36230T B2 7	GN 758157	4.550%	05/15/38	06/01/2017	Paydown	39,493	39,493	43,936	43,595	0	(4,103)	0	(4,103)	0	39,493	0	39,493	0	0	0	749	05/15/2038	1	
452151 LD 3	ILLINOIS STATE	4.350%	06/01/18	06/01/2017	Redemption	333,333	333,333	318,537	330,339	0	855	0	855	0	331,194	0	331,194	0	2,139	2,139	7,250	06/01/2018	2FE	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments								1,085,896	1,085,896	1,079,301	1,090,153	0	(4,930)	0	(4,930)	0	1,085,225	0	670	670	22,907	XXX	XXX

Bonds - Industrial and Miscellaneous

00214M AA 1	ARL SECOND LLC 2014-1A A1	2.920%	06/15	06/15/2017	Paydown	159,684	159,684	154,750	155,081	0	4,602	0	4,602	0	159,684	0	159,684	0	0	0	1,937	06/15/2044	1FE	
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC			06/15/2017	Redemption	100.0000	68,944	68,944	72,392	0	(90)	0	(90)	0	70,117	0	70,117	0	0	(1,173)	2,142	08/15/2021	1	
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1			06/01/2017	Paydown		45,127	45,127	43,167	0	698	0	698	0	44,574	0	44,574	0	553	553	709	07/25/2043	1FM	
01885@ AB 2	ALLIANCE RESOURCE OPERATING PARTNERS LP			05/11/2017	Redemption	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,000,000	0	0	0	81,392	06/26/2018	2FE	
023770 AA 8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A	3		05/01/2017	Redemption	100.0000	75,906	75,906	76,191	0	(11)	0	(11)	0	76,171	0	76,171	0	0	(265)	1,281	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	0	0	0	0	0	50,757	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	96,474	96,474	96,474	0	0	0	0	0	96,474	0	96,474	0	0	0	1,785	10/01/2026	1FE	
025932 BU 1	AMERICAN FINANCIAL GROUP	6.375%	06/12	06/26/2017	Redemption	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	2,000,000	0	0	0	68,708	06/12/2042	2FE	
02660T AB 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5			06/01/2017	Paydown		15,402	15,402	12,765	0	2,637	0	2,637	0	15,402	0	15,402	0	0	0	358	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	0	6	0	6	0	15,550	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	0	3	0	3	0	13,462	0	13,462	0	0	0	194	04/17/2045	1FE	
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2	3.0		06/01/2017	Paydown		97,408	97,408	97,406	0	2	0	2	0	97,408	0	97,408	0	0	0	904	01/25/2047	1FE	
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4			06/01/2017	Paydown		44,609	44,609	44,023	0	12	0	12	0	44,376	0	44,376	0	233	233	1,041	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	0	0	0	0	0	1,000,000	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	0	31	0	31	0	500,000	0	500,000	0	0	0	7,288	05/20/2018	1FE	
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A	5		04/20/2017	Paydown		251,265	251,265	251,073	0	(10)	0	(10)	0	250,757	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		22,961	22,961	22,961	0	0	0	0	0	22,961	0	22,961	0	0	0	257	12/02/2027	1FE	
07332B AA 7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1			06/28/2017	Paydown		120,086	120,086	120,899	0	(814)	0	(814)	0	120,086	0	120,086	0	0	0	415	03/28/2057	1FE	
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4	2		06/01/2017	Paydown		10,431	10,431	10,066	0	75	0	75	0	10,431	0	10,431	0	0	0	113	10/25/2025	1FM	
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A	4		06/15/2017	Paydown		23,438	23,438	23,437	0	0	0	0	0	23,438	0	23,438	0	0	0	494	12/16/2041	1FE	
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B	5		06/15/2017	Paydown		11,719	11,719	11,718	0	0	0	0	0	11,719	0	11,719	0	0	0	333	12/16/2041	2AM	
09247X AC 5	BLACKROCK INC	6.250%	09/15/17	04/19/2017	Call	100.0000	5,000,000	5,000,000	4,959,800	0	1,549	0	1,549	0	4,997,842	0	4,997,842	0	2,158	2,158	287,417	09/15/2017	1FE	
099738 AA 4	BORGER ENERGY ASSOCIATED LP	7.260%	12/	06/30/2017	Redemption	100.0000	227,594	227,594	227,594	0	24,529	0	24,529	0	227,594	0	227,594	0	0	0	8,262	06/30/2022	4FE	
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP	6.540%	06	06/30/2017	Redemption	100.0000	45,833	45,833	45,833	0	0	0	0	0	45,833	0	45,833	0	0	0	1,499	06/30/2024	1	
11133T AA 1	BROADRIDGE FINANCIAL SOLUTIONS	6.125%		06/01/2017	Maturity		1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,000,000	0	0	0	30,625	06/01/2017	2FE	

