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QUARTERLY STATEMENT

As of September 30, 2017

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 237….. Cincinnati ..... OH ..... US ..... 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100-6015 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts *(Name)*	513-794-6100-6015 *(Area Code) (Telephone Number) (Extension)*
	amber_roberts@ohionational.com *(E-Mail Address)*	513-794-4516 *(Fax Number)*

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

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

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

Sheron Leeper, Notary Public
June 26, 2022

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,781,751,244	0	5,781,751,244	5,477,140,234
2. Stocks:				
2.1 Preferred stocks	25,297,234	0	25,297,234	29,297,234
2.2 Common stocks	388,783,811	0	388,783,811	382,491,176
3. Mortgage loans on real estate:				
3.1 First liens	786,996,808	0	786,996,808	782,244,160
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.........0 encumbrances)	25,042,087	0	25,042,087	25,603,827
4.3 Properties held for sale (less $.........0 encumbrances)	0	0	0	0
5. Cash ($.....261,738,023), cash equivalents ($.....52,970,938) and short-term investments ($.....92,177,946)	406,886,908	0	406,886,908	337,088,697
6. Contract loans (including $.........0 premium notes)	526,017,516	0	526,017,516	465,938,151
7. Derivatives	63,444,204	0	63,444,204	40,880,290
8. Other invested assets	75,000,000	0	75,000,000	81,041,125
9. Receivables for securities	4,388,352	0	4,388,352	1,900,429
10. Securities lending reinvested collateral assets	279,587,621	0	279,587,621	189,815,862
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,363,195,785	0	8,363,195,785	7,813,441,185
13. Title plants less $.........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	61,665,652	0	61,665,652	54,514,320
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	10,351,339	0	10,351,339	11,564,850
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	52,669,440	0	52,669,440	50,607,236
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	10,483,309	0	10,483,309	11,612,948
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	442	0	442	1,833
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	12,225,285
18.2 Net deferred tax asset	280,862,503	143,553,199	137,309,304	145,037,808
19. Guaranty funds receivable or on deposit	1,654,925	0	1,654,925	1,324,900
20. Electronic data processing equipment and software	275,093	0	275,093	328,863
21. Furniture and equipment, including health care delivery assets ($.........0)	11,696,913	11,696,913	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	51,560,209	0	51,560,209	24,202,586
24. Health care ($.........0) and other amounts receivable	21,453,202	21,453,202	0	0
25. Aggregate write-ins for other than invested assets	141,671,062	3,304,043	138,367,019	141,646,957
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	9,007,539,874	180,007,357	8,827,532,517	8,266,508,771
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	22,313,812,791	0	22,313,812,791	20,795,232,293
28. Total (Lines 26 and 27)	31,321,352,665	180,007,357	31,141,345,308	29,061,741,064

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	119,633,118	0	119,633,118	121,648,248
2502. Keyman insurance	10,856,978	0	10,856,978	10,734,667
2503. Fund revenue receivable	6,436,172	0	6,436,172	7,307,783
2598. Summary of remaining write-ins for Line 25 from overflow page	4,744,794	3,304,043	1,440,751	1,956,259
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	141,671,062	3,304,043	138,367,019	141,646,957

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....6,323,378,537 less $..........0 included in Line 6.3 (including $.....122,351,201 Modco Reserve)	6,323,378,537	5,869,702,172
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	29,537,002	29,241,901
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	675,678,438	718,374,173
4.	Contract claims:		
	4.1 Life	14,444,985	16,092,151
	4.2 Accident and health	123,599	125,062
5.	Policyholders' dividends $.....3,630,271 and coupons $..........0 due and unpaid	3,630,271	2,610,863
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	100,503,548	87,452,224
	6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....88,659 accident and health premiums	1,947,343	1,740,920
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $.....33,011,457 assumed and $.....(11,499,083) ceded	21,512,375	0
	9.4 Interest Maintenance Reserve	34,821,962	38,413,052
10.	Commissions to agents due or accrued - life and annuity contracts $.....8,101,661, accident and health $.....1,104,772 and deposit-type contract funds $..........0	9,206,433	13,586,971
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	21,123,667	22,704,070
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(261,484,379) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(261,484,379)	(284,300,208)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,735,696	3,450,110
15.1	Current federal and foreign income taxes, including $.....843,872 on realized capital gains (losses)	2,255,303	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	7,692,982	7,122,995
17.	Amounts withheld or retained by company as agent or trustee	98,997,045	115,639,877
18.	Amounts held for agents' account, including $.....3,933,506 agents' credit balances	5,226,851	4,830,080
19.	Remittances and items not allocated	11,864,627	41,734,588
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	34,826,336	32,507,474
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	96,006,198	115,818,972
	24.04 Payable to parent, subsidiaries and affiliates	124,802,906	101,697,127
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	38,715,335	9,221,050
	24.09 Payable for securities	18,484,040	0
	24.10 Payable for securities lending	279,587,621	189,815,862
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	78,939,326	46,836,685
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,774,558,047	7,184,418,171
27.	From Separate Accounts statement	22,313,807,508	20,795,232,293
28.	Total liabilities (Lines 26 and 27)	30,088,365,555	27,979,650,464
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	309,603,141	309,545,923
33.	Gross paid in and contributed surplus	283,297,154	283,297,154
34.	Aggregate write-ins for special surplus funds	(12,690,537)	(8,288,657)
35.	Unassigned funds (surplus)	462,769,995	487,536,184
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,042,979,753	1,072,090,604
38.	Totals of Lines 29, 30 and 37	1,052,979,753	1,082,090,604
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	31,141,345,308	29,061,741,068

DETAILS OF WRITE-INS

2501.	Liability for cash collateral	60,690,000	25,070,000
2502.	Liability for plan benefits	16,567,339	20,229,994
2503.	Unclaimed funds	1,681,987	1,536,691
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	78,939,326	46,836,685
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Voluntary Reserve	(12,690,537)	(8,288,657)
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	(12,690,537)	(8,288,657)

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,350,746,652	1,701,177,094	2,180,838,018
2. Considerations for supplementary contracts with life contingencies	755,352	226,586	226,583
3. Net investment income	247,513,685	236,981,992	332,304,940
4. Amortization of Interest Maintenance Reserve (IMR)	4,259,589	4,865,891	6,626,090
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	36,490,840	26,262,049	43,696,403
7. Reserve adjustments on reinsurance ceded	63,824,880	37,792,375	40,092,644
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	208,047,356	192,466,389	258,186,720
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	230,522,269	225,733,624	302,474,436
9. Totals (Lines 1 to 8.3)	2,142,160,623	2,425,505,999	3,164,445,834
10. Death benefits	65,812,439	62,767,786	82,435,768
11. Matured endowments (excluding guaranteed annual pure endowments)	343,459	574,431	655,216
12. Annuity benefits	474,573,488	452,913,895	619,603,455
13. Disability benefits and benefits under accident and health contracts	1,887,671	1,674,406	2,084,372
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,125,030,975	1,059,219,910	1,340,473,488
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	11,661,871	10,957,396	14,574,228
18. Payments on supplementary contracts with life contingencies	448,433	1,250,753	1,371,239
19. Increase in aggregate reserves for life and accident and health contracts	450,187,557	405,801,702	504,234,353
20. Totals (Lines 10 to 19)	2,129,945,893	1,995,160,279	2,565,432,119
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	227,007,570	218,469,611	297,743,168
22. Commissions and expense allowances on reinsurance assumed	3,040,393	7,497,739	9,519,407
23. General insurance expenses	113,710,853	106,934,347	149,437,615
24. Insurance taxes, licenses and fees, excluding federal income taxes	16,672,902	14,436,741	15,911,166
25. Increase in loading on deferred and uncollected premiums	(2,328,538)	1,608,528	6,775,497
26. Net transfers to or (from) Separate Accounts net of reinsurance	(476,876,281)	(10,459,712)	(19,646,223)
27. Aggregate write-ins for deductions	1,550,663	587,524	1,051,418
28. Totals (Lines 20 to 27)	2,012,723,455	2,334,235,057	3,026,224,167
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	129,437,168	91,270,942	138,221,667
30. Dividends to policyholders	78,326,514	68,050,658	91,946,694
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	51,110,654	23,220,284	46,274,973
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,266,184	(12,520,343)	(14,501,614)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	45,844,470	35,740,627	60,776,587
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....483,911 (excluding taxes of $.....359,960 transferred to the IMR)	(18,484,723)	(14,915,871)	(24,349,358)
35. Net income (Line 33 plus Line 34)	27,359,747	20,824,756	36,427,229
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,082,090,601	1,087,220,329	1,087,220,329
37. Net income (Line 35)	27,359,747	20,824,756	36,427,229
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....254,130	7,117,928	(8,215,023)	(8,708,337)
39. Change in net unrealized foreign exchange capital gain (loss)	250,176	289,761	138,375
40. Change in net deferred income tax	26,660,743	46,534,699	59,220,769
41. Change in nonadmitted assets	(34,966,095)	(39,733,987)	(14,862,163)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(3,229,979)	(4,228,529)	(379,448)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(5,000)	1,003	1,003
47. Other changes in surplus in Separate Accounts Statement	5,283	(1,069)	(1,069)
48. Change in surplus notes	57,219	57,219	76,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(50,000,000)	(60,000,000)	(75,000,000)
53. Aggregate write-ins for gains and losses in surplus	(2,360,873)	(3,742,892)	(2,042,378)
54. Net change in capital and surplus (Lines 37 through 53)	(29,110,851)	(48,214,062)	(5,129,728)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,052,979,750	1,039,006,267	1,082,090,601

DETAILS OF WRITE-INS

08.301.	Policy charges	190,566,027	181,871,682	244,546,499
08.302.	Fee income	39,869,033	44,092,765	58,282,525
08.303.	Miscellaneous gains/(losses)	87,209	(230,823)	(354,588)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	230,522,269	225,733,624	302,474,436
2701.	Health surrender benefits	1,550,663	587,524	1,051,418
2702.		0	0	0
2703.		0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,550,663	587,524	1,051,418
5301.	Benefit plan adjustment	2,608,361	2,095,130	(7,805,922)
5302.	Prior period adjustment	(567,354)	4,854,607	5,729,168
5303.	Voluntary reserve	(4,401,880)	(10,692,629)	34,376
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(2,360,873)	(3,742,892)	(2,042,378)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,409,471,225	1,730,619,513	2,193,925,145
2.	Net investment income	244,068,386	234,015,842	336,056,065
3.	Miscellaneous income	244,625,405	218,497,614	301,528,535
4.	Total (Lines 1 through 3)	1,898,165,016	2,183,132,969	2,831,509,745
5.	Benefit and loss related payments	1,447,152,331	1,356,655,932	1,753,174,561
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(499,692,110)	(36,754,276)	(57,456,231)
7.	Commissions, expenses paid and aggregate write-ins for deductions	331,362,643	340,181,871	432,409,232
8.	Dividends paid to policyholders	64,255,782	57,859,335	82,080,195
9.	Federal and foreign income taxes paid (recovered) net of $.....(2,244,137) tax on capital gains (losses)	(7,751,804)	6,010,518	7,195,095
10.	Total (Lines 5 through 9)	1,335,326,842	1,723,953,380	2,217,402,852
11.	Net cash from operations (Line 4 minus Line 10)	562,838,174	459,179,589	614,106,893
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	493,871,409	375,432,771	536,970,288
	12.2 Stocks	4,026,962	4,762,905	4,762,905
	12.3 Mortgage loans	102,355,429	107,495,673	134,295,716
	12.4 Real estate	0	896,340	643,769
	12.5 Other invested assets	3,342,840	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	0	6,631,736	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	603,596,640	495,219,425	676,672,678
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	778,137,126	726,808,390	978,253,435
	13.2 Stocks	1,953,000	0	0
	13.3 Mortgage loans	107,103,300	99,934,776	126,319,776
	13.4 Real estate	11,587	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	25,051,837	0	10,839,316
	13.7 Total investments acquired (Lines 13.1 to 13.6)	912,256,850	826,743,166	1,115,412,527
14.	Net increase or (decrease) in contract loans and premium notes	60,079,365	47,432,134	67,699,880
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(368,739,575)	(378,955,875)	(506,439,729)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(54,810,843)	2,496,988	(13,453,889)
	16.5 Dividends to stockholders	50,000,000	60,000,000	75,000,000
	16.6 Other cash provided (applied)	(19,489,546)	(108,579,272)	(121,452,475)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(124,300,389)	(166,082,284)	(209,906,364)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	69,798,211	(85,858,570)	(102,239,200)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	337,088,697	439,327,897	439,327,897
	19.2 End of period (Line 18 plus Line 19.1)	406,886,908	353,469,327	337,088,697

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

20.0001	Change in securities lending collateral	(89,771,759)	(94,488,074)	(65,241,636)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	464,759,271	394,594,400	569,242,251
3. Ordinary individual annuities	911,833,216	1,052,705,003	1,363,838,218
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	210,208,421	370,949,358	418,857,268
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	9,755,151	10,192,730	13,495,035
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,596,556,060	1,828,441,491	2,365,432,772
12. Deposit-type contracts	125,561,079	163,959,047	171,465,868
13. Total	1,722,117,139	1,992,400,538	2,536,898,640

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #		September 30, 2017	December 31, 2016
Net Income	XXX	XXX	XXX			
(1) Net (Loss) Income				$	27,359,747	36,427,229
(2) State prescribed practices: NONE					-	-
(3) State permitted practices: NONE					-	-
(4) Net Income, NAIC SAP	XXX	XXX	XXX	$	27,359,747	36,427,229
Surplus	XXX	XXX	XXX			
(5) Statutory capital and surplus				$	1,052,979,753	1,082,090,604
(6) State prescribed practices: NONE					-	-
(7) State permitted practices: NONE					-	-
(8) Statutory capital and surplus, NAIC SAP	XXX	XXX	XXX	$	1,052,979,753	1,082,090,604

C. Accounting Policy

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

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

2. Accounting Changes and Corrections of Errors

The Company's September 30, 2017 financial statements reflect a prior period adjustment relating to the recording of income taxes, including tax credits, primarily related to the tax credit utilization changes as a result of amended returns. The events contributing to the understatement of taxes impact surplus as follows:

Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	$	(919,639)
Decrease in surplus (P4,L53,C1)	$	(919,639)

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

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

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

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

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	-	-	-	-	-	
Total	$ -	$ -	$ -	$ -	$ -	

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

(a) The aggregate amount of unrealized losses

(1)	Less than 12 Months	$ 5,160,376
(2)	12 Months or Longer	$ 2,413,031

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

(1)	Less than 12 Months	$ 397,164,067
(2)	12 Months or Longer	$ 61,588,888

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 $279,587,621.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

K. Restructured Notes – NONE

L. 5*Securities – NONE

M. Short Sales – NONE

N. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	6	-
(2)	Aggregate Amount of Investment Income	$ 1,135,997	-

6 - 9. No significant change

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates.

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

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

	2017
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	50,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	$ 50,000,000

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

ONLA	$ 50,864,920
ONFS	28,935,292
Sycamore Re ("SYRE")	699,720
ONII	6,287,413
MONT	2,146,057
ONMH	690,155
ONFlight Inc. ("ONFL")	350,920
ON Global Holdings, LLC ("ONGH")	553
KENW	13,227,777
ONTech, LLC ("ONTE")	-
Financial Way Realty, Inc ("FWRI")	1,300,049
CMGO	4,988,130
Fiduciary Capital Management, Inc ("FCMI")	610,548
Total	$ 110,101,535

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 09/30/17

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

NOTES TO FINANCIAL STATEMENTS

2. Prior Year – 12/31/16

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

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

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

(3) Collateral Pledged to FHLB

(a) Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 402,396,323	$ 394,794,239	$ 350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 402,396,323	$ 394,794,239	$ 350,000,000

3. Current Year Separate Accounts

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

4. Prior Year-end Total General and Separate Accounts

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

(b) Maximum Amount Pledged During Reporting Year

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$ 407,871,647	$ 396,267,940	$ 350,000,000

NOTES TO FINANCIAL STATEMENTS

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$ 407,871,647	$ 396,267,940	$ 350,000,000

3. Current Year Separate Account

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

4. Prior Year-end Total General and Separate Accounts

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

(4) Borrowing from FHLB.

(a) Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	350,000,000	350,000,000	-	350,000,014
(c) Other	-	-	-	XXX
(d) Aggregate Total	$ 350,000,000	$ 350,000,000	$ -	350,000,014

2. Prior Year

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

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

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

(c) FHLB – Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A.

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

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
		September 30, 2017	December 31, 2016	September 30, 2017	December 31, 2016	September 30, 2017	December 31, 2016
(a)	Service Cost	$ 1,822,000	$ 2,106,000	$ 44,000	$ 75,000	$ -	$ -
(b)	Interest Cost	3,108,000	4,014,000	225,000	379,000	-	-
(c)	Expected return on plan assets	(3,281,000)	(3,709,000)	-	-	-	-
(d)	Amortization of unrecognized transition obligation or transition asset	-	-	-	-	-	-
(e)	Amount of recognized gains and losses	2,367,000	2,356,000	56,000	191,000	-	-
(f)	Amount of prior services cost recognized	195,000	260,000	(10,000)	(13,000)	-	-
(g)	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
(h)	Total net periodic benefit cost	$ 4,211,000	$ 5,027,000	$ 315,000	$ 632,000	$ -	$ -

13 - 16. No significant change

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales – NONE

18 - 19. No significant change

20. Fair Value Measurements

A.

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

	(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 261,738,023	$ 52,970,938	$ -	$ 314,708,961
	Short term	72,177,944	20,000,000		92,177,944
	Securities lending collateral	-	279,587,621	-	279,587,621
	Perpetual Preferred stock				
	Industrial and Misc.	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	-	-	-
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	1,486,716	-	1,486,716
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	1,486,716	-	1,486,716
	Common Stock				
	Industrial and Misc	-	40,893,507	-	40,893,507
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	40,893,507	-	40,893,507
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	1,476,186	-	1,476,186
	Equity call options	-	8,325,156		8,325,156
	Options on Swaps	-	49,918,133	-	49,918,133
	Swaps	-	773,500	-	773,500
	Credit contracts	-	-	-	-
	Futures contracts	2,951,229	-	-	2,951,229
	Commodity forward contracts	-	-	-	-
	Total Derivatives	2,951,229	60,492,975	-	63,444,204
	Separate account assets	22,313,812,791	-	-	22,313,812,791
	Total assets at fair value	$ 22,650,679,987	$ 455,431,757	$ -	$ 23,106,111,744
b.	Liabilities at fair value				
	Derivative liabilities	$ 38,715,335	$ -	$ -	$ 38,715,335
	Total liabilities at fair value	$ 38,715,335	$ -	$ -	$ 38,715,335

NOTES TO FINANCIAL STATEMENTS

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

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

B. Other Fair Value disclosures – NONE

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Assets at fair value:						
Bonds	6,072,093,915	5,781,751,244	10,019,913	6,021,231,482	40,842,521	-
Cash and Cash Equivalents	314,708,961	314,708,961	261,738,023	52,970,938	-	-
Short-term	92,177,944	92,177,944	72,177,944	20,000,000	-	-
Common stock non-affilate	40,893,507	40,893,507	-	40,893,507	-	-
Preferred stock	26,630,540	25,297,234	-	26,630,540	-	-
Mortgage Loan	798,990,640	786,996,808	-	-	798,990,640	-
Derivatives- equity put options	1,476,186	1,476,186	-	1,476,186	-	-
Derivatives- options on swaps	49,918,133	49,918,133	-	49,918,133	-	-
Derivatives - call options	8,325,156	8,325,156	-	8,325,156	-	
Derivatives- swaps	773,500	773,500		773,500		
Derivatives- futures contracts	2,951,229	2,951,229	2,951,229	-	-	-
Separate account	22,313,812,791	22,313,812,791	22,313,812,791			
Liabilities at fair value:						
Derivatives- futures contracts	38,715,335	38,715,335	38,715,335	-	-	-
Separate account	22,313,812,791	22,313,812,791	22,313,812,791	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. Other Items

A. Market risk, credit risk and cash requirements

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

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

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

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

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

B. Company objectives for using derivatives

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

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

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

NOTES TO FINANCIAL STATEMENTS

C. Accounting Policies

Futures and foreign currency holdings are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative or foreign currency holding, the gain or loss shall be recognized in income. During the third quarter of 2017, the Company recognized $163,730,525 in futures losses in the statement of operations of which $153,242,782 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $10,487,743 which is represented as part of the Summary of Operations Line 34.

The put options are carried at fair value. During the third quarter of 2017, the realized loss from maturing put options was $14,938,987 in the statement of operations of which $12,144,150 is Funds Withheld for the benefit of Sycamore Re (an affiliate) netting to $2,794,837 which is represented as part of the Summary of Operations Line 34.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2016 were $10,928,241. As of September 30, 2017, $1,203,841 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $9,771,510. The decrease is normally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/17/2017

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 279,861

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	343,862,985	347,890,305
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 343,862,985	$ 347,890,305
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 279,587,621

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 279,587,621

16.3 Total payable for securities lending reported on the liability page: $ 279,587,621

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$784,691,467
1.14	Total mortgages in good standing	$784,691,467
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	$2,305,341
1.34	Total mortgages with interest overdue more than three months	$2,305,341
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)	$786,996,808
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	28.6
2.2	A&H cost containment percent	0.7
2.3	A&H expense percent excluding cost containment expenses	20.3