QE05.1

SCHEDULE D - PART 4

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

QE05.2

CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					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)
										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.							
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34.....	..	06/01/2017.	Barclays.....		528,474	1,355,060	406,518	406,518	0	0	0	0	0	406,518	0	121,955	121,955	47,700	06/01/2033.	5FE.....
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34.....	..	06/01/2017.	Redemption 100.0000....		34,969	34,969	10,491	10,491	0	0	0	0	0	10,491	0	24,478	24,478	1,198	06/01/2033.	5FE.....
120569 AA 6	BUNGE NA FINANCE LP 5.900% 04/01/17.....	..	04/01/2017.	Maturity.....		1,350,000	1,350,000	1,348,461	1,349,952	0	48	0	48	0	1,350,000	0	0	0	39,825	04/01/2017.	2FE.....
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8.....	..	06/15/2017.	Paydown.....		3,333	3,333	3,332	0	0	1	0	1	0	3,333	0	0	0	15	04/15/2047.	1FE.....
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.....		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	1,414	07/11/2022.	1FE.....
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/.....	..	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.....
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R.....	..	06/01/2017.	Paydown.....		133,075	133,075	134,572	133,075	0	0	0	0	0	133,075	0	0	0	4,007	05/27/2037.	1FM.....
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A.....	..	06/01/2017.	Paydown.....		42,820	42,820	43,531	43,277	0	(457)	0	(457)	0	42,820	0	0	0	567	04/25/2043.	1FM.....
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2.....	..	06/01/2017.	Paydown.....		134,068	148,825	123,547	133,287	0	1,123	0	1,123	0	134,410	0	(342)	(342)	3,323	02/25/2035.	1FM.....
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C.....	..	06/01/2017.	Paydown.....		30,204	30,204	27,052	29,311	0	894	0	894	0	30,204	0	0	0	837	10/25/2034.	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.....		64,747	67,670	55,104	60,815	0	146	0	146	0	60,961	0	3,786	3,786	1,551	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.....
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50.....	..	06/01/2017.	Paydown.....		22,524	22,524	20,532	20,963	0	20	0	20	0	20,983	0	1,541	1,541	492	06/25/2035.	1FM.....
13975D AF 2	CAPITAL AUTO REC ASSET TRUST 2013-3 C.....	..	06/20/2017.	Paydown.....		2,389,805	2,389,805	2,389,479	2,389,710	0	95	0	95	0	2,389,805	0	0	0	27,600	10/22/2018.	1FE.....
15137J AC 6	CENT CLO LP 2015-23A A2B 3.900% 04/17/.....	..	06/15/2017.	Paydown.....		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	64,458	04/17/2026.	1FE.....
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5.....	..	04/01/2017.	Paydown.....		21,764	21,764	21,764	21,687	0	77	0	77	0	21,764	0	0	0	421	03/25/2035.	1FM.....
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2.....	..	06/01/2017.	Paydown.....		57,372	57,372	58,853	58,779	0	(1,407)	0	(1,407)	0	57,372	0	0	0	910	02/25/2044.	1FE.....
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2.....	..	06/01/2017.	Paydown.....		76,835	76,835	64,541	68,320	0	111	0	111	0	68,432	0	8,403	8,403	1,750	02/25/2035.	1FM.....
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.....		82,145	82,145	78,427	78,427	0	0	0	0	0	78,427	0	3,717	3,717	1,880	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.....		108,970	108,970	98,618	107,736	0	292	0	292	0	108,028	0	942	942	2,443	07/25/2036.	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.....
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1.....	..	06/01/2017.	Paydown.....		40,521	40,521	40,686	40,558	0	(36)	0	(36)	0	40,521	0	0	0	670	06/25/2044.	1FM.....
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A.....	..	06/01/2017.	Paydown.....		187,808	187,808	192,023	191,831	0	(84)	0	(84)	0	191,747	0	(3,940)	(3,940)	3,165	01/25/2053.	1FM.....
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1.....	..	06/25/2017.	Paydown.....		41,450	41,450	41,438	41,439	0	11	0	11	0	41,450	0	0	0	424	10/25/2040.	1FE.....
209115 A* 5	CONSOLIDATED EDISON INC 8.710% 06/30/2.....	..	06/30/2017.	Redemption 100.0000....		12,344	12,344	12,344	12,344	0	0	0	0	0	12,344	0	0	0	538	06/30/2022.	1.....
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 BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100.....	..	04/01/2017.	Morgan Stanley Dean Witter.....		(37)	(73)	(70)	(71)	0	0	0	0	0	(71)	0	34	34	3,385	08/15/2025.	1FM.....
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100.....	..	04/01/2017.	Paydown.....		73	73	70	71	0	0	0	0	0	71	0	2	2	1,012	08/15/2025.	1FM.....
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0.....	..	04/29/2017.	Redemption 100.0000....		90,823	90,823	92,185	91,926	0	(51)	0	(51)	0	91,875	0	(1,053)	(1,053)	1,816	10/29/2024.	1FE.....
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1 7.6.....	..	06/15/2017.	Paydown.....		110,511	110,511	99,805	108,664	0	1,847	0	1,847	0	110,511	0	0	0	3,373	06/15/2028.	1FE.....
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M.....	..	06/15/2017.	Paydown.....		91,768	91,768	83,968	89,649	0	2,119	0	2,119	0	91,768	0	0	0	2,676	03/15/2028.	1FE.....
22541N SZ 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1.....	..	06/01/2017.	Paydown.....		1,627	1,627	1,651	1,624	0	3	0	3	0	1,627	0	0	0	34	05/25/2018.	1FM.....
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4.....	..	06/01/2017.	Paydown.....		82,190	82,190	81,105	81,685	0	504	0	504	0	82,190	0	0	0	1,989	10/25/2033.	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.....		16,092	16,092	16,454	16,128	0	(8)	0	(8)	0	16,120	0	(28)	(28)	299	10/25/2019.	1FM.....
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30.....	..	06/30/2017.	Redemption 100.0000....		13,749	13,749	13,749	13,749	0	0	0	0	0	13,749	0	0	0	403	03/30/2025.	3FE.....

SCHEDULE D - PART 4

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

QE05.3

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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)
CUSIP Identification	Description	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion										Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.								
22970*	AA	8	BGS BNSF Series 2015-1 CTL PT 4.070% 0.....	06/15/2017.	Redemption	100.0000....		24,681	24,681	24,681	24,681	0	0	0	0	0	24,681	0	0	0	421	05/15/2034.	1FE.....
233046	AC	5	DB MASTER FINANCE LLC 2015-1A A2I 3.26.....	05/20/2017.	Paydown.....			12,500	12,500	12,405	12,418	0	82	0	82	0	12,500	0	0	0	204	02/20/2045.	2AM.....
23340L	AB	0	DRB PRIME STUDENT LOAN TRUST 2015-B A2.....	06/25/2017.	Paydown.....			318,086	318,086	317,888	317,902	0	184	0	184	0	318,086	0	0	0	4,151	07/25/2031.	2AM.....
25272V	AA	7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2.....	06/20/2017.	Paydown.....			520,111	520,111	523,361	523,157	0	(3,046)	0	(3,046)	0	520,111	0	0	0	5,896	07/20/2027.	1FE.....
254709	AD	0	DISCOVER FINANCIAL SVS 6.450% 06/12/17.....	06/12/2017.	Maturity.....			5,000,000	5,000,000	5,009,702	5,000,626	0	(626)	0	(626)	0	5,000,000	0	0	0	161,250	06/12/2017.	2FE.....
27034J	AB	7	EARNEST STUDENT LOAN PROGRAM 2016-B A2.....	06/25/2017.	Paydown.....			449,687	449,687	449,600	449,609	0	78	0	78	0	449,687	0	0	0	5,659	05/25/2034.	1FE.....
278265	AC	7	EATON VANCE CORP 6.500% 10/02/17.....	05/06/2017.	Call	100.0000.....		3,000,000	3,000,000	3,030,000	3,002,950	0	(1,332)	0	(1,332)	0	3,001,618	0	(1,618)	(1,618)	179,457	10/02/2017.	1FE.....
29977J	AB	2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5.....	06/01/2017.	Paydown.....			36,604	36,604	36,821	36,683	0	(79)	0	(79)	0	36,604	0	0	0	373	03/25/2043.	1FM.....
29977K	AA	1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00.....	06/01/2017.	Paydown.....			129,871	129,871	128,491	128,722	0	1,150	0	1,150	0	129,871	0	0	0	1,817	06/25/2043.	1FM.....
30165Q	AB	6	EXETER AUTO RECEIVABLES TRUST 2014-1A B.....	04/15/2017.	Paydown.....			25,249	25,249	25,248	25,249	0	1	0	1	0	25,249	0	0	0	204	01/15/2019.	1FE.....
30217V	AC	1	ENBRIDGE ENERGY PARTNERS LP 144A 7.3.....	06/30/2017.	Redemption	100.0000....		89,912	89,912	89,912	89,912	0	0	0	0	0	89,912	0	0	0	4,048	12/31/2017.	2FE.....
30291D	AB	2	FRS LLC 2013-1A A2 3.080% 04/15/43.....	06/15/2017.	Paydown.....			4,658	4,658	4,658	4,658	0	0	0	0	0	4,658	0	0	0	67	04/15/2043.	1FE.....
31953*	AL	6	BNSF RAILWAY COMPANY SERIES A 5.960% 1.....	05/15/2017.	Redemption	100.0000....		42,101	42,101	42,101	42,101	0	0	0	0	0	42,101	0	0	0	1,255	10/15/2027.	1.....
31953*	AM	4	BNSF RAILWAY COMPANY SERIES B 5.960% 1.....	05/15/2017.	Redemption	100.0000....		4,271	4,271	4,271	4,271	0	0	0	0	0	4,271	0	0	0	127	10/15/2027.	1.....
31953*	AN	2	BNSF RAILWAY COMPANY SERIES C 5.960% 1.....	05/15/2017.	Redemption	100.0000....		26,651	26,651	26,651	26,651	0	0	0	0	0	26,651	0	0	0	795	10/15/2027.	1.....
31953*	AP	7	BNSF RAILWAY COMPANY SERIES D 5.960% 1.....	05/15/2017.	Redemption	100.0000....		10,758	10,758	10,758	10,758	0	0	0	0	0	10,758	0	0	0	321	10/15/2027.	1.....
31953*	AQ	5	BNSF RAILWAY COMPANY SERIES E 5.960% 1.....	05/15/2017.	Redemption	100.0000....		14,393	14,393	14,393	14,393	0	0	0	0	0	14,393	0	0	0	429	10/15/2027.	1.....
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.....
35104V	AB	8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2 2.....	06/15/2017.	Paydown.....			1,192,067	1,192,067	1,189,144	1,189,847	0	2,220	0	2,220	0	1,192,067	0	0	0	14,052	10/15/2021.	1FE.....