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

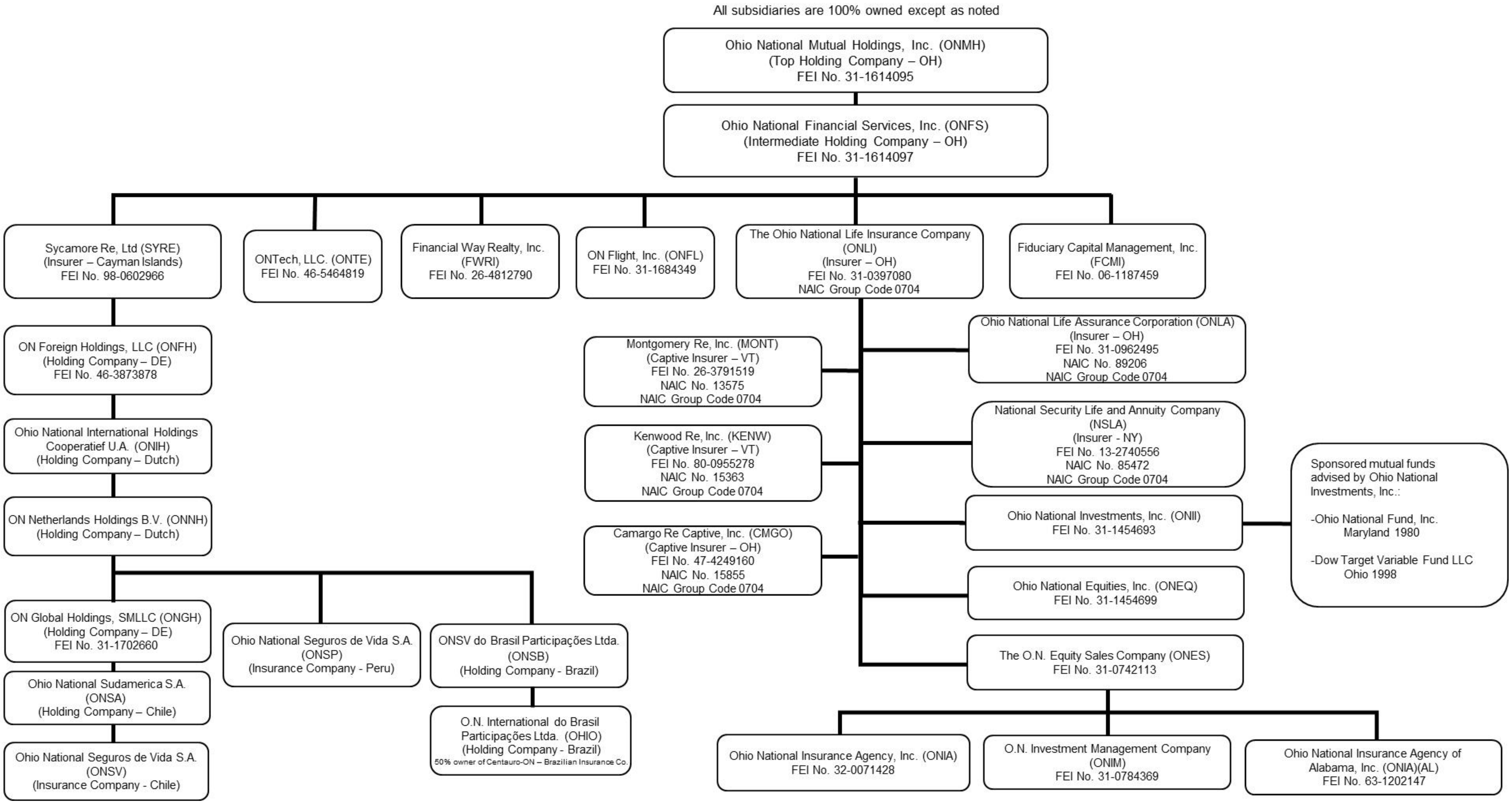
Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	6,656,881	3,827,362	126,658	2,613,522	13,224,423	2,252
2. Alaska AK	L	336,071	0	2,924	0	338,995	853
3. Arizona AZ	L	7,170,686	18,842,813	86,330	3,527,082	29,626,911	78,231
4. Arkansas AR	L	3,493,177	10,442,172	57,519	22,441	14,015,309	78,598
5. California CA	L	26,395,243	57,119,691	569,774	9,860,342	93,945,050	37,510
6. Colorado CO	L	20,387,964	7,925,056	329,337	1,597,778	30,240,135	153,783
7. Connecticut CT	L	2,807,598	11,354,956	105,525	2,121,271	16,389,350	1,156
8. Delaware DE	L	1,155,845	3,585,852	26,999	229,717	4,998,413	421
9. District of Columbia DC	L	496,533	4,209,403	5,666	68,760	4,780,362	4
10. Florida FL	L	32,342,471	97,176,377	403,423	6,649,986	136,572,257	469,303
11. Georgia GA	L	6,012,756	12,076,102	175,324	2,007,626	20,271,808	409,562
12. Hawaii HI	L	109,943	10,875	9,953	0	130,771	585
13. Idaho ID	L	1,480,332	3,419,772	77,376	730,448	5,707,928	2,638
14. Illinois IL	L	23,766,807	37,504,094	585,249	7,987,160	69,843,310	378,745
15. Indiana IN	L	6,953,222	16,090,031	95,030	2,160,537	25,298,820	7,139
16. Iowa IA	L	4,696,302	15,162,548	100,893	1,357,051	21,316,794	616,800
17. Kansas KS	L	9,379,602	25,431,280	213,883	1,002,602	36,027,367	3,561
18. Kentucky KY	L	2,763,851	8,919,991	89,267	4,464,480	16,237,589	3,814
19. Louisiana LA	L	10,223,773	2,043,893	45,163	1,102,197	13,415,026	155,112
20. Maine ME	L	237,881	3,011,330	27,273	289,822	3,566,306	294
21. Maryland MD	L	6,468,291	37,806,798	183,323	1,042,915	45,501,327	6,527
22. Massachusetts MA	L	7,411,672	18,382,198	330,392	1,222,255	27,346,517	197,266
23. Michigan MI	L	23,463,537	45,606,651	335,877	4,660,123	74,066,188	930,444
24. Minnesota MN	L	5,820,413	36,797,484	132,172	1,453,546	44,203,615	37,105
25. Mississippi MS	L	2,404,092	2,705,743	82,120	319,910	5,511,865	1,504
26. Missouri MO	L	8,152,119	33,781,040	103,645	1,825,357	43,862,161	108,258
27. Montana MT	L	624,534	2,193,507	18,919	158,330	2,995,290	4,427
28. Nebraska NE	L	4,559,740	7,559,909	69,370	2,837,876	15,026,895	356,518
29. Nevada NV	L	1,766,016	3,631,814	52,820	70,496	5,521,146	2,353
30. New Hampshire NH	L	4,325,202	2,133,025	45,894	0	6,504,121	2,942
31. New Jersey NJ	L	14,683,571	37,723,228	191,651	1,094,739	53,693,189	16,092,511
32. New Mexico NM	L	451,463	1,890,247	19,139	59,634	2,420,483	1,145
33. New York NY	N	1,034,152	2,236,392	34,044	26,206	3,330,794	1,730
34. North Carolina NC	L	9,429,128	35,204,270	191,180	14,673,903	59,498,481	425,660
35. North Dakota ND	L	4,459,216	3,225,200	76,854	80,646	7,841,916	11,085
36. Ohio OH	L	30,031,138	43,696,011	981,631	98,662,238	173,371,018	100,484,010
37. Oklahoma OK	L	6,154,090	14,923,990	102,649	1,165,769	22,346,498	84,480
38. Oregon OR	L	2,150,751	5,513,193	136,811	585,554	8,386,309	98,592
39. Pennsylvania PA	L	27,723,810	84,682,289	507,507	6,602,604	119,516,210	885,925
40. Rhode Island RI	L	1,411,436	5,725,372	47,928	58,793	7,243,529	216,064
41. South Carolina SC	L	3,290,511	9,701,620	68,026	860,173	13,920,330	269,564
42. South Dakota SD	L	1,273,210	959,133	10,757	24,809	2,267,909	1,453
43. Tennessee TN	L	8,418,531	13,385,541	348,742	7,277,267	29,430,081	193,640
44. Texas TX	L	31,328,763	40,646,361	460,205	8,468,945	80,904,274	1,993,337
45. Utah UT	L	5,483,911	2,529,321	38,651	44,718	8,096,601	486
46. Vermont VT	L	149,387	608,042	4,624	55,071	817,124	44
47. Virginia VA	L	7,993,923	33,429,643	199,684	4,940,444	46,563,694	713,775
48. Washington WA	L	3,896,389	10,221,267	102,549	418,614	14,638,819	7,518
49. West Virginia WV	L	1,587,848	4,337,033	87,395	1,670,086	7,682,362	840
50. Wisconsin WI	L	11,113,391	25,005,986	522,273	2,054,576	38,696,226	29,017
51. Wyoming WY	L	650,974	952,467	24,188	0	1,627,629	2,389
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	85,908	55,125	917,565	0	1,058,598	0
55. US Virgin Islands VI	N	23,879	0	0	0	23,879	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	45,212	0	97	0	45,309	109
58. Aggregate Other Alien OT	XXX	204,724	0	11,551	0	216,275	0
59. Subtotal	(a) 51	404,937,870	905,403,498	9,573,799	210,208,419	1,530,123,586	125,561,079
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	57,756,894	22	0	0	57,756,916	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	669,319	6,429,700	213,365	0	7,312,384	0
94. Aggregate other amounts not allocable by State	XXX	3,049,445	0	0	0	3,049,445	0
95. Totals (Direct Business)	XXX	466,413,528	911,833,220	9,787,164	210,208,419	1,598,242,331	125,561,079
96. Plus Reinsurance Assumed	XXX	65,765,883	2,288,990	0	0	68,054,873	0
97. Totals (All Business)	XXX	532,179,411	914,122,210	9,787,164	210,208,419	1,666,297,204	125,561,079
98. Less Reinsurance Ceded	XXX	129,445,261	179,438,857	4,980,161	0	313,864,279	0
99. Totals (All Business) less Reinsurance Ceded	XXX	402,734,150	734,683,353	4,807,003	210,208,419	1,352,432,925	125,561,079
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	204,724	0	11,551	0	216,275	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	204,724	0	11,551	0	216,275	0
9401. Dividends accums used to purchase paid-up additions	XXX	3,037,138	0	0	0	3,037,138	0
9402. Dividends accums used to shorten endow or prem pay	XXX	12,307	0	0	0	12,307	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	3,049,445	0	0	0	3,049,445	0

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. State Taxes Recoverable	435,000	0	435,000	1,082,879
2505. Goodwill	790,658	0	790,658	785,056
2506. Pension fee income recoverable	195,093	0	195,093	68,324
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Prepaid expenses	3,222,532	3,222,532	0	0
2509. Surplus note issuance costs	81,511	81,511	0	0
2597. Summary of remaining write-ins for Line 25	4,744,794	3,304,043	1,440,751	1,956,259

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	25,603,828	26,938,124
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	11,587	0
3. Current year change in encumbrances	0	(643,769)
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	573,326	690,527
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	25,042,089	25,603,828
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	25,042,089	25,603,828

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	782,244,165	790,214,689
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	106,799,315	126,319,776
2.2 Additional investment made after acquisition	303,985	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	4,772	5,416
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	102,355,429	134,295,716
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	786,996,808	782,244,165
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	786,996,808	782,244,165
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	786,996,808	782,244,165

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	81,041,125	81,822,548
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	3,952,083	(781,423)
6. Total gain (loss) on disposals	(6,650,368)	0
7. Deduct amounts received on disposals	3,342,840	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	75,000,000	81,041,125
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	75,000,000	81,041,125

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,888,928,660	5,462,486,308
2. Cost of bonds and stocks acquired	802,710,687	978,253,435
3. Accrual of discount	3,831,684	4,733,988
4. Unrealized valuation increase (decrease)	4,150,799	(4,310,409)
5. Total gain (loss) on disposals	2,871,531	3,047,402
6. Deduct consideration for bonds and stocks disposed of	501,211,466	541,733,193
7. Deduct amortization of premium	6,335,101	7,963,622
8. Total foreign exchange change in book/adjusted carrying value	885,500	(219,800)
9. Deduct current year's other-than-temporary impairment recognized	0	5,365,449
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,195,832,294	5,888,928,660
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	6,195,832,294	5,888,928,660

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,634,228,931	131,144,393	79,233,158	(32,229,184)	3,535,732,324	3,634,228,931	3,653,910,982	3,469,082,261
2. NAIC 2 (a)	1,929,431,810	102,239,442	41,609,271	41,972,984	1,857,598,019	1,929,431,810	2,032,034,965	1,833,248,438
3. NAIC 3 (a)	207,146,347	1,000,000	3,220,458	(6,996,174)	223,532,147	207,146,347	197,929,715	215,412,310
4. NAIC 4 (a)	31,611,687	0	2,641,409	5,457,061	36,923,679	31,611,687	34,427,339	43,498,621
5. NAIC 5 (a)	1,966,726	0	1,133,953	939	7,236,890	1,966,726	833,712	16,893,601
6. NAIC 6 (a)	12,714,457	959,371	5,769,670	(140,738)	9,409,407	12,714,457	7,763,420	20,328,067
7. Total Bonds	5,817,099,958	235,343,206	133,607,919	8,064,888	5,670,432,466	5,817,099,958	5,926,900,133	5,598,463,298
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	16,297,234	0	0	0	20,297,234	16,297,234	16,297,234	20,297,234
10. NAIC 3	9,000,000	0	0	0	9,000,000	9,000,000	9,000,000	9,000,000
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	25,297,234	0	0	0	29,297,234	25,297,234	25,297,234	29,297,234
15. Total Bonds and Preferred Stock	5,842,397,192	235,343,206	133,607,919	8,064,888	5,699,729,700	5,842,397,192	5,952,197,367	5,627,760,532

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....97,174,592; NAIC 2 $.....47,974,290; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	92,177,944	XXX	92,177,944	378,007	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	121,323,048	196,403,071
2. Cost of short-term investments acquired	11,066,133,736	28,640,808,562
3. Accrual of discount	79,050	52,111
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	11,095,357,891	28,715,940,696
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	92,177,943	121,323,048
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	92,177,943	121,323,048

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	26,560,565
2.	Cost paid/(consideration received) on additions	49,864,037
3.	Unrealized valuation increase/(decrease)	(226,261)
4.	Total gain (loss) on termination recognized	(14,938,987)
5.	Considerations received/(paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	(766,380)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	60,492,974
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	60,492,974

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				5,098,674
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(40,862,781)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(35,764,106)			
3.14	Section 1, Column 18, prior year	5,098,674	(40,862,780)	(40,862,780)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(35,764,106)			
3.24	Section 1, Column 19, prior year	5,098,674	(40,862,780)	(40,862,780)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(35,764,106)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(35,764,106)

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	60,492,974	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(35,764,106)	
3.	Total (Line 1 plus Line 2)		24,728,868
4.	Part D, Section 1, Column 5	63,444,203	
5.	Part D, Section 1, Column 6	(38,715,335)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	60,492,974	
8.	Part B, Section 1, Column 13	(35,764,106)	
9.	Total (Line 7 plus Line 8)		24,728,868
10.	Part D, Section 1, Column 8	63,444,203	
11.	Part D, Section 1, Column 9	(38,715,335)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	120,982	
14.	Part B, Section 1, Column 20	65,388,875	
15.	Part D, Section 1, Column 11	65,509,857	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	243,861,734	0
3. Accrual of discount	109,204	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	191,000,000	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	52,970,938	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	52,970,938	0

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		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								
0325939	TUSCON	AZ		08/30/2017	4.527	1,170,000	0	1,600,000
1025920	MIAMI	FL		07/06/2017	4.525	6,000,000	0	8,000,000
1025925	POMPANO BEACH	FL		07/13/2017	4.581	1,312,500	0	1,750,000
1025934	PANAMA CITY BEACH	FL		08/10/2017	4.500	1,600,000	0	2,150,000
1025935	WHARTON	NJ		08/11/2017	3.810	1,700,000	0	3,180,000
1125929	MACON	GA		07/20/2017	4.550	1,150,800	0	1,570,000
1425921	CHICAGO	IL		07/07/2017	4.000	1,800,000	0	3,910,000
1525930	BATESVILLE	IN		07/27/2017	4.806	2,750,000	0	4,590,000
2325924	NEW HUDSON	MI		07/12/2017	4.645	2,800,000	0	3,900,000
2525927	OLIVE BRANCH	MS		07/14/2017	4.450	1,385,000	0	2,180,000
3625922	BLUE ASH	OH		07/07/2017	4.140	24,400,000	0	36,970,000
3625933	GAHANNA	OH		08/08/2017	5.250	1,611,015	303,985	6,330,000
3925926	DOYLESTOWN	PA		07/14/2017	4.450	1,400,000	0	2,130,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	49,079,315	303,985	78,260,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	49,079,315	303,985	78,260,000
3399999. Total Mortgages				XXX	XXX	49,079,315	303,985	78,260,000

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																	
0024937	SAN DIEGO	CA		08/07/2002	09/01/2017	69,686	0	0	0	0	0	0	7,744	7,744	0	0	0
0024938	PORT HURON	MI		08/21/2002	09/07/2017	691,318	0	0	0	0	0	0	625,531	625,531	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002	07/03/2017	592,202	0	0	0	0	0	0	550,932	550,932	0	0	0
0625525	WINDSOR	CO		09/28/2011	07/20/2017	3,014,582	0	0	0	0	0	0	2,877,496	2,877,496	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003	08/22/2017	5,730,143	0	0	0	0	0	0	5,509,468	5,509,468	0	0	0
1325358	MERIDIAN	ID		11/30/2007	09/01/2017	4,823,121	0	0	0	0	0	0	4,705,739	4,705,739	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012	08/22/2017	1,582,315	0	0	0	0	0	0	1,507,940	1,507,940	0	0	0
3625508	GAHANNA	OH		06/16/2011	08/08/2017	1,661,513	0	0	0	0	0	0	1,611,015	1,611,015	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006	09/25/2017	3,533,188	0	0	0	0	0	0	3,263,973	3,263,973	0	0	0
4525328	WEST JORDAN	UT		06/19/2007	08/01/2017	2,971,211	0	0	0	0	0	0	2,907,665	2,907,665	0	0	0
5325360	DETROIT	MI		12/06/2007	09/12/2017	4,772,208	0	0	0	0	0	0	4,364,240	4,364,240	0	0	0
0199999. Total - Mortgages Closed by Repayment						29,441,487	0	0	0	0	0	0	27,931,743	27,931,743	0	0	0
Mortgages With Partial Repayments																	
0024739	CHILLUM	MD		08/18/1997		2,045,026	0	0	0	0	0	0	0	73,005	0	0	0
0024757	FORT DODGE	IA		10/10/1997		242,706	0	0	0	0	0	0	0	67,210	0	0	0
0024764	SYOSSET	NY		11/20/1997		698,844	0	0	0	0	0	0	0	162,346	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024768	BEREA	SC		01/05/1998		551,244	0	0	0	0	0	0	0	118,535	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		936,163	0	0	0	0	0	0	0	174,980	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		74,748	0	0	0	0	0	0	0	13,974	0	0	0
0024789	ANDERSON	SC		07/22/1998		51,299	0	0	0	0	0	0	0	5,978	0	0	0
0024816	OHIO TWP	PA		11/23/1998		985,462	0	0	0	0	0	0	0	119,816	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		310,247	0	0	0	0	0	0	0	58,033	0	0	0
0024824	MT JACKSON	VA		12/28/1998		547,454	0	0	0	0	0	0	0	67,564	0	0	0
0024834	STANLEY	VA		02/24/1999		471,548	0	0	0	0	0	0	0	50,565	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		11,422	0	0	0	0	0	0	0	2,120	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		624,072	0	0	0	0	0	0	0	33,123	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		69,686	0	0	0	0	0	0	0	15,788	0	0	0
0024938	PORT HURON	MI		08/21/2002		691,318	0	0	0	0	0	0	0	16,756	0	0	0
0024941	ELLENTON	FL		09/19/2002		952,005	0	0	0	0	0	0	0	28,998	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		839,377	0	0	0	0	0	0	0	29,499	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		968,067	0	0	0	0	0	0	0	46,344	0	0	0
0024957	BOYLSTON	MA		11/26/2002		1,747,151	0	0	0	0	0	0	0	60,829	0	0	0
0024958	OGDEN	UT		11/26/2002		1,544,290	0	0	0	0	0	0	0	25,059	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,171,776	0	0	0	0	0	0	0	39,970	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,010,771	0	0	0	0	0	0	0	69,518	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		2,812,999	0	0	0	0	0	0	0	57,685	0	0	0
0024971	VISALIA	CA		12/23/2002		2,584,130	0	0	0	0	0	0	0	56,224	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,302,923	0	0	0	0	0	0	0	12,239	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,885,545	0	0	0	0	0	0	0	21,449	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,882,162	0	0	0	0	0	0	0	36,556	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,047,188	0	0	0	0	0	0	0	20,070	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		3,310,237	0	0	0	0	0	0	0	75,364	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,945,318	0	0	0	0	0	0	0	42,335	0	0	0
0325344	GLENDALE	AZ		08/30/2007		913,161	0	0	0	0	0	0	0	20,147	0	0	0
0325345	TUCSON	AZ		08/30/2007		976,148	0	0	0	0	0	0	0	21,536	0	0	0
0325410	TUCSON	AZ		08/29/2008		3,393,237	0	0	0	0	0	0	0	90,341	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,077,399	0	0	0	0	0	0	0	38,505	0	0	0
0325559	PHOENIX	AZ		05/22/2012		745,781	0	0	0	0	0	0	0	10,647	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,631,511	0	0	0	0	0	0	0	23,682	0	0	0
0325796	TUCSON	AZ		10/29/2015		6,464,152	0	0	0	0	0	0	0	57,183	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,395,314	0	0	0	0	0	0	0	14,448	0	0	0
0325813	TUCSON	AZ		01/19/2016		2,206,842	0	0	0	0	0	0	0	29,204	0	0	0
0425045	ROGERS	AR		12/05/2003		4,304,892	0	0	0	0	0	0	0	64,578	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,038,130	0	0	0	0	0	0	0	47,815	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		4,240,000	0	0	0	0	0	0	0	70,881	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		689,418	0	0	0	0	0	0	0	22,150	0	0	0
0525147	TEMECULA	CA		06/15/2005		601,379	0	0	0	0	0	0	0	10,521	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525175	HAYWARD	CA		09/30/2005		798,288	0	0	0	0	0	0	0	48,356	0	0	0
0525238	ONTARIO	CA		05/25/2006		752,993	0	0	0	0	0	0	0	37,682	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,381,880	0	0	0	0	0	0	0	12,945	0	0	0
0525395	CUPERTINO	CA		05/22/2008		5,041,897	0	0	0	0	0	0	0	57,874	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,151,138	0	0	0	0	0	0	0	35,034	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,052,529	0	0	0	0	0	0	0	75,855	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		787,684	0	0	0	0	0	0	0	40,991	0	0	0
0525498	COSTA MESA	CA		04/26/2011		2,816,547	0	0	0	0	0	0	0	58,632	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,486,833	0	0	0	0	0	0	0	29,512	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,024,988	0	0	0	0	0	0	0	39,520	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		5,718,001	0	0	0	0	0	0	0	75,900	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,325,494	0	0	0	0	0	0	0	14,445	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,912,963	0	0	0	0	0	0	0	34,004	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		1,518,184	0	0	0	0	0	0	0	43,704	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,556,258	0	0	0	0	0	0	0	32,601	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		2,963,566	0	0	0	0	0	0	0	31,280	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,751,783	0	0	0	0	0	0	0	28,840	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,333,119	0	0	0	0	0	0	0	48,487	0	0	0
0525689	DINUBA	CA		07/10/2014		1,675,504	0	0	0	0	0	0	0	83,536	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,473,101	0	0	0	0	0	0	0	32,293	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,246,748	0	0	0	0	0	0	0	20,636	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,771,860	0	0	0	0	0	0	0	42,681	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,623,487	0	0	0	0	0	0	0	35,371	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,999,495	0	0	0	0	0	0	0	39,573	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		5,408,526	0	0	0	0	0	0	0	44,588	0	0	0
0525828	SACRAMENTO	CA		04/29/2016		4,015,376	0	0	0	0	0	0	0	214,592	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		0	0	0	0	0	0	0	0	19,349	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		0	0	0	0	0	0	0	0	8,909	0	0	0
0525900	ONTARIO	CA		04/06/2017		0	0	0	0	0	0	0	0	72,079	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		176,119	0	0	0	0	0	0	0	35,235	0	0	0
0625177	AURORA	CO		09/30/2005		2,615,416	0	0	0	0	0	0	0	64,251	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		2,587,150	0	0	0	0	0	0	0	45,819	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,014,582	0	0	0	0	0	0	0	19,853	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,165,345	0	0	0	0	0	0	0	54,529	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		194,638	0	0	0	0	0	0	0	4,901	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,565,462	0	0	0	0	0	0	0	40,331	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		842,604	0	0	0	0	0	0	0	22,733	0	0	0
1025399	TAMPA	FL		06/02/2008		409,655	0	0	0	0	0	0	0	63,967	0	0	0
1025400	ODESSA	FL		06/09/2008		2,443,019	0	0	0	0	0	0	0	37,538	0	0	0
1025520	ORLANDO	FL		08/09/2011		3,586,291	0	0	0	0	0	0	0	62,519	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,598,281	0	0	0	0	0	0	0	11,933	0	0	0
1025549	APOPKA	FL		03/28/2012		792,904	0	0	0	0	0	0	0	14,847	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025653	TAMPA	FL		10/11/2013		3,233,681	0	0	0	0	0	0	0	51,143	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,591,573	0	0	0	0	0	0	0	16,336	0	0	0
1025668	DESTIN	FL		12/16/2013		1,645,721	0	0	0	0	0	0	0	61,068	0	0	0
1025734	SANFORD	FL		01/06/2015		2,558,070	0	0	0	0	0	0	0	36,774	0	0	0
1025748	NAPLES	FL		04/14/2015		4,743,393	0	0	0	0	0	0	0	43,094	0	0	0
1025758	NAPLES	FL		05/20/2015		723,883	0	0	0	0	0	0	0	4,614	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		1,096,157	0	0	0	0	0	0	0	10,041	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		2,270,088	0	0	0	0	0	0	0	43,481	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		2,748,711	0	0	0	0	0	0	0	65,566	0	0	0
1025810	HALEAH	FL		01/06/2016		6,047,635	0	0	0	0	0	0	0	79,229	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		7,440,177	0	0	0	0	0	0	0	92,472	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		484,985	0	0	0	0	0	0	0	23,209	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		1,335,000	0	0	0	0	0	0	0	16,445	0	0	0
1025880	NAPLES	FL		01/18/2017		0	0	0	0	0	0	0	0	31,353	0	0	0
1025920	MIAMI	FL		07/06/2017		0	0	0	0	0	0	0	0	10,811	0	0	0
1025925	POMPANO BEACH	FL		07/13/2017		0	0	0	0	0	0	0	0	6,856	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		849,459	0	0	0	0	0	0	0	24,644	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		3,026,442	0	0	0	0	0	0	0	27,935	0	0	0
1125929	MACON	GA		07/20/2017		0	0	0	0	0	0	0	0	4,470	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		5,730,143	0	0	0	0	0	0	0	56,032	0	0	0
1325086	POCATELLO	ID		07/30/2004		356,076	0	0	0	0	0	0	0	32,045	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		293,534	0	0	0	0	0	0	0	23,195	0	0	0
1325358	MERIDIAN	ID		11/30/2007		4,823,121	0	0	0	0	0	0	0	29,820	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,591,028	0	0	0	0	0	0	0	29,271	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,582,315	0	0	0	0	0	0	0	18,838	0	0	0
1325752	MERIDIAN	ID		05/01/2015		1,042,791	0	0	0	0	0	0	0	9,591	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,585,018	0	0	0	0	0	0	0	17,670	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,038,081	0	0	0	0	0	0	0	30,884	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		3,620,612	0	0	0	0	0	0	0	66,980	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,117,845	0	0	0	0	0	0	0	63,953	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,257,659	0	0	0	0	0	0	0	16,516	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		0	0	0	0	0	0	0	0	9,436	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		0	0	0	0	0	0	0	0	6,312	0	0	0
1425921	CHICAGO	IL		07/07/2017		0	0	0	0	0	0	0	0	12,225	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,093,166	0	0	0	0	0	0	0	22,579	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,084,046	0	0	0	0	0	0	0	10,090	0	0	0
1525418	GREENFIELD	IN		10/01/2008		3,226,890	0	0	0	0	0	0	0	97,603	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,896,967	0	0	0	0	0	0	0	42,671	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,982,609	0	0	0	0	0	0	0	41,420	0	0	0
1525500	CARMEL	IN		04/28/2011		1,971,913	0	0	0	0	0	0	0	31,477	0	0	0
1525586	FISHERS	IN		11/29/2012		1,128,295	0	0	0	0	0	0	0	12,136	0	0	0