35671D	BL	8	FREEPORT-MCMORAN COPPER & GOLD 4.550%.....	05/31/2017.	Morgan Stanley Dean Witter			942,500	1,000,000	999,050	999,218	0	36	0	36	0	999,254	0	(56,754)	(56,754)	25,404	11/14/2024.	3FE.....
36157R	D9	3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/.....	06/01/2017.	Paydown.....			13,872	44,175	37,601	39,786	0	87	0	87	0	39,873	0	(26,001)	(26,001)	783	04/25/2029.	5FM.....
378272	AH	1	GLENCORE FUNDING LLC 144A 4.625% 04/29.....	06/02/2017.	Various.....			4,170,700	4,000,000	3,986,840	3,989,791	0	465	0	465	0	3,990,256	0	180,444	180,444	106,632	04/29/2024.	2FE.....
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	2,157,849	09/15/2018.	2FE.....
421915	ED	7	HCP INC REITS 5.625% 05/01/17.....	05/01/2017.	Maturity.....			1,750,000	1,750,000	1,742,738	1,749,729	0	271	0	271	0	1,750,000	0	0	0	49,219	05/01/2017.	2FE.....
42771T	AA	3	HERO FUNDING TRUST 2015-3A A 4.280% 09.....	06/20/2017.	Paydown.....			178,679	178,679	178,667	178,667	0	0	0	0	0	178,667	0	12	12	4,059	09/20/2041.	1FE.....
436893	AA	9	HOME BANCSHARES INC 5.625% 04/15/27.....	04/03/2017.	SANDLER O'NEILL.....			511,250	500,000	499,985	0	0	0	0	0	0	499,985	0	11,265	11,265	234	04/15/2027.	2FE.....
45254T	PM	0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....	06/01/2017.	Paydown.....			10,712	10,712	10,531	10,590	0	1	0	1	0	10,591	0	121	121	198	08/25/2034.	1FM.....
45660N	QF	5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7.....	04/01/2017.	Paydown.....			428,770	428,770	423,008	426,154	0	2,616	0	2,616	0	428,770	0	0	0	7,861	06/25/2033.	1FM.....
46616M	AA	8	HENDERSON RECEIVABLES LLC 2010-3A A 3.....	06/15/2017.	Paydown.....			28,054	28,054	27,879	27,943	0	111	0	111	0	28,054	0	0	0	442	12/15/2048.	1FE.....
46639G	AL	0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%.....	06/01/2017.	Paydown.....			31,091	31,091	31,802	31,353	0	(1)	0	(1)	0	31,352	0	(261)	(261)	441	03/01/2043.	1FM.....
46640B	AC	8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5.....	06/01/2017.	Paydown.....			117,158	117,158	118,641	117,869	0	(26)	0	(26)	0	117,843	0	(685)	(685)	1,662	05/25/2043.	1FM.....
46641C	AA	9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.....	06/01/2017.	Paydown.....			49,844	49,844	51,098	50,583	0	(38)	0	(38)	0	50,545	0	(700)	(700)	951	01/25/2044.	1FM.....
46648C	AB	0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5.....	06/01/2017.	Paydown.....			55,976	55,976	56,343	0	(367)	0	(367)	0	55,976	0	0	0	479	01/25/2047.	1FE.....	
49725V	AB	8	KIOWA POWER PARTNERS LLC 144A SNR SECURE.....	06/30/2017.	Redemption	100.0000....		78,226	78,226	78,682	78,325	0	(16)	0	(16)	0	78,310	0	(84)	(84)	2,244	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.....			15,625	15,625	15,322	15,324	0	301	0	301	0	15,625	0	0	0	280	01/15/2042.	1FE.....
52465#	AD	7	LEGG MASON CAPITAL CORP HUNTINGTON NATL.....	06/05/2017.	Redemption	100.0000....		64,262	64,262	64,262	64,262	0	0	0	0	0	64,262	0	0	0	1,940	12/05/2020.	1.....
52520M	AE	3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/.....	06/01/2017.	Paydown.....			41,209	41,209	37,953	37,953	0	0	0	0	0	37,953	0	3,256	3,256	1,014	11/25/2035.	1FM.....
52520M	AG	8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/.....	06/01/2017.	Paydown.....			78,159	78,161	71,249	71,249	0	0	0	0	0	71,249	0	6,910	6,910	1,923	09/25/2035.	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.....
543190	AA	0	LONGTRAIN LEASING III LLC 2015-1A A1 2.....	06/15/2017.	Paydown.....			127,182	127,182	123,972	124,149	0											