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	2	3					8	9	10	11	12	13					
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1525593	INDIANAPOLIS	IN		12/21/2012		1,679,923	0	0	0	0	0	0	0	30,074	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,380,277	0	0	0	0	0	0	0	22,934	0	0	0
1525663	FISHERS	IN		11/13/2013		1,039,140	0	0	0	0	0	0	0	9,463	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		874,250	0	0	0	0	0	0	0	13,319	0	0	0
1525700	CARMEL	IN		09/05/2014		2,985,918	0	0	0	0	0	0	0	63,503	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,202,721	0	0	0	0	0	0	0	10,668	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,915,685	0	0	0	0	0	0	0	43,580	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		1,119,102	0	0	0	0	0	0	0	19,206	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		3,025,127	0	0	0	0	0	0	0	46,559	0	0	0
1525856	FISHERS	IN		09/19/2016		12,264,442	0	0	0	0	0	0	0	209,023	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		0	0	0	0	0	0	0	0	31,520	0	0	0
1525910	CARMEL	IN		06/02/2017		0	0	0	0	0	0	0	0	5,479	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		0	0	0	0	0	0	0	0	30,887	0	0	0
1525930	BATESVILLE	IN		07/27/2017		0	0	0	0	0	0	0	0	10,456	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,234,452	0	0	0	0	0	0	0	13,949	0	0	0
1725590	WITITA	KS		12/13/2012		2,046,665	0	0	0	0	0	0	0	21,853	0	0	0
1725818	LAWRENCE	KS		03/11/2016		2,642,824	0	0	0	0	0	0	0	22,357	0	0	0
1825019	FERN CREEK	KY		08/27/2003		191,265	0	0	0	0	0	0	0	26,900	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,451,911	0	0	0	0	0	0	0	39,832	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,141,079	0	0	0	0	0	0	0	23,531	0	0	0
1825472	NEWPORT	KY		10/29/2010		3,115,348	0	0	0	0	0	0	0	95,250	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,148,911	0	0	0	0	0	0	0	69,190	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,419,449	0	0	0	0	0	0	0	17,683	0	0	0
1825624	LEXINGTON	KY		05/17/2013		2,309,181	0	0	0	0	0	0	0	78,659	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,661,547	0	0	0	0	0	0	0	31,533	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,304,879	0	0	0	0	0	0	0	63,475	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,959,949	0	0	0	0	0	0	0	19,516	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,607,299	0	0	0	0	0	0	0	14,159	0	0	0
1825866	LEXINGTON	KY		11/21/2016		5,000,000	0	0	0	0	0	0	0	41,907	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		0	0	0	0	0	0	0	0	21,459	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		787,868	0	0	0	0	0	0	0	21,834	0	0	0
1925561	KENNER	LA		06/11/2012		2,461,251	0	0	0	0	0	0	0	40,874	0	0	0
2125430	LAUREL	MD		12/02/2008		2,100,241	0	0	0	0	0	0	0	29,581	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,985,504	0	0	0	0	0	0	0	64,993	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		1,875,867	0	0	0	0	0	0	0	20,947	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,612,699	0	0	0	0	0	0	0	28,279	0	0	0
2125731	FULTON	MD		12/22/2014		1,468,441	0	0	0	0	0	0	0	21,442	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,572,476	0	0	0	0	0	0	0	14,451	0	0	0
2225747	SPENCER	MA		04/07/2015		2,488,265	0	0	0	0	0	0	0	133,949	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,046,694	0	0	0	0	0	0	0	12,742	0	0	0
2325216	NOVI	MI		03/01/2006		4,676,861	0	0	0	0	0	0	0	53,480	0	0	0
2325533	WYOMING	MI		10/26/2011		1,499,271	0	0	0	0	0	0	0	29,294	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325544	KALAMAZOO	MI		02/09/2012		1,331,928	0	0	0	0	0	0	0	46,843	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,430,072	0	0	0	0	0	0	0	38,973	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,258,874	0	0	0	0	0	0	0	12,568	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,709,776	0	0	0	0	0	0	0	62,917	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,220,266	0	0	0	0	0	0	0	33,043	0	0	0
2325681	LANSING	MI		04/16/2014		2,632,124	0	0	0	0	0	0	0	39,224	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,571,790	0	0	0	0	0	0	0	13,661	0	0	0
2325770	SALINE	MI		06/26/2015		789,678	0	0	0	0	0	0	0	11,226	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		3,627,956	0	0	0	0	0	0	0	84,865	0	0	0
2325844	NOVI	MI		07/26/2016		4,919,165	0	0	0	0	0	0	0	62,637	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		0	0	0	0	0	0	0	0	19,465	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,113,717	0	0	0	0	0	0	0	58,546	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		3,772,708	0	0	0	0	0	0	0	99,340	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,620,565	0	0	0	0	0	0	0	14,191	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,694,224	0	0	0	0	0	0	0	66,362	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,932,771	0	0	0	0	0	0	0	12,524	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		1,010,963	0	0	0	0	0	0	0	21,640	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		0	0	0	0	0	0	0	0	5,424	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		6,952,864	0	0	0	0	0	0	0	67,355	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,473,184	0	0	0	0	0	0	0	41,944	0	0	0
2725476	KALISPELL	MT		11/23/2010		2,547,076	0	0	0	0	0	0	0	75,841	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		991,193	0	0	0	0	0	0	0	48,551	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,873,265	0	0	0	0	0	0	0	52,848	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,474,291	0	0	0	0	0	0	0	61,611	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,706,426	0	0	0	0	0	0	0	31,694	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,551,573	0	0	0	0	0	0	0	26,276	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,005,947	0	0	0	0	0	0	0	26,609	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,583,538	0	0	0	0	0	0	0	19,909	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		0	0	0	0	0	0	0	0	59,921	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		711,369	0	0	0	0	0	0	0	17,524	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,894,043	0	0	0	0	0	0	0	47,364	0	0	0
3325219	CLAY	NY		12/01/2010		1,613,941	0	0	0	0	0	0	0	33,159	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,593,867	0	0	0	0	0	0	0	15,222	0	0	0
3325538	LATHAM	NY		11/28/2011		2,104,647	0	0	0	0	0	0	0	23,392	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,544,654	0	0	0	0	0	0	0	61,546	0	0	0
3425105	MATTHEWS	NC		11/08/2004		578,037	0	0	0	0	0	0	0	14,502	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		592,326	0	0	0	0	0	0	0	14,729	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,415,775	0	0	0	0	0	0	0	16,899	0	0	0
3425482	CARRBORO	NC		12/20/2010		3,632,430	0	0	0	0	0	0	0	81,792	0	0	0
3425504	CARY	NC		05/31/2011		1,908,300	0	0	0	0	0	0	0	46,042	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,233,059	0	0	0	0	0	0	0	46,407	0	0	0
3425579	DURHAM	NC		10/19/2012		1,786,283	0	0	0	0	0	0	0	11,943	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425584	INDIAN TRAIL	NC		11/27/2012		2,786,735	0	0	0	0	0	0	0	49,704	0	0	0
3425591	MONROE	NC		12/18/2012		1,456,228	0	0	0	0	0	0	0	21,031	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,388,751	0	0	0	0	0	0	0	25,233	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,532,053	0	0	0	0	0	0	0	33,398	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		3,043,257	0	0	0	0	0	0	0	45,997	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		2,524,342	0	0	0	0	0	0	0	108,028	0	0	0
3425754	CONCORD	NC		05/07/2015		3,791,984	0	0	0	0	0	0	0	34,873	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,528,458	0	0	0	0	0	0	0	32,029	0	0	0
3425875	RALEIGH	NC		12/22/2016		1,000,000	0	0	0	0	0	0	0	21,085	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		191,218	0	0	0	0	0	0	0	33,408	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		496,696	0	0	0	0	0	0	0	66,490	0	0	0
3625044	COLUMBUS	OH		11/24/2003		208,138	0	0	0	0	0	0	0	25,384	0	0	0
3625100	DAYTON	OH		10/14/2004		212,288	0	0	0	0	0	0	0	23,712	0	0	0
3625130	VANDALIA	OH		03/29/2005		983,144	0	0	0	0	0	0	0	69,367	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		764,247	0	0	0	0	0	0	0	16,484	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,217,320	0	0	0	0	0	0	0	16,289	0	0	0
3625422	ELYRIA	OH		10/29/2008		2,918,923	0	0	0	0	0	0	0	24,251	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		1,881,357	0	0	0	0	0	0	0	95,570	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,487,974	0	0	0	0	0	0	0	34,887	0	0	0
3625484	WESTLAKE	OH		12/27/2010		2,114,659	0	0	0	0	0	0	0	83,746	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,661,513	0	0	0	0	0	0	0	12,798	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,278,995	0	0	0	0	0	0	0	44,291	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,018,349	0	0	0	0	0	0	0	80,423	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,177,976	0	0	0	0	0	0	0	32,484	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		3,445,867	0	0	0	0	0	0	0	63,441	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,733,516	0	0	0	0	0	0	0	29,243	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		24,717,117	0	0	0	0	0	0	0	179,768	0	0	0
3625680	HUDSON	OH		03/21/2014		1,421,795	0	0	0	0	0	0	0	15,845	0	0	0
3625688	MASON	OH		06/09/2014		2,074,263	0	0	0	0	0	0	0	31,085	0	0	0
3625764	DAYTON	OH		06/10/2015		3,623,278	0	0	0	0	0	0	0	51,497	0	0	0
3625773	MASON	OH		07/09/2015		2,148,094	0	0	0	0	0	0	0	30,035	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		2,319,399	0	0	0	0	0	0	0	38,261	0	0	0
3625816	CINCINNATI	OH		02/19/2016		1,033,277	0	0	0	0	0	0	0	9,259	0	0	0
3625835	DAYTON	OH		06/17/2016		1,173,116	0	0	0	0	0	0	0	16,676	0	0	0
3625845	WELLINGTON	OH		08/02/2016		5,208,850	0	0	0	0	0	0	0	42,531	0	0	0
3625850	MORAINE	OH		09/09/2016		1,293,008	0	0	0	0	0	0	0	10,800	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,293,008	0	0	0	0	0	0	0	10,800	0	0	0
3625883	CINCINNATI	OH		01/19/2017		0	0	0	0	0	0	0	0	28,236	0	0	0
3625886	MENTOR	OH		02/07/2017		0	0	0	0	0	0	0	0	36,095	0	0	0
3625909	COLUMBUS	OH		05/16/2017		0	0	0	0	0	0	0	0	24,508	0	0	0
3625922	BLUE ASH	OH		07/07/2017		0	0	0	0	0	0	0	0	46,506	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3725792	TULSA	OK		09/29/2015		2,726,254	0	0	0	0	0	0	0	16,661	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		1,056,790	0	0	0	0	0	0	0	23,239	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		1,539,431	0	0	0	0	0	0	0	48,283	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		6,995,310	0	0	0	0	0	0	0	79,674	0	0	0
3825692	SALEM	OR		07/25/2014		2,002,602	0	0	0	0	0	0	0	57,225	0	0	0
3825787	FLORENCE	OR		08/31/2015		895,713	0	0	0	0	0	0	0	21,923	0	0	0
3825842	TUALATIN	OR		07/14/2016		3,206,376	0	0	0	0	0	0	0	18,038	0	0	0
3825869	SALEM	OR		12/02/2016		1,750,000	0	0	0	0	0	0	0	21,274	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		0	0	0	0	0	0	0	0	13,630	0	0	0
3925757	LANGHORNE	PA		05/15/2015		1,317,950	0	0	0	0	0	0	0	55,475	0	0	0
3925776	MERCER	PA		07/15/2015		1,354,233	0	0	0	0	0	0	0	18,935	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		0	0	0	0	0	0	0	0	20,147	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		0	0	0	0	0	0	0	0	5,483	0	0	0
4124976	LEXINGTON	SC		01/14/2003		616,328	0	0	0	0	0	0	0	20,748	0	0	0
4125311	CHARLESTON	SC		03/28/2007		6,016,064	0	0	0	0	0	0	0	107,303	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,099,073	0	0	0	0	0	0	0	78,819	0	0	0
4125480	CHARLESTON	SC		12/14/2010		508,095	0	0	0	0	0	0	0	20,762	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,541,916	0	0	0	0	0	0	0	16,996	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,217,610	0	0	0	0	0	0	0	56,465	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,089,607	0	0	0	0	0	0	0	30,202	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,618,011	0	0	0	0	0	0	0	23,576	0	0	0
4125782	FLORENCE	SC		07/30/2015		4,954,779	0	0	0	0	0	0	0	68,416	0	0	0
4125797	LEXINGTON	SC		11/10/2015		1,046,487	0	0	0	0	0	0	0	14,034	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		0	0	0	0	0	0	0	0	8,394	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		688,493	0	0	0	0	0	0	0	22,578	0	0	0
4325001	KINGSPORT	TN		05/30/2003		184,345	0	0	0	0	0	0	0	30,492	0	0	0
4325031	MEMPHIS	TN		09/30/2003		165,109	0	0	0	0	0	0	0	22,136	0	0	0
4325078	BRISTOL	TN		06/04/2004		586,147	0	0	0	0	0	0	0	54,381	0	0	0
4325537	COLUMBIA	TN		11/21/2011		599,329	0	0	0	0	0	0	0	11,785	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,897,549	0	0	0	0	0	0	0	34,628	0	0	0
4325739	NASHVILLE	TN		02/25/2015		2,127,913	0	0	0	0	0	0	0	56,251	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		661,036	0	0	0	0	0	0	0	15,145	0	0	0
4424980	BOERNE	TX		02/04/2003		218,889	0	0	0	0	0	0	0	43,804	0	0	0
4425029	EL PASO	TX		09/30/2003		184,036	0	0	0	0	0	0	0	24,669	0	0	0
4425033	EL PASO	TX		10/08/2003		1,226,947	0	0	0	0	0	0	0	156,932	0	0	0
4425173	EL PASO	TX		09/28/2005		848,806	0	0	0	0	0	0	0	51,478	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,119,281	0	0	0	0	0	0	0	20,628	0	0	0
4425297	HOUSTON	TX		01/17/2007		752,866	0	0	0	0	0	0	0	31,993	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,917,499	0	0	0	0	0	0	0	22,977	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		1,898,494	0	0	0	0	0	0	0	48,734	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,001,490	0	0	0	0	0	0	0	22,882	0	0	0
4425421	HOUSTON	TX		10/15/2008		6,787,876	0	0	0	0	0	0	0	46,877	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
4425426	HOUSTON	TX		11/21/2008		3,720,675	0	0	0	0	0	0	0	53,357	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		921,430	0	0	0	0	0	0	0	59,842	0	0	0
4425463	EL PASO	TX		09/16/2010		1,385,931	0	0	0	0	0	0	0	30,906	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		2,910,002	0	0	0	0	0	0	0	106,380	0	0	0
4425478	EL PASO	TX		12/06/2010		1,970,550	0	0	0	0	0	0	0	42,839	0	0	0
4425543	HOUSTON	TX		12/29/2011		2,954,545	0	0	0	0	0	0	0	56,765	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,165,425	0	0	0	0	0	0	0	58,349	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,375,692	0	0	0	0	0	0	0	23,389	0	0	0
4425612	MCALLEN	TX		04/15/2013		1,660,803	0	0	0	0	0	0	0	57,423	0	0	0
4425633	KATY	TX		06/26/2013		2,068,754	0	0	0	0	0	0	0	35,007	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		2,681,573	0	0	0	0	0	0	0	28,871	0	0	0
4425652	CONROE	TX		09/30/2013		954,478	0	0	0	0	0	0	0	9,299	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		981,568	0	0	0	0	0	0	0	31,114	0	0	0
4425660	EL PASO	TX		10/31/2013		1,646,732	0	0	0	0	0	0	0	27,024	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		6,434,060	0	0	0	0	0	0	0	100,977	0	0	0
4425670	CARROLLTON	TX		12/23/2013		3,938,068	0	0	0	0	0	0	0	40,856	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,849,136	0	0	0	0	0	0	0	38,426	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,545,533	0	0	0	0	0	0	0	23,151	0	0	0
4425729	AUSTIN	TX		12/22/2014		1,215,499	0	0	0	0	0	0	0	18,575	0	0	0
4425779	AUSTIN	TX		07/27/2015		1,004,505	0	0	0	0	0	0	0	9,016	0	0	0
4425799	HOUSTON	TX		11/19/2015		1,165,183	0	0	0	0	0	0	0	15,679	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,910,489	0	0	0	0	0	0	0	25,545	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		2,509,653	0	0	0	0	0	0	0	55,893	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		2,448,862	0	0	0	0	0	0	0	61,821	0	0	0
4425847	LAREDO	TX		08/24/2016		4,562,246	0	0	0	0	0	0	0	38,901	0	0	0
4425857	HUMBLE	TX		09/28/2016		1,041,452	0	0	0	0	0	0	0	13,190	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		4,100,000	0	0	0	0	0	0	0	56,422	0	0	0
4425876	HOUSTON	TX		12/22/2016		2,970,000	0	0	0	0	0	0	0	61,731	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017		0	0	0	0	0	0	0	0	15,026	0	0	0
4425893	AUSTIN	TX		03/15/2017		0	0	0	0	0	0	0	0	27,960	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		0	0	0	0	0	0	0	0	22,598	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		0	0	0	0	0	0	0	0	26,810	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		3,533,188	0	0	0	0	0	0	0	91,208	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		2,971,211	0	0	0	0	0	0	0	9,234	0	0	0
4525762	MURRAY	UT		05/29/2015		1,375,800	0	0	0	0	0	0	0	36,008	0	0	0
4625460	BARRE	VT		08/26/2010		2,304,783	0	0	0	0	0	0	0	136,000	0	0	0
4725354	DALE CITY	VA		10/29/2007		989,753	0	0	0	0	0	0	0	16,278	0	0	0
4725378	NORFOLK	VA		01/30/2008		6,525,698	0	0	0	0	0	0	0	61,471	0	0	0
4725407	CHESTER	VA		07/29/2008		4,856,881	0	0	0	0	0	0	0	56,778	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		1,382,586	0	0	0	0	0	0	0	123,243	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,298,917	0	0	0	0	0	0	0	18,888	0	0	0

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,688,295	0	0	0	0	0	0	0	27,529	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,472,710	0	0	0	0	0	0	0	27,613	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		3,646,112	0	0	0	0	0	0	0	56,242	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		4,019,745	0	0	0	0	0	0	0	38,332	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,776,556	0	0	0	0	0	0	0	26,760	0	0	0
4725705	RICHMOND	VA		09/30/2014		1,082,366	0	0	0	0	0	0	0	30,029	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,536,761	0	0	0	0	0	0	0	36,812	0	0	0
4725865	RICHMOND	VA		11/21/2016		1,650,000	0	0	0	0	0	0	0	39,684	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,120,344	0	0	0	0	0	0	0	96,022	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,154,568	0	0	0	0	0	0	0	15,864	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,469,969	0	0	0	0	0	0	0	29,617	0	0	0
4825717	RENTON	WA		11/14/2014		2,714,664	0	0	0	0	0	0	0	24,953	0	0	0
4825760	SPOKANE	WA		05/21/2015		5,134,443	0	0	0	0	0	0	0	46,910	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		2,000,671	0	0	0	0	0	0	0	44,277	0	0	0
4825826	VANCOUVER	WA		04/28/2016		903,319	0	0	0	0	0	0	0	9,671	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,392,317	0	0	0	0	0	0	0	32,863	0	0	0
5025087	OSHKOSH	WI		08/11/2004		2,963,701	0	0	0	0	0	0	0	77,186	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015		929,723	0	0	0	0	0	0	0	17,067	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,750,000	0	0	0	0	0	0	0	34,464	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,060,888	0	0	0	0	0	0	0	49,991	0	0	0
5325360	DETROIT	MI		12/06/2007		4,772,208	0	0	0	0	0	0	0	138,199	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,132,022	0	0	0	0	0	0	0	60,017	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		928,803	0	0	0	0	0	0	0	19,941	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,950,737	0	0	0	0	0	0	0	39,736	0	0	0
0299999. Total - Mortgages With Partial Repayments						750,641,291	0	0	0	0	0	0	0	14,659,548	0	0	0
Mortgages Disposed																	
2325924	NEW HUDSON	MI		07/12/2017	07/12/2017	0	0	0	0	0	0	0	2,800,000	2,800,000	0	0	0
0399999. Total - Mortgages Disposed						0	0	0	0	0	0	0	2,800,000	2,800,000	0	0	0
0599999. Total Mortgages						780,082,778	0	0	0	0	0	0	30,731,743	45,391,291	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location: 3	Location: 4	5	6	7	8	Changes in Book/Adjusted Carrying Value: 9	10	11	12	13	14	15	16	17	18	19	20
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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	KESTREL MANUFACTURING INVESTMENT FUND, LLC	SUPERIOR	WI	STONEHENGE CAPITAL	08/02/2012	04/26/2017	6,041,125	3,952,083	0	0	0	3,952,083	0	6,041,125	0	0	(3,952,083)	(3,952,083)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,041,125	3,952,083	0	0	0	3,952,083	0	6,041,125	0	0	(3,952,083)	(3,952,083)	0
4499999. Subtotal - Unaffiliated							6,041,125	3,952,083	0	0	0	3,952,083	0	6,041,125	0	0	(3,952,083)	(3,952,083)	0
4699999. Totals							6,041,125	3,952,083	0	0	0	3,952,083	0	6,041,125	0	0	(3,952,083)	(3,952,083)	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
41978C AR 6	HAWAII ST ARPTS SYS CUSTOMER 3.894% 07		07/13/2017	Bank of America		2,125,000	2,125,000	0	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						2,125,000	2,125,000	0	XXX
Bonds - Industrial and Miscellaneous									
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		08/31/2017	J P Morgan & Co.		697,443	697,443	0	2FE
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/3		09/01/2017	Suntrust Robinson Humphrey		2,915,217	2,915,217	0	1Z
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3		09/01/2017	Suntrust Robinson Humphrey		2,111,959	2,111,959	0	1Z
00206R EM 0	AT&T INC 3.900% 08/14/27		07/27/2017	J P Morgan & Co.		3,993,080	4,000,000	0	2FE
023135 BA 3	AMAZON.COM INC 144A 3.150% 08/22/27		08/15/2017	J P Morgan & Co.		1,996,420	2,000,000	0	1FE
023765 AA 8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/		08/01/2017	RW Baird		1,955,811	1,948,000	8,485	1FE
037833 DB 3	APPLE INC 2.900% 09/12/27		09/05/2017	Deutsche Bank Securities		3,496,080	3,500,000	0	1FE
039483 BL 5	ARCHER-DANIELS-MIDLAND 2.500% 08/11/26		09/20/2017	Various		1,921,480	2,000,000	13,681	1FE
042735 BG 4	ARROW ELECTRONICS 3.250% 09/08/24		09/05/2017	Bank of America		2,981,610	3,000,000	0	2FE
04684T AG 6	A10 SECURITIZATION 2017-1A B 3.150% 03		08/08/2017	Deutsche Bank Securities		4,998,781	5,000,000	0	1FE
06051G GR 4	BANK OF AMERICA 3.593% 07/21/28		07/18/2017	Bank of America		3,000,000	3,000,000	0	2FE
09256B AJ 6	BLACKSTONE HOLDINGS 144A 3.150% 10/02/		09/27/2017	Various		2,984,040	3,000,000	0	1FE
100743 AK 9	BOSTON GAS 144A 3.150% 08/01/27		07/31/2017	Goldman Sachs & Co.		2,997,180	3,000,000	0	1FE
12701# AA 1	CRG ISSUER 2017-1 4.700% 01/10/24		07/19/2017	Goldman Sachs & Co.		5,000,000	5,000,000	0	1Z
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2 3		07/11/2017	Barclays		1,999,153	2,000,000	0	2AM
20605P AH 4	CONCHO RESOURCES INC 3.750% 10/01/27		09/13/2017	Bank of America		1,992,720	2,000,000	0	2FE
233046 AE 1	DB MASTER FINANCE LLC 2017-1A A2I 3.62		09/14/2017	Guggenheim Capital		5,000,000	5,000,000	0	2AM
23355L AA 4	DXC TECHNOLOGY CO 4.450% 09/15/22		08/09/2017	Tax Free Exchange		1,974,735	2,000,000	35,600	2FE
25470D AR 0	DISCOVERY COMMUNICATIONS 3.950% 03/20/		09/07/2017	Goldman Sachs & Co.		1,992,860	2,000,000	0	2FE
269246 BP 8	E*TRADE FINANCIAL CORP 2.950% 08/24/22		08/15/2017	Credit Suisse		1,997,960	2,000,000	0	2FE
269246 BQ 6	E*TRADE FINANCIAL CORP 3.800% 08/24/27		08/15/2017	Credit Suisse		1,997,040	2,000,000	0	2FE
29379V BN 2	ENTERPRISE PRODUCTS OPERATING 5.250% 0		08/07/2017	Citi Global Markets Inc.		2,000,000	2,000,000	0	2FE
30212P AN 5	EXPEDIA INC 3.800% 02/15/28		09/27/2017	Various		2,985,820	3,000,000	844	2FE
37045V AN 0	GENERAL MOTORS CO 4.200% 10/01/27		08/02/2017	Deutsche Bank Securities		2,995,560	3,000,000	0	2FE
37045X CA 2	GENERAL MOTORS FINL CO 5.750% Perpet		09/13/2017	Morgan Stanley Dean Witter		1,000,000	1,000,000	0	3FE
418056 AV 9	HASBRO INC 3.500% 09/15/27		09/08/2017	Bank of America		2,496,850	2,500,000	0	2FE
42806D BG 3	HERTZ VEHICLE FINANCING LLC 2017-2A A		09/14/2017	Citi Global Markets Inc.		4,997,832	5,000,000	0	1FE
42806D BH 1	HERTZ VEHICLE FINANCING LLC 2017-2A B		09/14/2017	Citi Global Markets Inc.		1,749,598	1,750,000	0	1FE
44929@ AN 4	ICRE REIT HOLDINGS 3.660% 07/05/27		07/05/2017	Bank of America		3,000,000	3,000,000	0	1Z
45866F AF 1	INTERCONTINENTALEXCHANGE GROUP 3.100%		08/10/2017	Wells Fargo Securities		4,989,600	5,000,000	0	1FE
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3		08/09/2017	J P Morgan & Co.		2,552,149	2,500,000	7,049	1FE
491386 E* 5	KENTUCKY POWER COMPANY SENIOR UNSECURED		09/12/2017	Barclays		4,000,000	4,000,000	0	2Z
501044 DC 2	KROGER CO 3.500% 02/01/26		08/11/2017	Bank of America		2,975,670	3,000,000	4,375	2FE
521865 AX 3	LEAR CORP 5.250% 01/15/25		07/06/2017	RW Baird		1,065,000	1,000,000	25,667	2FE
521865 AY 1	LEAR CORP 3.800% 09/15/27		08/14/2017	Bank of America		1,985,880	2,000,000	0	2FE
553896 AB 7	MVW OWNER TRUST 2017-1A B 2.750% 12/20		08/08/2017	Bank of America		1,999,924	2,000,000	0	1FE
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20		08/08/2017	Bank of America		3,998,952	4,000,000	0	2AM
59217G CK 3	MET LIFE GLOB FUNDING I 144A 3.000% 09		09/13/2017	KeyBanc Capital Markets		1,994,680	2,000,000	0	1FE
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.2		09/21/2017	Wells Fargo Securities		3,414,958	3,500,000	8,531	1FE
63636# AB 2	NATIONAL HOCKEY LEAGUE 3.610% 08/10/27		08/10/2017	Bank of America		3,000,000	3,000,000	0	2Z
637432 NG 6	NATIONAL RURAL UTILITIES COOP 3.250% 1		07/21/2017	KeyBanc Capital Markets		1,540,650	1,500,000	11,510	1FE
667274 AB 0	NORTHWELL HEALTHCARE INC 3.391% 11/01/		09/19/2017	Citi Global Markets Inc.		3,000,000	3,000,000	0	1FE
67103H AF 4	O'REILLY AUTOMOTIVE INC 3.600% 09/01/2		08/10/2017	Bank of America		2,995,200	3,000,000	0	2FE