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Designation or Market Indicator (a)
55265K	2X	6	MASTR ASSET SEC TRUST 2003-11 10A1 5.....		06/01/2017.	Paydown.....		5,163	5,163	5,182	5,149	0	0	0	0	0	5,149	0	14	14	107	12/25/2018.	1FM.....
57165A	AA	6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A.....		06/20/2017.	Paydown.....		50,823	50,823	50,816	50,820	0	3	0	3	0	50,823	0	0	0	524	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.....
57643M	JK	1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75.....		06/01/2017.	Paydown.....		2,100	2,100	1,701	1,921	0	7	0	7	0	1,928	0	172	172	55	12/25/2034.	1FM.....
59022C	CS	0	MERRILL LYNCH & CO 5.700% 05/02/17.....		05/02/2017.	Maturity.....		1,000,000	1,000,000	947,690	997,646	0	2,354	0	2,354	0	1,000,000	0	0	0	28,500	05/02/2017.	2FE.....
59549W	AA	1	MID STATE TRUST SERIES 11 A1 4.864% 07.....		06/15/2017.	Paydown.....		38,958	38,958	36,913	37,973	0	985	0	985	0	38,958	0	0	0	782	07/15/2038.	1AM.....
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.....		67,174	67,174	67,081	67,067	0	107	0	107	0	67,174	0	0	0	1,431	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.....
60871R	AG	5	MOLSON COORS BREWING CO 3.000% 07/15/2.....		05/16/2017.	Barclays.....		963,070	1,000,000	998,450	998,519	0	52	0	52	0	998,571	0	(35,501)	(35,501)	26,000	07/15/2026.	2FE.....
629568	AQ	9	NABORS INDUSTRIES INC 6.150% 02/15/18.....		05/24/2017.	Call 100.0000.....		224,000	224,000	225,569	224,241	0	(83)	0	(83)	0	224,158	0	(158)	(158)	18,203	02/15/2018.	3FE.....
63730*	AB	1	NATIONAL RAILROAD PASSENGER SENIOR SECUR.....		05/15/2017.	Redemption 100.0000....		42,848	42,848	42,848	42,848	0	0	0	0	0	42,848	0	0	0	681	11/15/2033.	1FE.....
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	197,994	11/15/2029.	1FE.....
651229	AG	1	NEWELL RUBBERMAID INC 6.250% 04/15/18.....		04/13/2017.	Call 100.0000.....		1,500,000	1,500,000	1,495,515	1,499,272	0	153	0	153	0	1,499,425	0	575	575	115,219	04/15/2018.	2FE.....
66416T	AF	2	NORTHEAST GENERATION CO SENIOR SECURED S.....		04/15/2017.	Redemption 100.0000....		178,125	178,125	178,125	178,125	0	0	0	0	0	178,125	0	0	0	7,848	10/15/2026.	3FE.....
67400A	AC	6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1.....		06/01/2017.	Paydown.....		95,761	95,761	95,955	95,822	0	(25)	0	(25)	0	95,797	0	(36)	(36)	1,262	10/25/2045.	1FM.....
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.....
685049	AA	6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....		06/10/2017.	Paydown.....		37,194	37,194	37,192	37,192	0	2	0	2	0	37,194	0	0	0	529	03/10/2027.	1FE.....
685049	AB	4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....		06/10/2017.	Paydown.....		27,895	27,895	27,890	27,893	0	3	0	3	0	27,895	0	0	0	560	03/10/2027.	2AM.....
69144V	AA	1	OXFORD FINANCE FUNDING TRUST 2014-1A A.....		06/15/2017.	Paydown.....		556,982	556,982	554,893	555,838	0	1,144	0	1,144	0	556,982	0	0	0	7,488	12/15/2022.	1FE.....
74112W	AG	4	PRESTIGE AUTO REC TRUST 2013-1A B 1.74.....		04/15/2017.	Paydown.....		243,211	243,211	243,155	243,208	0	3	0	3	0	243,211	0	0	0	1,411	05/15/2019.	1FE.....
74160M	BP	6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....		06/01/2017.	Paydown.....		7,842	7,842	7,497	7,688	0	154	0	154	0	7,842	0	0	0	163	10/25/2033.	1FM.....