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)
682680 AS 2	ONEOK INC 4.000% 07/13/27		07/10/2017	Citi Global Markets Inc.		1,996,900	2,000,000	0	2FE
68784A AE 6	OSCAR US FUNDING TRUST 2017-2A A4 2.76		09/12/2017	Mizuho Securities		2,249,418	2,250,000	0	1FE
69353R EQ 7	PNC BANK NA 3.250% 06/01/25		08/10/2017	Various		2,044,035	2,000,000	12,594	1FE
73420P AB 9	PORT OF GREATER CINCINNATI SERIES 2016		01/19/2017	Direct		1,000,000	1,000,000	0	2Z
74256L AU 3	PRINCIPAL LFE GLB FND II 144A 3.000% 0		09/21/2017	Various		1,995,310	2,000,000	20,833	1FE
74333J AD 3	PROGRESS RESIDENTIAL TRUST 2017-SFR1 B		07/13/2017	Deutsche Bank Securities		2,499,924	2,500,000	0	1FE
74333J AG 6	PROGRESS RESIDENTIAL TRUST 2017-SFR1 C		07/13/2017	Deutsche Bank Securities		3,999,884	4,000,000	0	1FE
744320 AW 2	PRUDENTIAL FINANCIAL INC 4.500% 09/15/		09/12/2017	Morgan Stanley Dean Witter		3,000,000	3,000,000	0	2FE
74460D AC 3	PUBLIC STORAGE 3.094% 09/15/27		09/13/2017	Morgan Stanley Dean Witter		2,000,000	2,000,000	0	1FE
808513 AM 7	CHARLES SCHWAB CORP 3.450% 02/13/26		07/11/2017	Mesirow Financial		1,538,295	1,500,000	21,706	1FE
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.5		09/20/2017	Wells Fargo Securities		4,057,916	4,000,000	10,500	1FE
824348 BD 7	SHERWIN-WILLIAMS CO 3.300% 02/01/25		08/09/2017	Tax Free Exchange		2,959,403	3,000,000	2,200	2FE
824348 BF 2	SHERWIN-WILLIAMS CO 3.950% 01/15/26		08/09/2017	Tax Free Exchange		1,713,169	1,750,000	4,608	2FE
883203 BY 6	TEXTRON INC 3.375% 03/01/28		09/11/2017	Citi Global Markets Inc.		2,998,980	3,000,000	0	2FE
88642R AA 7	TIDEWATER INC 8.000% 08/01/22		07/31/2017	Taxable Exchange		959,371	959,371	0	6Z
89214P BD 0	TOWNEBANK/PORTSMOUTH VA 4.500% 07/30/2		07/12/2017	SANDLER O"NEILL		5,000,000	5,000,000	0	2FE
91159H HM 5	US BANCORP 3.100% 04/27/26		09/13/2017	US Bancorp		2,007,440	2,000,000	23,767	1FE
92940V AA 9	WRG Debt Funding II LLC 2017-1 A 4.458		09/14/2017	Guggenheim Capital		7,499,920	7,500,000	0	1FE
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A		07/28/2017	Bank of America		4,496,169	4,500,000	0	1FE
349553 AM 9	FORTIS INC 3.055% 10/04/26	A	07/07/2017	Tax Free Exchange		4,464,486	4,500,000	35,514	2FE
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900	A	09/15/2017	Direct		0	2,318	0	5
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	09/15/2017	Direct		0	1,229	0	5
034863 AT 7	ANGLO AMERICAN CAPITAL 144A 4.000% 09/	D	09/06/2017	RBC Capital Markets		1,999,180	2,000,000	0	2FE
21987B AW 8	CODELCO INC 144A 3.625% 08/01/27	D	07/25/2017	Bank of America		1,964,740	2,000,000	0	1FE
46617E AU 1	JFIN CLO Ltd 2014-1A B2R 3.138% 04/21/	D	09/15/2017	BNP Paribas		3,000,000	3,000,000	0	1FE
59284M AC 8	MEXICO CITY ARPT TRUST 144A 3.875% 04/	D	09/13/2017	J P Morgan & Co.		2,981,790	3,000,000	0	2FE
67573C AG 4	OCTAGON INVESTMENT PARTNERS 32 2017-1A B	D	07/25/2017	Morgan Stanley Dean Witter		5,250,000	5,250,000	0	1FE
682336 AA 0	ONE ELEVEN FUNDING I LTD 2017-1A A1 3	D	09/01/2017	Citi Global Markets Inc.		7,500,000	7,500,000	0	1FE
784309 AA 4	S-JETS Limited 2017-1 A 3.967% 08/15/4	D	08/14/2017	Deutsche Bank Securities		8,299,985	8,300,000	0	1FE
A3158# AB 5	HOFER FINANCIAL SERVICES GmbH 3.080% 0	D	07/25/2017	J P Morgan & Co.		9,000,000	9,000,000	0	1FE
G2765* AB 0	DIONYSUS AVIATION DES ACT CO GTED SERIES	D	07/19/2017	Citi		6,000,000	6,000,000	0	2Z
Q0697# AA 4	AUSGRID FINANCE PTY LTD SENIOR SECURED N	D	09/06/2017	Commonwealth Bank of Australia		8,000,000	8,000,000	0	2Z
Q0697# AB 2	AUSGRID FINANCE PTY LTD SENIOR SECURED N	D	09/06/2017	Commonwealth Bank of Australia		2,000,000	2,000,000	0	2Z
3899999. Total - Bonds - Industrial and Miscellaneous						233,218,207	233,435,537	247,464	XXX
8399997. Total - Bonds - Part 3						235,343,207	235,560,537	247,464	XXX
8399999. Total - Bonds						235,343,207	235,560,537	247,464	XXX
Common Stocks - Industrial and Miscellaneous									
88642R 10 9	TIDEWATER INC		07/31/2017	Taxable Exchange	78,120.000	1,953,000	XXX	0	L
9099999. Total - Common Stocks - Industrial and Miscellaneous						1,953,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,953,000	XXX	0	XXX
9799999. Total - Common Stocks						1,953,000	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,953,000	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						237,296,207	XXX	247,464	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220%		09/01/2017.	Paydown		186,524	186,524	186,523	186,478	0	47	0	47	0	186,524	0	0	0	4,496	08/25/2035.	1
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03		09/01/2017.	Paydown		114,945	114,945	122,686	122,132	0	(7,188)	0	(7,188)	0	114,945	0	0	0	2,674	03/01/2043.	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		09/01/2017.	Paydown		53,921	53,921	55,539	54,556	0	(635)	0	(635)	0	53,921	0	0	0	1,079	03/25/2036.	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		09/01/2017.	Paydown		20,340	20,340	19,725	20,010	0	331	0	331	0	20,340	0	0	0	407	02/25/2036.	1
3136AF BT 0	FANNIE MAE 2013-72 YA 3.000% 06/25/33		09/25/2017.	Paydown		138,709	138,709	138,449	138,446	0	263	0	263	0	138,709	0	0	0	2,907	06/25/2033.	1
36194N LU 1	GN AU1239 2.850% 07/01/33		09/01/2017.	Paydown		67,781	67,781	68,120	68,107	0	(326)	0	(326)	0	67,781	0	0	0	1,288	07/01/2033.	1FE
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		09/15/2017.	Paydown		39,612	39,612	40,343	40,333	0	(721)	0	(721)	0	39,612	0	0	0	798	09/15/2041.	1FE
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		09/01/2017.	Paydown		40,593	40,593	42,039	42,012	0	(1,419)	0	(1,419)	0	40,593	0	0	0	267	03/15/2037.	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		09/15/2017.	Redemption 100.0000		115,375	115,375	115,375	115,375	0	0	0	0	0	115,375	0	0	0	3,639	06/15/2030.	1
38373M 2F 6	GNMA 2008-80 IO 1.419% 04/16/50		09/01/2017.	Paydown		0	0	973	915	0	(915)	0	(915)	0	0	0	0	0	173	04/16/2050.	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		09/01/2017.	Paydown		289,877	289,877	283,455	287,293	0	2,584	0	2,584	0	289,877	0	0	0	10,563	11/20/2032.	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		09/01/2017.	Paydown		106,176	106,176	110,257	107,320	0	(1,144)	0	(1,144)	0	106,176	0	0	0	4,256	07/20/2032.	1
38375C BD 1	GNMA 2012-57 DA 5.428% 04/20/42		09/01/2017.	Paydown		195,738	195,738	214,211	203,840	0	(8,103)	0	(8,103)	0	195,738	0	0	0	7,234	04/20/2042.	1
38376G A7 5	GNMA 2011-10 AC 3.564% 11/16/44		09/01/2017.	Paydown		33,021	33,021	35,866	35,685	0	(2,665)	0	(2,665)	0	33,021	0	0	0	786	11/16/2044.	1
38376G F4 7	GNMA 2011-16 C 3.792% 09/16/46		09/01/2017.	Paydown		709,996	709,996	785,211	777,552	0	(67,556)	0	(67,556)	0	709,996	0	0	0	16,661	09/16/2046.	1
38376G ZU 7	GNMA 2011-9 C 3.515% 09/16/41		09/01/2017.	Paydown		656,278	656,278	715,958	712,341	0	(56,064)	0	(56,064)	0	656,278	0	0	0	13,735	09/16/2041.	1
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39		09/01/2017.	Paydown		412,472	412,472	435,415	420,246	0	(7,775)	0	(7,775)	0	412,472	0	0	0	11,014	12/20/2039.	1
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41		09/01/2017.	Paydown		79,970	79,970	79,345	79,435	0	535	0	535	0	79,970	0	0	0	1,200	09/16/2041.	1FE
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		08/10/2017.	Redemption 100.0000		4,313	4,313	4,313	4,313	0	0	0	0	0	4,313	0	0	0	192	08/10/2018.	1
0599999.	Total - Bonds - U.S. Government					3,265,641	3,265,641	3,453,803	3,416,389	0	(150,751)	0	(150,751)	0	3,265,641	0	0	0	83,369	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		09/01/2017.	Redemption 100.0000		38,585	38,585	38,585	38,585	0	0	0	0	0	38,585	0	0	0	701	02/01/2042.	1FE
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2		08/01/2017.	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,197	11/01/2027.	1FE
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS 3.400%		09/01/2017.	Redemption 100.0000		33,565	33,565	33,565	33,565	0	0	0	0	0	33,565	0	0	0	33,777	11/01/2045.	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		09/15/2017.	Redemption 100.0000		12,452	12,452	12,452	12,452	0	0	0	0	0	12,452	0	0	0	322	06/15/2045.	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		07/01/2017.	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,001	01/01/2030.	1FE
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series		09/01/2017.	Redemption 100.0000		73,065	73,065	73,065	73,065	0	0	0	0	0	73,065	0	0	0	1,492	07/01/2037.	1FE
373539 A3 9	GEORGIA ST HSG & FIN AUTH REV 2011 SERIE		07/01/2017.	Redemption 100.0000		490,000	490,000	494,925	493,105	0	(324)	0	(324)	0	492,781	0	(2,781)	(2,781)	11,433	12/01/2026.	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		09/01/2017.	Redemption 100.0000		50,042	50,042	46,385	46,720	0	66	0	66	0	46,786	0	3,256	3,256	840	07/01/2037.	1FE
452227 FM 8	ILLINOIS ST SALES TAX REVENUE 2.931% 0		08/22/2017.	Citi Global Markets Inc.		3,746,039	3,730,000	3,730,000	3,730,000	0	0	0	0	0	3,730,000	0	16,039	16,039	75,921	06/15/2022.	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		09/01/2017.	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,263	11/01/2041.	1FE
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE 3.242%		08/22/2017.	Redemption 100.0000		80,000	80,000	80,000	0	0	0	0	0	0	80,000	0	0	0	829	09/01/2048.	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2017.	Redemption 100.0000		500,000	500,000	501,250	500,650	0	(65)	0	(65)	0	500,585	0	(585)	(585)	27,500	07/01/2026.	1FE
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		07/01/2017.	Redemption 100.0000		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	14,210	07/01/2028.	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		09/01/2017.	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,446	07/01/2031.	1FE
60416Q GV 0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/		08/04/2017.	Redemption 100.0000		5,948	5,948	5,948	0	0	0	0	0	0	5,948	0	0	0	35	06/01/2047.	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		09/01/2017.	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,303	11/01/2040.	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		09/01/2017.	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,678	11/01/2041.	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		09/01/2017.	Redemption 100.0000		52,739	52,739	47,293	47,873	0	121	0	121	0	47,994	0	4,745	4,745	905	10/01/2034.	1FE
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3		09/01/2017.	Redemption 100.0000		120,000	120,000	125,700	123,825	0	(358)	0	(358)	0	123,467	0	(3,467)	(3,467)	5,250	07/01/2034.	1FE
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1		07/03/2017.	Redemption 100.0000		90,000	90,000	94,916	93,272	0	(300)	0	(300)	0	92,972	0	(2,972)	(2,972)	3,048	12/01/2027.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1	..	07/03/2017.	Redemption 100.0000		190,000	190,000	187,652	188,099	0	50	0	50	0	188,150	0	1,850	1,850	6,434	12/01/2029.	1FE
646080 QV 6	NEW JERSEY ST HIGHER ED ASSIST 2014-1	..	07/03/2017.	Redemption 100.0000		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	14,089	12/01/2030.	1FE
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/	..	09/01/2017.	Redemption 100.0000		208,818	208,818	208,818	0	0	0	0	0	0	208,818	0	0	0	1,354	08/01/2038.	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3	..	09/01/2017.	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,775	09/01/2032.	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3	..	09/01/2017.	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,807	01/01/2029.	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES	..	09/01/2017.	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,088	11/01/2041.	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND	..	09/01/2017.	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	8,356	06/01/2020.	1FE
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC 2.752% 07/	..	07/01/2017.	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	5,779	07/01/2021.	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	..	07/01/2017.	Redemption 100.0000		95,000	95,000	98,584	97,954	0	(159)	0	(159)	0	97,795	0	(2,795)	(2,795)	1,900	07/01/2025.	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2	..	09/01/2017.	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,487	01/01/2041.	1FE
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700%	..	08/15/2017.	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	320	11/01/2036.	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	..	09/01/2017.	Redemption 100.0000		105,000	105,000	105,278	105,169	0	(22)	0	(22)	0	105,147	0	(147)	(147)	4,932	01/01/2030.	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0	..	09/01/2017.	Redemption 100.0000		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,532	03/01/2039.	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B	..	09/01/2017.	Redemption 100.0000		40,792	40,792	40,792	40,792	0	0	0	0	0	40,792	0	0	0	746	04/25/2042.	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A	..	09/25/2017.	Redemption 100.0000		176,764	176,764	176,764	176,764	0	0	0	0	0	176,764	0	0	0	3,784	06/25/2042.	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/	..	09/25/2017.	Redemption 100.0000		149,627	149,627	149,627	0	0	0	0	0	0	149,627	0	0	0	735	11/25/2039.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					8,473,436	8,457,397	8,466,599	8,016,890	0	(991)	0	(991)	0	8,460,293	0	13,143	13,143	247,269	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31	..	09/01/2017.	Paydown		71,084	71,084	71,690	71,041	0	43	0	43	0	71,084	0	0	0	2,639	08/15/2031.	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32	..	09/01/2017.	Paydown		64,265	64,265	62,891	63,753	0	511	0	511	0	64,265	0	0	0	2,803	02/15/2032.	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31	..	09/01/2017.	Paydown		98,985	98,985	99,397	98,890	0	94	0	94	0	98,985	0	0	0	3,664	10/15/2031.	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31	..	09/01/2017.	Paydown		12,090	12,090	11,423	11,778	0	312	0	312	0	12,090	0	0	0	484	12/15/2031.	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32	..	09/01/2017.	Paydown		12,836	12,836	11,799	12,611	0	225	0	225	0	12,836	0	0	0	468	01/15/2032.	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32	..	09/01/2017.	Paydown		255,597	255,597	246,683	252,112	0	3,485	0	3,485	0	255,597	0	0	0	11,018	04/15/2032.	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23	..	09/01/2017.	Paydown		24,186	24,186	21,884	23,655	0	530	0	530	0	24,186	0	0	0	975	11/15/2023.	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29	..	09/01/2017.	Paydown		37,399	37,399	35,489	36,889	0	510	0	510	0	37,399	0	0	0	1,502	01/15/2029.	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29	..	09/01/2017.	Paydown		77,970	77,970	74,701	77,070	0	901	0	901	0	77,970	0	0	0	3,001	02/15/2029.	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23	..	09/01/2017.	Paydown		23,590	23,590	22,374	23,267	0	323	0	323	0	23,590	0	0	0	993	11/25/2023.	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24	..	09/01/2017.	Paydown		39,965	39,965	38,092	39,420	0	545	0	545	0	39,965	0	0	0	1,732	02/25/2024.	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40	..	09/01/2017.	Paydown		192,760	192,760	198,242	195,075	0	(2,315)	0	(2,315)	0	192,760	0	0	0	5,707	09/25/2040.	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	..	09/01/2017.	Paydown		53,518	53,518	57,967	55,095	0	(49)	0	(49)	0	55,046	0	(1,528)	(1,528)	1,249	02/25/2038.	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30	..	09/01/2017.	Paydown		63,129	63,129	69,392	66,029	0	(2,900)	0	(2,900)	0	63,129	0	0	0	1,473	01/25/2030.	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43	..	09/01/2017.	Paydown		111,993	111,993	115,878	114,535	0	(2,542)	0	(2,542)	0	111,993	0	0	0	2,251	06/25/2043.	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33	..	09/01/2017.	Paydown		50,168	50,168	49,853	49,959	0	209	0	209	0	50,168	0	0	0	1,171	07/25/2033.	1
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40	..	09/01/2017.	Paydown		94,689	94,689	97,056	95,825	0	(1,136)	0	(1,136)	0	94,689	0	0	0	2,497	11/15/2040.	1
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41	..	09/01/2017.	Paydown		13,812	13,812	14,352	14,278	0	(466)	0	(466)	0	13,812	0	0	0	415	04/15/2041.	1
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28	..	09/01/2017.	Paydown		56,991	56,991	61,283	59,712	0	(2,721)	0	(2,721)	0	56,991	0	0	0	1,330	09/15/2028.	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	..	09/01/2017.	Paydown		41,595	41,595	45,001	43,027	0	(1,431)	0	(1,431)	0	41,595	0	0	0	971	03/15/2035.	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35	..	09/01/2017.	Paydown		64,873	64,873	68,349	66,668	0	(1,795)	0	(1,795)	0	64,873	0	0	0	1,298	12/15/2035.	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33	..	09/01/2017.	Paydown		70,646	70,646	70,348	70,439	0	207	0	207	0	70,646	0	0	0	1,649	04/15/2033.	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	..	09/01/2017.	Paydown		188,252	188,252	191,370	189,551	0	(1,299)	0	(1,299)	0	188,252	0	0	0	4,433	05/25/2045.	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25	..	09/25/2017.	Paydown		10,303	10,303	10,149	10,197	0	6	0	6	0	10,203	0	100	100	265	08/01/2025.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31	..	09/01/2017.	Paydown		17,998	17,998	17,403	17,780	0	219	0	219	0	17,998	0	0	0	797	08/25/2031.	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32	..	09/01/2017.	Paydown		15,461	15,461	14,754	15,196	0	265	0	265	0	15,461	0	0	0	536	10/25/2032.	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32	..	09/01/2017.	Paydown		14,767	14,767	14,487	14,710	0	57	0	57	0	14,767	0	0	0	634	05/15/2032.	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32	..	09/15/2017.	Paydown		21,112	21,112	20,367	20,896	0	216	0	216	0	21,112	0	0	0	805	06/15/2032.	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32	..	09/01/2017.	Paydown		49,482	49,482	49,164	49,296	0	186	0	186	0	49,482	0	0	0	2,044	06/15/2032.	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32	..	09/01/2017.	Paydown		17,991	17,991	17,337	17,787	0	204	0	204	0	17,991	0	0	0	834	06/15/2032.	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32	..	09/01/2017.	Paydown		40,099	40,099	36,859	38,943	0	1,155	0	1,155	0	40,099	0	0	0	1,609	07/15/2032.	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32	..	09/01/2017.	Paydown		80,289	80,289	77,364	79,080	0	1,209	0	1,209	0	80,289	0	0	0	3,292	07/15/2032.	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32	..	09/01/2017.	Paydown		37,829	37,829	34,132	36,847	0	983	0	983	0	37,829	0	0	0	1,411	08/15/2032.	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32	..	09/01/2017.	Paydown		33,344	33,344	32,126	32,952	0	392	0	392	0	33,344	0	0	0	1,282	09/15/2032.	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32	..	09/01/2017.	Paydown		63,073	63,073	61,955	62,691	0	382	0	382	0	63,073	0	0	0	2,774	09/15/2032.	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32	..	09/01/2017.	Paydown		52,422	52,422	50,067	51,778	0	644	0	644	0	52,422	0	0	0	1,999	10/15/2032.	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33	..	09/01/2017.	Paydown		4,203	4,203	3,984	4,175	0	28	0	28	0	4,203	0	0	0	154	04/25/2033.	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33	..	09/01/2017.	Paydown		115,199	115,199	112,535	113,992	0	1,207	0	1,207	0	115,199	0	0	0	4,208	06/25/2033.	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33	..	09/01/2017.	Paydown		49,723	49,723	50,010	49,727	0	(4)	0	(4)	0	49,723	0	0	0	1,798	03/15/2033.	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500	..	09/01/2017.	Paydown		838,718	838,718	815,799	832,593	0	6,125	0	6,125	0	838,718	0	0	0	30,668	07/25/2034.	1
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41	..	09/25/2017.	Paydown		248,663	248,663	258,212	253,507	0	(4,844)	0	(4,844)	0	248,663	0	0	0	7,254	04/25/2041.	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20	..	09/01/2017.	Paydown		2,963	2,963	2,980	2,959	0	3	0	3	0	2,963	0	0	0	99	01/01/2020.	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC	..	09/05/2017.	Redemption 100.0000		107,694	107,694	109,765	109,196	0	(101)	0	(101)	0	109,094	0	(1,400)	(1,400)	2,633	08/05/2030.	1FE
36230M FL 6	GN 752871 3.850% 07/15/36	..	09/01/2017.	Paydown		39,886	39,886	41,481	41,310	0	(1,424)	0	(1,424)	0	39,886	0	0	0	1,024	07/15/2036.	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33	..	09/01/2017.	Paydown		32,147	32,147	32,147	32,147	0	0	0	0	0	32,147	0	0	0	750	10/16/2033.	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42	..	09/01/2017.	Paydown		44,220	44,220	44,552	44,455	0	(235)	0	(235)	0	44,220	0	0	0	958	05/16/2042.	1
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1	..	09/01/2017.	Paydown		163,309	163,309	167,246	165,262	0	(1,953)	0	(1,953)	0	163,309	0	0	0	3,130	01/27/2038.	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE	..	07/15/2017.	Redemption 100.0000		288,240	288,240	288,240	288,240	0	0	0	0	0	288,240	0	0	0	23,059	07/15/2028.	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR	..	09/01/2017.	Redemption 100.0000		34,731	34,731	34,731	34,731	0	0	0	0	0	34,731	0	0	0	1,730	05/01/2032.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,144,259	4,144,259	4,133,360	4,151,126	0	(4,039)	0	(4,039)	0	4,147,087	0	(2,828)	(2,828)	149,470	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00206R CM 2	AT&T INC 3.000% 06/30/22	..	07/28/2017.	Citi Global Markets Inc.		3,036,510	3,000,000	2,999,100	2,999,398	0	60	0	60	0	2,999,458	0	37,052	37,052	53,000	06/30/2022.	2FE
00213R AA 1	ARL FIRST LLC 2012-1A A1 2.987% 12/15/	..	09/15/2017.	Paydown		52,468	52,468	52,468	52,468	0	0	0	0	0	52,468	0	0	0	955	12/15/2042.	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC	..	09/15/2017.	Redemption 100.0000		144,199	144,199	148,043	145,513	0	(152)	0	(152)	0	145,360	0	(1,161)	(1,161)	7,175	08/15/2021.	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4	..	09/01/2017.	Paydown		59,985	59,985	45,289	55,039	0	4,946	0	4,946	0	59,985	0	0	0	1,946	10/25/2033.	1FM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1	..	09/01/2017.	Paydown		66,907	66,907	64,000	65,051	0	44	0	44	0	65,095	0	1,812	1,812	1,553	07/25/2043.	1FM
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4	..	09/01/2017.	Paydown		163,622	163,622	166,051	164,975	0	(1,353)	0	(1,353)	0	163,622	0	0	0	3,671	03/25/2045.	1FM
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3	..	09/25/2017.	Paydown		145,732	145,732	146,551	146,149	0	(418)	0	(418)	0	145,732	0	0	0	3,431	12/25/2045.	1FM
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/	..	09/22/2017.	Redemption 100.0000		71,052	71,052	71,052	71,052	0	0	0	0	0	71,052	0	0	0	2,558	09/22/2027.	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5	..	09/01/2017.	Paydown		317,258	317,258	262,943	262,943	0	54,315	0	54,315	0	317,258	0	0	0	10,519	10/25/2034.	1FM
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78	..	09/01/2017.	Paydown		15,505	15,505	15,505	15,499	0	6	0	6	0	15,505	0	0	0	395	10/17/2036.	1FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46	..	09/01/2017.	Paydown		14,789	14,789	14,788	14,785	0	3	0	3	0	14,789	0	0	0	338	04/17/2045.	1FE
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A	..	09/01/2017.	Paydown		105,734	105,734	101,268	101,887	0	125	0	125	0	102,012	0	3,722	3,722	3,480	01/25/2034.	1FM
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5	..	09/01/2017.	Paydown		36,954	36,954	34,229	35,809	0	101	0	101	0	35,910	0	1,044	1,044	1,827	02/25/2028.	1FM
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0	..	09/01/2017.	Paydown		256,291	256,291	256,287	0	0	4	0	4	0	256,291	0	0	0	4,039	01/25/2047.	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4	..	09/01/2017.	Paydown		141,437	141,437	141,094	141,089	0	(27)	0	(27)	0	141,062	0	375	375	5,103	06/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05541N AB 0	BCC FUNDING CORP 2016-1 A2 2.200% 12/2	..	09/20/2017.	Paydown		753,861	753,861	753,767	753,773	0	88	0	88	0	753,861	0	0	0	10,954	12/20/2021.	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2	..	09/02/2017.	Paydown		47,798	47,798	47,797	47,798	0	0	0	0	0	47,798	0	0	0	841	12/02/2027.	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3	..	09/04/2017.	Paydown		77,973	77,973	77,957	77,965	0	8	0	8	0	77,973	0	0	0	1,568	12/04/2028.	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2	..	09/02/2017.	Paydown		189,749	189,749	189,734	189,739	0	1	0	1	0	189,740	0	9	9	3,624	05/02/2030.	1FE
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2	..	09/02/2017.	Paydown		76,441	76,441	76,439	0	0	1	0	1	0	76,440	0	1	1	365	10/04/2032.	1FE
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B 3	..	09/02/2017.	Paydown		123,062	123,062	123,055	0	0	2	0	2	0	123,057	0	5	5	714	10/04/2032.	2AM
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4	..	09/01/2017.	Paydown		147,000	147,000	138,593	138,593	0	0	0	0	0	138,593	0	8,407	8,407	5,389	08/25/2034.	1FM
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4	..	09/15/2017.	Paydown		54,688	54,688	54,687	54,687	0	0	0	0	0	54,688	0	0	0	1,728	12/16/2041.	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5	..	09/15/2017.	Paydown		23,438	23,438	23,437	23,437	0	1	0	1	0	23,438	0	0	0	999	12/16/2041.	2AM
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8	..	09/15/2017.	Paydown		7,500	7,500	7,498	0	0	1	0	1	0	7,499	0	1	1	95	04/15/2047.	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.245% 01/01/29	..	09/01/2017.	Paydown		6,976	6,976	6,847	6,887	0	5	0	5	0	6,892	0	84	84	281	01/01/2029.	5FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33	..	09/01/2017.	Paydown		19,787	19,787	17,303	17,303	0	0	0	0	0	17,303	0	2,484	2,484	508	01/25/2033.	1FM
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1	..	09/01/2017.	Paydown		159,794	159,794	161,392	160,421	0	(42)	0	(42)	0	160,379	0	(585)	(585)	5,585	10/25/2036.	1FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C	..	09/10/2017.	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	3,393	07/11/2022.	1FE
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE	..	07/27/2017.	Redemption 105.1710		575,259	546,975	550,038	547,483	0	(152)	0	(152)	0	547,331	0	27,928	27,928	25,014	12/15/2018.	4FE
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE	..	07/08/2017.	Redemption 100.0000		125,634	125,634	125,634	125,634	0	0	0	0	0	125,634	0	0	0	4,608	10/07/2021.	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/	..	09/18/2017.	Paydown		76,611	76,611	76,579	76,586	0	2	0	2	0	76,588	0	23	23	1,673	06/18/2029.	1FE
12563L AA 5	CLI FUNDING LLC 2016-1A A 4.210% 02/18	..	09/18/2017.	Paydown		195,396	195,396	195,376	195,377	0	1	0	1	0	195,378	0	18	18	5,432	02/18/2041.	1FE
12563L AE 7	CLI FUNDING LLC 2017-1A A 3.620% 05/18	..	09/18/2017.	Paydown		86,391	86,391	86,382	0	0	10	0	10	0	86,391	0	0	0	707	05/18/2042.	1FE
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1	..	09/01/2017.	Paydown		96,945	96,945	98,868	0	0	(1,924)	0	(1,924)	0	96,945	0	0	0	630	06/25/2047.	1FE
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2	..	09/15/2017.	Paydown		66,234	66,234	66,230	66,234	0	1	0	1	0	66,234	0	0	0	822	06/15/2020.	1FE
12625J AC 2	CPS AUTO TRUST 2013-B C 3.480% 09/15/2	..	09/15/2017.	Paydown		245,997	245,997	243,075	245,627	0	370	0	370	0	245,997	0	0	0	5,717	09/15/2020.	2AM
12632V AB 8	CPS AUTO TRUST 2014-C B 2.670% 08/17/2	..	09/15/2017.	Paydown		707,380	707,380	707,277	707,352	0	28	0	28	0	707,380	0	0	0	13,685	08/17/2020.	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R	..	08/01/2017.	Paydown		34,277	34,277	34,662	34,277	0	0	0	0	0	34,277	0	0	0	1,379	05/27/2037.	1FM
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	..	09/01/2017.	Paydown		81,445	81,445	82,797	82,314	0	(869)	0	(869)	0	81,445	0	0	0	1,589	04/25/2043.	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3	..	09/01/2017.	Paydown		103,744	103,744	105,082	104,427	0	(10)	0	(10)	0	104,417	0	(673)	(673)	1,918	05/25/2043.	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2	..	09/01/2017.	Paydown		234,631	309,954	257,307	277,593	0	4,138	0	4,138	0	281,730	0	(47,100)	(47,100)	11,754	02/25/2035.	1FM
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1	..	09/01/2017.	Paydown		581,995	581,995	575,743	579,406	0	2,589	0	2,589	0	581,995	0	0	0	20,314	01/25/2035.	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A	..	09/01/2017.	Paydown		1,831	2,057	1,675	1,848	0	6	0	6	0	1,854	0	(23)	(23)	78	11/25/2035.	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5	..	09/01/2017.	Paydown		10,398	11,275	9,829	10,153	0	28	0	28	0	10,180	0	217	217	418	10/25/2035.	1FM
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50	..	09/01/2017.	Paydown		1,404,403	1,404,403	1,411,274	1,403,184	0	(164)	0	(164)	0	1,403,019	0	1,384	1,384	69,408	11/25/2032.	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50	..	09/01/2017.	Paydown		69,270	69,270	63,145	64,469	0	110	0	110	0	64,580	0	4,691	4,691	2,434	06/25/2035.	1FM
13470J AA 0	CAN CAPITAL FUNDING LLC 2014-1A A 3.11	..	09/15/2017.	Paydown		782,410	787,542	787,531	787,538	0	(10)	0	(10)	0	787,528	0	(5,119)	(5,119)	16,651	04/15/2020.	2AM
13975D AF 2	CAPITAL AUTO REC ASSET TRUST 2013-3 C	..	07/20/2017.	Paydown		1,423,788	1,423,788	1,423,594	1,423,732	0	56	0	56	0	1,423,788	0	0	0	23,172	10/22/2018.	1FE
13975D AG 0	CAPITAL AUTO REC ASSET TRUST 2013-3 D	..	09/20/2017.	Paydown		533,228	533,228	533,116	533,189	0	38	0	38	0	533,228	0	0	0	13,723	02/20/2019.	1FE
14178U AC 4	CFCAT 2014-1A B 2014-1A B 2.720% 04/15	..	09/15/2017.	Paydown		876,705	876,705	885,198	878,408	0	(1,703)	0	(1,703)	0	876,705	0	0	0	15,838	04/15/2020.	1FE
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2	..	09/01/2017.	Paydown		136,726	136,726	140,255	140,079	0	(3,353)	0	(3,353)	0	136,726	0	0	0	3,416	02/25/2044.	1FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	..	09/01/2017.	Paydown		2,221	2,221	2,120	2,120	0	0	0	0	0	2,120	0	101	101	82	09/25/2035.	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	..	09/01/2017.	Paydown		2,679	2,679	2,627	2,659	0	1	0	1	0	2,660	0	19	19	89	02/25/2021.	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4	..	09/01/2017.	Paydown		142,327	142,327	128,806	140,715	0	671	0	671	0	141,386	0	941	941	5,067	07/25/2036.	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1	..	09/01/2017.	Paydown		2,044	2,044	1,819	1,995	0	9	0	9	0	2,005	0	39	39	74	12/25/2021.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	..	09/01/2017	Paydown		41,267	41,267	41,060	41,096	0	1	0	1	0	41,097	0	169	169	1,806	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	..	09/01/2017	Paydown		31,598	31,598	30,953	31,193	0	404	0	404	0	31,598	0	0	0	710	10/25/2043	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1	..	09/01/2017	Paydown		346,739	346,739	351,405	348,639	0	(1,899)	0	(1,899)	0	346,739	0	0	0	8,268	06/25/2058	1FM
17453B AJ 0	FRONTIER COMMUNICATIONS SENIOR NOTES 9	..	07/24/2017	Goldman Sachs & Co		1,600,000	2,000,000	2,113,280	2,087,402	0	(1,787)	0	(1,787)	0	2,085,615	0	(485,615)	(485,615)	171,000	08/15/2031	4FE
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216	..	07/25/2017	Paydown		7,500	7,500	7,500	0	0	0	0	0	0	7,500	0	0	0	79	04/25/2047	2AM
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2 3	..	09/25/2017	Paydown		7,564	7,564	7,561	0	0	3	0	3	0	7,564	0	0	0	51	11/26/2046	2AM
19687T AC 0	COLT FUNDING LLC 2017-1 A3 3.074% 05/2	..	09/01/2017	Paydown		437,447	437,447	437,441	0	0	6	0	6	0	437,447	0	0	0	4,390	05/27/2047	1FE
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1	..	09/25/2017	Paydown		211,644	211,644	211,635	211,637	0	8	0	8	0	211,644	0	0	0	4,665	05/25/2040	1FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1	..	09/25/2017	Paydown		205,545	205,545	205,489	205,491	0	54	0	54	0	205,545	0	0	0	3,538	10/25/2040	1FE
205363 AN 4	COMPUTER SCIENCES CORP 4.450% 09/15/22	..	08/09/2017	Tax Free Exchange		2,010,335	2,000,000	2,016,180	2,011,410	0	(1,075)	0	(1,075)	0	2,010,335	0	0	0	44,500	09/15/2022	2FE
20605P AH 4	CONCHO RESOURCES INC 3.750% 10/01/27	..	09/14/2017	RW Baird		2,006,880	2,000,000	1,992,720	0	0	0	0	0	0	1,992,720	0	14,160	14,160	0	10/01/2027	2FE
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.533	..	09/01/2017	Paydown		4,922	4,922	2,964	2,964	0	0	0	0	0	2,964	0	1,958	1,958	86	03/15/2027	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000	..	09/01/2017	Paydown		979	979	709	709	0	270	0	270	0	979	0	0	0	45	03/15/2027	1FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 1.353	..	09/01/2017	Paydown		5,653	5,653	5,652	5,643	0	10	0	10	0	5,653	0	0	0	124	04/15/2028	1FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 1.353	..	07/17/2017	Redemption 100.0000		3,136	3,136	3,135	3,130	0	6	0	6	0	3,136	0	0	0	121	04/15/2028	1FM
22533Q AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2014-2A B	..	09/15/2017	Paydown		770,429	770,429	770,291	770,392	0	37	0	37	0	770,429	0	0	0	14,963	09/15/2022	1FE
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M	..	07/15/2017	Paydown		31,126	31,126	28,354	30,373	0	754	0	754	0	31,126	0	0	0	1,276	03/15/2028	1FE
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1 7.650% 07/2	..	07/01/2017	Paydown		0	17,560	6,980	8,324	0	139	0	139	0	8,463	0	(8,463)	(8,463)	476	07/25/2032	4FM
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32	..	09/01/2017	Paydown		113,095	236,964	120,474	135,252	0	1,212	0	1,212	0	136,464	0	(23,369)	(23,369)	12,164	02/25/2032	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A	..	09/01/2017	Paydown		127,208	127,208	125,033	125,033	0	0	0	0	0	125,033	0	2,175	2,175	4,944	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5	..	09/01/2017	Paydown		8,911	8,911	9,111	8,931	0	(11)	0	(11)	0	8,920	0	(9)	(9)	333	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30	..	09/30/2017	Redemption 100.0000		54,997	54,997	54,997	54,997	0	0	0	0	0	54,997	0	0	0	2,421	03/30/2025	3FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0	..	09/15/2017	Redemption 100.0000		11,289	11,289	11,289	11,289	0	0	0	0	0	11,289	0	0	0	306	05/15/2034	1FE
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I 3.26	..	08/20/2017	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	306	02/20/2045	2AM
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2	..	09/25/2017	Paydown		438,127	438,127	438,948	438,886	0	(760)	0	(760)	0	438,127	0	0	0	9,346	01/25/2040	1FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/	..	09/30/2017	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	641	03/30/2043	1
24703B AE 5	DELL EQUIPMENT FINANCE TRUST 2015-1 C	..	09/22/2017	Paydown		219,125	219,125	219,072	219,106	0	19	0	19	0	219,125	0	0	0	3,977	03/23/2020	1FE
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA 3	..	07/30/2017	Redemption 100.0000		87,664	87,664	89,521	21,916	0	(44)	0	(44)	0	89,477	0	(1,813)	(1,813)	1,986	07/30/2027	1FE
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A 3.87	..	07/30/2017	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	849	07/30/2027	1FE
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2	..	09/20/2017	Paydown		135,079	135,079	135,065	135,066	0	12	0	12	0	135,079	0	0	0	2,505	07/20/2027	1FE
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A 2	..	09/20/2017	Paydown		88,333	88,333	88,324	88,326	0	7	0	7	0	88,333	0	0	0	1,503	05/20/2027	1FE
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B 2	..	09/20/2017	Paydown		88,333	88,333	88,311	88,316	0	18	0	18	0	88,333	0	0	0	1,764	05/20/2027	1FE
26207V AF 4	DRIVE AUTORECEIVABLES TRUST 2015-C C 3	..	09/15/2017	Paydown		856,655	856,655	856,514	856,583	0	72	0	72	0	856,655	0	0	0	17,089	05/17/2021	1FE
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2 3.600	..	07/15/2017	Paydown		328,673	328,673	328,619	0	0	55	0	55	0	328,673	0	0	0	1,249	04/15/2027	2AM
26439R AH 9	ENBRIDGE ENERGY PARTNERS SENIOR NOTES	..	09/08/2017	Call 100.0000		511,000	511,000	561,630	523,552	0	(2,906)	0	(2,906)	0	520,646	0	(9,646)	(9,646)	105,071	10/01/2019	2FE
269246 BM 5	E*TRADE FINANCIAL CORP 4.625% 09/15/23	..	08/25/2017	Call 100.0000		5,000,000	5,000,000	5,100,000	0	0	(9,995)	0	(9,995)	0	5,090,005	0	(90,005)	(90,005)	353,926	09/15/2023	2FE
27034M AB 0	Earnest Student Loan Program L 2016-D A2	..	09/25/2017	Paydown		331,414	331,414	331,310	331,314	0	100	0	100	0	331,414	0	0	0	5,954	01/25/2041	1FE
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2	..	09/25/2017	Paydown		89,495	89,495	89,493	89,494	0	1	0	1	0	89,495	0	0	0	1,500	02/25/2027	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3	..	09/25/2017	Paydown		89,495	89,495	89,482	89,486	0	9	0	9	0	89,495	0	0	0	1,790	02/25/2027	2AM
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4 4.145% 0	..	09/01/2017	Paydown		227,168	227,168	227,734	226,693	0	(68)	0	(68)	0	226,625	0	544	544	6,256	04/25/2034	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5	..	09/01/2017	Paydown		36,469	36,469	36,686	36,548	0	(79)	0	(79)	0	36,469	0	0	0	593	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00	..	09/01/2017	Paydown		95,562	95,562	94,619	94,732	0	830	0	830	0	95,562	0	0	0	2,012	06/25/2043	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
30217V AC 1	ENBRIDGE ENERGY PARTNERS LP 144A 7.3	..	07/01/2017.	Redemption 100.0000		(51,767)	(51,767)	(49,694)	(51,949)	0	253	0	253	0	(51,696)	0	(71)	(71)	8,761	12/31/2017.	2FE
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43	..	09/15/2017.	Paydown		24,227	24,227	24,227	24,227	0	0	0	0	0	24,227	0	0	0	557	04/15/2043.	1FE
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27	..	09/01/2017.	Paydown		11,039	11,039	11,605	11,493	0	(454)	0	(454)	0	11,039	0	0	0	225	05/01/2027.	1
32058B AE 9	FIRST INVESTORS AUTO OWNER TR 2013-3A C	..	09/15/2017.	Paydown		157,256	157,256	157,219	157,247	0	9	0	9	0	157,256	0	0	0	3,432	01/15/2020.	1FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50	..	09/01/2017.	Paydown		52,265	52,265	53,278	52,908	0	(81)	0	(81)	0	52,827	0	(562)	(562)	1,160	03/25/2045.	1FM
33843D AC 7	FLAGSHIP CREDIT AUTO TRUST 2013-2 B 3	..	08/15/2017.	Paydown		446,475	446,475	446,440	446,471	0	4	0	4	0	446,475	0	0	0	8,858	08/15/2019.	1FE
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I 3	..	07/30/2017.	Paydown		7,500	7,500	7,500	0	0	0	0	0	0	7,500	0	0	0	92	04/30/2047.	2AM
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A 2	..	09/21/2017.	Paydown		183,842	183,842	183,823	183,838	0	4	0	4	0	183,842	0	0	0	2,585	03/23/2020.	1FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2	..	09/01/2017.	Paydown		40,180	40,180	40,482	40,309	0	(14)	0	(14)	0	40,294	0	(114)	(114)	1,813	04/25/2029.	1FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/	..	09/01/2017.	Paydown		11,783	16,792	15,886	14,003	2,104	23	0	2,127	0	16,130	0	(4,347)	(4,347)	478	04/25/2029.	5FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500	..	09/01/2017.	Paydown		54,943	54,943	56,454	55,172	0	(230)	0	(230)	0	54,943	0	0	0	1,927	01/25/2020.	1FM