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.....		48,902	48,902	46,297	47,531	0	1,370	0	1,370	0	48,902	0	0	0	1,189	02/26/2036.	1FM.....
74958D	AH	1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....		06/01/2017.	Paydown.....		5,552	5,552	5,278	5,454	0	4	0	4	0	5,459	0	93	93	128	10/25/2021.	2FE.....
755111	AU	5	RAYTHEON CO DEBENTURES 6.400% 12/15/18.....		05/12/2017.	Call 100.0000.....		5,000,000	5,000,000	5,404,800	5,073,761	0	(13,021)	0	(13,021)	0	5,060,740	0	(60,740)	(60,740)	521,317	12/15/2018.	1FE.....
760985	7E	5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15.....		06/01/2017.	Paydown.....		190,007	197,384	171,388	169,733	0	1,656	0	1,656	0	171,388	0	18,619	18,619	5,145	07/25/2034.	1FM.....
760985	L6	6	RESIDENTIAL FDG SEC CORP 2003-RS11 A16B.....		06/01/2017.	Paydown.....		98,853	98,853	98,851	107,803	0	(478)	0	(478)	0	107,325	0	(8,473)	(8,473)	2,258	12/25/2033.	1FM.....
76110H	RW	1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4.....		05/01/2017.	Paydown.....		5,986,584	5,986,584	5,739,637	5,885,602	0	100,982	0	100,982	0	5,986,584	0	0	0	136,674	03/25/2034.	1FM.....
76110H	TW	9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7.....		06/01/2017.	Paydown.....		22,578	22,578	21,978	22,359	0	3	0	3	0	22,362	0	216	216	596	05/01/2034.	1FM.....
76112B	EN	6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....		06/01/2017.	Paydown.....		141,468	141,468	141,467	139,544	0	10,770	0	10,770	0	150,314	0	(8,846)	(8,846)	4,294	09/25/2034.	1FM.....
78403D	AC	4	SBA TOWER TRUST 144A 3.129% 12/15/42.....		04/17/2017.	Redemption 100.0000....		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	6,958	12/15/2042.	1FE.....
78446D	AB	5	SLM STUDENT LOAN TRUST 2011-A A2 4.370.....		06/15/2017.	Paydown.....		107,333	107,333	107,332	107,333	0	0	0	0	0	107,333	0	0	0	1,941	04/17/2028.	1FE.....
78446V	AB	5	SLM STUDENT LOAN TRUST 2012-A A2 3.830.....		06/15/2017.	Paydown.....		121,804	121,804	121,803	121,804	0	1	0	1	0	121,804	0	0	0	1,926	01/17/2045.	1FE.....
78447B	AB	8	SLM STUDENT LOAN TRUST 2012-C A2 3.310.....		06/15/2017.	Paydown.....		247,300	247,300	247,268	247,298	0	2	0	2	0	247,300	0	0	0	3,376	10/15/2046.	1FE.....
78471D	AA	5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3.....		06/25/2017.	Paydown.....		380,027	380,027	379,986	351,339	0	28,656	0	28,656	0	379,995	0	33	33	7,222	08/25/2025.	1FE.....
78488B	AO	0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%.....		06/01/2017.	Paydown.....		19,298	19,298	19,296	19,285	0	0	0	0	0	19,285	0	14	14	160	09/20/2029.	1FE.....
805564	PA	3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....		06/01/2017.	Paydown.....		53,522	53,522	53,522	53,522	0	0	0	0	0	53,522	0	0	0	1,077	12/25/2033.	1FM.....
81744T	AB	3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47.....		06/01/2017.	Paydown.....		9,612	9,612	9,612	9,601	0	(1)	0	(1)	0	9,601	0	11	11	143	01/25/2042.	1FM.....
81745A	AB	3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000.....		06/01/2017.	Paydown.....		42,512	42,512	43,251	43,215	0	(704)	0	(704)	0	42,512	0	0	0	556	05/25/2043.	1FM.....
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.....