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A 3.850%	..	09/17/2017.	Paydown		78,893	78,893	78,865	0	0	28	0	28	0	78,893	0	0	0	951	04/15/2037.	1FE
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17	..	09/15/2017.	Paydown		344,546	344,546	344,474	344,493	0	54	0	54	0	344,546	0	0	0	7,384	03/17/2031.	1FE
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47	..	09/20/2017.	Paydown		515,685	515,685	515,685	515,685	0	0	0	0	0	515,685	0	0	0	19,338	09/20/2047.	1FE
38217K AA 2	Goodgreen Trust 2016-1A A 3.230% 10/15	..	09/15/2017.	Paydown		183,783	183,783	183,692	183,692	0	5	0	5	0	183,697	0	86	86	2,752	10/15/2052.	1FE
391164 AJ 9	GREAT PLAINS ENERGY INC 3.900% 04/01/2	..	07/19/2017.	Call 100.0000		3,000,000	3,000,000	2,988,540	0	0	358	0	358	0	2,988,898	0	11,102	11,102	72,250	04/01/2027.	2FE
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/	..	07/01/2017.	Redemption 100.0000		465,116	465,116	465,116	465,116	0	0	0	0	0	465,116	0	0	0	27,023	07/01/2021.	1
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE	..	08/15/2017.	Redemption 100.0000		603,000	603,000	603,000	603,000	0	0	0	0	0	603,000	0	0	0	52,461	02/15/2021.	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5	..	09/01/2017.	Paydown		21,798	21,798	19,837	21,121	0	40	0	40	0	21,161	0	637	637	727	09/25/2037.	1FM
42710W AA 0	HERCULES CAPITAL FUNDING TRUST 2014-1A A	..	09/16/2017.	Paydown		858,539	858,539	858,539	858,539	0	0	0	0	0	858,539	0	0	0	19,789	04/16/2021.	1FE
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09	..	09/20/2017.	Paydown		288,181	288,181	288,051	288,039	0	14	0	14	0	288,053	0	128	128	9,645	09/20/2040.	1FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09	..	09/20/2017.	Paydown		382,489	382,489	382,228	382,237	0	252	0	252	0	382,489	0	0	0	15,261	09/21/2040.	1FE
42805R BA 6	HERTZ VEHICLE FINANCING LLC 2010-1A A3	..	09/25/2017.	Redemption 100.0000		500,000	500,000	499,843	499,962	0	17	0	17	0	499,979	0	21	21	17,737	02/15/2019.	1FE
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2	..	09/30/2017.	Redemption 100.0000		3,335,335	3,335,335	3,335,335	3,335,335	0	0	0	0	0	3,335,335	0	0	0	82,800	12/31/2031.	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	..	08/01/2017.	Paydown		9,120	9,120	9,117	9,100	0	20	0	20	0	9,120	0	0	0	419	08/20/2028.	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 2.237% 07/2	..	09/25/2017.	Paydown		20,214	20,214	17,384	19,105	0	54	0	54	0	19,159	0	1,056	1,056	241	07/25/2033.	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5	..	09/25/2017.	Paydown		249,318	249,318	230,120	230,120	0	0	0	0	0	230,120	0	19,197	19,197	7,852	08/25/2034.	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	..	09/01/2017.	Paydown		10,307	10,307	10,133	10,190	0	1	0	1	0	10,191	0	115	115	324	08/25/2034.	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3	..	09/15/2017.	Paydown		39,182	39,182	39,174	39,177	0	5	0	5	0	39,182	0	0	0	997	12/15/2048.	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4	..	09/15/2017.	Paydown		60,375	60,375	64,206	63,788	0	(3,412)	0	(3,412)	0	60,375	0	0	0	1,897	10/15/2056.	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3	..	09/15/2017.	Paydown		68,193	68,193	68,150	68,151	0	41	0	41	0	68,193	0	0	0	1,445	09/15/2072.	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T	..	09/15/2017.	Redemption 100.0000		872,570	872,570	872,570	872,570	0	0	0	0	0	872,570	0	0	0	44,802	09/15/2017.	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%	..	09/01/2017.	Paydown		67,960	67,960	69,513	68,532	0	(4)	0	(4)	0	68,529	0	(569)	(569)	1,349	03/01/2043.	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5	..	09/01/2017.	Paydown		37,478	37,478	36,822	37,068	0	14	0	14	0	37,082	0	396	396	886	05/25/2043.	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4	..	09/01/2017.	Paydown		84,359	84,359	85,625	85,110	0	(34)	0	(34)	0	85,076	0	(716)	(716)	2,252	08/26/2036.	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4	..	09/01/2017.	Paydown		78,264	78,264	81,590	80,396	0	(2,132)	0	(2,132)	0	78,264	0	0	0	2,098	11/27/2038.	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3	..	09/01/2017.	Paydown		129,146	129,146	134,110	131,078	0	(135)	0	(135)	0	130,942	0	(1,797)	(1,797)	2,881	06/25/2029.	1FM
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3	..	09/01/2017.	Paydown		18,223	18,223	18,603	0	0	(380)	0	(380)	0	18,223	0	0	0	53	08/25/2047.	1FE
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5	..	09/01/2017.	Paydown		97,073	97,073	97,710	0	0	(637)	0	(637)	0	97,073	0	0	0	1,704	01/25/2047.	1FE
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3	..	09/01/2017.	Paydown		174,660	174,660	175,929	0	0	(1,269)	0	(1,269)	0	174,660	0	0	0	1,573	05/25/2047.	1FE
46849L SS 1	JACKSON NATIONAL LIFE 144A 3.250% 01/3	..	08/29/2017.	Deutsche Bank Securities		5,136,200	5,000,000	4,996,250	0	0	284	0	284	0	4,996,534	0	139,666	139,666	95,243	01/30/2024.	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4	..	09/05/2017.	Redemption 100.0000		492,042	492,042	492,042	492,042	0	0	0	0	0	492,042	0	0	0	21,748	03/05/2023.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR: BURLI		08/01/2017.	Redemption 100.0000		258,800	258,800	258,800	258,800	0	0	0	0	0	258,800	0	0	0	17,816	08/01/2018.	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		09/30/2017.	Redemption 100.0000		410,685	410,685	411,825	410,934	0	(50)	0	(50)	0	410,884	0	(199)	(199)	17,671	03/30/2021.	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		09/15/2017.	Paydown		46,875	46,875	45,965	45,972	0	903	0	903	0	46,875	0	0	0	1,344	01/15/2042.	1FE
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/		09/15/2017.	Redemption 100.0000		7,699	7,699	7,699	7,699	0	0	0	0	0	7,699	0	0	0	381	06/15/2033.	3FE
52177E AF 4	LEAF II RECEIVABLES FNDG LLC 2015-1 C		08/15/2017.	Paydown		4,800,000	4,800,000	4,784,040	4,788,738	0	11,262	0	11,262	0	4,800,000	0	0	0	87,680	03/15/2021.	1FE
52177F AE 4	LEAF II RECEIVABLES FNDG LLC 2016-1 B		08/15/2017.	Paydown		3,300,000	3,300,000	3,299,151	3,299,265	0	735	0	735	0	3,300,000	0	0	0	61,160	08/15/2022.	1FE
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG		09/08/2017.	Redemption 100.0000		78,989	78,989	78,989	78,989	0	0	0	0	0	78,989	0	0	0	3,776	06/08/2021.	1
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		09/01/2017.	Paydown		45,832	44,113	40,627	40,627	0	0	0	0	0	40,627	0	5,205	5,205	1,652	11/25/2035.	1FM
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		07/29/2017.	Redemption 100.0000		50,388	50,388	50,388	50,388	0	0	0	0	0	50,388	0	0	0	1,524	04/29/2022.	1FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2		09/15/2017.	Paydown		77,187	77,187	77,182	77,182	0	4	0	4	0	77,187	0	0	0	1,534	01/15/2045.	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5		09/01/2017.	Paydown		18,013	18,013	18,081	17,966	0	(3)	0	(3)	0	17,963	0	50	50	575	12/25/2018.	1FM
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B 3.964% 0		08/15/2017.	Paydown		256,627	256,627	256,627	0	0	0	0	0	0	256,627	0	0	0	1,333	08/15/2028.	2AM
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/		09/20/2017.	Paydown		126,271	126,271	126,235	126,268	0	3	0	3	0	126,271	0	0	0	1,900	09/20/2031.	1FE
553894 AA 4	MVW OWNER TRUST 2016-1A A 2.250% 12/2		09/20/2017.	Paydown		211,232	211,232	211,210	211,210	0	22	0	22	0	211,232	0	0	0	3,167	12/20/2033.	1FE
553896 AB 7	MVW OWNER TRUST 2017-1A B 2.750% 12/20		09/20/2017.	Paydown		17,766	17,766	17,766	0	0	1	0	1	0	17,766	0	0	0	46	12/20/2034.	1FE
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20		09/20/2017.	Paydown		35,533	35,533	35,523	0	0	9	0	9	0	35,533	0	0	0	100	12/20/2034.	2AM
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		09/20/2017.	Paydown		76,845	76,845	76,834	76,841	0	4	0	4	0	76,845	0	0	0	1,279	05/20/2030.	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		09/20/2017.	Paydown		51,230	51,230	51,226	51,229	0	1	0	1	0	51,230	0	0	0	1,189	05/20/2030.	2AM
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		09/20/2017.	Paydown		84,436	84,436	84,427	84,433	0	3	0	3	0	84,436	0	0	0	1,984	10/20/2032.	1FE
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75		09/01/2017.	Paydown		117,282	117,282	94,999	107,304	0	545	0	545	0	107,849	0	9,433	9,433	4,008	12/25/2034.	1FM
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		07/01/2017.	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	10,762	01/01/2021.	1
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		07/01/2017.	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	9,417	01/01/2021.	1
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3		07/01/2017.	Redemption 100.0000		103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	8,616	01/01/2021.	1
59048@ AA 6	MESA AIRLINES 2015-1 A EETC 4.750% 07/		07/15/2017.	Redemption 100.0000		99,596	99,596	99,596	99,596	0	0	0	0	0	99,596	0	0	0	4,731	01/15/2028.	1FE
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		09/15/2017.	Paydown		107,410	107,410	104,589	106,052	0	1,359	0	1,359	0	107,410	0	0	0	3,542	07/15/2038.	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/		09/01/2017.	Paydown		28,976	28,976	29,651	29,417	0	(440)	0	(440)	0	28,976	0	0	0	1,165	08/15/2037.	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/		09/01/2017.	Paydown		92,907	92,907	92,843	92,833	0	74	0	74	0	92,907	0	0	0	3,200	12/15/2045.	1FM
59748T AB 5	MIDLAND COGEN VENTURE LP 144A 5.250% 0		09/15/2017.	Redemption 100.0000		125,046	125,046	125,046	125,046	0	0	0	0	0	125,046	0	0	0	6,565	03/15/2025.	2FE
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA		08/11/2017.	Redemption 100.0000		67,193	67,193	67,193	67,193	0	0	0	0	0	67,193	0	0	0	2,837	11/11/2023.	2
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A 4.450		09/20/2017.	Paydown		259,245	259,245	259,171	0	0	74	0	74	0	259,245	0	0	0	6,454	06/20/2042.	1FE
62886X AB 2	NCF DEALER FLOORPLAN MASTER TR 2014-1A B		08/21/2017.	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	62,357	10/20/2020.	1FE
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/		09/20/2017.	Paydown		91,211	91,211	91,211	91,211	0	0	0	0	0	91,211	0	0	0	2,533	04/20/2046.	1FE
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)		08/31/2017.	Redemption 100.0000		2,279	2,279	2,279	2,279	0	0	0	0	0	2,279	0	0	0	77	12/01/2026.	3
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A 3		09/20/2017.	Paydown		553,452	553,452	553,440	553,437	0	15	0	15	0	553,452	0	0	0	12,966	02/20/2021.	1FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		09/01/2017.	Paydown		234,268	234,268	219,946	234,246	0	(1,263)	0	(1,263)	0	232,983	0	1,285	1,285	8,209	11/25/2033.	1FM
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3		09/01/2017.	Paydown		495,695	495,695	515,480	0	0	(19,786)	0	(19,786)	0	495,695	0	0	0	6,423	03/25/2057.	1FE
65473Q AQ 6	NISOURCE FINANCE CORP 5.250% 09/15/17		09/15/2017.	Maturity		1,000,000	1,000,000	929,840	993,866	0	6,134	0	6,134	0	1,000,000	0	0	0	52,500	09/15/2017.	2FE
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1		09/01/2017.	Paydown		156,883	156,883	157,594	157,564	0	(175)	0	(175)	0	157,389	0	(506)	(506)	3,698	10/25/2045.	1FM
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9		09/01/2017.	Paydown		67,168	67,168	64,983	67,168	0	0	0	0	0	67,168	0	0	0	3,110	02/15/2028.	1FE
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A		09/18/2017.	Paydown		329,549	329,549	329,498	329,548	0	1	0	1	0	329,549	0	0	0	5,399	09/18/2024.	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%		09/15/2017.	Redemption 100.0000		111,300	111,300	111,300	111,300	0	0	0	0	0	111,300	0	0	0	6,824	03/15/2022.	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A	..	09/09/2017.	Paydown		219,038	219,038	218,999	219,008	0	2	0	2	0	219,010	0	28	28	3,374	07/09/2029.	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B	..	09/09/2017.	Paydown		168,623	168,623	168,586	168,594	0	2	0	2	0	168,596	0	27	27	3,437	07/09/2029.	2AM
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A	..	09/08/2017.	Paydown		238,278	238,278	238,239	238,243	0	3	0	3	0	238,246	0	32	32	4,594	09/08/2027.	1FE
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A	..	09/15/2017.	Paydown		159,255	159,255	159,255	159,255	0	0	0	0	0	159,255	0	0	0	3,652	12/15/2022.	1FE
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF	..	07/01/2017.	Paydown		2,993	2,993	3,016	2,985	0	8	0	8	0	2,993	0	0	0	77	09/25/2035.	1FM
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A	..	09/25/2017.	Paydown		8,420	8,420	7,936	8,154	0	32	0	32	0	8,186	0	234	234	231	01/25/2036.	1FM
73420P AB 9	PORT OF GREATER CINCINNATI SERIES 2016	..	09/01/2017.	Direct		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	06/01/2021.	2Z
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE	..	09/30/2017.	Redemption 100.0000		115,500	115,500	115,500	115,500	0	0	0	0	0	115,500	0	0	0	5,111	12/31/2018.	1
74112W AJ 8	PRESTIGE AUTO REC TRUST 2013-1A C 2.05	..	07/15/2017.	Paydown		1,404,397	1,404,397	1,404,229	1,404,374	0	24	0	24	0	1,404,397	0	0	0	16,794	05/15/2019.	1FE
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1	..	09/01/2017.	Paydown		57,658	57,658	54,587	56,042	0	1,616	0	1,616	0	57,658	0	0	0	2,249	02/26/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2	..	09/01/2017.	Paydown		9,123	9,123	8,672	8,963	0	13	0	13	0	8,976	0	147	147	336	10/25/2021.	2FM
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B	..	07/02/2017.	Redemption 100.0000		1,099,953	1,099,953	1,150,460	1,103,527	0	(3,574)	0	(3,574)	0	1,099,953	0	0	0	101,603	07/02/2017.	5FE
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B	..	09/01/2017.	Paydown		91,485	91,485	91,055	91,099	0	1	0	1	0	91,100	0	385	385	3,492	10/25/2033.	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7	..	09/01/2017.	Paydown		290,375	290,375	282,662	287,565	0	55	0	55	0	287,620	0	2,755	2,755	11,440	05/01/2034.	1FM
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5	..	09/01/2017.	Paydown		117,079	114,331	95,238	95,238	0	0	0	0	0	95,238	0	21,841	21,841	4,378	05/25/2034.	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8	..	09/01/2017.	Paydown		178,023	178,023	178,005	177,448	0	17,131	0	17,131	0	194,579	0	(16,557)	(16,557)	7,070	08/25/2034.	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10	..	09/01/2017.	Paydown		285,736	285,736	285,719	284,883	0	853	0	853	0	285,736	0	0	0	10,717	10/25/2034.	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS	..	07/15/2017.	Redemption 100.0000		168,246	168,246	195,373	175,665	0	(904)	0	(904)	0	174,761	0	(6,515)	(6,515)	11,331	07/15/2021.	2FE
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A 3.62	..	09/20/2017.	Paydown		605,945	605,945	603,933	603,960	0	1,985	0	1,985	0	605,945	0	0	0	14,605	11/20/2021.	1FE
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B 4.54	..	09/15/2017.	Paydown		62,035	62,035	66,638	66,291	0	(4,255)	0	(4,255)	0	62,035	0	0	0	1,878	10/17/2044.	1FE
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310	..	09/15/2017.	Paydown		358,538	358,538	358,493	358,536	0	2	0	2	0	358,538	0	0	0	7,908	10/15/2046.	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2	..	09/25/2017.	Paydown		152,986	152,986	154,456	154,035	0	(1,050)	0	(1,050)	0	152,986	0	0	0	3,108	10/25/2027.	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%	..	09/01/2017.	Paydown		41,326	41,326	41,321	41,298	0	(2)	0	(2)	0	41,296	0	30	30	546	09/20/2029.	1FE
80283Y AF 2	SANTANDER DRIVE AUTO REC TRUST 2014-4 C	..	09/15/2017.	Paydown		472,768	472,768	472,627	472,731	0	37	0	37	0	472,768	0	0	0	8,205	11/16/2020.	1FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47	..	09/01/2017.	Paydown		52,175	52,175	52,077	52,072	0	(1)	0	(1)	0	52,071	0	104	104	1,250	01/25/2042.	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000	..	09/01/2017.	Paydown		108,483	108,483	110,369	110,280	0	(1,796)	0	(1,796)	0	108,483	0	0	0	2,232	05/25/2043.	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000	..	09/01/2017.	Paydown		21,452	21,452	21,593	21,523	0	(1)	0	(1)	0	21,522	0	(70)	(70)	410	06/25/2043.	1FM
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6 4.00	..	09/01/2017.	Paydown		162,706	162,706	168,858	168,627	0	(5,921)	0	(5,921)	0	162,706	0	0	0	4,296	04/25/2044.	1FE
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500	..	09/01/2017.	Paydown		117,558	117,558	120,222	0	0	(2,663)	0	(2,663)	0	117,558	0	0	0	712	07/25/2047.	1FE
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.50	..	09/01/2017.	Paydown		50,759	50,759	51,798	51,758	0	(999)	0	(999)	0	50,759	0	0	0	1,175	08/25/2046.	1FE
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.	..	07/25/2017.	Paydown		53,921	53,921	53,921	53,921	0	0	0	0	0	53,921	0	0	0	1,610	01/25/2044.	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1	..	09/01/2017.	Paydown		51,630	51,630	50,499	49,163	0	2,467	0	2,467	0	51,630	0	0	0	1,449	07/25/2043.	1FM
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1	..	09/01/2017.	Paydown		50,799	50,799	50,783	0	0	16	0	16	0	50,799	0	0	0	770	04/25/2044.	1FE
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1	..	09/01/2017.	Paydown		50,799	50,799	50,180	0	0	619	0	619	0	50,799	0	0	0	770	04/25/2044.	1FE
824348 BC 9	SHERWIN-WILLIAMS CO 144A 3.300% 02/01/	..	08/09/2017.	Tax Free Exchange		2,961,603	3,000,000	2,960,675	0	0	928	0	928	0	2,961,603	0	0	0	49,500	02/01/2025.	2FE
824348 BE 5	SHERWIN-WILLIAMS CO 144A 3.950% 01/15/	..	08/09/2017.	Tax Free Exchange		1,717,778	1,750,000	1,717,115	0	0	663	0	663	0	1,717,778	0	0	0	34,563	01/15/2026.	2FE
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2	..	09/20/2017.	Paydown		152,533	152,533	152,529	152,529	0	4	0	4	0	152,533	0	0	0	2,828	10/20/2031.	2AM
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A 2.810%	..	09/15/2017.	Paydown		254,640	254,640	254,609	254,619	0	21	0	21	0	254,640	0	0	0	4,752	01/15/2027.	1FE
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A	..	09/25/2017.	Paydown		521,540	521,540	521,496	0	0	45	0	45	0	521,540	0	0	0	9,903	01/26/2026.	1FE
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A	..	08/01/2017.	Paydown		77,831	77,831	77,831	77,831	0	0	0	0	0	77,831	0	0	0	2,335	08/01/2031.	1FE
85022W AA 2	SPRINGCASTLE SPV 2016-AA A 3.050% 04/2	..	09/25/2017.	Paydown		632,443	632,443	632,419	632,419	0	24	0	24	0	632,443	0	0	0	12,820	04/25/2029.	1FE
859245 AA 0	STERLING BANK TRUST FSB 2004-1 2.135%	..	09/26/2017.	Paydown		0	0	412,141	277,229	0	(277,229)	0	(277,229)	0	0	0	0	0	49,967	04/26/2026.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.346		09/01/2017.	Paydown		2,605	6,733	5,131	5,131	0	0	0	0	0	5,131	0	(2,526)	(2,526)	395	03/25/2031.	2FM
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6		09/01/2017.	Paydown		42,210	42,210	42,190	42,144	0	67	0	67	0	42,210	0	0	0	1,840	03/25/2032.	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		09/01/2017.	Paydown		109,911	109,911	74,717	74,717	0	0	0	0	0	74,717	0	35,193	35,193	4,190	08/25/2033.	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8		09/01/2017.	Paydown		14,781	14,781	14,716	14,721	0	1	0	1	0	14,721	0	59	59	613	01/25/2033.	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		09/01/2017.	Paydown		11,933	11,933	11,306	11,851	0	82	0	82	0	11,933	0	0	0	445	02/25/2020.	2FM
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5		09/01/2017.	Paydown		75,081	75,081	74,413	74,413	0	28	0	28	0	74,441	0	640	640	2,633	09/25/2034.	1FM
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2		09/01/2017.	Paydown		272,735	272,735	264,797	271,552	0	1,183	0	1,183	0	272,735	0	0	0	9,200	11/25/2034.	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		09/01/2017.	Paydown		27,287	27,287	26,706	26,899	0	2	0	2	0	26,902	0	385	385	1,059	12/25/2034.	3FM
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1		09/15/2017.	Redemption 100.0000		244,820	244,820	295,057	248,186	0	(3,365)	0	(3,365)	0	244,820	0	0	0	19,892	09/15/2017.	2FE
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I 3.8		08/25/2017.	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	180	05/26/2020.	2AM
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/		09/20/2017.	Paydown		62,500	62,500	62,473	62,476	0	24	0	24	0	62,500	0	0	0	1,479	11/20/2038.	1FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/		09/20/2017.	Paydown		143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	3,117	11/21/2039.	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2017.	Redemption 100.0000		93,764	93,764	99,467	96,919	0	(112)	0	(112)	0	96,807	0	(3,043)	(3,043)	8,908	02/01/2030.	2FE
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A		09/20/2017.	Paydown		147,583	147,583	147,577	0	0	6	0	6	0	147,583	0	0	0	1,445	05/20/2042.	1FE
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A		09/20/2017.	Paydown		106,128	106,128	106,109	0	0	19	0	19	0	106,128	0	0	0	540	06/20/2042.	1FE
88643@ AG 1	TIDEWATER INC SENIOR NOTES SERIES G 4		07/31/2017.	Redemption 100.0000		320,341	320,341	240,256	240,256	0	0	0	0	0	240,256	0	80,085	80,085	296,398	12/30/2020.	6
88643@ AG 1	TIDEWATER INC SENIOR NOTES SERIES G 4		07/31/2017.	Taxable Exchange		2,912,371	5,679,659	4,259,744	4,259,744	0	0	0	0	0	4,259,744	0	(1,347,373)	(1,347,373)	0	12/30/2020.	6
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250		09/25/2017.	Paydown		197,869	197,869	203,442	201,212	0	(456)	0	(456)	0	200,756	0	(2,887)	(2,887)	4,266	10/25/2053.	1FM
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A		09/12/2017.	Redemption 100.0000		96,008	96,008	96,008	96,008	0	0	0	0	0	96,008	0	0	0	3,398	11/12/2026.	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		09/16/2017.	Paydown		39,482	39,482	39,482	39,482	0	0	0	0	0	39,482	0	0	0	1,368	10/16/2040.	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2		09/15/2017.	Paydown		37,386	37,386	37,386	37,386	0	0	0	0	0	37,386	0	0	0	565	01/15/2043.	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		09/10/2017.	Redemption 100.0000		56,958	56,958	56,958	56,958	0	0	0	0	0	56,958	0	0	0	2,279	05/10/2025.	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1		09/25/2017.	Paydown		0	0	17,075	16,435	0	(16,435)	0	(16,435)	0	0	0	0	0	14,295	11/08/2027.	1FE
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES 5.000%		09/29/2017.	Redemption 100.0000		1,290,000	1,290,000	339,105	339,105	0	0	0	0	0	339,105	0	950,895	950,895	48,554	05/31/2020.	6
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES 5.000%		09/29/2017.	Security Withdraw		0	1,055,550	277,475	277,475	0	0	0	0	0	277,475	0	(277,475)	(277,475)	39,730	05/31/2020.	6
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2		09/03/2017.	Redemption 100.0000		85,468	85,468	85,610	85,580	0	(4)	0	(4)	0	85,577	0	(109)	(109)	3,205	09/03/2026.	1FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%		09/01/2017.	Paydown		215,426	215,426	215,404	215,386	0	40	0	40	0	215,426	0	0	0	3,634	07/20/2033.	1FE
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		09/01/2017.	Paydown		213,182	213,182	213,126	0	0	57	0	57	0	213,182	0	0	0	2,189	05/25/2047.	1FE
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2		09/01/2017.	Paydown		215,898	215,898	215,895	0	0	4	0	4	0	215,898	0	0	0	3,487	01/25/2047.	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 3.340%		09/01/2017.	Paydown		42,025	42,025	30,369	36,486	0	19	0	19	0	36,505	0	5,519	5,519	846	10/25/2033.	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000		09/01/2017.	Paydown		12,284	12,284	12,430	12,269	0	(9)	0	(9)	0	12,260	0	23	23	403	12/25/2018.	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.940%		09/01/2017.	Paydown		35,106	35,106	23,743	23,778	0	284	0	284	0	24,063	0	11,044	11,044	689	02/25/2034.	1FM
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		09/15/2017.	Paydown		170,127	170,127	170,104	170,127	0	0	0	0	0	170,127	0	0	0	3,495	03/15/2029.	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1		09/15/2017.	Paydown		143,162	143,162	143,150	143,151	0	11	0	11	0	143,162	0	0	0	2,663	06/16/2031.	1FE
94945P AA 3	WELK RESORTS LLC 2017-AA A 2.820% 06/1		09/15/2017.	Paydown		99,494	99,494	99,484	0	0	10	0	10	0	99,494	0	0	0	408	06/15/2033.	1FE
94945P AB 1	WELK RESORTS LLC 2017-AA B 3.410% 06/1		09/15/2017.	Paydown		99,507	99,507	99,491	0	0	17	0	17	0	99,507	0	0	0	494	06/15/2033.	2AM
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		09/10/2017.	Redemption 100.0000		74,601	74,601	74,601	74,600	0	0	0	0	0	74,601	0	0	0	3,747	01/10/2024.	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2		09/05/2017.	Redemption 100.0000		43,339	43,339	43,339	43,339	0	0	0	0	0	43,339	0	0	0	2,145	10/05/2021.	1
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5		09/10/2017.	Redemption 100.0000		57,011	57,011	57,011	57,011	0	0	0	0	0	57,011	0	0	0	2,001	05/10/2019.	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		09/15/2017.	Redemption 100.0000		57,967	57,967	57,967	57,967	0	0	0	0	0	57,967	0	0	0	1,399	09/15/2024.	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1		09/11/2017.	Redemption 100.0000		58,200	58,200	58,200	58,200	0	0	0	0	0	58,200	0	0	0	1,405	10/11/2024.	2FE
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		09/25/2017.	Paydown		1,932	1,932	1,834	1,909	0	1	0	1	0	1,910	0	22	22	73	10/25/2035.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15	..	09/01/2017.	Paydown		53,042	57,005	50,022	54,918	0	72	0	72	0	54,990	0	(1,948)	(1,948)	2,168	07/25/2036.	2FM
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I 3.371%	..	09/15/2017.	Paydown		27,500	27,500	27,493	20,000	0	7	0	7	0	27,500	0	0	0	695	06/15/2045.	2AM
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2	..	09/01/2017.	Paydown		216,363	216,363	215,535	215,874	0	489	0	489	0	216,363	0	0	0	3,084	12/20/2026.	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2	..	09/01/2017.	Paydown		86,545	86,545	86,434	86,412	0	133	0	133	0	86,545	0	0	0	1,865	12/20/2026.	2AM
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2	..	09/01/2017.	Paydown		175,118	175,118	175,058	174,932	0	186	0	186	0	175,118	0	0	0	3,198	05/20/2027.	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2	..	09/01/2017.	Paydown		87,559	87,559	87,434	87,409	0	150	0	150	0	87,559	0	0	0	2,035	05/20/2027.	1FE
96033C AA 0	WESTGATE RESORTS 2016-1A A 3.500% 12/2	..	09/20/2017.	Paydown		337,307	337,307	336,095	336,706	0	602	0	602	0	337,307	0	0	0	7,872	12/20/2028.	1FE
96033D AA 8	WESTGATE RESORTS 2017-1A A 3.050% 12/2	..	09/01/2017.	Paydown		115,714	115,714	115,574	0	0	140	0	140	0	115,714	0	0	0	1,126	12/20/2030.	1FE
96033D AB 6	WESTGATE RESORTS 2017-1A B 4.050% 12/2	..	09/01/2017.	Paydown		57,857	57,857	57,771	0	0	86	0	86	0	57,857	0	0	0	748	12/20/2030.	2AM
96033L AA 0	WESTGATE RESORTS 2015-2A A 3.200% 07/2	..	09/20/2017.	Paydown		174,357	174,357	174,125	174,101	0	255	0	255	0	174,357	0	0	0	3,711	07/20/2028.	1FE
96033L AB 8	WESTGATE RESORTS 2015-2A B 4.000% 07/2	..	09/20/2017.	Paydown		174,357	174,357	174,084	174,049	0	308	0	308	0	174,357	0	0	0	4,638	07/20/2028.	2AM
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A	..	09/15/2017.	Paydown		16,875	16,875	16,861	0	0	14	0	14	0	16,875	0	0	0	92	08/15/2042.	1FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1	..	09/01/2017.	Paydown		37,270	37,270	38,528	37,950	0	(71)	0	(71)	0	37,879	0	(609)	(609)	989	06/27/2044.	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4	..	09/01/2017.	Paydown		242,198	242,198	247,534	245,125	0	(2,928)	0	(2,928)	0	242,198	0	0	0	5,795	01/20/2045.	1FM
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39	..	09/15/2017.	Redemption 100.0000		109,900	109,900	109,900	109,900	0	0	0	0	0	109,900	0	0	0	3,569	01/15/2031.	1FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2017.	Redemption 99.9987		120,623	120,624	121,770	121,736	0	(66)	0	(66)	0	121,670	0	(1,048)	(1,048)	4,342	03/15/2027.	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2017.	Redemption 100.0000		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	1,489	03/15/2023.	2FE
349553 AL 1	FORTIS INC 144A 3.055% 10/04/26	A	07/07/2017.	Tax Free Exchange		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	68,738	10/04/2026.	2FE
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G 8.900	A	09/15/2017.	Redemption 100.0000		11,066	11,066	10,970	10,980	0	(1)	0	(1)	0	10,979	0	87	87	127	04/28/2021.	5
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	09/15/2017.	Redemption 100.0000		5,619	5,619	0	0	0	0	0	0	0	0	0	5,619	5,619	0	04/28/2021.	5
00802# AA 4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22	C	09/22/2017.	Redemption 100.0000		28,337	28,337	28,337	28,337	0	0	0	0	0	28,337	0	0	0	1,629	03/22/2035.	3
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	09/30/2017.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,772	06/30/2035.	3FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	D	09/25/2017.	Paydown		75,000	75,000	74,984	74,990	0	10	0	10	0	75,000	0	0	0	1,735	10/25/2027.	1FE
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2017.	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	19,755	09/29/2036.	2Z
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	D	09/15/2017.	Paydown		312,500	312,500	312,450	312,475	0	8	0	8	0	312,484	0	16	16	5,354	12/15/2039.	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	D	09/15/2017.	Paydown		46,875	46,875	47,168	47,117	0	(242)	0	(242)	0	46,875	0	0	0	1,653	12/15/2039.	3AM
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A	D	09/15/2017.	Paydown		51,289	51,289	51,994	51,988	0	(699)	0	(699)	0	51,289	0	0	0	1,590	10/15/2038.	1FE
29268B AE 1	ENEL FINANCE INTL SA 144A 5.125% 10/07	D	08/02/2017.	Call 100.0000		6,000,000	6,000,000	5,973,600	5,991,313	0	1,734	0	1,734	0	5,993,046	0	6,954	6,954	689,139	10/07/2019.	2FE
29358Q AE 9	ENSCO PLC 5.200% 03/15/25	D	07/14/2017.	Bank of America		1,620,000	2,000,000	1,992,440	1,993,542	0	349	0	349	0	1,993,891	0	(373,891)	(373,891)	87,822	03/15/2025.	3FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	09/17/2017.	Paydown		62,500	62,500	62,487	62,490	0	1	0	1	0	62,490	0	10	10	1,329	07/17/2029.	1FE
448414 AC 6	HUTCHISON WHAMPOA FIN 144A 7.450% 08/0	C	08/01/2017.	Maturity		1,700,000	1,700,000	1,736,992	1,702,289	0	(2,289)	0	(2,289)	0	1,700,000	0	0	0	126,650	08/01/2017.	1FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	08/15/2017.	Redemption 100.0000		70,940	70,940	68,138	68,196	0	135	0	135	0	68,331	0	2,609	2,609	2,235	11/15/2027.	2FE
65504L AJ 6	NOBLE HOLDING INTL LTD 3.950% 03/15/22	D	09/20/2017.	Deutsche Bank Securities		825,000	1,000,000	1,048,220	1,028,084	0	(3,605)	0	(3,605)	0	1,024,479	0	(199,479)	(199,479)	40,268	03/15/2022.	3FE
68278# AB 4	ONESTEEL US INVESTMENTS 9.330% 07/09/1	D	09/22/2017.	Redemption 100.0000		816,363	816,363	653,091	653,091	0	0	0	0	0	653,091	0	163,273	163,273	127,743	07/09/2018.	6
784309 AA 4	S-JETS Limited 2017-1 A 3.967% 08/15/4	D	09/15/2017.	Paydown		46,111	46,111	46,111	0	0	0	0	0	0	46,111	0	0	0	117	08/15/2042.	1FE
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A 5.125	C	09/15/2017.	Paydown		55,037	55,037	54,143	54,211	0	826	0	826	0	55,037	0	0	0	1,821	12/13/2048.	1FE
92914R AJ 1	VOYA CLO LTD 2014-4A A2B 4.370% 10/14/	D	07/14/2017.	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	98,325	10/14/2026.	1FE
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	D	09/15/2017.	Redemption 100.0000		143,664	143,664	146,717	145,627	0	(272)	0	(272)	0	145,354	0	(1,691)	(1,691)	4,529	02/15/2021.	1FE
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	09/30/2017.	Redemption 100.0000		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	2,756	11/30/2033.	2FE
Q5516* AB 4	LEIGHTON FINANCE (USA) PTY LTD GURANTD S	D	07/21/2017.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	156,600	07/21/2017.	2
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED 6.120%	D	08/01/2017.	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	61,200	08/01/2018.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3899999.	Total - Bonds - Industrial and Miscellaneous					116,402,974	121,264,843	118,199,184	92,408,809	2,104	......(259,913)	0	.........(257,809)	0	117,734,893	0	.(1,331,927)	...(1,331,927)	..4,610,436	XXX	XXX
8399997.	Total - Bonds - Part 4					132,286,310	137,132,140	134,252,946	107,993,214	2,104	......(415,694)	0	.........(413,590)	0	133,607,914	0	.(1,321,612)	...(1,321,612)	..5,090,544	XXX	XXX
8399999.	Total - Bonds					132,286,310	137,132,140	134,252,946	107,993,214	2,104	......(415,694)	0	.........(413,590)	0	133,607,914	0	.(1,321,612)	...(1,321,612)	..5,090,544	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					132,286,310	XXX	134,252,946	107,993,214	2,104	......(415,694)	0	.........(413,590)	0	133,607,914	0	.(1,321,612)	...(1,321,612)	..5,090,544	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
BARCLAYS CUSTOM 01/14/2020 Strike @ 160.382 BXIIG$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2017	01/14/2020	6,329	1,015,058	160.3820	0	48,722	0	78,939		78,939	30,217	0	0	0	n/a		n/a
BARCLAYS CUSTOM 02/14/2020 Strike @ 160.0548 BXIIG$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/15/2017	02/14/2020	1,796	287,458	160.0548	0	13,766	0	22,903		22,903	9,137	0	0	0	n/a		n/a
BARCLAYS CUSTOM 10/11/2019 Strike @ 160.88 BXIIG$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2016	10/11/2019	201	32,337	160.8800	1,575	0	0	2,492		2,492	1,341	0	0	0	n/a		n/a
BARCLAYS CUSTOM 11/14/2019 Strike @ 157.6832 BXIIG$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2016	11/14/2019	5,154	812,699	157.6832	39,230	0	0	77,416		77,416	39,317	0	0	0	n/a		n/a
BARCLAYS CUSTOM 12/13/2019 Strike @ 158.2445 BXIIG$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/14/2016	12/13/2019	2,091	330,889	158.2445	16,070	0	0	30,358		30,358	9,634	0	0	0	n/a		n/a
BARCLAYS CUSTOM 3/13/2020 Strike @ 160.0319 BXIIG$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/14/2017	03/13/2020	2,517	402,800	160.0319	0	19,529	0	31,966		31,966	12,437	0	0	0	n/a		n/a
BARCLAYS CUSTOM 4/14/2020 Strike @ 163.3022 BXIIG$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2017	04/14/2020	7,309	1,193,576	163.3022	0	57,173	0	76,876		76,876	19,703	0	0	0	n/a		n/a
BARCLAYS CUSTOM 5/14/2020 Strike @ 166.4841 BXIIG$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2017	05/14/2020	3,330	554,392	166.4841	0	26,498	0	29,033		29,033	2,535	0	0	0	n/a		n/a
BARCLAYS CUSTOM 6/12/2020 Strike @ 168.9675 BXIIG$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2017	06/12/2020	8,003	1,352,247	168.9675	0	64,232	0	63,864		63,864	(368)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 7/14/2020 Strike @ 167.017 BXIIG$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2017	07/14/2020	3,843	641,846	167.0170	0	30,560	0	32,303		32,303	1,743	0	0	0	n/a		n/a
BARCLAYS CUSTOM 8/14/2020 Strike @ 166.3356 BXIIG$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2017	08/14/2020	2,470	410,849	166.3356	0	19,681	0	21,725		21,725	2,044	0	0	0	n/a		n/a
BARCLAYS CUSTOM 9/14/2020 Strike @ 168.6971 BXIIG$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2017	09/14/2020	10,925	1,843,016	168.6971	0	87,728	0	83,462		83,462	(4,266)	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	2,076	2,848,272	1,372.0000	0	129,019	0	114,110		114,110	(14,909)	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	238	326,536	1,372.0000	0	14,796	0	13,086		13,086	(1,709)	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	316	433,552	1,372.0000	0	19,671	0	17,398		17,398	(2,273)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	528	737,616	1,397.0000	0	31,286	0	21,609		21,609	(9,677)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	169	236,093	1,397.0000	0	9,952	0	6,899		6,899	(3,053)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	528	737,616	1,397.0000	0	31,257	0	21,588		21,588	(9,669)	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	424	592,328	1,397.0000	0	25,134	0	17,359		17,359	(7,774)	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	31	37,572	1,212.0000	1,699	0	0	4,293		4,293	761	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	8	9,696	1,212.0000	440	0	0	1,058		1,058	185	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/17/2016	10/13/2017	50	60,600	1,212.0000	2,788	0	0	7,043		7,043	1,251	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	6	7,794	1,299.0000	438	0	0	947		947	357	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	368	478,032	1,299.0000	26,681	0	0	52,495		52,495	19,352	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	7	9,093	1,299.0000	538	0	0	1,111		1,111	414	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	313	406,587	1,299.0000	22,687	0	0	46,861		46,861	17,478	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	125	162,375	1,299.0000	9,078	0	0	19,640		19,640	7,411	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	74	96,126	1,299.0000	5,361	0	0	10,549		10,549	3,889	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	71	96,276	1,356.0000	4,744	0	0	9,495		9,495	3,404	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	571	774,276	1,356.0000	37,948	0	0	75,713		75,713	29,880	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	385	522,060	1,356.0000	25,594	0	0	51,166		51,166	19,222	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	909	1,238,058	1,362.0000	0	53,851	0	144,732		144,732	90,881	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	239	325,518	1,362.0000	0	14,165	0	38,885		38,885	24,719	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	623	848,526	1,362.0000	0	36,944	0	96,993		96,993	60,049	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	537	722,265	1,345.0000	0	48,343	0	95,453		95,453	47,110	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	105	141,225	1,345.0000	0	9,423	0	18,064		18,064	8,641	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,371	1,843,995	1,345.0000	0	78,961	0	243,705		243,705	164,744	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	612	823,140	1,345.0000	0	35,236	0	111,829		111,829	76,593	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,528	2,055,160	1,345.0000	0	87,977	0	263,631		263,631	175,654	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	996	1,377,468	1,383.0000	0	56,442	0	149,399		149,399	92,956	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	325	449,475	1,383.0000	0	18,402	0	49,933		49,933	31,531	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	576	796,608	1,383.0000	0	32,666	0	84,198		84,198	51,532	0	0	0	n/a		n/a

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,038	1,471,884	1,418.0000	0	66,213	0	128,322		128,322	62,110	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,605	2,275,890	1,418.0000	0	102,367	0	189,302		189,302	86,934	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	206	292,108	1,418.0000	0	15,426	0	25,428		25,428	10,002	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,063	1,507,334	1,418.0000	0	67,826	0	128,521		128,521	60,695	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	148	209,864	1,418.0000	0	11,101	0	17,460		17,460	6,359	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$036	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	737	1,053,173	1,429.0000	0	47,388	0	78,645		78,645	31,257	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$039	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	117	167,193	1,429.0000	0	9,341	0	12,834		12,834	3,493	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$035	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	73	104,317	1,429.0000	0	4,720	0	7,589		7,589	2,869	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$038	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	499	713,071	1,429.0000	0	32,059	0	56,325		56,325	24,267	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$037	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,047	1,496,163	1,429.0000	0	67,342	0	115,111		115,111	47,769	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$044	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	81	112,914	1,394.0000	0	4,214	0	8,821		8,821	4,607	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$040	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	28	39,032	1,394.0000	0	1,622	0	3,050		3,050	1,428	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$042	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	77	107,338	1,394.0000	0	4,449	0	8,369		8,369	3,920	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$045	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	18	25,092	1,394.0000	0	914	0	1,914		1,914	1,000	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$041	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	1,559	2,173,246	1,394.0000	0	90,222	0	169,733		169,733	79,511	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$043	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	199	277,406	1,394.0000	0	11,542	0	21,714		21,714	10,171	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$046	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	14	19,950	1,425.0000	0	1,290	0	1,551		1,551	261	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$048	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	126	179,550	1,425.0000	0	12,482	0	15,224		15,224	2,742	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$047	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	3,125	4,453,125	1,425.0000	0	302,419	0	365,739		365,739	63,321	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$050	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	26	37,050	1,425.0000	0	2,720	0	3,391		3,391	670	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$049	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	606	863,550	1,425.0000	0	61,595	0	75,673		75,673	14,078	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	2,806	6,383,650	2,275.0000	0	360,580	0	716,951		716,951	356,371	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	978	2,224,950	2,275.0000	0	125,748	0	250,027		250,027	124,279	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	1,373	3,123,575	2,275.0000	0	176,412	0	350,764		350,764	174,352	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	101	236,138	2,338.0000	0	12,598	0	20,789		20,789	8,192	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	439	1,026,382	2,338.0000	0	54,207	0	90,600		90,600	36,394	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	1,406	3,287,228	2,338.0000	0	173,526	0	290,027		290,027	116,501	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	143	334,334	2,338.0000	0	17,839	0	29,440		29,440	11,601	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	1,701	3,976,938	2,338.0000	0	209,974	0	350,946		350,946	140,972	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/17/2016	10/13/2017	85	181,305	2,133.0000	10,976	0	0	20,811		20,811	7,279	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	9	19,197	2,133.0000	1,162	0	0	2,075		2,075	720	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	31	66,123	2,133.0000	4,017	0	0	7,973		7,973	2,812	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2132.98 7846L$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	52	110,916	2,133.0000	6,647	0	0	12,534		12,534	4,384	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	7	15,148	2,164.0000	941	0	0	1,858		1,858	721	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	608	1,315,712	2,164.0000	78,944	0	0	148,099		148,099	57,032	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	67	144,988	2,164.0000	8,659	0	0	16,246		16,246	6,256	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	168	363,552	2,164.0000	21,842	0	0	43,119		43,119	16,734	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	438	947,832	2,164.0000	56,894	0	0	101,149		101,149	38,652	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2164.20 7846L$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	64	138,496	2,164.0000	8,324	0	0	14,800		14,800	5,656	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2253.28 7846L$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	1,072	2,415,216	2,253.0000	143,772	0	0	289,176		289,176	156,553	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2253.28 7846L$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	193	434,829	2,253.0000	25,855	0	0	52,004		52,004	28,154	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2253.28 7846L$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	640	1,441,920	2,253.0000	85,844	0	0	172,661		172,661	93,474	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 3/14/2018 Strike @ 2365.45 7846L$023	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,236	2,923,140	2,365.0000	0	162,243	0	340,781		340,781	178,537	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2365.45 7846L$022	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,587	3,753,255	2,365.0000	0	208,375	0	423,411		423,411	215,036	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2365.45 7846L$021	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	2,290	5,415,850	2,365.0000	0	300,578	0	589,774		589,774	289,196	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$027	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	251	584,579	2,329.0000	0	33,318	0	68,027		68,027	34,710	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$024	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	4,524	10,536,396	2,329.0000	0	574,232	0	1,228,541		1,228,541	654,309	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$025	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	2,219	5,168,051	2,329.0000	0	281,592	0	623,963		623,963	342,371	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$028	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	349	812,821	2,329.0000	0	46,385	0	98,089		98,089	51,705	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$026	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,543	3,593,647	2,329.0000	0	195,881	0	448,818		448,818	252,936	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$029	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	4,779	11,426,589	2,391.0000	0	611,313	0	1,146,860		1,146,860	535,547	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$032	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2017	05/14/2018	323	772,293	2,391.0000	0	43,219	0	77,398		77,398	34,180	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$033	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2017	05/14/2018	252	602,532	2,391.0000	0	33,824	0	62,707		62,707	28,883	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$031	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	889	2,125,599	2,391.0000	0	113,670	0	228,126		228,126	114,456	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$030	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	1,982	4,738,962	2,391.0000	0	253,558	0	492,439		492,439	238,881	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$036	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,927	4,698,026	2,438.0000	0	253,722	0	434,700		434,700	180,978	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$038	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	475	1,158,050	2,438.0000	0	62,272	0	103,763		103,763	41,492	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$035	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	2,174	5,300,212	2,438.0000	0	286,227	0	474,591		474,591	188,364	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$037	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	276	672,888	2,438.0000	0	36,166	0	58,210		58,210	22,044	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$034	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	4,458	10,868,604	2,438.0000	0	586,884	0	939,952		939,952	353,068	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$044	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	181	445,079	2,459.0000	0	22,823	0	35,131		35,131	12,308	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$039	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	64	157,376	2,459.0000	0	8,496	0	11,457		11,457	2,961	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$041	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,747	4,295,873	2,459.0000	0	232,049	0	338,893		338,893	106,844	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$045	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	70	172,130	2,459.0000	0	8,791	0	14,034		14,034	5,243	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$043	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	14	34,426	2,459.0000	0	1,753	0	2,491		2,491	739	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$042	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,308	3,216,372	2,459.0000	0	173,730	0	263,122		263,122	89,393	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$040	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	2,067	5,082,753	2,459.0000	0	274,547	0	385,771		385,771	111,224	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$046	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	3,998	9,859,068	2,466.0000	0	520,501	0	620,248		620,248	99,747	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$050	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	143	352,638	2,466.0000	0	18,213	0	22,250		22,250	4,037	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$047	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	16	39,456	2,466.0000	0	2,063	0	2,459		2,459	396	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$048	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	1,063	2,621,358	2,466.0000	0	138,445	0	164,977		164,977	26,532	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$049	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	770	1,898,820	2,466.0000	0	100,293	0	119,512		119,512	19,220	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$051	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	5,394	13,463,424	2,496.0000	0	861,869	0	960,085		960,085	98,217	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$053	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	408	1,018,368	2,496.0000	0	67,639	0	75,310		75,310	7,670	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$052	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	284	708,864	2,496.0000	0	43,850	0	48,659		48,659	4,809	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$055	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	20	49,920	2,496.0000	0	3,562	0	3,991		3,991	429	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$054	Fixed Index Annuities	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	1,394	3,479,424	2,496.0000	0	238,773	0	266,367		266,367	27,594	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN$010 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2017	01/12/2022	0	190,000,000	2.3500	0	9,671,000	0	7,628,281		7,628,281	(2,042,719)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN$012 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	02/16/2017	02/16/2022	0	190,000,000	2.5000	0	8,940,000	0	8,741,192		8,741,192	(198,808)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN$014 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/21/2017	03/21/2022	0	210,000,000	2.5000	0	9,072,000	0	9,687,482		9,687,482	615,482	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 04/22/22 TO 04/22/32 SWPTN$016 Tenor: 1826 days SD:04/20/2017 ED:04/20/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/20/2017	04/20/2022	0	220,000,000	2.3000	0	10,230,000	0	8,665,533		8,665,533	(1,564,467)	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWAPTION 5Y IR U/L 05/25/22 TO 05/25/32 SWPTN$018 Tenor: 1827 days SD:05/22/2017 ED:05/23/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs W22LROWP2IHZNBB6K528	05/22/2017	05/23/2022	0	220,000,000	2.3500	0	10,500,000	0	9,156,936		9,156,936	(1,343,064)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 06/27/22 TO 06/27/32 SWPTN$020 Tenor: 1826 days SD:06/23/2017 ED:06/23/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs W22LROWP2IHZNBB6K528	06/23/2017	06/23/2022	0	220,000,000	2.3000	0	10,530,000	0	8,852,544		8,852,544	(1,677,456)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 07/27/22 TO 07/27/32 SWPTN$022 Tenor: 1827 days SD:07/24/2017 ED:07/25/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas KVQR4N79VEW8JPSK1K14	07/24/2017	07/25/2022	0	210,000,000	2.4000	0	9,403,000	0	9,169,531		9,169,531	(233,469)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN$000 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs W22LROWP2IHZNBB6K528	08/09/2016	08/09/2021	0	35,000,000	1.5500	1,806,000	0	0	624,380		624,380	(164,116)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/01/22 TO 09/01/32 SWPTN$024 Tenor: 1826 days SD:08/30/2017 ED:08/30/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Credit Suisse ANGGYXNX0JLX3X63JN86	08/30/2017	08/30/2022	0	180,000,000	2.3000	0	8,748,000	0	7,335,720		7,335,720	(1,412,280)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN$002 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas KVQR4N79VEW8JPSK1K14	09/07/2016	09/07/2021	0	190,000,000	1.4500	9,694,750	0	0	3,086,625		3,086,625	(795,039)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN$004 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	10/11/2016	10/12/2021	0	190,000,000	1.7000	9,310,000	0	0	4,067,453		4,067,453	(923,032)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN$006 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/03/2016	11/03/2021	0	190,000,000	1.8000	8,930,000	0	0	4,528,814		4,528,814	(929,557)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN$008 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Credit Suisse ANGGYXNX0JLX3X63JN86	12/12/2016	12/13/2021	0	190,000,000	2.6000	9,595,000	0	0	9,377,179		9,377,179	(822,621)	0	0	0	n/a		n/a
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										39,984,498	87,044,406	0	108,853,921	XX	108,853,921	(4,210,116)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
NASDAQ 100 01/02/2018 Strike @ 4895 73935$067	Variable Annuities	Exhibit 5.	Equity/Index.	BNP Paribas KVQR4N79VEW8JPSK1K14	01/03/2017	01/02/2018	2,136	10,455,720	4,895.0000	0	800,380	0	23,936		23,936	(776,445)	0	0	0	n/a		n/a
RUSSELL 2000 01/02/2018 Strike @ 1358 46428$075	Variable Annuities	Exhibit 5.	Equity/Index.	BNP Paribas KVQR4N79VEW8JPSK1K14	01/03/2017	01/02/2018	6,937	9,420,446	1,358.0000	0	795,118	0	73,178		73,178	(721,941)	0	0	0	n/a		n/a
RUSSELL 2000 10/27/2017 Strike @ 1330 46428$072	Variable Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/29/2016	10/27/2017	1,323	1,759,590	1,330.0000	139,643	0	0	1,537		1,537	(119,632)	0	0	0	n/a		n/a
RUSSELL 2000 11/29/2017 Strike @ 1330 46428$071	Variable Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/29/2016	11/29/2017	1,392	1,851,360	1,330.0000	155,278	0	0	5,837		5,837	(129,678)	0	0	0	n/a		n/a
S&P 500 01/02/2018 Strike @ 2249 78462$090	Variable Annuities	Exhibit 5.	Equity/Index.	BNP Paribas KVQR4N79VEW8JPSK1K14	01/03/2017	01/02/2018	5,637	12,677,613	2,249.0000	0	862,855	0	51,997		51,997	(810,859)	0	0	0	n/a		n/a
S&P 500 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,450	1,286.0000	21,324	0	0	1,876		1,876	(3,820)	0	0	0	n/a		n/a
S&P 500 01/31/2018 Strike @ 1723.00 78462F$39	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	416		416	(10,639)	0	0	0	n/a		n/a
S&P 500 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	2,229		2,229	(5,069)	0	0	0	n/a		n/a
S&P 500 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,065	1,327.0000	28,446	0	0	2,736		2,736	(5,299)	0	0	0	n/a		n/a
S&P 500 02/28/2018 Strike @ 1653.00 78462F$40	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	777		777	(15,717)	0	0	0	n/a		n/a
S&P 500 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	1,331		1,331	(2,930)	0	0	0	n/a		n/a
S&P 500 03/29/2018 Strike @ 1653.00 78462F$41	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	515		515	(7,549)	0	0	0	n/a		n/a
S&P 500 03/29/2019 Strike @ 850.00 78462F$49	Variable Annuities	Exhibit 5.	Equity/Index.	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	585		585	(5,467)	0	0	0	n/a		n/a
S&P 500 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,530	1,326.0000	46,387	0	0	4,608		4,608	(8,822)	0	0	0	n/a		n/a
S&P 500 04/30/2018 Strike @ 1129.00 78462F$42	Variable Annuities	Exhibit 5.	Equity/Index.	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	38		38	(1,505)	0	0	0	n/a		n/a
S&P 500 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5.	Equity/Index.	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	1,335		1,335	(5,734)	0	0	0	n/a		n/a
S&P 500 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5.	Equity/Index.	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,680	1,364.0000	37,620	0	0	4,049		4,049	(7,422)	0	0	0	n/a		n/a
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,394	1,258.0000	145,214	0	0	11,213		11,213	(20,266)	0	0	0	n/a		n/a
S&P 500 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5.	Equity/Index.	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	1,949		1,949	(7,843)	0	0	0	n/a		n/a
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	781,218	1,258.0000	230,056	0	0	18,479		18,479	(32,650)	0	0	0	n/a		n/a
S&P 500 07/05/2018 Strike @ 2432 78462$091	Variable Annuities	Exhibit 5.	Equity/Index.	BNP Paribas KVQR4N79VEW8JPSK1K14	07/05/2017	07/05/2018	17,839	43,384,448	2,432.0000	0	2,441,446	0	1,492,957		1,492,957	(948,489)	0	0	0	n/a		n/a
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5.	Equity/Index.	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,374	1,258.0000	75,313	0	0	6,254		6,254	(10,857)	0	0	0	n/a		n/a
S&P 500 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5.	Equity/Index.	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	362		362	(4,903)	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 08/22/2018 Strike @ 2448 78462$092	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	08/22/2017	08/22/2018	10,849	26,558,352	2,448.0000	0	0	0	(377,673)		(377,673)	(377,673)	0	0	0	n/a		n/a
S&P 500 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	255		255	(2,611)	0	0	0	n/a		n/a
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,534	1,258.0000	83,041	0	0	7,161		7,161	(12,169)	0	0	0	n/a		n/a
S&P 500 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	3,354		3,354	(9,567)	0	0	0	n/a		n/a
S&P 500 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,820	1,141.0000	4,658	0	0	280		280	(694)	0	0	0	n/a		n/a
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,412	1,258.0000	42,517	0	0	3,787		3,787	(6,323)	0	0	0	n/a		n/a
S&P 500 10/04/2017 Strike @ 2158 78462$074	Variable Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/04/2016	10/04/2017	4,806	10,371,348	2,158.0000	739,489	0	0	17		17	(461,559)	0	0	0	n/a		n/a
S&P 500 10/06/2017 Strike @ 2233 78462$088	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	12/07/2016	10/06/2017	5,391	12,038,103	2,233.0000	714,308	0	0	45		45	(690,810)	0	0	0	n/a		n/a
S&P 500 10/10/2017 Strike @ 2140 78462$079	Variable Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/08/2016	10/10/2017	5,545	11,866,300	2,140.0000	790,052	0	0	439		439	(537,001)	0	0	0	n/a		n/a
S&P 500 10/27/2017 Strike @ 2205 78462$083	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/29/2016	10/27/2017	7,092	15,637,860	2,205.0000	991,603	0	0	4,898		4,898	(868,873)	0	0	0	n/a		n/a
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,438	1,258.0000	78,819	0	0	7,239		7,239	(11,880)	0	0	0	n/a		n/a
S&P 500 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,575	1,183.0000	6,185	0	0	416		416	(976)	0	0	0	n/a		n/a
S&P 500 10/31/2017 Strike @ 1629.00 78462F$36	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	23		23	(15,017)	0	0	0	n/a		n/a
S&P 500 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	4,505		4,505	(12,514)	0	0	0	n/a		n/a
S&P 500 11/07/2017 Strike @ 2233 78462$087	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	12/07/2016	11/07/2017	5,755	12,850,915	2,233.0000	813,757	0	0	7,340		7,340	(783,890)	0	0	0	n/a		n/a
S&P 500 11/08/2017 Strike @ 2140 78462$078	Variable Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/08/2016	11/08/2017	5,842	12,501,880	2,140.0000	875,657	0	0	6,236		6,236	(606,791)	0	0	0	n/a		n/a
S&P 500 11/29/2017 Strike @ 2205 78462$082	Variable Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/29/2016	11/29/2017	7,488	16,511,040	2,205.0000	1,114,289	0	0	22,817		22,817	(970,993)	0	0	0	n/a		n/a
S&P 500 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	2,342		2,342	(6,353)	0	0	0	n/a		n/a
S&P 500 11/30/2017 Strike @ 1644.00 78462F$37	Variable Annuities	Exhibit 5.	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	35		35	(5,017)	0	0	0	n/a		n/a
S&P 500 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,145	1,181.0000	11,122	0	0	773		773	(1,792)	0	0	0	n/a		n/a
S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,630	1,258.0000	88,085	0	0	8,363		8,363	(13,465)	0	0	0	n/a		n/a
S&P 500 12/07/2017 Strike @ 2233 78462$086	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	12/07/2016	12/07/2017	6,079	13,574,407	2,233.0000	906,318	0	0	29,114		29,114	(855,933)	0	0	0	n/a		n/a
S&P 500 12/29/2017 Strike @ 1723.00 78462F$38	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	148		148	(7,402)	0	0	0	n/a		n/a
S&P 500 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	591		591	(9,179)	0	0	0	n/a		n/a
S&P 500 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	3,475		3,475	(8,180)	0	0	0	n/a		n/a
S&P 500 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,770	1,258.0000	17,796	0	0	1,452		1,452	(3,081)	0	0	0	n/a		n/a
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,386	1,258.0000	194,165	0	0	19,026		19,026	(30,049)	0	0	0	n/a		n/a
S&P 500 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	315	343,035	1,089.0000	93,410	0	0	2,769		2,769	(7,579)	0	0	0	n/a		n/a
S&P 500 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,250	1,089.0000	74,010	0	0	2,335		2,335	(6,165)	0	0	0	n/a		n/a
S&P 500 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	1,161		1,161	(3,081)	0	0	0	n/a		n/a
S&P 500 5/31/2018 Strike @ 1129.00 78462F$43	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	558		558	(14,912)	0	0	0	n/a		n/a
S&P 500 6/29/2018 Strike @ 1129.00 78462F$44	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	357		357	(6,742)	0	0	0	n/a		n/a
S&P 500 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	1,104		1,104	(2,817)	0	0	0	n/a		n/a
S&P 500 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,145	1,049.0000	30,864	0	0	1,024		1,024	(2,526)	0	0	0	n/a		n/a
S&P 500 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,880	1,049.0000	35,348	0	0	1,244		1,244	(2,965)	0	0	0	n/a		n/a
S&P 500 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	982		982	(8,388)	0	0	0	n/a		n/a
0099999. Total-Purchased Options-Hedging Other-Put Options											12,745,026	4,899,799	0	1,476,186	XX	1,476,186	(10,028,502)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											52,729,524	91,944,205	0	110,330,107	XX	110,330,107	(14,238,618)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											39,984,498	87,044,406	0	108,853,921	XX	108,853,921	(4,210,116)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											12,745,026	4,899,799	0	1,476,186	XX	1,476,186	(10,028,502)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options											52,729,524	91,944,205	0	110,330,107	XX	110,330,107	(14,238,618)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
RUSSELL 2000 01/12/2018 Strike @ 1457.80 4642S$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	2,076	3,026,808	1,458.0000	0	(46,139)	0	(962)		(962)	45,177	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 01/12/2018 Strike @ 1461.23 4642S$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	316	461,676	1,461.0000	0	(6,731)	0	(98)	..	(98)	6,633	0	0	0	n/a		n/a
RUSSELL 2000 01/12/2018 Strike @ 1464.66 4642S$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	238	348,670	1,465.0000	0	(4,801)	0	(49)	..	(49)	4,752	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1483.942 4642S$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	528	783,552	1,484.0000	0	(10,183)	0	(216)	..	(216)	9,967	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1487.433 4642S$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	528	785,136	1,487.0000	0	(9,657)	0	(158)	..	(158)	9,499	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1490.925 4642S$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	169	251,979	1,491.0000	0	(2,716)	0	(37)	..	(37)	2,679	0	0	0	n/a		n/a
RUSSELL 2000 02/14/2018 Strike @ 1490.925 4642S$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	424	632,184	1,491.0000	0	(7,350)	0	(92)	..	(92)	7,258	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1273.03 4642S$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	8	10,184	1,273.0000	(204)	0	0	(577)	..	(577)	(101)	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1276.06 4642S$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/17/2016	10/13/2017	50	63,800	1,276.0000	(1,238)	0	0	(3,842)	..	(3,842)	(682)	0	0	0	n/a		n/a
RUSSELL 2000 10/13/2017 Strike @ 1276.06 4642S$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	31	39,556	1,276.0000	(755)	0	0	(2,342)	..	(2,342)	(415)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1363.52 4642S$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	74	100,936	1,364.0000	(3,017)	0	0	(5,754)	..	(5,754)	(2,121)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1363.52 4642S$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	368	501,952	1,364.0000	(15,253)	0	0	(28,634)	..	(28,634)	(10,556)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1366.77 4642S$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	313	427,871	1,367.0000	(12,604)	0	0	(25,560)	..	(25,560)	(9,533)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1366.77 4642S$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	7	9,569	1,367.0000	(294)	0	0	(606)	..	(606)	(226)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1370.02 4642S$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	125	171,250	1,370.0000	(4,913)	0	0	(10,713)	..	(10,713)	(4,043)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2017 Strike @ 1370.02 4642S$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	6	8,220	1,370.0000	(234)	0	0	(517)	..	(517)	(195)	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1437.39 4642S$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	571	820,527	1,437.0000	(15,954)	0	0	(41,298)	..	(41,298)	(16,298)	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1440.78 4642S$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	385	554,785	1,441.0000	(10,342)	0	0	(27,909)	..	(27,909)	(10,485)	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2017 Strike @ 1444.17 4642S$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	71	102,524	1,444.0000	(1,839)	0	0	(5,179)	..	(5,179)	(1,857)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1450.93 4642S$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	623	903,973	1,451.0000	0	(10,701)	0	(52,905)	..	(52,905)	(42,204)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1454.34 4642S$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	909	1,321,686	1,454.0000	0	(14,608)	0	(78,945)	..	(78,945)	(64,337)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2018 Strike @ 1457.75 4642S$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	239	348,462	1,458.0000	0	(3,615)	0	(21,210)	..	(21,210)	(17,595)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1436.048 4642S$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	105	150,780	1,436.0000	0	(5,109)	0	(9,853)	..	(9,853)	(4,744)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1436.048 4642S$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,528	2,194,208	1,436.0000	0	(26,927)	0	(143,799)	..	(143,799)	(116,871)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1439.411 4642S$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,371	1,972,869	1,439.0000	0	(22,877)	0	(132,930)	..	(132,930)	(110,053)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1439.411 4642S$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	537	772,743	1,439.0000	0	(25,676)	0	(52,065)	..	(52,065)	(26,390)	0	0	0	n/a		n/a
RUSSELL 2000 4/13/2018 Strike @ 1442.774 4642S$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	612	883,116	1,443.0000	0	(9,632)	0	(60,998)	..	(60,998)	(51,365)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1472.65 4642S$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	576	848,448	1,473.0000	0	(9,880)	0	(45,926)	..	(45,926)	(36,047)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1476.107 4642S$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	996	1,470,096	1,476.0000	0	(16,244)	0	(81,490)	..	(81,490)	(65,246)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2018 Strike @ 1479.564 4642S$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	325	481,000	1,480.0000	0	(4,982)	0	(27,236)	..	(27,236)	(22,254)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1506.171 4642S$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,605	2,417,130	1,506.0000	0	(39,355)	0	(103,256)	..	(103,256)	(63,901)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1506.171 4642S$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	148	222,888	1,506.0000	0	(5,512)	0	(9,524)	..	(9,524)	(4,011)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1509.715 4642S$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,063	1,605,130	1,510.0000	0	(25,020)	0	(70,102)	..	(70,102)	(45,082)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1513.259 4642S$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	206	311,678	1,513.0000	0	(7,295)	0	(13,870)	..	(13,870)	(6,574)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2018 Strike @ 1513.259 4642S$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,038	1,570,494	1,513.0000	0	(23,395)	0	(69,994)	..	(69,994)	(46,599)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1507.402 4642S$035	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	73	110,011	1,507.0000	0	(1,982)	0	(4,139)	..	(4,139)	(2,157)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1510.974 4642S$036	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	737	1,113,607	1,511.0000	0	(19,166)	0	(42,897)	..	(42,897)	(23,731)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1514.546 4642S$037	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,047	1,586,205	1,515.0000	0	(26,188)	0	(62,788)	..	(62,788)	(36,599)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1514.546 4642S$039	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	117	177,255	1,515.0000	0	(4,436)	0	(7,000)	..	(7,000)	(2,564)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1518.118 4642S$038	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	499	757,482	1,518.0000	0	(11,969)	0	(30,723)	..	(30,723)	(18,754)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1473.785 4642S$040	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	28	41,272	1,474.0000	0	(570)	0	(1,478)	..	(1,478)	(907)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1477.27 4642S$041	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	1,559	2,302,643	1,477.0000	0	(30,002)	0	(79,051)	..	(79,051)	(49,049)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1480.756 4642S$045	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	18	26,658	1,481.0000	0	(260)	0	(856)	..	(856)	(596)	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 8/14/2018 Strike @ 1480.756 4642S$042	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	77	114,037	1,481.0000	0	(1,394)	0	(3,744)		(3,744)	(2,350)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1484.242 4642S$043	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	199	295,316	1,484.0000	0	(3,421)	0	(9,322)		(9,322)	(5,901)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1484.242 4642S$044	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	81	120,204	1,484.0000	0	(1,127)	0	(3,787)		(3,787)	(2,660)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1506.25 4642S$046	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	14	21,084	1,506.0000	0	(753)	0	(846)		(846)	(93)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1509.812 4642S$047	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	3,125	4,718,750	1,510.0000	0	(176,411)	0	(199,494)		(199,494)	(23,083)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1513.375 4642S$048	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	126	190,638	1,513.0000	0	(7,281)	0	(8,304)		(8,304)	(1,023)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1516.937 4642S$049	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	606	919,302	1,517.0000	0	(35,931)	0	(41,276)		(41,276)	(5,346)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1524.062 4642S$050	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	26	39,624	1,524.0000	0	(1,587)	0	(1,850)		(1,850)	(263)	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2405.432 7846S$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	2,806	6,748,430	2,405.0000	0	(169,122)	0	(389,133)		(389,133)	(220,011)	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2411.118 7846S$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	978	2,357,958	2,411.0000	0	(56,753)	0	(131,007)		(131,007)	(74,253)	0	0	0	n/a		n/a
S&P 500 01/12/2018 Strike @ 2416.805 7846S$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/12/2018	1,373	3,318,541	2,417.0000	0	(76,497)	0	(177,247)		(177,247)	(100,750)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2471.58 7846S$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	143	353,496	2,472.0000	0	(7,704)	0	(13,917)		(13,917)	(6,213)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2471.991 7846S$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	1,701	4,204,872	2,472.0000	0	(91,466)	0	(165,392)		(165,392)	(73,926)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2477.835 7846S$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	1,406	3,484,068	2,478.0000	0	(72,302)	0	(130,741)		(130,741)	(58,439)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2483.679 7846S$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2017	02/14/2018	101	250,884	2,484.0000	0	(4,972)	0	(8,952)		(8,952)	(3,980)	0	0	0	n/a		n/a
S&P 500 02/14/2018 Strike @ 2483.679 7846S$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	439	1,090,476	2,484.0000	0	(21,662)	0	(39,012)		(39,012)	(17,350)	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2228.96 7846S$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	9	20,061	2,229.0000	(697)	0	0	(1,210)		(1,210)	(420)	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2234.30 7846S$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/17/2016	10/13/2017	85	189,890	2,234.0000	(6,371)	0	0	(12,140)		(12,140)	(4,246)	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2234.30 7846S$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	52	116,168	2,234.0000	(3,858)	0	0	(7,311)		(7,311)	(2,557)	0	0	0	n/a		n/a
S&P 500 10/13/2017 Strike @ 2239.63 7846S$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/14/2016	10/13/2017	31	69,440	2,240.0000	(2,258)	0	0	(4,651)		(4,651)	(1,641)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2261.59 7846S$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	438	990,756	2,262.0000	(34,421)	0	0	(59,003)		(59,003)	(22,547)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2261.59 7846S$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	64	144,768	2,262.0000	(4,995)	0	0	(8,633)		(8,633)	(3,299)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2267 7846S$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	608	1,378,336	2,267.0000	(46,314)	0	0	(86,391)		(86,391)	(33,269)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2267 7846S$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	67	151,889	2,267.0000	(5,022)	0	0	(9,477)		(9,477)	(3,649)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2272.41 7846S$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2016	11/14/2017	7	15,904	2,272.0000	(529)	0	0	(1,084)		(1,084)	(421)	0	0	0	n/a		n/a
S&P 500 11/14/2017 Strike @ 2272.41 7846S$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2016	11/14/2017	168	381,696	2,272.0000	(12,377)	0	0	(25,153)		(25,153)	(9,761)	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2377.21 7846S$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	1,072	2,548,144	2,377.0000	(77,081)	0	0	(165,244)		(165,244)	(96,855)	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2382.844 7846S$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	640	1,525,120	2,383.0000	(44,581)	0	0	(95,432)		(95,432)	(56,021)	0	0	0	n/a		n/a
S&P 500 12/14/2017 Strike @ 2388.477 7846S$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	193	460,884	2,388.0000	(12,993)	0	0	(27,773)		(27,773)	(16,323)	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2507.38 7846S$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	2,290	5,741,030	2,507.0000	0	(138,104)	0	(344,035)		(344,035)	(205,931)	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2513.29 7846S$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,587	3,988,131	2,513.0000	0	(91,985)	0	(246,990)		(246,990)	(155,005)	0	0	0	n/a		n/a
S&P 500 3/14/2018 Strike @ 2519.2 7846S$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	1,236	3,113,484	2,519.0000	0	(68,698)	0	(198,789)		(198,789)	(130,091)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2474.509 7846S$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	4,524	11,196,900	2,475.0000	0	(245,497)	0	(716,649)		(716,649)	(471,152)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2474.509 7846S$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	251	621,225	2,475.0000	0	(14,682)	0	(39,683)		(39,683)	(25,000)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2480.332 7846S$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	2,219	5,503,120	2,480.0000	0	(115,737)	0	(363,978)		(363,978)	(248,241)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2480.332 7846S$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2017	04/13/2018	349	865,520	2,480.0000	0	(19,632)	0	(57,219)		(57,219)	(37,587)	0	0	0	n/a		n/a
S&P 500 4/13/2018 Strike @ 2486.154 7846S$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/13/2017	04/13/2018	1,543	3,835,898	2,486.0000	0	(77,274)	0	(261,810)		(261,810)	(184,536)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2534.354 7846S$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	4,779	12,109,986	2,534.0000	0	(274,234)	0	(669,001)		(669,001)	(394,768)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2534.354 7846S$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2017	05/14/2018	323	818,482	2,534.0000	0	(19,732)	0	(45,149)		(45,149)	(25,417)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2540.331 7846S$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2017	05/14/2018	252	640,080	2,540.0000	0	(14,855)	0	(36,579)		(36,579)	(21,724)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2540.331 7846S$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	1,982	5,034,280	2,540.0000	0	(109,006)	0	(287,256)		(287,256)	(178,250)	0	0	0	n/a		n/a
S&P 500 5/14/2018 Strike @ 2546.309 7846S$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	889	2,263,394	2,546.0000	0	(46,955)	0	(133,074)		(133,074)	(86,118)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2578.1 7846S$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	4,458	11,492,724	2,578.0000	0	(269,532)	0	(548,305)		(548,305)	(278,774)	0	0	0	n/a		n/a