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QE05.5

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....				06/01/2017.	Paydown.....		35,718	35,718	34,935	34,011	0	1,707	0	1,707	0	35,718	0	0	0	644	07/25/2043.	1FM.....
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1.....				06/01/2017.	Paydown.....		24,566	24,566	24,559	0	0	8	0	8	0	24,566	0	0	0	159	04/25/2044.	1FE.....
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1.....				06/01/2017.	Paydown.....		24,566	24,566	24,267	0	0	299	0	299	0	24,566	0	0	0	159	04/25/2044.	1FE.....
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A.....				06/20/2017.	Paydown.....		425,105	425,105	425,017	425,023	0	5	0	5	0	425,028	0	77	77	4,054	07/20/2033.	1FE.....
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.....
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.....
83416W AB 9	SOLAR STAR FUNDING LLC 144A 3.950% 06/.....				06/30/2017.	Redemption 100.0000....		12,582	12,582	12,582	12,301	0	281	0	281	0	12,582	0	0	0	248	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....		38,462	38,462	38,462	38,462	0	0	0	0	0	38,462	0	0	0	962	06/15/2025.	2FE.....
844741 AS 7	SOUTHWEST AIR 95 A4 7.640% 01/01/18.....				06/15/2017.	Redemption 100.0000....		274,148	274,148	274,148	274,148	0	0	0	0	0	274,148	0	0	0	20,014	01/01/2018.	1FE.....
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.....
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/.....				06/15/2017.	Paydown.....		276,975	276,975	276,936	276,936	0	39	0	39	0	276,975	0	0	0	4,925	06/15/2028.	1FE.....
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2.....				06/01/2017.	Paydown.....		9,376	9,376	8,471	9,044	0	10	0	10	0	9,055	0	321	321	223	09/25/2033.	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.....		241,518	241,518	240,886	242,466	0	(58)	0	(58)	0	242,408	0	(890)	(890)	4,593	09/25/2034.	1FM.....
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2.....				06/01/2017.	Paydown.....		90,289	90,289	87,662	89,897	0	195	0	195	0	90,093	0	196	196	1,907	11/25/2034.	1FM.....
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9.....				06/01/2017.	Paydown.....		35,173	35,173	34,425	34,673	0	1	0	1	0	34,675	0	498	498	777	12/25/2034.	3FM.....
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1.....				06/01/2017.	Paydown.....		56,482	56,862	56,957	58,275	0	28	0	28	0	58,303	0	(1,821)	(1,821)	1,294	07/25/2035.	2FM.....
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....				06/15/2017.	Paydown.....		33,415	33,415	34,480	34,311	0	(896)	0	(896)	0	33,415	0	0	0	1,133	08/15/2036.	1FE.....
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I 3.8.....				05/25/2017.	Paydown.....		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	240	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 AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/.....				06/20/2017.	Paydown.....		62,500	62,500	63,594	63,281	0	(781)	0	(781)	0	62,500	0	0	0	914	02/22/2039.	1FE.....
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119%.....				06/30/2017.	Redemption 100.0000....		74,608	74,608	74,608	74,608	0	0	0	0	0	74,608	0	0	0	2,283	03/30/2024.	2FE.....
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR.....				06/30/2017.	Redemption 100.0000....		175,778	175,778	176,496	176,050	0	(28)	0	(28)	0	176,023	0	(245)	(245)	7,703	03/30/2023.	2FE.....
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3.....				06/25/2017.	Paydown.....		127,989	127,989	128,991	128,870	0	(881)	0	(881)	0	127,989	0	0	0	1,605	08/25/2055.	1FM.....
893830 AF 6	TRANSOCEAN INC 7.500% 04/15/31.....				06/08/2017.	Barclays.....		60,750	75,000	88,675	84,915	0	(198)	0	(198)	0	84,717	0	(23,967)	(23,967)	3,719	04/15/2031.	4FE.....
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19.....				06/16/2017.	Paydown.....		19,321	19,321	19,321	19,321	0	0	0	0	0	19,321	0	0	0	418	10/16/2040.	1FE.....
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750.....				06/01/2017.	Paydown.....		0	20,402	19,076	19,076	0	0	0	0	0	19,076	0	(19,076)	(19,076)	643	04/15/2030.	1FM.....
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%.....				06/01/2017.	Paydown.....		72,527	72,527	72,520	72,514	0	13	0	13	0	72,527	0	0	0	762	07/20/2033.	1FE.....
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF.....				06/01/2017.	Paydown.....		37,654	37,654	37,644	0	0	10	0	10	0	37,654	0	0	0	147	05/25/2047.	1FE.....
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15.....				06/15/2017.	Paydown.....		113,294	113,294	113,279	113,294	0	0	0	0	0	113,294	0	0	0	1,465	03/15/2029.	1FE.....
94973V AM 9	WELLPOINT INC 5.875% 06/15/17.....				06/15/2017.	Maturity.....		1,000,000	1,000,000	1,040,350	1,002,823	0	(2,823)	0	(2,823)	0	1,000,000	0	0	0	29,375	06/15/2017.	2FE.....
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2.....				06/20/2017.	Redemption 100.0000....		57,850	57,850	57,850	57,850	0	0	0	0	0	57,850	0	0	0	873	09/20/2024.	2FE.....
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1.....				06/16/2017.	Redemption 100.0000....		58,262	58,262	58,262	58,262	0	0	0	0	0	58,262	0	0	0	879	09/16/2024.	2FE.....
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6 5.250%.....				06/25/2017.	Paydown.....		110,302	110,302	105,346	105,346	0	0	0	0	0	105,346	0	4,957	4,957	2,579	09/25/2035.	1FM.....
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500.....				06/25/2017.	Paydown.....		105,937	105,937	100,607	104,694	0	50	0	50	0	104,744	0	1,193	1,193	2,595	10/25/2035.	1FM.....
94984F AV 1	WELLS FARGO MBS 2006-11 A20 6.000% 09/.....				06/01/2017.	Paydown.....		56,634	63,374	55,672	57,750	0	145	0	145	0	57,896	0	(1,262)	(1,262)	1,537	09/25/2036.	1FM.....
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I 3.371%.....				06/15/2017.	Paydown.....		5,000	5,000	4,995	0	0	5	0	5	0	5,000	0	0	0	84	06/15/2045.	2AM.....
96033C AB 8	WESTGATE RESORTS 2016-1A B 4.500% 12/2.....				06/20/2017.	Paydown.....		159,038	159,038	158,026	158,446	0	593	0	593	0	159,038	0	0	0	2,978	12/20/2028.	2AM.....
96950F AJ 3	WILLIAMS PARTNER LP 3.350% 08/15/22.....				05/31/2017.	Morgan Stanley Dean Witter.....		2,030,100	2,000,000	2,007,240	2,004,357	0	(303)	0	(303)	0	2,004,053	0	26,047	26,047	53,972	08/15/2022.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