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 6/14/2018 Strike @ 2578.1 7846S$037	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	276	711,528	2,578.0000	0	(16,843)	0	(33,956)		(33,956)	(17,113)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2584.195 7846S$035	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	2,174	5,617,616	2,584.0000	0	(126,152)	0	(276,845)		(276,845)	(150,693)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2584.195 7846S$038	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2017	06/14/2018	475	1,227,400	2,584.0000	0	(27,899)	0	(60,529)		(60,529)	(32,630)	0	0	0	n/a		n/a
S&P 500 6/14/2018 Strike @ 2590.29 7846S$036	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2017	06/14/2018	1,927	4,990,930	2,590.0000	0	(107,597)	0	(253,575)		(253,575)	(145,978)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2582.233 7846S$043	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	14	36,148	2,582.0000	0	(846)	0	(1,453)		(1,453)	(607)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2582.233 7846S$039	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	64	165,248	2,582.0000	0	(4,405)	0	(6,683)		(6,683)	(2,278)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2588.382 7846S$040	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	2,067	5,349,396	2,588.0000	0	(136,765)	0	(225,033)		(225,033)	(88,268)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2594.53 7846S$041	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,747	4,533,465	2,595.0000	0	(111,298)	0	(197,687)		(197,687)	(86,390)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2594.53 7846S$044	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	181	469,695	2,595.0000	0	(10,115)	0	(20,493)		(20,493)	(10,378)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2600.678 7846S$045	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	70	182,070	2,601.0000	0	(3,728)	0	(8,186)		(8,186)	(4,459)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2600.678 7846S$042	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,308	3,402,108	2,601.0000	0	(80,109)	0	(153,488)		(153,488)	(73,379)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2594.064 7846S$047	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	16	41,504	2,594.0000	0	(957)	0	(1,251)		(1,251)	(294)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2600.228 7846S$046	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	3,998	10,394,800	2,600.0000	0	(231,663)	0	(303,319)		(303,319)	(71,657)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2606.393 7846S$050	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs	W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	143	372,658	2,606.0000	0	(7,277)	0	(10,448)		(10,448)	(3,171)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2606.393 7846S$049	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	770	2,006,620	2,606.0000	0	(42,738)	0	(56,121)		(56,121)	(13,383)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2612.557 7846S$048	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	1,063	2,777,619	2,613.0000	0	(56,637)	0	(74,333)		(74,333)	(17,696)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2625.392 7846S$052	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	284	745,500	2,625.0000	0	(23,918)	0	(28,385)		(28,385)	(4,466)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2631.631 7846S$051	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	5,394	14,197,008	2,632.0000	0	(470,110)	0	(560,050)		(560,050)	(89,940)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2637.87 7846S$053	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	408	1,076,304	2,638.0000	0	(36,894)	0	(43,931)		(43,931)	(7,037)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2644.109 7846S$054	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	1,394	3,685,736	2,644.0000	0	(130,240)	0	(155,381)		(155,381)	(25,141)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2656.587 7846S$055	Fixed Index Annuities	Exhibit 5.	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	20	53,140	2,657.0000	0	(1,943)	0	(2,328)		(2,328)	(385)	0	0	0	n/a		n/a
0509999. Total-Written Options-Hedging Other-Call Options and Warrants											(318,144)	(4,295,418)	0	(9,607,096)	XX	(9,607,096)	(4,962,766)	0	0	0	0	XXX	XXX

Written Options - Hedging Other - Put Options

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN$011 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/12/2017	01/12/2022	0	190,000,000	1.4500	0	(4,697,750)	0	(3,334,243)		(3,334,243)	1,363,507	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN$013 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	02/16/2017	02/16/2022	0	190,000,000	1.5000	0	(4,000,000)	0	(3,591,686)		(3,591,686)	408,314	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN$015 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/21/2017	03/21/2022	0	210,000,000	1.5000	0	(3,948,000)	0	(4,022,657)		(4,022,657)	(74,657)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 04/22/22 TO 04/22/32 SWPTN$017 Tenor: 1826 days SD:04/20/2017 ED:04/20/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/20/2017	04/20/2022	0	220,000,000	1.5000	0	(5,390,000)	0	(4,276,656)		(4,276,656)	1,113,344	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 05/25/22 TO 05/25/32 SWPTN$019 Tenor: 1827 days SD:05/22/2017 ED:05/23/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs	W22LROWP2IHZNBB6K528	05/22/2017	05/23/2022	0	220,000,000	1.5000	0	(5,350,000)	0	(4,371,686)		(4,371,686)	978,314	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 06/27/22 TO 06/27/32 SWPTN$021 Tenor: 1826 days SD:06/23/2017 ED:06/23/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs	W22LROWP2IHZNBB6K528	06/23/2017	06/23/2022	0	220,000,000	1.5000	0	(5,500,000)	0	(4,436,027)		(4,436,027)	1,063,973	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 07/27/22 TO 07/27/32 SWPTN$023 Tenor: 1827 days SD:07/24/2017 ED:07/25/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas	KVQR4N79VEW8JPSK1K14	07/24/2017	07/25/2022	0	210,000,000	1.5000	0	(4,300,000)	0	(4,263,565)		(4,263,565)	36,435	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN$001 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs	W22LROWP2IHZNBB6K528	08/09/2016	08/09/2021	0	35,000,000	0.6500	(878,500)	0	0	(225,570)		(225,570)	109,081	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/01/22 TO 09/01/32 SWPTN$025 Tenor: 1826 days SD:08/30/2017 ED:08/30/2022 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Credit Suisse	ANGGYXNX0JLX3X63JN86	08/30/2017	08/30/2022	0	180,000,000	1.5000	0	(4,599,000)	0	(3,729,033)		(3,729,033)	869,967	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN$003 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/07/2016	09/07/2021	0	190,000,000	0.6000	(4,636,000)	0	0	(1,240,454)		(1,240,454)	512,711	0	0	0	n/a		n/a

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN$005 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	10/11/2016	10/12/2021	0	190,000,000	0.8000	(4,408,000)	0	0	(1,657,447)	..	(1,657,447)	736,469	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN$007 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/03/2016	11/03/2021	0	190,000,000	0.9000	(4,218,000)	0	0	(1,872,613)	..	(1,872,613)	763,096	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN$009 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021 Hedge	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Credit Suisse ANGGYXNX0JLX3X63JN86	12/12/2016	12/13/2021	0	190,000,000	1.6500	(4,588,500)	0	0	(3,981,900)	..	(3,981,900)	1,060,377	0	0	0	n/a		n/a
0519999. Total-Written Options-Hedging Other-Put Options										(18,729,000)	(37,784,750)	0	(41,003,537)	XX	(41,003,537)	8,940,931	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(19,047,144)	(42,080,168)	0	(50,610,633)	XX	(50,610,633)	3,978,164	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										(318,144)	(4,295,418)	0	(9,607,096)	XX	(9,607,096)	(4,962,766)	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(18,729,000)	(37,784,750)	0	(41,003,537)	XX	(41,003,537)	8,940,931	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(19,047,144)	(42,080,168)	0	(50,610,633)	XX	(50,610,633)	3,978,164	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB US.... EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.78/(1.93)	0	0	145,375	773,500	..	773,500	0	(885,500)	0	0	120,982		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	145,375	773,500	XX	773,500	0	(885,500)	0	0	120,982	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	145,375	773,500	XX	773,500	0	(885,500)	0	0	120,982	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	145,375	773,500	XX	773,500	0	(885,500)	0	0	120,982	XXX	XXX
1209999. Total-Swaps										0	0	145,375	773,500	XX	773,500	0	(885,500)	0	0	120,982	XXX	XXX
1399999. Total-Hedging Effective										0	0	145,375	773,500	XX	773,500	0	(885,500)	0	0	120,982	XXX	XXX
1409999. Total-Hedging Other										33,682,380	49,864,037	0	59,719,474	XX	59,719,474	(10,260,453)	0	0	0	0	XXX	XXX
1449999. TOTAL										33,682,380	49,864,037	145,375	60,492,974	XX	60,492,974	(10,260,453)	(885,500)	0	0	120,982	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPZ7	2,055	170,117,267	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	12/20/2017	CME SNZ2OJLFK8MNNCLQOF39	09/13/2017	132.4514	134.3900	(2,489,850)	(2,489,850)	0	0	0	(2,489,850)	(2,489,850)	3,699,000	0/0	625
VGZ7	2,810	116,021,579	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	12/15/2017	EUX	09/12/2017	3,496.9779	3,576.0000	(2,621,768)	(2,621,768)	0	0	0	(2,621,768)	(2,621,768)	8,468,358	0/0	12
RTYZ	3,082	216,156,070	EMIN RUSSELL 2000	Variable Annuities	Exhibit 5.	Product equity risk	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	09/11/2017	1,402.7000	1,492.9000	(13,899,820)	(13,899,820)	0	0	0	(13,899,820)	(13,899,820)	8,475,500	0/0	50
ECZ7	802	119,818,800	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	12/20/2017	CME SNZ2OJLFK8MNNCLQOF39	09/13/2017	1.1952	1.1865	876,200	876,200	0	0	0	876,200	876,200	1,684,200	0/0	125,000
ZZ7	1,751	172,604,144	FTSE 100	Variable Annuities	Exhibit 5.	Product equity risk	12/15/2017	ICF	09/12/2017	7,364.0080	7,329.5000	808,829	808,829	0	0	0	808,829	808,829	7,643,421	0/0	13
JYZ7	601	68,277,732	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	12/20/2017	CME SNZ2OJLFK8MNNCLQOF39	09/13/2017	90.8855	89.2000	1,266,200	1,266,200	0	0	0	1,266,200	1,266,200	1,502,500	0/0	1,250
NQZ7	941	112,505,557	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	Product equity risk	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	09/08/2017	5,977.9786	5,982.5000	(85,093)	(85,093)	0	0	0	(85,093)	(85,093)	4,234,500	0/0	20
NKZ7	379	64,705,437	NIKKEI 225	Variable Annuities	Exhibit 5.	Product equity risk	12/07/2017	OSE	09/06/2017	19,220.4222	20,360.0000	(3,836,382)	(3,836,382)	0	0	0	(3,836,382)	(3,836,382)	2,019,896	0/0	9
ESZ7	6,147	757,540,913	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	12/15/2017	CME SNZ2OJLFK8MNNCLQOF39	09/08/2017	2,464.7500	2,516.1000	(15,782,423)	(15,782,423)	0	0	0	(15,782,422)	(15,782,422)	27,661,500	0/0	50
13429999. Total-Short Futures-Hedging Other												(35,764,106)	(35,764,106)	0	0	0	(35,764,106)	(35,764,106)	65,388,875	XXX	XXX
1389999. Total-Short Futures												(35,764,106)	(35,764,106)	0	0	0	(35,764,106)	(35,764,106)	65,388,875	XXX	XXX
1409999. Total-Hedging Other												(35,764,106)	(35,764,106)	0	0	0	(35,764,106)	(35,764,106)	65,388,875	XXX	XXX
1449999. TOTAL												(35,764,106)	(35,764,106)	0	0	0	(35,764,106)	(35,764,106)	65,388,875	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	5,098,674	(40,862,781)	(35,764,106)
Total Net Cash Deposits	5,098,674	(40,862,781)	(35,764,106)

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	2,951,229	(38,715,335)	2,951,229	2,951,229	(38,715,335)	2,951,229	65,388,875	2,951,229
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	200,000	569,184	0	369,184	569,184	0	369,184	0	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	0	59	0	59	59	0	59	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	83,378	0	83,378	83,378	0	83,378	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	12,980,000	12,704,280	0	0	12,704,280	0	0	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	9,480,000	9,450,482	0	0	9,450,482	0	0	120,982	91,464
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	11,520,000	11,489,583	0	0	11,489,583	0	0	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	10,350,000	10,215,730	0	0	10,215,730	0	0	0	0
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	16,160,000	15,980,276	0	0	15,980,276	0	0	0	0
0299999. Total NAIC 1 Designation			60,690,000	60,492,974	0	452,621	60,492,974	0	452,621	120,982	91,464
0999999. Gross Totals			60,690,000	63,444,203	(38,715,335)	3,403,850	63,444,203	(38,715,335)	3,403,850	65,509,857	3,042,693
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				63,444,203	(38,715,335)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity									
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	9,480,000	9,480,000	XXX	N/A	IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	12,980,000	12,980,000	XXX	N/A	IV
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	200,000	200,000	XXX	N/A	IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	16,160,000	16,160,000	XXX	N/A	IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	11,520,000	11,520,000	XXX	N/A	IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	10,350,000	10,350,000	XXX	N/A	IV
0299999. Totals					60,690,000	60,690,000	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Other Invested Assets (Schedule BA Type)						
990VR1 11 0	MOUNT VERNON LIQUID ASSETS PORTFOLIO LLC	C		279,587,621	279,587,621	
8899999.	Total - Other Invested Assets (Schedule BA Type)			279,587,621	279,587,621	XXX
9999999.	Totals			279,587,621	279,587,621	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....279,587,621 Book/Adjusted Carrying Value $.....279,587,621
2. Average balance for the year: Fair Value $.....244,461,297 Book/Adjusted Carrying Value $.....244,461,297
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....279,587,621 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter 6	7	8	9
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank Cincinnati, OH		0.000	0	0	81,957,199	116,873,930	164,811,645	XXX
Wells Fargo Securities, LLC Charlotte, NC		0.000	0	0	89,211,000	89,158,560	96,593,051	XXX
0199998. Deposits in.....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	296,732	333,328	333,328	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	171,464,931	206,365,818	261,738,024	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	171,464,931	206,365,818	261,738,024	XXX
0599999. Total Cash	XXX	XXX	0	0	171,464,931	206,365,818	261,738,024	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
ANTHEM INC CP - Discount		09/21/2017	1.360	10/23/2017	4,995,843	0	1,699
BASIN ELECTRIC PWR COOP CP - Discount		09/21/2017	1.270	10/20/2017	4,996,648	0	1,586
BLACK HILLS CORP CP - Discount		09/21/2017	1.400	10/20/2017	4,996,304	0	1,749
CRH AMERICA FINANCE INC CP - Discount		09/20/2017	1.280	10/02/2017	4,999,822	0	1,778
CENTERPOINT ENERGY RESOU CP - Discount		09/22/2017	1.400	10/24/2017	4,995,527	0	1,166
EI DU PONT DE NEMOURS CP - Discount		09/13/2017	1.310	10/05/2017	6,998,980	0	4,330
ORANGE & ROCKLAND UTIL CP - Discount		09/26/2017	1.310	10/11/2017	5,997,816	0	873
PUBLIC SVC ENTERPRISE GP CP - Discount		09/27/2017	1.310	10/20/2017	4,996,543	0	545
SEMPRA GLOBAL CP - Discount		09/26/2017	1.360	10/24/2017	4,995,655	0	944
AGRIUM INC CP - Discount		09/26/2017	1.320	10/13/2017	4,997,800	0	733
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					52,970,938	0	15,403
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					52,970,938	0	15,403
Total Bonds							
7799999. Subtotals - Issuer Obligations					52,970,938	0	15,403
8399999. Subtotals - Bonds					52,970,938	0	15,403
8699999. Total - Cash Equivalents					52,970,938	0	15,403