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.....
G0620B AB 4			ATLAS 2014-1 A 4.875% 12/15/39.....	..	06/15/2017.	Redemption 100.0000....		46,800	46,800	46,800	46,800	0	0	0	0	0	46,800	0	0	0	951	01/15/2031.	1FE.....
707064 AA 9			PENGROWTH CORPORATION 6.350% 07/26/17.....	A	06/02/2017.	Redemption 100.0000....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	61,415	07/26/2017.	3.....
86722T AA 0			SUNCOR ENERGY INC 6.100% 06/01/18.....	A	04/26/2017.	Call 100.0000.....		250,000	250,000	246,600	249,377	0	135	0	135	0	249,511	0	489	489	18,815	06/01/2018.	2FE.....
034863 AD 2			ANGLO AMERICAN CAPITAL 144A 4.450% 09/.....	D	04/03/2017.	Morgan Stanley Dean Witter		1,042,500	1,000,000	999,760	999,898	0	7	0	7	0	999,904	0	42,596	42,596	23,363	09/27/2020.	3FE.....
05330K AA 3			AUTO METRO PUERTO RICO AUTOPISTAS LLC 14.....	C	06/30/2017.	Redemption 100.0000....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	506	06/30/2035.	3FE.....
26971H AC 6			EAGLE LTD 2014-1A B 5.290% 12/15/39.....	D	06/15/2017.	Paydown.....		31,250	31,250	31,445	31,412	0	(162)	0	(162)	0	31,250	0	0	0	689	12/15/2039.	3AM.....
29100X AA 3			EMERALD AVIATION FINANCE LIMIT 2013-1 A.....	D	06/15/2017.	Paydown.....		21,981	21,981	22,283	22,281	0	(300)	0	(300)	0	21,981	0	0	0	426	10/15/2038.	1FE.....
37952U AD 5			SEACO CONTAINER 2014-1A A1 3.190% 07/.....	D	06/17/2017.	Paydown.....		150,000	150,000	150,110	150,083	0	(5)	0	(5)	0	150,078	0	(78)	(78)	1,994	07/17/2029.	1FE.....
51817T AB 8			LATAM AIRLINES 2015-1 A 4.200% 11/15/2.....	D	05/15/2017.	Redemption 100.0000....		39,918	39,918	38,585	38,612	0	43	0	43	0	38,655	0	1,263	1,263	838	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	2,106,082	05/06/2018.	2FE.....
83363R AA 5			SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI.....	C	06/15/2017.	Redemption 100.0000....		205,625	205,625	205,625	205,625	0	0	0	0	0	205,625	0	0	0	6,398	12/15/2026.	2FE.....
88314R AA 4			TEXTAINER MARINE CONTAINERS 2013-1A A.....	C	04/20/2017.	Paydown.....		650,000	650,000	646,669	647,736	0	2,264	0	2,264	0	650,000	0	0	0	8,450	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....		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	13,007	04/30/2020.	2.....
F6519# AG 6			NEOPOST SA SENIOR NOTES SERIES D 4.500.....	D	04/24/2017.	Redemption 100.0000....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,500	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....		63,418	63,418	64,766	64,285	0	(70)	0	(70)	0	64,215	0	(797)	(797)	1,220	02/15/2021.	1FE.....
H4777* AA 3			SBM DEEP PANUKE SA SNR SEC NOTES 3.500.....	D	06/15/2017.	Redemption 100.0000....		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,500	12/15/2021.	2FE.....
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....		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	788	11/30/2033.	2FE.....
Q0455# AF 5			APT PIPELINES LTD AUSTRALIAN PIPELINE LT.....	D	05/15/2017.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	58,900	05/15/2017.	2.....
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.....					85,922,331	87,073,171	85,542,365	83,066,200	0	193,048	0	193,048	0	85,625,168	0	297,161	297,161	7,402,723	XXX	XXX
8399997.			Total - Bonds - Part 4.....					94,566,754	95,674,499	94,267,522	91,728,276	0	125,370	0	125,370	0	94,261,173	0	305,578	305,578	7,606,656	XXX	XXX
8399999.			Total - Bonds.....					94,566,754	95,674,499	94,267,522	91,728,276	0	125,370	0	125,370	0	94,261,173	0	305,578	305,578	7,606,656	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																							
49446R 74 5			KIMCO REALTY CORP SER K 5.625% REITS.....	..	06/08/2017.	Incapital.....	1,500,000.000	1,499,967	0.00	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(33)	(33)	42,187	XXX	P2LZ.....
78407R 20 4			SCE TRUST II PFD 5.1%.....	..	05/30/2017.	Wells Fargo Securities.....	40,000.000	1,002,378	0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,378	2,378	12,750	XXX	P2LZ.....
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous.....					2,502,345	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	2,345	2,345	54,937	XXX	XXX
8999997.			Total - Preferred Stocks - Part 4.....					2,502,345	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	2,345	2,345	54,937	XXX	XXX
8999999.			Total - Preferred Stocks.....					2,502,345	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	2,345	2,345	54,937	XXX	XXX
9899999.			Total - Preferred and Common Stocks.....					2,502,345	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	2,345	2,345	54,937	XXX	XXX
9999999.			Total - Bonds, Preferred and Common Stocks.....					97,069,099	XXX	96,767,522	94,228,276	0	125,370	0	125,370	0	96,761,173	0	307,923	307,923	7,661,593	XXX	XXX

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

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

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

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

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Other Invested Assets (Schedule BA Type)						
990VR1 11 0	MOUNT VERNON LIQUID ASSETS PORTFOLIO LLC.....	C.....	.....	.....96,665,400	96,665,400	.....
8899999.	Total - Other Invested Assets (Schedule BA Type).....			96,665,400	96,665,400	XXX
9999999.	Totals.....			96,665,400	96,665,400	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....96,655,400 Book/Adjusted Carrying Value \$.....96,655,400
2. Average balance for the year: Fair Value \$.....90,422,043 Book/Adjusted Carrying Value \$.....90,422,043
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....96,655,400 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
US Bank NA..... Cincinnati, OH.....		0.000	0	0	(8,398,418)	(9,215,245)	(9,421,008)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(8,398,418)	(9,215,245)	(9,421,008)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(8,398,418)	(9,215,245)	(9,421,008)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(8,398,418)	(9,215,245)	(9,421,008)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE