



QUARTERLY STATEMENT

As of March 31, 2018
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... June 26, 1979	Commenced Business..... August 22, 1979	
Statutory Home Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100 <small>(Area Code) (Telephone Number)</small>
Mail Address	Post Office Box 237 .. Cincinnati .. OH .. US .. 45201 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts <small>(Name)</small> amber_roberts@ohionational.com <small>(E-Mail Address)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number) (Extension)</small> 513-794-4516 <small>(Fax Number)</small>

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 Wayne Dunn #	Senior Vice President & Chief Financial Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Risk Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner	Executive Vice President & Chief Administrative Officer		

DIRECTORS OR TRUSTEES

Christopher Allen Carlson	Harry Douglas Cooke III	Gary Thomas Huffman	Barbara Ann Turner
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State of..... Ohio
County of..... Hamilton

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

_____ (Signature) Gary Thomas Huffman _____ (Printed Name) President, Chairman & Chief Executive Officer _____ (Title)	_____ (Signature) Therese Susan McDonough _____ (Printed Name) Secretary _____ (Title)	_____ (Signature) Doris Lee Paul _____ (Printed Name) Treasurer _____ (Title)
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Subscribed and sworn to before me
This _____ day of May 2018

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 _____

Teresa Cooper, Notary Public
November 21, 2022

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,952,386,599	0	2,952,386,599	2,928,438,560
2. Stocks:				
2.1 Preferred stocks.....	8,106,000	0	8,106,000	8,106,000
2.2 Common stocks.....	6,778,384	0	6,778,384	6,752,319
3. Mortgage loans on real estate:				
3.1 First liens.....	407,385,156	0	407,385,156	406,561,002
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(9,201,051)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(9,201,051)	0	(9,201,051)	(5,612,275)
6. Contract loans (including \$.....0 premium notes).....	117,256,718	0	117,256,718	115,108,847
7. Derivatives.....	41,050	0	41,050	0
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	1,897,128	0	1,897,128	2,355,756
10. Securities lending reinvested collateral assets.....	89,943,931	0	89,943,931	9,147,825
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,574,593,915	0	3,574,593,915	3,470,858,034
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	30,698,718	0	30,698,718	29,761,764
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,674,110	0	9,674,110	13,519,700
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	123,074,187	0	123,074,187	128,586,283
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	5,454,260	0	5,454,260	9,707,674
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	64,305,743	34,405,617	29,900,126	30,009,588
19. Guaranty funds receivable or on deposit.....	2,171,019	0	2,171,019	2,186,966
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	18,007,224	0	18,007,224	14,051,986
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	78,173	0	78,173	77,323
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,828,057,350	34,405,617	3,793,651,733	3,698,759,319
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	272,535,285	0	272,535,285	279,508,476
28. Total (Lines 26 and 27).....	4,100,592,635	34,405,617	4,066,187,018	3,978,267,795

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Fund revenue receivable.....	78,173	0	78,173	77,323
2502.....	0	0	0	0
2503.....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	78,173	0	78,173	77,323

OHIO NATIONAL LIFE ASSURANCE CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....3,147,416,103 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	3,147,416,103	3,126,514,802
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	85,359,742	84,882,967
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	106,804,042	107,366,319
4. Contract claims:		
4.1 Life.....	7,498,278	11,270,580
4.2 Accident and health.....	821,635	608,964
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....152,170 accident and health premiums.....	821,988	541,236
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 \$.....5,871,161 assumed and \$.....6,134,860 ceded.....	12,006,022	19,306,993
9.4 Interest Maintenance Reserve.....	6,012,656	6,299,133
10. Commissions to agents due or accrued - life and annuity contracts \$.....4,102,207, accident and health \$.....261,843 and deposit-type contract funds \$.....0.....	4,364,050	5,288,124
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,605,483	1,398,491
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(2,230,241) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,230,241)	(2,606,890)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,615,336	2,640,668
15.1 Current federal and foreign income taxes, including \$.....(2,378) on realized capital gains (losses).....	8,810,108	7,034,541
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	4,260,717	4,265,216
17. Amounts withheld or retained by company as agent or trustee.....	2,293,018	1,799,345
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	1,753,117	2,420,796
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.....	23,567,472	23,244,875
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	0	2,750,656
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	1,981,750	0
24.10 Payable for securities lending.....	89,943,931	9,147,825
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	505,731	671,449
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,505,210,940	3,414,846,090
27. From Separate Accounts statement.....	272,535,285	279,508,476
28. Total liabilities (Lines 26 and 27).....	3,777,746,225	3,694,354,566
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	190,864,502	186,336,937
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).....	278,840,788	274,313,223
38. Totals of Lines 29, 30 and 37.....	288,440,793	283,913,228
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	4,066,187,018	3,978,267,795

DETAILS OF WRITE-INS

2501. Unclaimed funds.....	505,731	671,449
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	505,731	671,449
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	41,721,358	44,365,472	158,305,669
2. Considerations for supplementary contracts with life contingencies.....	7,946	34,999	34,999
3. Net investment income.....	38,779,635	40,164,849	157,272,984
4. Amortization of Interest Maintenance Reserve (IMR).....	342,511	483,252	1,864,530
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	6,916,392	9,314,186	37,530,177
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	381,424	366,774	1,492,614
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	4,658,415	5,296,531	19,208,049
9. Totals (Lines 1 to 8.3).....	92,807,681	100,026,063	375,709,022
10. Death benefits.....	12,917,719	15,774,472	66,547,524
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,000	0	6,956
12. Annuity benefits.....	589,090	670,089	3,400,991
13. Disability benefits and benefits under accident and health contracts.....	2,939,429	2,647,633	11,136,009
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	17,019,069	18,322,288	70,866,875
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	777,397	726,254	3,325,081
18. Payments on supplementary contracts with life contingencies.....	29,981	33,952	285,585
19. Increase in aggregate reserves for life and accident and health contracts.....	21,486,525	22,921,495	72,300,971
20. Totals (Lines 10 to 19).....	55,760,210	61,096,184	227,869,992
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	11,355,699	10,321,668	43,073,622
22. Commissions and expense allowances on reinsurance assumed.....	7,505	10,192	29,727
23. General insurance expenses.....	13,138,939	14,937,531	49,731,142
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,079,016	3,344,793	14,282,804
25. Increase in loading on deferred and uncollected premiums.....	6,252,805	5,738,831	(3,965,272)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(3,472,549)	(1,113,449)	(5,778,171)
27. Aggregate write-ins for deductions.....	506,579	810,054	2,518,486
28. Totals (Lines 20 to 27).....	85,628,205	95,145,804	327,762,330
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	7,179,476	4,880,259	47,946,692
30. Dividends to policyholders.....	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	7,179,476	4,880,259	47,946,692
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	1,778,237	(665,063)	6,146,351
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	5,401,239	5,545,322	41,800,341
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(17,273) (excluding taxes of \$.....14,895 transferred to the IMR).....	173,809	389,723	1,896,978
35. Net income (Line 33 plus Line 34).....	5,575,048	5,935,045	43,697,319
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	283,913,228	277,950,678	277,950,678
37. Net income (Line 35).....	5,575,048	5,935,045	43,697,319
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(3,103).....	(11,679)	(173)	(16,619)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	1,243,688	440,078	(48,310,656)
41. Change in nonadmitted assets.....	(1,166,282)	(4,118,928)	29,216,475
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.....	(322,597)	(1,005,405)	8,518,709
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	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.....	0	0	(27,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(790,615)	(566,137)	(142,677)
54. Net change in capital and surplus (Lines 37 through 53).....	4,527,564	684,480	5,962,550
55. Capital and surplus as of statement date (Lines 36 + 54).....	288,440,793	278,635,158	283,913,228
DETAILS OF WRITE-INS			
08.301. COI Charges.....	2,820,276	2,882,922	11,413,962
08.302. Surrender Charges.....	1,938,376	2,351,865	8,024,734
08.303. Administrative Charges.....	(100,236)	61,744	(230,647)
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).....	4,658,415	5,296,531	19,208,049
2701. Health Surrender Benefits.....	506,579	810,054	2,518,486
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).....	506,579	810,054	2,518,486
5301. Amortization of Coinsurance Gain.....	(790,615)	(1,531,359)	(3,019,105)
5302. Prior period adjustment.....	0	965,222	2,876,428
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(790,615)	(566,137)	(142,677)

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.....	44,677,334	48,920,017	157,216,193
2. Net investment income.....	38,220,323	40,149,556	159,995,624
3. Miscellaneous income.....	6,507,201	8,149,601	35,988,880
4. Total (Lines 1 through 3).....	89,404,859	97,219,174	353,200,697
5. Benefit and loss related payments.....	35,202,166	40,929,937	133,640,472
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(3,849,198)	(1,261,172)	(6,586,143)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	28,982,869	31,778,257	109,702,571
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.00 tax on capital gains (losses).....	292	980,836	721,140
10. Total (Lines 5 through 9).....	60,336,129	72,427,858	237,478,041
11. Net cash from operations (Line 4 minus Line 10).....	29,068,729	24,791,316	115,722,657
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	67,130,663	68,009,001	345,685,638
12.2 Stocks.....	0	0	6,016,814
12.3 Mortgage loans.....	14,105,846	17,546,379	63,434,388
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	2,440,378	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	83,676,887	85,555,380	415,136,840
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	91,135,912	77,542,964	430,415,597
13.2 Stocks.....	25,600	0	1,319,000
13.3 Mortgage loans.....	14,930,000	21,450,000	90,317,128
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	41,050	1,375,572	1,645,539
13.7 Total investments acquired (Lines 13.1 to 13.6).....	106,132,562	100,368,536	523,697,264
14. Net increase or (decrease) in contract loans and premium notes.....	2,147,871	2,018,631	7,177,472
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(24,603,546)	(16,831,787)	(115,737,896)
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.....	(1,053,614)	(1,230,897)	394,741
16.5 Dividends to stockholders.....	0	0	27,000,000
16.6 Other cash provided (applied).....	(7,000,346)	(10,229,969)	26,186,055
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(8,053,960)	(11,460,866)	(419,204)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(3,588,776)	(3,501,337)	(434,443)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(5,612,276)	(5,177,833)	(5,177,833)
19.2 End of period (Line 18 plus Line 19.1).....	(9,201,052)	(8,679,170)	(5,612,276)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Change in securities lending collateral.....	(80,796,106)	(5,271,589)	(75,516,745)

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.....	94,251,668	103,147,991	415,560,198
3. Ordinary individual annuities.....	16,337	122,799	247,704
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	6,592,755	5,448,654	24,026,105
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	100,860,760	108,719,444	439,834,007
12. Deposit-type contracts.....	756,982	706,050	4,724,065
13. Total.....	101,617,742	109,425,494	444,558,072

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**Note 1 – Summary of Significant Accounting Policies and Going Concern**

A. Accounting Practices

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

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

At March 31, 2018 and December 31, 2017 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	March 31, 2018	December 31, 2017
NET INCOME					
(1) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 5,575,048	\$ 43,697,319
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 5,575,048	\$ 43,697,319
SURPLUS					
(5) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 288,440,793	\$ 283,913,228
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 288,440,793	\$ 283,913,228

C. Accounting Policy

(6) Basis for Loan-Backed Securities and Adjustment Methodology

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

D. Going Concern

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.

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

(2) OTTI Recognized 1st Quarter - NONE

(3) Recognized OTTI securities - NONE

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ 3,021,309
	2. 12 Months or Longer	\$ 6,772,454
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 194,796,331
	2. 12 Months or Longer	\$ 131,776,865

NOTES TO FINANCIAL STATEMENTS

- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$ 89,943,931
--	---------------

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

H. Repurchase Agreements Transactions Accounted for as a Sale - NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NONE

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

H. Total Premium Costs for Contracts - NONE

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

The Company has not paid dividends in 2018.

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLI shall maintain a common checking account. It is ONLI's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLI must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLI for the other parties (e.g. the Company). Settlement is made daily for each party's needs from or to the common account. It is ONLI's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLI will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for three months ended March 31, 2018 was \$23,527 and \$148,217 for the year ended December 31, 2017. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2018, the Company had \$15,710,087 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

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

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of \$100,000,000 and \$100,000,000 as of March 31, 2018 and December 31, 2017, respectively. 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

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,773,920	4,773,920	0
(c) Activity Stock	2,000,180	2,000,180	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 6,774,100	\$ 6,774,100	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,008,980	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,748,368	4,748,368	0
(c) Activity Stock	2,000,132	2,000,132	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 6,748,500	\$ 6,748,500	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,006,620	XXX	XXX

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Class B	\$ 4,773,920	\$ 4,773,920	\$ 0	\$ 0	\$ 0	\$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 115,925,671	\$ 119,302,217	\$ 100,000,000
Current Year General Account Total Collateral Pledged	115,925,671	119,302,217	100,000,000
Current Year Separate Accounts Total Collateral Pledged	0	0	0
Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 119,755,606	\$ 120,678,904	\$ 100,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 117,005,695	\$ 120,094,431	\$ 100,000,000
Current Year General Account Total Collateral Pledged	117,005,695	120,094,431	100,000,000
Current Year Separate Accounts Total Collateral Pledged	0	0	0
Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 124,391,928	\$ 123,547,338	\$ 100,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	\$ 100,000,007
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ 0	\$ 100,000,007

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	\$ 100,000,008
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ 0	\$ 100,000,008

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	100,000,000	100,000,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	100,000,000	100,000,000	0

NOTES TO FINANCIAL STATEMENTS

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

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

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

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. (2) Servicing Assets and Servicing Liabilities - NONE

(4) b Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales - NONE

C. Wash Sales - NONE

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

No significant changes

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Assets at Fair Value					
Cash	\$ (9,201,051)	\$ 0	\$ 0	\$ (9,201,051)	\$ 0
Securities lending collateral	\$ 0	\$ 89,943,931	\$ 0	\$ 89,943,931	\$ 0
Bonds - Industrial and Misc	\$ 0	\$ 349,445	\$ 0	\$ 349,445	\$ 0
Common stock - Industrial and Misc	\$ 0	\$ 6,778,384	\$ 0	\$ 6,778,384	\$ 0
Equity call Options	\$ 0	\$ 41,050	\$ 0	\$ 41,050	\$ 0
Separate account assets	\$ 272,535,285	\$ 0	\$ 0	\$ 272,535,285	\$ 0
Total	\$ 263,334,234	\$ 97,112,811	\$ 0	\$ 360,447,045	\$ 0
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy - Not applicable

(3) Policies when Transfers Between Levels are Recognized
Transfers between level 2 and 3 are recognized at the beginning of the period.

NOTES TO FINANCIAL STATEMENTS**(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement**

Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

Fair Value Hierarchy Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company uses various methods including market, income and cost approaches. The market approach utilizes prices and other relevant information generated by market transactions involving identical or comparable assets and liabilities. The income approach uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information available in circumstances.

The Company is required to categorize its assets and liabilities that are carried at estimated fair value on the statutory statements of admitted assets, liabilities, and capital and surplus into a three level hierarchy based on the priority of the inputs to the valuation technique in accordance with SSAP No. 100, Fair Value Measurements. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure estimated fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

- Level 1 – Fair value is based on unadjusted quoted prices for identical assets and liabilities in an active market at the measurement date. The types of assets and liabilities utilizing Level 1 valuations generally include cash and short-term investments, separate account assets and exchange traded derivatives.

- Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1 that are observable in active markets or that are derived principally from or corroborated by observable market data through correlation or other means for identical or similar assets and liabilities. The types of assets and liabilities utilizing Level 2 valuations generally include U.S. government agency securities, municipal bonds, foreign government debt, certain corporate debt, asset-backed, mortgage-backed, and private placement securities, derivatives, common stocks, securities lending reinvested collateral and cash equivalent securities.

- Level 3 – Fair value is based on unobservable inputs for the asset or liability for which there is little or no market activity at the measurement date. Unobservable inputs used in the valuation reflect management's best estimate about the assumptions market participants would use to price the asset or liability. The types of assets and liabilities utilizing Level 3 valuations generally include certain corporate debt, asset-backed or mortgage-backed securities, and derivative securities.

(5) Fair Value Disclosures

See schedule of Fair Value Measurements for derivative assets and liabilities on a gross basis.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Derivatives - The Company enters into long term investments comprised of equity index call options. The equity index call options are valued using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. These derivative assets are classified as Level 2 assets.

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Bonds	\$3,006,440,492	\$ 2,952,386,599	\$ 4,602,188	\$2,989,268,271	\$ 12,570,033	\$ 0	\$ 0
Cash	\$ (9,201,051)	\$ (9,201,051)	\$ (9,201,051)	\$ 0	\$ 0	\$ 0	\$ 0
Common stock non-affiliate	\$ 6,778,384	\$ 6,778,384	\$ 0	\$ 6,778,384	\$ 0	\$ 0	\$ 0
Preferred stock	\$ 8,332,830	\$ 8,106,000	\$ 0	\$ 8,332,830	\$ 0	\$ 0	\$ 0
Mortgage Loan	\$ 410,159,449	\$ 407,385,156	\$ 0	\$ 0	\$ 410,159,449	\$ 0	\$ 0
Derivatives- call options	\$ 41,050	\$ 41,050	\$ 0	\$ 41,050	\$ 0	\$ 0	\$ 0
Separate account assets	\$ 272,535,285	\$ 272,535,285	\$ 272,535,285	\$ 0	\$ 0	\$ 0	\$ 0
Separate account liabilities	\$ (272,535,285)	\$ (272,535,285)	\$ (272,535,285)	\$ 0	\$ 0	\$ 0	\$ 0

D. Not Practicable to Estimate Fair Value - NONE**Note 21 – Other Items**

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**E. Risk Sharing Provisions of the Affordable Care Act - NONE****Note 25 – Change in Incurred Losses and Loss Adjustment Expenses****A. Change in Incurred Losses and Loss Adjustment Expenses**

Reserves and Loss Adjustment Expenses as of December 31, 2017 were \$66,240,079. As of March 31, 2018, \$1,589,313 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 \$63,739,790. 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.

B. Information about Significant Changes in Methodologies and Assumptions - NONE

NOTES TO FINANCIAL STATEMENTS

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant changes

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant changes

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes

Note 34 – Separate Accounts

No significant changes

Note 35 – Loss/Claim Adjustment Expenses

No significant changes

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.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 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? Yes [] No [X] N/A []
If yes, attach an explanation.
- 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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 18,007,224

INVESTMENT

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

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

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

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

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 89,943,931
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 89,943,931
- 16.3 Total payable for securities lending reported on the liability page: \$ 89,943,931

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

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

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

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

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

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

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

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

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

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

- 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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities? Yes [] No [X]

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing		Amount
1.11	Farm mortgages.....	\$.....	0
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	407,385,156
1.14	Total mortgages in good standing.....	\$.....	407,385,156
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$.....	0
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$.....	0
1.32	Residential mortgages.....	\$.....	0
1.33	Commercial mortgages.....	\$.....	0
1.34	Total mortgages with interest overdue more than three months.....	\$.....	0
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$.....	0
1.42	Residential mortgages.....	\$.....	0
1.43	Commercial mortgages.....	\$.....	0
1.44	Total mortgages in process of foreclosure.....	\$.....	0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	407,385,156
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.....	.....	0.0
2.2	A&H cost containment percent.....	.....	0.0
2.3	A&H expense percent excluding cost containment expenses.....	.....	0.0
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X]	No []
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile or the reporting entity?.....	Yes []	No []

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

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

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
			Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL L	1,327,371	60	115,456	0	1,442,887	0
2.	Alaska.....	AK L	34,153	0	2,409	0	36,562	0
3.	Arizona.....	AZ L	1,611,000	40	96,353	0	1,707,393	0
4.	Arkansas.....	AR L	712,902	0	38,402	0	751,304	0
5.	California.....	CA L	10,804,528	0	254,833	0	11,059,361	0
6.	Colorado.....	CO L	2,688,958	0	343,349	0	3,032,307	0
7.	Connecticut.....	CT L	1,397,601	0	80,582	0	1,478,183	0
8.	Delaware.....	DE L	264,138	0	13,456	0	277,594	0
9.	District of Columbia.....	DC L	156,446	0	31,452	0	187,898	0
10.	Florida.....	FL L	6,995,234	0	575,604	0	7,570,838	0
11.	Georgia.....	GA L	2,939,222	0	135,878	0	3,075,100	0
12.	Hawaii.....	HI L	53,908	0	1,590	0	55,498	0
13.	Idaho.....	ID L	818,327	100	56,072	0	874,499	0
14.	Illinois.....	IL L	3,157,679	0	219,102	0	3,376,781	0
15.	Indiana.....	IN L	2,175,087	0	88,915	0	2,264,002	0
16.	Iowa.....	IA L	1,333,931	0	42,809	0	1,376,740	100,000
17.	Kansas.....	KS L	1,484,579	3,500	100,520	0	1,588,599	0
18.	Kentucky.....	KY L	1,062,772	0	87,206	0	1,149,978	0
19.	Louisiana.....	LA L	1,031,982	0	104,723	0	1,136,705	0
20.	Maine.....	ME L	255,208	0	5,238	0	260,446	0
21.	Maryland.....	MD L	2,092,576	1,080	204,833	0	2,298,489	0
22.	Massachusetts.....	MA L	2,029,229	0	77,647	0	2,106,876	0
23.	Michigan.....	MI L	3,007,682	0	258,471	0	3,266,153	0
24.	Minnesota.....	MN L	1,648,697	0	87,582	0	1,736,279	50,827
25.	Mississippi.....	MS L	772,504	0	42,729	0	815,233	0
26.	Missouri.....	MO L	1,416,007	0	103,905	0	1,519,912	34,507
27.	Montana.....	MT L	735,461	0	30,354	0	765,815	0
28.	Nebraska.....	NE L	1,187,799	0	29,434	0	1,217,233	0
29.	Nevada.....	NV L	372,152	0	28,797	0	400,949	0
30.	New Hampshire.....	NH L	555,287	0	35,926	0	591,213	0
31.	New Jersey.....	NJ L	2,290,835	100	173,722	0	2,464,657	0
32.	New Mexico.....	NM L	230,425	0	16,473	0	246,898	0
33.	New York.....	NY N	262,026	0	13,091	0	275,117	0
34.	North Carolina.....	NC L	2,664,404	815	175,410	0	2,840,629	0
35.	North Dakota.....	ND L	262,261	0	13,368	0	275,629	0
36.	Ohio.....	OH L	7,057,308	0	431,983	0	7,489,291	571,648
37.	Oklahoma.....	OK L	1,240,727	0	113,535	0	1,354,262	0
38.	Oregon.....	OR L	1,383,377	0	93,418	0	1,476,795	0
39.	Pennsylvania.....	PA L	3,584,017	10,403	350,735	0	3,945,155	0
40.	Rhode Island.....	RI L	1,449,929	0	22,599	0	1,472,528	0
41.	South Carolina.....	SC L	1,217,725	0	50,186	0	1,267,911	0
42.	South Dakota.....	SD L	118,188	0	18,810	0	136,998	0
43.	Tennessee.....	TN L	3,815,677	0	227,732	0	4,043,409	0
44.	Texas.....	TX L	8,431,776	28	518,982	0	8,950,786	0
45.	Utah.....	UT L	1,688,146	0	89,095	0	1,777,241	0
46.	Vermont.....	VT L	140,199	0	3,549	0	143,748	0
47.	Virginia.....	VA L	2,523,236	210	114,203	0	2,637,649	0
48.	Washington.....	WA L	1,917,162	0	131,505	0	2,048,667	0
49.	West Virginia.....	WV L	520,106	0	56,343	0	576,449	0
50.	Wisconsin.....	WI L	1,391,267	0	132,908	0	1,524,175	0
51.	Wyoming.....	WY L	236,879	0	6,065	0	242,944	0
52.	American Samoa.....	AS N	0	0	0	0	0	0
53.	Guam.....	GU N	18,498	0	0	0	18,498	0
54.	Puerto Rico.....	PR L	901,797	0	265,189	0	1,166,986	0
55.	US Virgin Islands.....	VI N	4,237	0	0	0	4,237	0
56.	Northern Mariana Islands.....	MP N	0	0	0	0	0	0
57.	Canada.....	CAN N	2,978	0	0	0	2,978	0
58.	Aggregate Other Alien.....	OT .XXX	6,782	0	495	0	7,277	0
59.	Subtotal.....	.XXX	97,482,381	16,337	6,313,026	0	103,811,744	756,982
90.	Reporting entity contributions for employee benefit plans.....	.XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	.XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	.XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	.XXX	192,390	0	245,213	0	437,603	0
94.	Aggregate other amounts not allocable by State.....	.XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....	.XXX	97,674,771	16,337	6,558,239	0	104,249,347	756,982
96.	Plus Reinsurance Assumed.....	.XXX	0	0	103,896	0	103,896	0
97.	Totals (All Business).....	.XXX	97,674,771	16,337	6,662,135	0	104,353,243	756,982
98.	Less Reinsurance Ceded.....	.XXX	56,234,391	0	3,011,859	0	59,246,250	0
99.	Totals (All Business) less Reinsurance Ceded.....	.XXX	41,440,380	16,337	3,650,276	0	45,106,993	756,982

DETAILS OF WRITE-INS

58001.	ZZZ Other Alien.....	.XXX	6,782	0	495	0	7,277	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	6,782	0	495	0	7,277	0
9401.	.....	.XXX	0	0	0	0	0	0
9402.	.....	.XXX	0	0	0	0	0	0
9403.	.....	.XXX	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	.XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	.XXX	0	0	0	0	0	0

(a) Active Status Count

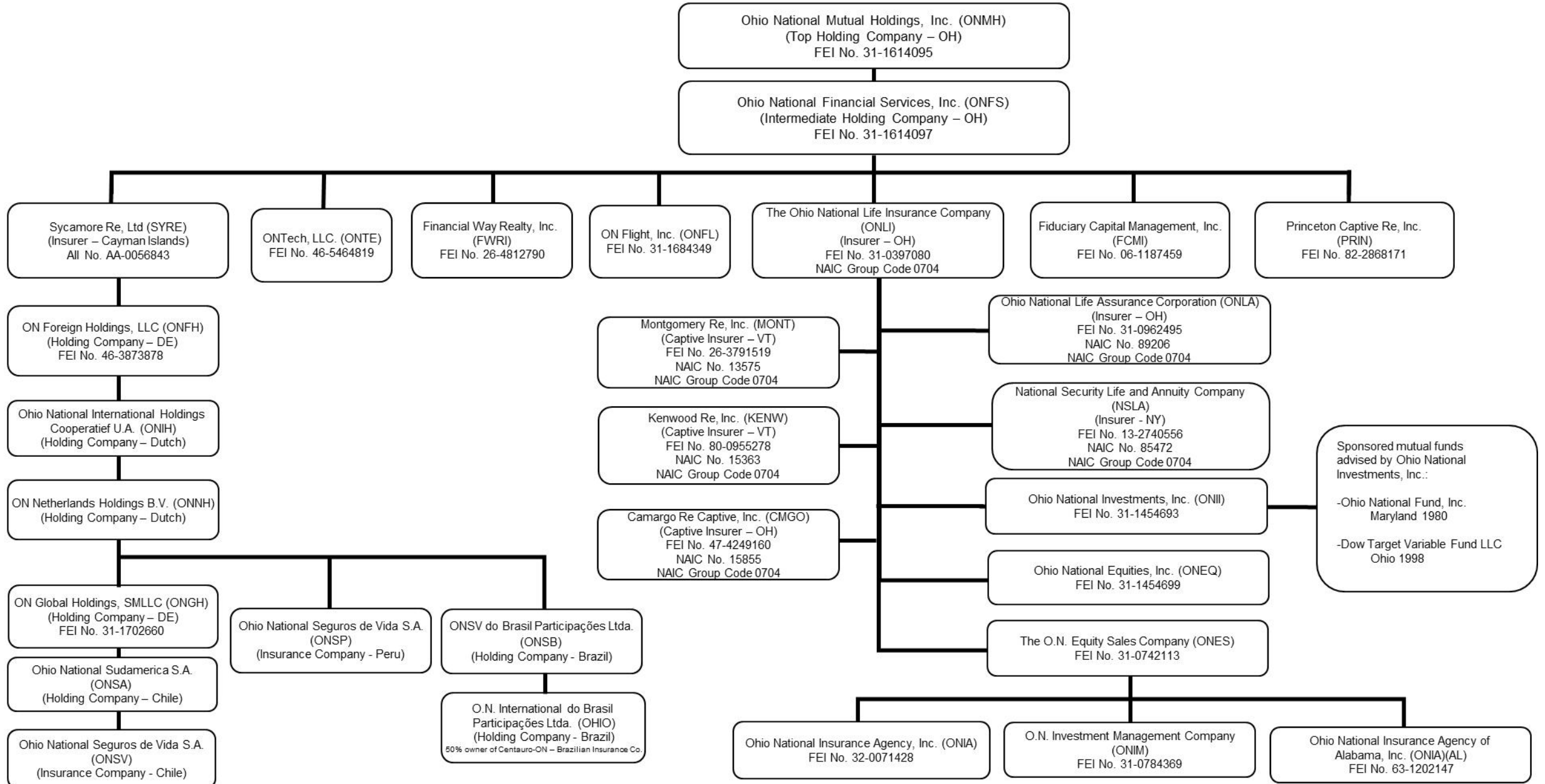
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0

R - Registered - Non-domiciled RRGs..... 0
Q - Qualified - Qualified or accredited reinsurer..... 0
N - None of the above - Not allowed to write business in the state..... 6

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



Q12

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1614095..	.....0	.....0		Ohio National Mutual Holdings, Inc.....	OH.....	UIP.....		Ownership, Board of Directors, Management	.....0.000		.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1614097..	.....0	.....0		Ohio National Financial Sevices, Inc.....	OH.....	UIP.....	Ohio National Mutual Holdings, Inc.....	Ownership, Board of Directors, Management	.....0.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	AA-0056843.	.....0	.....0		Sycamore Re, Ltd.....	CYM.....	IA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	.....0.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	46-3873878..	.....0	.....0		Ohio National Foreign Holdings, LLC.....	DE.....	NIA.....	Sycamore Re LTD.....	Ownership, Board of Directors, Management	.....0.000	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	.....0.000	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	.....0.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1702660..	.....0	.....0		ON Global Holdings, SMLLC.....	DE.....	NIA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	.....0.000	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	.....0.000	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	.....0.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	.....0	.....0		Ohio National Seguros de Vida S.A.....	PER.....	IA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	.....0.000	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	.....0.000	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	.....0.000	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	.....0.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	67172...	31-0397080..	.....0	.....0		The Ohio National Life Insurance Company.....	OH.....	UDP.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	.....0.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	89206...	31-0962495..	.....0	.....0		Ohio National Life Assurance Coporation.....	OH.....	RE.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	.....0.000	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	.....0.000	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	.....0.000	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	.....0.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	15855...	47-4249160..	.....0	.....0		Camargo Re Captive, Inc.....	OH.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	.....0.000	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	.....0.000	Ohio National Mutual Holdings, Inc.....	....N.....	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	.....0.000	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	.....0.000	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	.....0.000	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	.....0.000	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	.....0.000	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	.....0.000	Ohio National Mutual Holdings, Inc.....	....N.....	0.....

Q13.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	0.....	26-4812790..	.....0	.....0		Financial Way Realty, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	.....0.000	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	.....0.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	406,561,002	379,643,881
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	14,930,000	90,190,000
2.2 Additional investment made after acquisition.....	.0	127,128
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	.0	34,381
7. Deduct amounts received on disposals.....	14,105,846	63,434,388
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).....	407,385,156	406,561,002
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	407,385,156	406,561,002
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	407,385,156	406,561,002

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,943,296,865	2,866,413,146
2. Cost of bonds and stocks acquired.....	91,161,512	431,734,597
3. Accrual of discount.....	304,010	1,492,983
4. Unrealized valuation increase (decrease).....	(1,351)	(22,982)
5. Total gain (loss) on disposals.....	227,465	925,924
6. Deduct consideration for bonds and stocks disposed of.....	67,031,381	353,732,884
7. Deduct amortization of premium.....	686,151	3,215,002
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	.0	298,917
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	.0	.0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	2,967,270,969	2,943,296,865
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	2,967,270,969	2,943,296,865

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,757,187,784	41,131,452	26,845,084	(14,178,505)	1,757,295,647			1,757,187,784
2. NAIC 2 (a).....	1,032,320,720	47,266,310	34,195,816	19,626,687	1,065,017,901			1,032,320,720
3. NAIC 3 (a).....	118,355,503	2,738,149	2,636,309	(8,837,075)	109,620,268			118,355,503
4. NAIC 4 (a).....	15,803,545	0	513,093	3,006,270	18,296,722			15,803,545
5. NAIC 5 (a).....	4,065,909	0	2,006,694	(2,004)	2,057,211			4,065,909
6. NAIC 6 (a).....	705,090	0	606,920	670	98,840			705,090
7. Total Bonds.....	2,928,438,551	91,135,911	66,803,916	(383,957)	2,952,386,589	0	0	2,928,438,551
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	5,120,000	0	0	0	5,120,000			5,120,000
10. NAIC 3.....	2,986,000	0	0	0	2,986,000			2,986,000
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	8,106,000	0	0	0	8,106,000	0	0	8,106,000
15. Total Bonds and Preferred Stock.....	2,936,544,551	91,135,911	66,803,916	(383,957)	2,960,492,589	0	0	2,936,544,551

QSI02

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Original Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	0	XXX	0	0	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.....	0	0
2. Cost of short-term investments acquired.....	0	0
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	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).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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).....	0
2. Cost paid/(consideration received) on additions.....	54,480
3. Unrealized valuation increase/(decrease).....	(13,430)
4. Total gain (loss) on termination recognized.....	0
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.....	0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	41,050
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>41,050</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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.....	41,050	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0	
3. Total (Line 1 plus Line 2).....		<u>41,050</u>
4. Part D, Section 1, Column 5.....	41,050	
5. Part D, Section 1, Column 6.....	0	
6. Total (Line 3 minus Line 4 minus Line 5).....		<u>0</u>

Fair Value Check

7. Part A, Section 1, Column 16.....	41,050	
8. Part B, Section 1, Column 13.....	0	
9. Total (Line 7 plus Line 8).....		<u>41,050</u>
10. Part D, Section 1, Column 8.....	41,050	
11. Part D, Section 1, Column 9.....	0	
12. Total (Line 9 minus Line 10 minus Line 11).....		<u>0</u>

Potential Exposure Check

13. Part A, Section 1, Column 21.....	0	
14. Part B, Section 1, Column 20.....	0	
15. Part D, Section 1, Column 11.....	0	
16. Total (Line 13 plus Line 14 minus Line 15).....		<u>0</u>

**Sch. E - Pt. 2 Verification
NONE**

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

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

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
Mortgages in Good Standing - Commercial Mortgages - All Other									
3325974	MASSAPEQUA		NY		01/25/2018	4.320	2,700,000	.0	5,600,000
3625975	BEACHWOOD		OH		01/25/2018	4.614	1,800,000	.0	3,250,000
3625982	OTTAWA		OH		03/14/2018	4.500	930,000	.0	1,500,000
4425981	EL PASO		TX		03/09/2018	4.515	4,050,000	.0	6,350,000
4425984	HOUSTON		TX		03/28/2018	4.442	1,000,000	.0	2,900,000
4525977	OGDEN		UT		02/07/2018	4.574	2,300,000	.0	5,600,000
4725983	VIRGINIA BEACH		VA		03/16/2018	4.309	2,150,000	.0	3,800,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other					XXX	XXX	14,930,000	.0	29,000,000
0899999. Total - Mortgages in Good Standing					XXX	XXX	14,930,000	.0	29,000,000
3399999. Total Mortgages					XXX	XXX	14,930,000	.0	29,000,000

SCHEDULE B - PART 3

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

QE02

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																
0525396	MORGAN HILLS	CA		05/22/2008	01/11/2018	2,224,135	.0	.0	.0	.0	.0	.0	2,215,189	2,215,189	.0	.0
3425444	ROANOKE RAPIDS	NC		03/01/2010	03/07/2018	39,527	.0	.0	.0	.0	.0	.0	13,227	13,227	.0	.0
3425640	RALEIGH	NC		08/01/2013	02/08/2018	1,183,357	.0	.0	.0	.0	.0	.0	1,167,734	1,167,734	.0	.0
4125365	GEORGETOWN	SC		12/20/2007	01/02/2018	2,210,342	.0	.0	.0	.0	.0	.0	2,210,342	2,210,342	.0	.0
4425284	LEWISVILLE	TX		12/12/2006	01/18/2018	1,092,035	.0	.0	.0	.0	.0	.0	1,089,568	1,089,568	.0	.0
0199999. Total - Mortgages Closed by Repayment						6,749,396	.0	.0	.0	.0	.0	.0	6,696,060	6,696,060	.0	.0
Mortgages With Partial Repayments																
0024809	COLONIAL HGTS	TN		10/30/1998		164,835	.0	.0	.0	.0	.0	.0	.0	43,994	.0	.0
0024881	ELKTON	MD		02/15/2000		1,428,979	.0	.0	.0	.0	.0	.0	.0	71,273	.0	.0
0024884	LOUISA	KY		04/28/2000		494,722	.0	.0	.0	.0	.0	.0	.0	46,877	.0	.0
0024913	KNOX COUNTY	TN		10/12/2001		720,001	.0	.0	.0	.0	.0	.0	.0	39,751	.0	.0
0024922	BIRMINGHAM	AL		04/09/2002		2,817,076	.0	.0	.0	.0	.0	.0	.0	138,377	.0	.0
0125488	BIRMINGHAM	AL		03/09/2011		392,699	.0	.0	.0	.0	.0	.0	.0	39,894	.0	.0
0125523	FORT PAYNE	AL		08/30/2011		953,648	.0	.0	.0	.0	.0	.0	.0	35,509	.0	.0
0125659	DAPHNE	AL		10/30/2013		535,320	.0	.0	.0	.0	.0	.0	.0	19,858	.0	.0
0125745	HOOVER	AL		03/26/2015		1,636,341	.0	.0	.0	.0	.0	.0	.0	25,543	.0	.0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,678,814	.0	.0	.0	.0	.0	.0	.0	32,075	.0	.0
0225839	TEMPE	AZ		07/06/2016		1,681,117	.0	.0	.0	.0	.0	.0	.0	23,026	.0	.0
0325357	LAVEEN	AZ		11/30/2007		583,975	.0	.0	.0	.0	.0	.0	.0	14,138	.0	.0
0325431	TUCSON	AZ		12/05/2008		1,216,735	.0	.0	.0	.0	.0	.0	.0	10,630	.0	.0
0325771	PHOENIX	AZ		06/30/2015		1,168,725	.0	.0	.0	.0	.0	.0	.0	14,391	.0	.0
0325823	TEMPE	AZ		04/21/2016		3,239,223	.0	.0	.0	.0	.0	.0	.0	20,426	.0	.0

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0325824	AZ	PHOENIX		04/26/2016		758,397	0	0	0	0	0	0	0	6,828	0	0	0
0325830	AZ	TUCSON		05/26/2016		1,668,088	0	0	0	0	0	0	0	22,834	0	0	0
0325836	AZ	PHOENIX		06/20/2016		5,029,482	0	0	0	0	0	0	0	31,171	0	0	0
0325843	AZ	TUCSON		07/22/2016		1,356,087	0	0	0	0	0	0	0	8,506	0	0	0
0325904	AZ	TUCSON		05/01/2017		583,558	0	0	0	0	0	0	0	7,182	0	0	0
0325940	AZ	PHOENIX		09/12/2017		1,392,770	0	0	0	0	0	0	0	10,946	0	0	0
0325941	AZ	PHOENIX		09/12/2017		1,149,035	0	0	0	0	0	0	0	9,031	0	0	0
0325942	AZ	PHOENIX		09/12/2017		641,669	0	0	0	0	0	0	0	5,043	0	0	0
0325957	AZ	TUSCON		11/14/2017		1,550,000	0	0	0	0	0	0	0	16,461	0	0	0
0325964	AZ	COTTONWOOD		12/18/2017		4,300,000	0	0	0	0	0	0	0	33,543	0	0	0
0425231	AR	LITTLE ROCK		04/25/2006		1,361,510	0	0	0	0	0	0	0	77,599	0	0	0
0524994	CA	TUSTIN		04/17/2003		1,577,718	0	0	0	0	0	0	0	61,911	0	0	0
0525295	CA	MISSION VIEJO		12/28/2006		493,029	0	0	0	0	0	0	0	68,066	0	0	0
0525396	CA	MORGAN HILLS		05/22/2008		2,224,135	0	0	0	0	0	0	0	8,945	0	0	0
0525425	CA	CHINO		10/30/2008		2,167,837	0	0	0	0	0	0	0	19,562	0	0	0
0525452	CA	SUNNYVALE		06/17/2010		805,715	0	0	0	0	0	0	0	10,453	0	0	0
0525522	CA	DANA POINT		08/19/2011		883,621	0	0	0	0	0	0	0	19,810	0	0	0
0525583	CA	VICTORVILLE		11/02/2012		609,837	0	0	0	0	0	0	0	23,713	0	0	0
0525630	CA	LOS ANGELES		06/19/2013		2,639,817	0	0	0	0	0	0	0	52,475	0	0	0
0525803	CA	PACOIMA		12/03/2015		2,121,598	0	0	0	0	0	0	0	37,960	0	0	0
0525805	CA	HAYWARD		12/14/2015		5,241,469	0	0	0	0	0	0	0	56,902	0	0	0
0525849	CA	DEL MAR		08/30/2016		2,260,231	0	0	0	0	0	0	0	18,615	0	0	0
0525863	CA	LOS ANGELES		11/01/2016		2,604,436	0	0	0	0	0	0	0	22,677	0	0	0
0525952	CA	SAN YSIDRO		10/24/2017		3,392,318	0	0	0	0	0	0	0	23,215	0	0	0
0625722	CO	GREENWOOD		12/15/2014		748,314	0	0	0	0	0	0	0	22,968	0	0	0
0625761	CO	GOLDEN		05/22/2015		3,204,502	0	0	0	0	0	0	0	31,277	0	0	0
0625901	CO	BROOMFIELD		04/18/2017		1,522,267	0	0	0	0	0	0	0	12,118	0	0	0
0625917	CO	WESTMINISTER		06/29/2017		1,055,415	0	0	0	0	0	0	0	7,670	0	0	0
1025286	FL	FORT LAUDERDALE		12/18/2006		1,855,157	0	0	0	0	0	0	0	20,598	0	0	0
1025363	FL	CORAL SPRINGS		12/20/2007		1,106,722	0	0	0	0	0	0	0	30,917	0	0	0
1025398	FL	TAMPA		06/02/2008		116,830	0	0	0	0	0	0	0	49,569	0	0	0
1025434	FL	POMPANO BEACH		02/17/2009		456,501	0	0	0	0	0	0	0	14,381	0	0	0
1025485	FL	GROVELAND		01/26/2011		1,758,564	0	0	0	0	0	0	0	28,430	0	0	0
1025486	FL	GROVELAND		01/26/2011		155,568	0	0	0	0	0	0	0	7,811	0	0	0
1025489	FL	ORLANDO		03/24/2011		661,164	0	0	0	0	0	0	0	15,480	0	0	0
1025495	FL	ST PETERSBURG		04/07/2011		803,707	0	0	0	0	0	0	0	31,915	0	0	0
1025503	FL	JACKSONVILLE		05/27/2011		1,033,295	0	0	0	0	0	0	0	23,885	0	0	0
1025515	FL	KISSIMMEE		07/07/2011		814,180	0	0	0	0	0	0	0	18,283	0	0	0
1025519	FL	DESTIN		07/27/2011		2,375,546	0	0	0	0	0	0	0	29,381	0	0	0
1025528	FL	ORLANDO		09/29/2011		684,789	0	0	0	0	0	0	0	15,166	0	0	0
1025565	FL	TAMPA		07/03/2012		2,296,033	0	0	0	0	0	0	0	26,984	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
1025575	FL	TITUSVILLE		09/26/2012		504,293	0	0	0	0	0	0	0	16,659	0	0	0
1025581	FL	MARIANNA		10/26/2012		1,182,226	0	0	0	0	0	0	0	23,333	0	0	0
1025622	FL	BRADENTON		05/13/2013		960,953	0	0	0	0	0	0	0	17,887	0	0	0
1025647	FL	OCOE		08/29/2013		1,092,781	0	0	0	0	0	0	0	19,942	0	0	0
1025666	FL	MIRAMAR BEACH		12/02/2013		1,120,852	0	0	0	0	0	0	0	40,439	0	0	0
1025687	FL	INDIAN HARBOUR BEACH		05/28/2014		623,712	0	0	0	0	0	0	0	25,483	0	0	0
1025691	FL	ORLANDO		07/23/2014		1,172,232	0	0	0	0	0	0	0	10,458	0	0	0
1025695	FL	NICEVILLE		08/08/2014		895,633	0	0	0	0	0	0	0	6,661	0	0	0
1025698	FL	OCALA		09/03/2014		1,476,415	0	0	0	0	0	0	0	23,399	0	0	0
1025703	FL	NAPLES		09/19/2014		1,310,143	0	0	0	0	0	0	0	20,566	0	0	0
1025736	FL	LIVE OAK		01/20/2015		2,345,222	0	0	0	0	0	0	0	23,895	0	0	0
1025740	FL	DORAL		02/26/2015		1,811,514	0	0	0	0	0	0	0	18,204	0	0	0
1025784	FL	CLEARWATER		08/18/2015		2,312,589	0	0	0	0	0	0	0	21,949	0	0	0
1025817	FL	NAPLES		02/19/2016		4,940,257	0	0	0	0	0	0	0	38,706	0	0	0
1025819	FL	PORT ST LUCIE		03/14/2016		461,228	0	0	0	0	0	0	0	11,536	0	0	0
1025878	FL	ORLANDO		01/05/2017		4,331,181	0	0	0	0	0	0	0	51,779	0	0	0
1025885	FL	SHALIMAR		01/30/2017		3,698,206	0	0	0	0	0	0	0	41,748	0	0	0
1025931	FL	TALLAHASSEE		07/28/2017		2,116,480	0	0	0	0	0	0	0	25,477	0	0	0
1025963	FL	BRADENTON		12/15/2017		275,000	0	0	0	0	0	0	0	3,355	0	0	0
1125112	GA	TIFTON		11/29/2004		116,067	0	0	0	0	0	0	0	13,727	0	0	0
1125183	GA	OAKWOOD		11/01/2005		1,329,754	0	0	0	0	0	0	0	37,138	0	0	0
1125338	GA	OAKWOOD		08/13/2007		356,896	0	0	0	0	0	0	0	7,492	0	0	0
1125362	GA	SAVANNAH		12/20/2007		1,572,144	0	0	0	0	0	0	0	28,214	0	0	0
1125483	GA	SAVANNAH		12/22/2010		964,439	0	0	0	0	0	0	0	23,620	0	0	0
1125597	GA	MACON		01/22/2013		598,615	0	0	0	0	0	0	0	52,800	0	0	0
1125746	GA	ADEL		04/06/2015		1,997,343	0	0	0	0	0	0	0	20,641	0	0	0
1125905	GA	SNELLVILLE		05/01/2017		1,072,790	0	0	0	0	0	0	0	8,399	0	0	0
1125969	GA	GRIFFIN		12/21/2017		900,000	0	0	0	0	0	0	0	12,410	0	0	0
1325938	ID	IDAHO FALLS		08/25/2017		2,182,737	0	0	0	0	0	0	0	17,454	0	0	0
1425382	IL	EDWARDSVILLE		02/07/2008		1,631,895	0	0	0	0	0	0	0	15,570	0	0	0
1425385	IL	BOURBONNAIS		02/28/2008		778,943	0	0	0	0	0	0	0	7,879	0	0	0
1425429	IL	LINCOLNWOOD		12/01/2008		1,302,138	0	0	0	0	0	0	0	20,335	0	0	0
1425458	IL	CHICAGO		07/16/2010		650,813	0	0	0	0	0	0	0	10,727	0	0	0
1425459	IL	GURNEE		07/22/2010		623,183	0	0	0	0	0	0	0	16,060	0	0	0
1425596	IL	CHICAGO		12/26/2012		836,921	0	0	0	0	0	0	0	9,398	0	0	0
1425618	IL	NORTHFIELD		05/03/2013		899,121	0	0	0	0	0	0	0	20,228	0	0	0
1425631	IL	FRANKLIN PARK		06/20/2013		969,032	0	0	0	0	0	0	0	17,732	0	0	0
1425632	IL	CHICAGO		06/20/2013		969,032	0	0	0	0	0	0	0	17,732	0	0	0
1425650	IL	LAKE ZURICH		09/06/2013		950,186	0	0	0	0	0	0	0	16,687	0	0	0
1425673	IL	CHICAGO		01/24/2014		1,083,980	0	0	0	0	0	0	0	10,606	0	0	0
1425697	IL	NORTHBROOK		09/03/2014		1,078,518	0	0	0	0	0	0	0	10,411	0	0	0
1425704	IL	CICERO		09/25/2014		2,011,366	0	0	0	0	0	0	0	20,291	0	0	0

QE02.2

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
1425750	IL	NORTHFIELD		04/30/2015		684,896	0	0	0	0	0	0	0	4,630	0	0	0
1425860	IL	DEERFIELD		09/29/2016		962,015	0	0	0	0	0	0	0	8,387	0	0	0
1425873	IL	NORTHBROOK		12/20/2016		2,099,144	0	0	0	0	0	0	0	12,810	0	0	0
1425946	IL	BARRINGTON		09/27/2017		845,646	0	0	0	0	0	0	0	6,594	0	0	0
1425953	IL	HINSDALE		10/30/2017		2,194,364	0	0	0	0	0	0	0	17,038	0	0	0
1525499	IN	CARMEL		04/28/2011		905,347	0	0	0	0	0	0	0	15,888	0	0	0
1525573	IN	GRIFFITH		09/11/2012		1,471,887	0	0	0	0	0	0	0	29,171	0	0	0
1525629	IN	GREENFIELD		06/14/2013		1,649,114	0	0	0	0	0	0	0	20,566	0	0	0
1525677	IN	MOORESVILLE		02/18/2014		874,355	0	0	0	0	0	0	0	47,179	0	0	0
1525696	IN	BLOOMINGTON		08/21/2014		669,894	0	0	0	0	0	0	0	10,832	0	0	0
1525707	IN	FISHERS		10/10/2014		2,738,328	0	0	0	0	0	0	0	17,744	0	0	0
1525718	IN	ZIONSVILLE		11/21/2014		770,311	0	0	0	0	0	0	0	23,967	0	0	0
1525783	IN	INDIANAPOLIS		08/04/2015		2,729,587	0	0	0	0	0	0	0	25,825	0	0	0
1525807	IN	FORT WAYNE		12/22/2015		791,820	0	0	0	0	0	0	0	11,360	0	0	0
1625278	IA	ELLSWORTH		11/28/2006		529,779	0	0	0	0	0	0	0	15,075	0	0	0
1625419	IA	DES MOINES		10/09/2008		1,884,347	0	0	0	0	0	0	0	29,933	0	0	0
1825599	KY	MIDDLETOWN		01/30/2013		1,357,204	0	0	0	0	0	0	0	34,408	0	0	0
1825646	KY	LEXINGTON		08/22/2013		1,291,331	0	0	0	0	0	0	0	30,402	0	0	0
1825699	IN	LOUISVILLE		09/05/2014		1,171,344	0	0	0	0	0	0	0	27,767	0	0	0
1825708	KY	LEXINGTON		10/10/2014		2,683,441	0	0	0	0	0	0	0	57,138	0	0	0
1825780	KY	LEXINGTON		07/28/2015		1,660,404	0	0	0	0	0	0	0	15,801	0	0	0
1825822	KY	LEXINGTON		04/07/2016		3,888,426	0	0	0	0	0	0	0	34,748	0	0	0
1925658	LA	BATON ROUGE		10/30/2013		457,889	0	0	0	0	0	0	0	16,989	0	0	0
2125621	MD	ABERDEEN		05/10/2013		602,699	0	0	0	0	0	0	0	12,791	0	0	0
2125749	MD	DISTRICT HEIGHTS		04/30/2015		1,687,597	0	0	0	0	0	0	0	16,653	0	0	0
2225506	MA	BURLINGTON		06/09/2011		1,007,608	0	0	0	0	0	0	0	23,006	0	0	0
2225809	MA	BRAINTREE		12/29/2015		2,639,467	0	0	0	0	0	0	0	24,007	0	0	0
2325307	MI	PLYMOUTH TWP		03/01/2007		922,307	0	0	0	0	0	0	0	47,688	0	0	0
2325669	MI	ST CLAIR SHORES		12/17/2013		846,482	0	0	0	0	0	0	0	14,391	0	0	0
2325674	MI	CLARKSTON		01/28/2014		891,796	0	0	0	0	0	0	0	15,012	0	0	0
2325679	MI	WARREN		03/13/2014		861,181	0	0	0	0	0	0	0	14,187	0	0	0
2325683	MI	AUBURN HILLS		04/17/2014		867,093	0	0	0	0	0	0	0	18,899	0	0	0
2325725	MI	MADISON HEIGHTS		12/17/2014		1,298,111	0	0	0	0	0	0	0	18,524	0	0	0
2325789	MI	SHELBY TOWNSHIP		09/09/2015		1,720,056	0	0	0	0	0	0	0	15,824	0	0	0
2325848	MI	WARREN		08/30/2016		937,998	0	0	0	0	0	0	0	12,784	0	0	0
2325870	MI	YPSILANTE		12/12/2016		1,054,518	0	0	0	0	0	0	0	12,703	0	0	0
2325887	MI	ROCHESTER HILLS		02/09/2017		1,668,390	0	0	0	0	0	0	0	10,731	0	0	0
2325888	MI	NOVI		02/10/2017		1,687,557	0	0	0	0	0	0	0	38,203	0	0	0
2325902	MI	ROMULUS		04/19/2017		562,611	0	0	0	0	0	0	0	16,301	0	0	0
2325924	MI	NEW HUDSON		07/12/2017		2,771,448	0	0	0	0	0	0	0	21,705	0	0	0
2425080	MN	MINNETONKA		06/18/2004		5,385,996	0	0	0	0	0	0	0	83,142	0	0	0

QE02.3

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
2425368	MN	ST PAUL		12/21/2007		2,340,600	0	0	0	0	0	0	0	29,907	0	0	0
2425507	MN	GOLDEN VALLEY		06/14/2011		985,833	0	0	0	0	0	0	0	8,138	0	0	0
2425572	MN	MAPLE GROVE		09/04/2012		1,195,387	0	0	0	0	0	0	0	13,973	0	0	0
2425585	MN	EDEN PRAIRIE		11/29/2012		614,192	0	0	0	0	0	0	0	13,926	0	0	0
2425812	MN	BUFFALO		01/14/2016		2,163,650	0	0	0	0	0	0	0	19,468	0	0	0
2425962	MN	ST. PAUL		12/15/2017		1,250,000	0	0	0	0	0	0	0	16,910	0	0	0
2425966	MN	WEST SAINT PAUL		12/19/2017		1,000,000	0	0	0	0	0	0	0	3,577	0	0	0
2525738	MS	RIDGELAND		02/05/2015		812,573	0	0	0	0	0	0	0	18,120	0	0	0
2525867	MS	MADISON		11/21/2016		966,673	0	0	0	0	0	0	0	8,542	0	0	0
2625165	MO	LEE'S SUMMIT		08/22/2005		344,101	0	0	0	0	0	0	0	29,039	0	0	0
2625406	MO	EARTH CITY		07/23/2008		3,070,881	0	0	0	0	0	0	0	28,187	0	0	0
2625831	MO	ST LOUIS		05/27/2016		1,898,019	0	0	0	0	0	0	0	26,273	0	0	0
2725206	MT	BOZEMAN		02/08/2006		1,055,530	0	0	0	0	0	0	0	76,336	0	0	0
2725477	MT	BOZEMAN		11/29/2010		413,891	0	0	0	0	0	0	0	10,301	0	0	0
2825151	NE	OMAHA		06/29/2005		239,852	0	0	0	0	0	0	0	21,684	0	0	0
2825293	NE	OMAHA		12/28/2006		1,020,810	0	0	0	0	0	0	0	55,236	0	0	0
2825496	NE	PAPILLION		04/15/2011		668,533	0	0	0	0	0	0	0	8,334	0	0	0
2925600	NV	LAS VEGAS		01/30/2013		838,920	0	0	0	0	0	0	0	9,407	0	0	0
3225187	NM	ALBUQUERQUE		11/09/2005		933,657	0	0	0	0	0	0	0	71,786	0	0	0
3225235	NM	ROSWELL		05/04/2006		1,202,564	0	0	0	0	0	0	0	75,686	0	0	0
3225664	NM	SANTA FE		11/18/2013		2,405,888	0	0	0	0	0	0	0	26,824	0	0	0
3225728	NM	ALBUQUERQUE		12/19/2014		1,137,330	0	0	0	0	0	0	0	18,109	0	0	0
3225932	NM	ALBUQUERQUE		08/04/2017		2,077,599	0	0	0	0	0	0	0	22,659	0	0	0
3325115	NY	MORAVIA		12/22/2004		543,547	0	0	0	0	0	0	0	14,981	0	0	0
3325129	NY	AUBURN		03/22/2005		495,471	0	0	0	0	0	0	0	13,666	0	0	0
3325194	NY	MINEOLA		11/18/2005		1,119,681	0	0	0	0	0	0	0	53,617	0	0	0
3325269	NY	BOHEMIA		09/29/2006		1,398,444	0	0	0	0	0	0	0	49,531	0	0	0
3325853	NY	DUNKIRK		09/15/2016		1,345,812	0	0	0	0	0	0	0	11,950	0	0	0
3325859	NY	CENTERPORT		09/28/2016		817,544	0	0	0	0	0	0	0	7,164	0	0	0
3325974	NY	MASSAPEQUA		01/25/2018		0	0	0	0	0	0	0	0	10,688	0	0	0
3425239	NC	GREENSBORO		05/31/2006		398,999	0	0	0	0	0	0	0	67,916	0	0	0
3425444	NC	ROANOKE RAPIDS		03/01/2010		39,527	0	0	0	0	0	0	0	26,300	0	0	0
3425457	NC	CHARLOTTE		07/13/2010		995,635	0	0	0	0	0	0	0	17,125	0	0	0
3425487	NC	ASHEVILLE		01/26/2011		1,215,117	0	0	0	0	0	0	0	30,004	0	0	0
3425582	NC	MONROE		10/26/2012		1,490,001	0	0	0	0	0	0	0	29,985	0	0	0
3425640	NC	RALEIGH		08/01/2013		1,183,357	0	0	0	0	0	0	0	15,624	0	0	0
3425753	NC	GARNER		05/01/2015		1,396,741	0	0	0	0	0	0	0	26,064	0	0	0
3425802	NC	ASHEVILLE		11/23/2015		2,022,546	0	0	0	0	0	0	0	23,137	0	0	0
3425806	NC	DURHAM		12/18/2015		1,311,904	0	0	0	0	0	0	0	18,855	0	0	0
3425846	NC	ALBEMARLE		08/11/2016		1,968,960	0	0	0	0	0	0	0	27,002	0	0	0
3425862	NC	MADISON		09/29/2016		581,541	0	0	0	0	0	0	0	4,075	0	0	0
3425881	NC	HUNTERSVILLE		01/19/2017		1,067,783	0	0	0	0	0	0	0	9,885	0	0	0

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SCHEDULE B - PART 3

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

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	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3425911	NC	WAXHAW		06/07/2017		2,130,696	0	0	0	0	0	0	0	11,761	0	0	0
3625138	OH	VANDALIA		05/10/2005		662,866	0	0	0	0	0	0	0	62,074	0	0	0
3625166	OH	COLUMBUS		08/30/2005		238,394	0	0	0	0	0	0	0	20,155	0	0	0
3625274	OH	GROVE CITY		10/31/2006		619,746	0	0	0	0	0	0	0	14,656	0	0	0
3625283	OH	BROOK PARK		12/05/2006		470,016	0	0	0	0	0	0	0	25,955	0	0	0
3625294	OH	WEST CHESTER		12/28/2006		736,613	0	0	0	0	0	0	0	39,816	0	0	0
3625361	OH	CINCINNATI		12/11/2007		755,694	0	0	0	0	0	0	0	56,013	0	0	0
3625388	OH	CARROLLTON		03/24/2008		913,581	0	0	0	0	0	0	0	24,747	0	0	0
3625534	OH	FOREST PARK		10/27/2011		859,329	0	0	0	0	0	0	0	14,579	0	0	0
3625607	OH	SPRINGBORO		03/18/2013		588,457	0	0	0	0	0	0	0	24,876	0	0	0
3625615	OH	CLEVELAND		04/30/2013		884,763	0	0	0	0	0	0	0	16,523	0	0	0
3625616	OH	CINCINNATI		05/01/2013		285,909	0	0	0	0	0	0	0	28,167	0	0	0
3625627	OH	CENTERVILLE		06/05/2013		1,536,671	0	0	0	0	0	0	0	28,913	0	0	0
3625645	OH	CINCINNATI		08/13/2013		1,707,097	0	0	0	0	0	0	0	31,273	0	0	0
3625656	OH	MEDINA		10/30/2013		406,286	0	0	0	0	0	0	0	15,076	0	0	0
3625672	OH	SPRINGBORO		01/09/2014		702,670	0	0	0	0	0	0	0	7,035	0	0	0
3625694	OH	BEACHWOOD		08/05/2014		2,007,017	0	0	0	0	0	0	0	20,202	0	0	0
3625714	OH	PAINESVILLE		10/29/2014		871,026	0	0	0	0	0	0	0	11,273	0	0	0
3625726	OH	CINCINNATI		12/18/2014		2,892,246	0	0	0	0	0	0	0	28,303	0	0	0
3625763	OH	WASHINGTON TWP.		06/04/2015		1,451,483	0	0	0	0	0	0	0	21,758	0	0	0
3625785	OH	DAYTON		08/26/2015		889,984	0	0	0	0	0	0	0	12,936	0	0	0
3625827	OH	LORAIN		04/29/2016		1,198,838	0	0	0	0	0	0	0	16,611	0	0	0
3625923	OH	COLUMBUS		07/10/2017		1,979,456	0	0	0	0	0	0	0	15,615	0	0	0
3625936	OH	NORTH ROYALTON		08/24/2017		1,378,273	0	0	0	0	0	0	0	21,989	0	0	0
3625970	OH	FAIRBORN		12/21/2017		1,100,000	0	0	0	0	0	0	0	8,690	0	0	0
3625975	OH	BEACHWOOD		01/25/2018		0	0	0	0	0	0	0	0	6,954	0	0	0
3725225	OK	TULSA		03/31/2006		374,807	0	0	0	0	0	0	0	17,474	0	0	0
3725226	OK	MUSKOGEE		03/31/2006		221,286	0	0	0	0	0	0	0	10,310	0	0	0
3725532	OK	TULSA		10/20/2011		962,299	0	0	0	0	0	0	0	18,382	0	0	0
3725944	OK	TULSA		09/15/2017		1,479,537	0	0	0	0	0	0	0	30,947	0	0	0
3825553	OR	PORTLAND		05/07/2012		788,919	0	0	0	0	0	0	0	11,154	0	0	0
3825732	OR	SPRINGFIELD		12/29/2014		2,122,870	0	0	0	0	0	0	0	20,872	0	0	0
3925244	PA	CASTLE SHANNON BOROUGH		06/15/2006		374,137	0	0	0	0	0	0	0	8,260	0	0	0
3925289	PA	PITTSBURGH		12/21/2006		409,139	0	0	0	0	0	0	0	22,117	0	0	0
3925551	PA	PITTSBURGH		04/30/2012		580,300	0	0	0	0	0	0	0	19,466	0	0	0
3925552	PA	PITTSBURGH		04/30/2012		398,994	0	0	0	0	0	0	0	13,381	0	0	0
3925682	PA	Philadelphia		04/17/2014		776,236	0	0	0	0	0	0	0	32,039	0	0	0
4125449	SC	GREENVILLE		06/03/2010		514,977	0	0	0	0	0	0	0	24,603	0	0	0
4125536	SC	FORT MILL		10/31/2011		896,677	0	0	0	0	0	0	0	19,629	0	0	0
4125742	SC	GAFFNEY		03/17/2015		3,266,709	0	0	0	0	0	0	0	23,130	0	0	0
4125898	SC	CHARLESTON		03/30/2017		2,655,992	0	0	0	0	0	0	0	16,863	0	0	0
4125918	SC	CONWAY		06/28/2017		2,467,548	0	0	0	0	0	0	0	19,765	0	0	0

QE02.5

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
4225864	BELLE FOURCHE	SD	11/08/2016		1,935,470	0	0	0	0	0	0	0	16,570	0	0	0	
4325675	MEMPHIS	TN	02/03/2014		936,335	0	0	0	0	0	0	0	23,166	0	0	0	
4325727	LAKELAND	TN	12/19/2014		1,320,474	0	0	0	0	0	0	0	21,027	0	0	0	
4325756	FRANKLIN	TN	05/11/2015		1,042,899	0	0	0	0	0	0	0	112,477	0	0	0	
4325959	COLLIERVILLE	TN	11/20/2017		1,560,000	0	0	0	0	0	0	0	12,105	0	0	0	
4425058	ABILENE	TX	02/27/2004		3,000,520	0	0	0	0	0	0	0	60,488	0	0	0	
4425107	DALLAS	TX	11/16/2004		326,455	0	0	0	0	0	0	0	38,649	0	0	0	
4425161	EL PASO	TX	08/10/2005		591,111	0	0	0	0	0	0	0	56,137	0	0	0	
4425193	PASADENA	TX	11/18/2005		412,844	0	0	0	0	0	0	0	36,563	0	0	0	
4425222	CONROE	TX	03/28/2006		1,218,978	0	0	0	0	0	0	0	14,861	0	0	0	
4425228	TEMPLE	TX	04/06/2006		969,961	0	0	0	0	0	0	0	22,181	0	0	0	
4425284	LEWISVILLE	TX	12/12/2006		1,092,035	0	0	0	0	0	0	0	2,468	0	0	0	
4425299	CONROE	TX	01/19/2007		488,470	0	0	0	0	0	0	0	5,259	0	0	0	
4425302	MCALLEN	TX	01/31/2007		564,468	0	0	0	0	0	0	0	29,911	0	0	0	
4425369	SUGAR LAND	TX	12/21/2007		1,043,306	0	0	0	0	0	0	0	12,562	0	0	0	
4425393	TEMPLE	TX	05/12/2008		783,415	0	0	0	0	0	0	0	13,071	0	0	0	
4425415	HOUSTON	TX	09/26/2008		921,764	0	0	0	0	0	0	0	8,352	0	0	0	
4425427	HOUSTON	TX	11/21/2008		2,456,153	0	0	0	0	0	0	0	38,584	0	0	0	
4425462	HOUSTON	TX	09/15/2010		783,998	0	0	0	0	0	0	0	19,968	0	0	0	
4425493	DALLAS	TX	04/07/2011		939,737	0	0	0	0	0	0	0	25,672	0	0	0	
4425511	SAN ANTONIO	TX	06/30/2011		853,741	0	0	0	0	0	0	0	10,567	0	0	0	
4425554	PORTLAND	TX	05/14/2012		1,246,854	0	0	0	0	0	0	0	26,136	0	0	0	
4425571	EL PASO	TX	08/28/2012		1,088,768	0	0	0	0	0	0	0	17,008	0	0	0	
4425592	LYTLE	TX	12/20/2012		648,744	0	0	0	0	0	0	0	28,565	0	0	0	
4425602	CARROLLTON	TX	02/11/2013		615,447	0	0	0	0	0	0	0	11,573	0	0	0	
4425604	HOUSTON	TX	03/01/2013		689,319	0	0	0	0	0	0	0	29,655	0	0	0	
4425641	HOUSTON	TX	08/02/2013		1,796,893	0	0	0	0	0	0	0	43,671	0	0	0	
4425651	HUMBLE	TX	09/20/2013		1,642,651	0	0	0	0	0	0	0	18,260	0	0	0	
4425665	LAREDO	TX	11/26/2013		972,291	0	0	0	0	0	0	0	29,497	0	0	0	
4425685	San Antonio	TX	05/23/2014		1,236,150	0	0	0	0	0	0	0	20,519	0	0	0	
4425715	EL PASO	TX	10/30/2014		1,044,450	0	0	0	0	0	0	0	13,582	0	0	0	
4425724	FREDERICKSBURG	TX	12/16/2014		1,141,259	0	0	0	0	0	0	0	23,658	0	0	0	
4425735	SAN ANTONIO	TX	01/09/2015		757,819	0	0	0	0	0	0	0	22,782	0	0	0	
4425737	ADDISON	TX	01/20/2015		954,307	0	0	0	0	0	0	0	14,348	0	0	0	
4425741	NORTH RICHLAND HILLS	TX	03/13/2015		2,006,694	0	0	0	0	0	0	0	19,324	0	0	0	
4425755	HOUSTON	TX	05/07/2015		1,080,068	0	0	0	0	0	0	0	44,270	0	0	0	
4425767	SAN ANTONIO	TX	06/15/2015		3,129,220	0	0	0	0	0	0	0	29,685	0	0	0	
4425774	RED OAK	TX	07/10/2015		1,275,586	0	0	0	0	0	0	0	8,419	0	0	0	
4425852	DALLAS	TX	09/13/2016		2,834,916	0	0	0	0	0	0	0	25,366	0	0	0	
4425879	SAN ANTONIO	TX	01/11/2017		2,042,875	0	0	0	0	0	0	0	17,527	0	0	0	
4425891	EL PASO	TX	03/06/2017		725,808	0	0	0	0	0	0	0	9,250	0	0	0	

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SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value						
4425894	TX	ROCKWALL		03/21/2017		1,999,104	0	0	0	0	0	0	0	10,916	0	0	0	
4425903	TX	VICTORIA		04/27/2017		1,713,887	0	0	0	0	0	0	0	15,791	0	0	0	
4425907	TX	SAN ANTONIO		05/12/2017		947,267	0	0	0	0	0	0	0	11,564	0	0	0	
4425914	TX	HORIZON CITY		06/21/2017		2,164,234	0	0	0	0	0	0	0	21,794	0	0	0	
4425928	TX	EL PASO		07/18/2017		5,660,305	0	0	0	0	0	0	0	68,172	0	0	0	
4425945	TX	PFLUGERVILLE		09/20/2017		2,984,562	0	0	0	0	0	0	0	23,376	0	0	0	
4525163	UT	SANDY		08/15/2005		659,532	0	0	0	0	0	0	0	16,972	0	0	0	
4525380	UT	PROVO		01/31/2008		1,371,821	0	0	0	0	0	0	0	180,715	0	0	0	
4525637	UT	SALT LAKE CITY		06/27/2013		969,032	0	0	0	0	0	0	0	17,732	0	0	0	
4525711	UT	ROY		10/21/2014		797,140	0	0	0	0	0	0	0	17,857	0	0	0	
4525744	UT	SALT LAKE CITY		03/26/2015		1,557,608	0	0	0	0	0	0	0	24,162	0	0	0	
4525937	UT	NORTH SALT LAKE		08/24/2017		964,362	0	0	0	0	0	0	0	10,754	0	0	0	
4625461	VT	BARRE		08/26/2010		2,602,078	0	0	0	0	0	0	0	22,817	0	0	0	
4725131	VA	STERLING		03/30/2005		940,272	0	0	0	0	0	0	0	65,621	0	0	0	
4725134	VA	MIDLOTHIAN		04/28/2005		276,080	0	0	0	0	0	0	0	26,810	0	0	0	
4725237	VA	MECHANICSVILLE		05/15/2006		501,819	0	0	0	0	0	0	0	24,397	0	0	0	
4725450	VA	VIRGINIA BEACH		06/07/2010		445,301	0	0	0	0	0	0	0	40,150	0	0	0	
4725454	VA	MIDLOTHIAN		06/23/2010		384,449	0	0	0	0	0	0	0	18,013	0	0	0	
4725467	VA	PORTSMOUTH		10/27/2010		846,443	0	0	0	0	0	0	0	20,836	0	0	0	
4725546	VA	ROANOKE		02/27/2012		1,361,762	0	0	0	0	0	0	0	19,648	0	0	0	
4725634	VA	VIRGINIA BEACH		06/26/2013		912,733	0	0	0	0	0	0	0	36,544	0	0	0	
4725706	VA	WOODBIDGE		09/30/2014		1,717,387	0	0	0	0	0	0	0	37,326	0	0	0	
4725720	VA	MIDLOTHIAN		12/03/2014		950,267	0	0	0	0	0	0	0	9,190	0	0	0	
4725721	VA	YORKTOWN		12/10/2014		1,043,599	0	0	0	0	0	0	0	16,618	0	0	0	
4725960	VA	NORFOLK		11/22/2017		3,000,000	0	0	0	0	0	0	0	23,540	0	0	0	
4825719	WA	TUKWILA		11/21/2014		1,525,336	0	0	0	0	0	0	0	24,506	0	0	0	
4825759	WA	RICHLAND		05/21/2015		3,871,178	0	0	0	0	0	0	0	37,490	0	0	0	
4825775	WA	SILVERDALE		07/13/2015		2,767,524	0	0	0	0	0	0	0	26,317	0	0	0	
4825838	WA	AUBURN		06/29/2016		1,545,889	0	0	0	0	0	0	0	9,873	0	0	0	
4825861	WA	TACOMA		10/04/2016		875,135	0	0	0	0	0	0	0	11,817	0	0	0	
4825916	WA	BELLINGHAM		06/28/2017		3,059,981	0	0	0	0	0	0	0	24,373	0	0	0	
4925383	WV	HEDGESVILLE		02/11/2008		1,286,013	0	0	0	0	0	0	0	52,188	0	0	0	
5025416	WI	MADISON		09/30/2008		1,719,723	0	0	0	0	0	0	0	27,028	0	0	0	
5025890	WI	BURLINGTON		03/03/2017		766,214	0	0	0	0	0	0	0	12,940	0	0	0	
0299999	Total - Mortgages With Partial Repayments						404,350,660	0	0	0	0	0	0	0	7,409,786	0	0	0
0599999	Total Mortgages						411,100,056	0	0	0	0	0	0	0	6,696,060	0	0	0

QE02.7

SCHEDULE BA - PART 2

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

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

NONE

QE03

SCHEDULE BA - PART 3

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

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

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 V9 8	US TREASURY NOTES NOTES 2.250% 02/15/2		01/12/2018	Goldman Sachs & Co		1,073,273	1,100,000	10,357	1
0599999	Total - Bonds - U.S. Government					1,073,273	1,100,000	10,357	.XXX
Bonds - U.S. States, Territories and Possessions									
20282E AS 5	CMWLTH FING AUTH PA 4.000% 06/01/39		02/15/2018	Wells Fargo Securities		2,992,500	3,000,000	0	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					2,992,500	3,000,000	0	.XXX
Bonds - Industrial and Miscellaneous									
00115A AG 4	AEP TRANSMISSION CO LLC 144A 3.750% 12		02/12/2018	Wells Fargo Securities		2,410,450	2,500,000	35,417	1FE
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		02/28/2018	J P Morgan & Co		1,053,174	1,053,174	0	2FE
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3		01/01/2018	Suntrust Robinson Humphrey		567,936	567,936	0	2
025932 AK 0	AMERICAN FINANCIAL GROUP 3.500% 08/15/		03/23/2018	Wells Fargo Securities		1,907,460	2,000,000	8,167	2FE
072868 AC 6	BAYLOR UNIVERSITY 4.019% 03/01/38		02/08/2018	Bank of America		2,000,000	2,000,000	0	1FE
12508V AC 7	CCG RECEIVABLES TRUST 2018-1 B 3.090%		02/05/2018	J P Morgan & Co		1,999,814	2,000,000	0	1FE
126408 GX 5	CSX CORP 4.400% 03/01/43		02/15/2018	Citi Global Markets Inc		1,392,218	1,365,000	28,195	2FE
126650 CX 6	CVS CAREMARK CORP 4.300% 03/25/28		03/06/2018	Bank of America		1,626,801	1,650,000	0	2FE
126650 CY 4	CVS CAREMARK CORP 4.780% 03/25/38		03/07/2018	Various		1,984,170	2,000,000	0	2FE
134429 BG 3	CAMPBELL SOUP COMPANY 4.150% 03/15/28		03/12/2018	Credit Suisse		2,996,610	3,000,000	0	2FE
14314A AG 4	CARMAX AUTO OWNER TRUST 2018-1 D 3.370		01/17/2018	RBC Capital Markets		2,249,569	2,250,000	0	2FE
151020 BB 9	CELGENE CORP 3.900% 02/20/28		02/08/2018	Citi Global Markets Inc		1,993,120	2,000,000	0	2FE
166754 AS 0	CHEVRON PHILLIPS CHEM CO 144A 3.700% 0		02/28/2018	J P Morgan & Co		1,993,930	2,000,000	0	1FE
209111 FL 2	CONSOLIDATED EDISON CO NY Inc 3.875% 0		01/31/2018	Goldman Sachs & Co		2,032,440	2,000,000	10,118	1FE
26442C AU 8	DUKE ENERGY CAROLINAS 3.950% 03/15/48		02/26/2018	Credit Suisse		995,270	1,000,000	0	1FE
30958Q AA 9	FARMERS EXCHANGE CAP III 144A 5.454% 1		02/07/2018	Various		1,054,080	1,000,000	18,483	2FE
316773 CV 0	FIFTH THIRD BANCORP 3.950% 03/14/28		03/12/2018	Morgan Stanley Dean Witter		1,996,400	2,000,000	0	2FE
32055R B* 7	FIRST INDUSTRIAL LP SERIES C GTED SENIOR		02/15/2018	Bank of America		2,000,000	2,000,000	0	2FE
341081 FQ 5	FLORIDA PWR & LT CO 3.950% 03/01/48		02/26/2018	Wells Fargo Securities		994,600	1,000,000	0	1FE
345370 CR 9	FORD MOTOR CO 4.346% 12/08/26		02/06/2018	Morgan Stanley & Co		1,994,380	2,000,000	14,487	2FE
35105D AE 1	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 C		03/13/2018	J P Morgan & Co		1,499,575	1,500,000	0	1FE
416515 BD 5	HARTFORD FINL SVCS GRP 4.400% 03/15/48		03/23/2018	Morgan Stanley Dean Witter		1,986,120	2,000,000	2,933	2FE
49456B AP 6	KINDER MORGAN INC 4.300% 03/01/28		02/22/2018	Mizuho Securities		2,988,660	3,000,000	0	2FE
521865 AY 1	LEAR CORP 3.800% 09/15/27		02/14/2018	Bank of America		971,450	1,000,000	18,894	2FE
534187 BH 1	LINCOLN NATIONAL CORP 3.800% 03/01/28		02/08/2018	RW Baird		1,249,750	1,250,000	0	2FE
53621@ AL 0	LION INDUSTRIAL PROPERTIES LP SENIOR GUA		01/16/2018	Bank of America		1,000,000	1,000,000	0	2Z
55336V AR 1	MPLX LP 4.000% 03/15/28		02/07/2018	RBC Capital Markets		1,246,238	1,250,000	139	2FE
63862M AC 0	NATIONSTAR HECM LOAN TRUST 2018-1A M2		03/08/2018	Nomura Securities		1,499,997	1,500,000	0	1FE
66775V AA 3	NORTHWEST PIPELINE LLC 144A 4.000% 04/		02/14/2018	J P Morgan & Co		1,987,980	2,000,000	30,000	2FE
66775V AB 1	NORTHWEST PIPELINE LLC 4.000% 04/01/27		03/01/2018	Tax Free Exchange		1,954,709	2,000,000	33,333	2FE
668138 AA 8	NORTHWESTERN MUTUAL LIFE 144A 3.850% 0		02/09/2018	J P Morgan & Co		1,904,807	2,000,000	29,303	1FE
682680 AS 2	ONEOK INC 4.000% 07/13/27		03/01/2018	Goldman Sachs & Co		984,920	1,000,000	5,778	2FE
693506 BP 1	PPG INDUSTRIES 3.750% 03/15/28		02/23/2018	BNP Paribas		3,011,700	3,000,000	0	1FE
709599 AZ 7	PENSKE TRUCK LEASING 144A 3.950% 03/10		03/05/2018	J P Morgan & Co		996,120	1,000,000	0	2FE
74432Q CC 7	PRUDENTIAL FINANCIAL INC 3.878% 03/27/		03/22/2018	J P Morgan & Co		2,000,000	2,000,000	0	1FE
75884R AX 1	REGENCY CENTERS LP 4.125% 03/15/28		02/28/2018	J P Morgan & Co		998,370	1,000,000	0	2FE
845011 AA 3	SOUTHWEST GAS CORP 3.700% 04/01/28		03/12/2018	Mitsubishi UFJ Securities		1,996,300	2,000,000	0	1FE
86468# AC 4	SUEZ WATER RESOURCES INC SENIOR NOTES		01/24/2018	Bank of America		1,000,000	1,000,000	0	1Z
87264A AT 2	T-MOBILE USA INC 5.375% 04/15/27		03/05/2018	J P Morgan & Co		488,580	479,000	10,155	3FE
89417E AN 9	TRAVELERS COS INC 4.050% 03/07/48		02/28/2018	Citi Global Markets Inc		2,980,920	3,000,000	0	1FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
904764 BC 0	UNILEVER CAPITAL CORP 3.500% 03/22/28.....		03/19/2018.....	Citi Global Markets Inc.....		1,969,780	2,000,000	0	1FE.....
907818 EQ 7	UNION PACIFIC CORP 3.600% 09/15/37.....		03/08/2018.....	Morgan Stanley Dean Witter.....		964,460	1,000,000	17,300	1FE.....
496902 AP 2	KINROSS GOLD CORP 144A 4.500% 07/15/27.....	A.....	03/28/2018.....	Morgan Stanley Dean Witter.....		1,962,500	2,000,000	19,250	2FE.....
89352H AM 1	TRANS-CANADA PIPELINES 4.625% 03/01/34.....	A.....	03/01/2018.....	Various.....		4,243,700	4,000,000	46,250	1FE.....
034863 AT 7	ANGLO AMERICAN CAPITAL 144A 4.000% 09/.....	D.....	02/15/2018.....	Credit Suisse.....		965,480	1,000,000	17,667	2FE.....
19123# AB 4	COCA-COLA SOUTHWEST BEV LLC SENIOR NOTE.....	D.....	03/01/2018.....	Bank of America.....		1,000,000	1,000,000	0	1FE.....
44920U AM 0	HYUNDAI CAPITAL SERVICES 144A 3.750% 0.....	D.....	02/26/2018.....	Citi Global Markets Inc.....		997,700	1,000,000	0	2FE.....
71654Q CG 5	PETROLEOS MEXICANOS 6.500% 03/13/27.....	D.....	03/28/2018.....	Tax Free Exchange.....		1,977,901	2,000,000	5,417	2FE.....
G3469# AB 3	FIRSTGROUP PLC SENIOR UNSECURED NOTES.....	D.....	03/27/2018.....	Barclays.....		2,000,000	2,000,000	0	2Z.....
G6363# AC 1	NAC AVIATION 29 DAC SENIOR UNSECURED NOT.....	D.....	02/22/2018.....	Citi.....		1,000,000	1,000,000	0	2Z.....
Q6568@ AA 9	NETWORK FINANCE COMPANY PTY 3.500% 02/.....	D.....	02/14/2018.....	MUFG Securiites.....		2,000,000	2,000,000	0	2Z.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					87,070,139	87,365,110	351,286	XXX.....
8399997	Total - Bonds - Part 3.....					91,135,912	91,465,110	361,643	XXX.....
8399999	Total - Bonds.....					91,135,912	91,465,110	361,643	XXX.....
Common Stocks - Industrial and Miscellaneous									
000000 00 0	FEDERAL HOME LOAN BANK - CINTI.....		03/21/2018.....	Direct.....	256.000	25,600	XXX	0	XXX.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					25,600	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					25,600	XXX	0	XXX.....
9799999	Total - Common Stocks.....					25,600	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					25,600	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					91,161,512	XXX	361,643	XXX.....

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

QE04.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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																					
3132H3	7A 5		FREDDIE MAC GOLD POOL U90889	3.500% 03/01/2018	Paydown	74,316	74,316	79,320	78,974	0	(4,659)	0	(4,659)	0	74,316	0	0	0	462	03/01/2043	1
3136AA	3R 4		FANNIE MAE 2012-149 LV	3.000% 03/25/36	Paydown	43,670	43,670	44,980	44,176	0	(506)	0	(506)	0	43,670	0	0	0	219	03/25/2036	1
36194S	PD 4		GN AU4920 GN AU4920	3.020% 09/15/41	Paydown	26,851	26,851	27,346	27,296	0	(445)	0	(445)	0	26,851	0	0	0	135	09/15/2041	1
36197J	ZL 2		GOVERNMENT NATIONAL MTG ASSOC GN AZ6147	03/01/2018	Paydown	41,451	41,451	42,928	42,815	0	(1,364)	0	(1,364)	0	41,451	0	0	0	273	03/15/2037	1
36202B	U9 4		GNMA II SF POOL# 001508	10.000% 11/20/2	Paydown	23	23	23	23	0	0	0	0	0	23	0	0	0	0	11/20/2020	1
36202B	UP 8		GNMA II SF POOL# 001490	10.000% 10/20/2	Paydown	56	56	56	56	0	0	0	0	0	56	0	0	0	1	10/20/2020	1
36202B	VT 9		GNMA II SF POOL# 001526	10.000% 12/20/2	Paydown	80	80	82	80	0	0	0	0	0	80	0	0	0	1	12/20/2020	1
36235*	AB 7		CANTON LEASE FINANCE TRUST-GSA US GOVT L	03/15/2018	Redemption	100.0000	70,879	70,879	70,879	0	0	0	0	0	70,879	0	0	0	559	06/15/2030	1
38373M	2F 6		GNMA 2008-80 IO	1.476% 04/16/50	Paydown	0	0	646	620	0	(620)	0	(620)	0	0	0	0	0	23	04/16/2050	1
38373V	PY 0		GNMA 2002-64 ZH	6.000% 09/16/32	Paydown	94,952	94,952	94,160	94,526	0	426	0	426	0	94,952	0	0	0	1,023	09/16/2032	1
38376G	F4 7		GNMA 2011-16 C	3.815% 09/16/46	Redemption	100.0000	68,781	76,068	70,020	0	(32)	0	(32)	0	69,987	0	(1,206)	(1,206)	354	11/16/2019	1
38376G	ZU 7		GNMA 2011-9 C	3.511% 09/16/41	Redemption	100.0000	304,463	325,965	309,186	0	(44)	0	(44)	0	309,142	0	(4,679)	(4,679)	1,162	07/16/2020	1
38377G	T9 0		GNMA 2010-89 BE	4.000% 05/20/39	Paydown	12,728	12,728	13,198	12,878	0	(149)	0	(149)	0	12,728	0	0	0	127	05/20/2039	1
38377T	GE 5		GNMA 2011-2 HG	4.000% 01/20/41	Paydown	173,165	173,165	193,403	182,968	0	(9,803)	0	(9,803)	0	173,165	0	0	0	1,146	01/20/2041	1
38378X	VL 2		GNMA 2014-155 VA	3.000% 03/16/37	Paydown	48,295	48,295	49,412	49,110	0	(815)	0	(815)	0	48,295	0	0	0	241	03/16/2037	1
0599999	Total - Bonds - U.S. Government					959,710	959,710	1,018,466	983,607	0	(18,011)	0	(18,011)	0	965,595	0	(5,885)	(5,885)	5,726	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333	CA 3		CALIFORNIA HOUSING 2013 SERIES A	2.900% 03/01/2018	Redemption	100.0000	26,168	26,168	26,168	0	0	0	0	0	26,168	0	0	0	151	02/01/2042	1FE
246395	YC 5		DELAWARE ST HSG AUTH REV 2013-1	2.750% 03/01/2018	Redemption	100.0000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	252	12/01/2041	1FE
25477P	NF 8		DIST OF COLUMBIA HSG FIN AGY 2014-A	03/15/2018	Redemption	100.0000	89,510	89,510	89,510	0	0	0	0	0	89,510	0	0	0	578	06/15/2045	1FE
45201Y	YJ 0		ILLINOIS ST HSG DEV AUTH REV 2012-A	2 03/01/2018	Redemption	100.0000	55,856	55,856	55,856	0	0	0	0	0	55,856	0	0	0	211	12/01/2042	1FE
49130T	PS 9		KENTUCKY ST HSG CORP HSG REV 2013 SERIES	03/01/2018	Redemption	100.0000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	313	11/01/2041	1FE
54627R	AH 3		LOUISIANA LOC GOVT ENVRMNTL 2014-EGSL A	02/01/2018	Paydown	109,075	109,075	109,048	109,067	0	8	0	8	0	109,075	0	0	0	1,560	08/01/2028	1FE
57563R	JN 0		MASSACHUSETTS EDL ING AUTH ED LN REV SER	01/01/2018	Redemption	100.0000	90,000	90,000	90,225	0	0	0	0	0	90,093	0	(93)	(93)	2,475	07/01/2026	1FE
57563R	KE 8		MASSACHUSETTS EDL ING AUTH ED LN REV SER	01/01/2018	Redemption	100.0000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	720	07/01/2027	1FE
57563R	MX 4		MASSACHUSETTS EDL ING AUTH 2015 Series B	01/01/2018	Redemption	100.0000	65,000	63,699	63,875	0	0	0	0	0	63,875	0	1,125	1,125	1,528	01/01/2030	1FE
60416Q	EP 5		MINNESOTA ST HSG FIN AGY 2011 SERIES E	01/01/2018	Redemption	100.0000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	223	07/01/2031	1FE
60636Y	HL 8		MISSOURI ST HSG 2012 SERIES 1	3.723% 01/10/2018	Redemption	100.0000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	586	07/01/2028	1FE
60637B	CN 8		MISSOURI HOUSING 2013 SERIES A	2.650% 03/01/2018	Redemption	100.0000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	232	11/01/2040	1FE
60637B	CP 3		MISSOURI HOUSING 2013 SERIES B	2.650% 03/01/2018	Redemption	100.0000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	210	11/01/2041	1FE
646080	MV 0		NEW JERSEY ST HIGHER ED ASSIST 2011-1	01/03/2018	Redemption	100.0000	30,000	29,758	29,852	0	0	0	0	0	29,852	0	148	148	143	12/01/2024	1FE
647200	W8 3		NEW MEXICO ST MTGE FIN AUTH 2012 B-3	3 03/01/2018	Redemption	100.0000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	621	09/01/2032	1FE
68608E	MW 9		OREGON HSG MULTIFAM 2012 SER B	4.125% 01/01/2018	Redemption	100.0000	715,000	715,000	715,000	0	0	0	0	0	715,000	0	0	0	14,747	07/01/2043	1FE
745190	TR 9		PUERTO RICO HWY & TRANS AUTH	5.000% 07 03/29/2018	Morgan Stanley Dean Witter	209,000	1,100,000	206,250	206,250	0	0	0	0	0	206,250	0	2,750	2,750	0	07/01/2030	6FE
83712T	DA 6		SOUTH CAROLINA ST HOUSING FIN 2013-1	2 03/01/2018	Redemption	100.0000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	307	01/01/2041	1FE
850593	AE 4		SPRINGFIELD ILL METRO SAN DIST	5.161% 01/01/2018	Maturity	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,903	01/01/2018	1FE
88271H	FL 8		TEXAS ST AFFORDABLE HSG CORP 2013A	2.7 02/01/2018	Redemption	100.0000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	281	09/01/2041	1FE
92812U	Q4 3		VIRGINIA HOUSING DEV AUTH 2014-A A	3.5 03/01/2018	Paydown	129,364	129,364	129,364	129,364	0	0	0	0	0	129,364	0	0	0	657	10/25/2037	1FE
92812V	MA 1		VIRGINIA ST HSG DEV AUTH	3.125% 11/25/03/25/2018	Redemption	100.0000	58,297	58,297	58,297	0	0	0	0	0	58,297	0	0	0	334	11/25/2039	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					2,502,270	3,393,270	2,498,175	2,498,332	0	8	0	8	0	2,498,340	0	3,930	3,930	39,032	XXX	XXX

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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. Special Revenue and Special Assessment																					
31358P	HV 2 FNMA REMIC G92-35 EB 7.500% 07/25/22.....		03/01/2018	Paydown.....		1,410	1,410	1,413	1,405	0	5	0	5	0	1,410	0	0	0	18	07/25/2022	1.....
31358Q	EU 5 FNMA REMIC 1992-162 D 7.000% 09/25/22.....		03/01/2018	Paydown.....		7,799	7,799	7,558	7,735	0	64	0	64	0	7,799	0	0	0	83	09/25/2022	1.....
3136A1	NZ 4 FANNIE MAE 2011-96 NB 4.000% 09/25/40.....		03/01/2018	Paydown.....		156,208	156,208	160,650	157,486	0	(1,278)	0	(1,278)	0	156,208	0	0	0	1,113	09/25/2040	1.....
3136A6	P9 9 FNR 2012-76 VG 4.000% 03/25/29.....		03/01/2018	Paydown.....		28,205	28,205	30,461	29,119	0	(914)	0	(914)	0	28,205	0	0	0	188	03/25/2029	1.....
3136A8	DP 2 FANNIE MAE 2012-104 V 3.500% 02/25/38.....		03/01/2018	Paydown.....		54,462	54,462	58,989	56,046	0	(11)	0	(11)	0	56,035	0	(1,574)	(1,574)	318	02/25/2038	1.....
3136AE	TT 4 FANNIE MAE 2013-54 BA 3.000% 06/25/43.....		03/01/2018	Paydown.....		114,383	114,383	118,351	117,002	0	(2,619)	0	(2,619)	0	114,383	0	0	0	535	06/25/2043	1.....
3136AG	HV 7 FANNIE MAE 2013-94 CV 3.500% 07/25/33.....		03/01/2018	Paydown.....		25,526	25,526	25,366	25,424	0	102	0	102	0	25,526	0	0	0	149	07/25/2033	1.....
3137AR	WS 1 FHR 4073 HC 3.500% 03/15/35.....		03/01/2018	Paydown.....		42,434	42,434	45,908	43,549	0	(1,115)	0	(1,115)	0	42,434	0	0	0	248	03/15/2035	1.....
3137B3	4W 5 FHR 4215 LV 3.500% 04/15/33.....		03/01/2018	Paydown.....		30,810	30,810	30,680	30,730	0	80	0	80	0	30,810	0	0	0	180	04/15/2033	1.....
3138L4	J3 8 FANNIE MAE AM3881 3.830% 08/01/25.....		03/26/2018	Paydown.....		7,602	7,602	7,489	7,533	0	1	0	1	0	7,534	0	68	68	52	08/01/2025	1.....
31392D	2B 7 FNMA 2002-59 ZB 6.000% 09/25/32.....		03/01/2018	Paydown.....		56,480	56,480	54,292	55,751	0	728	0	728	0	56,480	0	0	0	628	09/25/2032	1.....
31392R	WT 4 FHLMC 2492 Z 5.500% 08/15/32.....		03/01/2018	Paydown.....		74,537	74,537	67,253	72,164	0	2,373	0	2,373	0	74,537	0	0	0	690	08/15/2032	1.....
31393A	5P 8 FNMA 2003-43 PE 5.500% 05/25/33.....		03/01/2018	Paydown.....		46,107	46,107	45,279	45,658	0	449	0	449	0	46,107	0	0	0	482	05/25/2033	1.....
31393N	4A 4 FHLMC 2589 GM 5.500% 03/15/33.....		03/01/2018	Paydown.....		85,565	85,565	84,897	85,241	0	324	0	324	0	85,565	0	0	0	748	03/15/2033	1.....
31405W	QT 5 FNMA POOL 801566 5.000% 01/01/20.....		03/01/2018	Paydown.....		2,898	2,898	2,915	2,892	0	5	0	5	0	2,898	0	0	0	24	01/01/2020	1.....
33803W	AA 7 FISHERS LANE ASSOC LLC US GOVT LEASE BAC.....		03/05/2018	Redemption 100.0000		75,562	75,562	77,144	76,579	0	(8)	0	(8)	0	76,571	0	(1,009)	(1,009)	462	08/05/2030	1FE.....
36230T	B2 7 GN 758157 4.550% 05/15/38.....		03/01/2018	Paydown.....		40,953	40,953	45,560	45,026	0	(4,073)	0	(4,073)	0	40,953	0	0	0	311	05/15/2038	1.....
74529J	NX 9 PUERTO RICO SALES TAX FIN CORP 5.250%.....		02/15/2018	Bank of America		550,000	1,000,000	400,000	400,000	0	670	0	670	0	400,670	0	149,330	149,330	0	08/01/2040	6FE.....
841215	AA 4 SOUTHAVEN CMBD CYCLE GEN LLC 3.846% 08.....		02/15/2018	Redemption 100.0000		82,284	82,284	82,284	82,284	0	0	0	0	0	82,284	0	0	0	1,582	08/15/2033	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					1,483,225	1,933,225	1,346,489	1,341,624	0	(5,217)	0	(5,217)	0	1,336,409	0	146,815	146,815	7,811	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00214M	AA 1 ARL SECOND LLC 2014-1A A1 2.920% 06/15.....		03/15/2018	Paydown.....		154,235	154,235	149,469	150,421	0	3,814	0	3,814	0	154,235	0	0	0	750	06/15/2044	1FE.....
00228#	AA 0 AV CINGULAR LLC CINGULAR WIRELESS LLC.....		03/15/2018	Redemption 100.0000		75,158	75,158	78,916	76,286	0	(38)	0	(38)	0	76,248	0	(1,090)	(1,090)	935	08/15/2021	1.....
008414	AA 2 AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.....		03/01/2018	Paydown.....		24,855	24,855	23,776	24,193	0	1	0	1	0	24,194	0	662	662	132	07/25/2043	1FM.....
02377B	AB 2 AMERICAN AIRLINES 2015-2 AA 3.600% 03/.....		03/22/2018	Redemption 100.0000		49,739	49,739	50,064	50,022	0	(7)	0	(7)	0	50,015	0	(277)	(277)	895	09/22/2027	1FE.....
02660T	BU 6 AMERICAN HOME MORTGAGE INV TR 2004-3 6A5.....		03/01/2018	Paydown.....		19,615	19,615	16,257	16,257	0	3,358	0	3,358	0	19,615	0	0	0	156	10/25/2034	1FM.....
02665U	AA 3 AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78.....		03/01/2018	Paydown.....		15,804	15,804	15,803	15,795	0	9	0	9	0	15,804	0	0	0	95	10/17/2036	1FE.....
02666A	AA 6 AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46.....		03/01/2018	Paydown.....		14,391	14,391	14,390	14,387	0	4	0	4	0	14,391	0	0	0	80	04/17/2045	1FE.....
03072S	P9 0 AMERIQUEST MORTGAGE SECURITIES 2005-R9.....		03/01/2018	Paydown.....		218,768	218,768	209,934	215,359	0	81	0	81	0	215,440	0	3,328	3,328	1,515	11/25/2035	1FM.....
034620	AB 0 ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0.....		03/01/2018	Paydown.....		90,052	90,052	90,050	90,052	0	0	0	0	0	90,052	0	0	0	478	01/25/2047	1FE.....
04542B	MS 8 ASSET BACKED FUNDING CERT 2005-AQ1 A4.....		03/01/2018	Paydown.....		38,299	38,299	37,796	38,115	0	2	0	2	0	38,117	0	182	182	313	06/25/2035	1FM.....
05590#	AA 9 BPHQ 2017 CTL Pass-Through Tru 3.540%.....		03/15/2018	Redemption 100.0000		19,087	19,087	19,087	19,087	0	0	0	0	0	19,087	0	0	0	113	11/15/2032	1Z.....
05606U	AA 8 BXG RECEIVABLES NOTE TRUST 2012-A A 2.....		03/02/2018	Paydown.....		21,700	21,700	21,700	21,700	0	0	0	0	0	21,700	0	0	0	98	12/02/2027	1FE.....
05607B	AA 9 BXG RECEIVABLES NOTE TRUST 2017-A A 2.....		03/02/2018	Paydown.....		84,594	84,594	84,592	84,592	0	0	0	0	0	84,592	0	2	2	415	10/04/2032	1FE.....
07332B	AA 7 BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1.....		03/28/2018	Paydown.....		125,647	125,647	126,498	126,391	0	(199)	0	(199)	0	126,192	0	(545)	(545)	592	03/28/2057	1FM.....
073914	VK 6 BEAR STEARNS MTGE SEC INC 1997-4 A4 2.....		03/01/2018	Paydown.....		6,116	6,116	5,902	6,086	0	30	0	30	0	6,116	0	0	0	28	10/25/2025	1FM.....
09228Y	AB 8 BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.....		03/15/2018	Paydown.....		23,438	23,438	23,437	23,438	0	0	0	0	0	23,438	0	0	0	165	12/16/2041	1FE.....
09228Y	AC 6 BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.....		03/15/2018	Paydown.....		11,719	11,719	11,718	11,719	0	0	0	0	0	11,719	0	0	0	111	12/16/2041	2AM.....
12479R	AD 9 CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8.....		03/15/2018	Paydown.....		5,000	5,000	4,999	4,999	0	0	0	0	0	4,999	0	1	1	32	04/15/2047	1FE.....
1248P8	AH 2 CREDIT-BASED ASSET SER & SECUR 2006-MH1.....		03/01/2018	Paydown.....		109,302	109,302	110,395	109,001	0	(3)	0	(3)	0	108,998	0	303	303	867	10/25/2036	1FE.....
12502Y	AP 8 CCR INC MT100 PYMT RIGHTS MAST 2012-CA C.....		03/10/2018	Paydown.....		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	566	07/11/2022	1FE.....

QE05.1

SCHEDULE D - PART 4

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

QE05.2

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)	
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/	03/18/2018	Paydown		80,737	80,737	80,704	80,714	0	1	0	1	0	80,715	0	23	23	432	06/18/2029	1FE	
126117 AH 3	CNA FINANCIAL CORP 6.950% 01/15/18	01/15/2018	Maturity		75,000	75,000	78,907	75,016	0	(16)	0	(16)	0	75,000	0	0	0	2,606	01/15/2018	2FE	
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	03/01/2018	Paydown		49,001	49,001	49,814	49,407	0	(406)	0	(406)	0	49,001	0	0	0	278	04/25/2043	1FM	
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2	03/01/2018	Paydown		44,698	44,896	37,270	40,425	0	7	0	7	0	40,432	0	4,266	4,266	417	02/25/2035	1FM	
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C	03/01/2018	Paydown		70,487	70,487	63,130	67,949	0	2,538	0	2,538	0	70,487	0	0	0	889	10/25/2034	1FM	
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1	03/01/2018	Paydown		375,529	375,529	371,495	373,753	0	1,776	0	1,776	0	375,529	0	0	0	4,055	01/25/2035	1FM	
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A	03/01/2018	Paydown		58,969	61,084	49,741	55,080	0	14	0	14	0	55,094	0	3,874	3,874	610	11/25/2035	2FM	
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5	03/01/2018	Paydown		9,108	9,562	8,336	8,780	0	1	0	1	0	8,780	0	328	328	71	10/25/2035	2FM	
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50	03/01/2018	Paydown		6,347	6,347	5,785	5,995	0	2	0	2	0	5,996	0	350	350	81	06/25/2035	3FM	
13056T AC 6	CALIFORNIA REPUBLIC AUTO REC 2013-2 B	02/15/2018	Paydown		1,664,829	1,664,829	1,656,505	1,664,414	0	415	0	415	0	1,664,829	0	0	0	5,673	07/15/2019	1FE	
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2	03/01/2018	Paydown		57,898	57,898	59,393	59,113	0	(1,215)	0	(1,215)	0	57,898	0	0	0	323	02/25/2044	1FE	
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2	02/01/2018	Paydown		0	176	147	161	0	0	0	0	0	161	0	(161)	(161)	2	02/25/2035	1FM	
172973 2R 2	CITICORP MORTGAGE SECURITIES 2005-6 1A5	03/01/2018	Paydown		51,347	51,347	49,024	49,024	0	0	0	0	0	49,024	0	2,324	2,324	525	09/25/2035	1FM	
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	03/01/2018	Paydown		5,364	5,364	5,260	5,328	0	0	0	0	0	5,328	0	36	36	31	02/25/2021	1FM	
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4	02/01/2018	Paydown		60,273	60,273	54,547	59,926	0	6	0	6	0	59,932	0	341	341	319	07/25/2036	1FM	
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	03/01/2018	Paydown		11,290	11,290	11,234	11,240	0	0	0	0	0	11,240	0	50	50	113	09/25/2037	1FM	
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	03/01/2018	Paydown		48,689	48,689	47,696	47,946	0	742	0	742	0	48,689	0	0	0	232	10/25/2043	1FM	
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1	03/01/2018	Paydown		65,327	65,327	65,592	65,487	0	(160)	0	(160)	0	65,327	0	0	0	361	06/25/2044	1FM	
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A	03/01/2018	Paydown		82,316	82,316	84,164	83,272	0	(5)	0	(5)	0	83,267	0	(950)	(950)	579	01/25/2053	1FM	
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216	01/25/2018	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	65	04/25/2047	2AM	
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1	03/25/2018	Paydown		69,806	69,806	69,787	69,783	0	23	0	23	0	69,806	0	0	0	321	10/25/2040	1FE	
202795 HU 7	COMMONWEALTH EDISON 5.800% 03/15/18	03/15/2018	Maturity	100.0000	3,000,000	3,000,000	2,994,240	2,999,847	0	153	0	153	0	3,000,000	0	0	0	87,000	03/15/2018	1FE	
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1 7.6	03/15/2018	Paydown		93,240	93,240	84,208	91,949	0	1,292	0	1,292	0	93,240	0	0	0	1,243	06/15/2028	1FE	
22541N VZ 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1	02/01/2018	Paydown		506	506	514	504	0	2	0	2	0	506	0	0	0	3	05/25/2018	1FM	
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4	03/01/2018	Paydown		30,316	30,316	29,915	30,100	0	215	0	215	0	30,316	0	0	0	353	10/25/2033	1FM	
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A	03/01/2018	Paydown		82,371	82,371	80,963	80,963	0	0	0	0	0	80,963	0	1,408	1,408	764	02/25/2035	1FM	
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5	03/01/2018	Paydown		8,706	8,706	8,902	8,708	0	(1)	0	(1)	0	8,706	0	0	0	76	10/25/2019	1FM	
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30	03/30/2018	Redemption	100.0000	13,749	13,749	13,749	13,749	0	0	0	0	0	13,749	0	0	0	202	03/30/2025	3FE	
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0	03/15/2018	Redemption	100.0000	26,882	26,882	26,882	26,882	0	0	0	0	0	26,882	0	0	0	183	05/15/2034	1FE	
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2	03/25/2018	Paydown		202,149	202,149	202,023	202,047	0	103	0	103	0	202,149	0	0	0	1,053	07/25/2031	1FE	
24736X AA 6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/	01/30/2018	Redemption	100.0000	21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	397	07/30/2027	1FE	
24736Y AA 4	DELTA AIRLINES 2015-1 A 3.875% 07/30/2	01/30/2018	Redemption	100.0000	21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	425	07/30/2027	1FE	
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2	03/20/2018	Paydown		494,536	494,536	497,627	497,079	0	(2,543)	0	(2,543)	0	494,536	0	0	0	2,293	07/20/2027	1FE	
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A	03/20/2018	Paydown		395,294	395,294	395,194	395,198	0	96	0	96	0	395,294	0	0	0	2,016	10/22/2029	1FE	
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B	03/20/2018	Paydown		131,765	131,765	131,743	131,744	0	21	0	21	0	131,765	0	0	0	845	10/22/2029	2AM	
25755T AE 0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II	01/25/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	140	10/25/2045	2AM	
25755T AH 3	DOMINOS PIZZA MASTER ISSUER 2017-1A A23	01/25/2018	Paydown		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	58	07/25/2047	2AM	
27034J AB 7	EARNST STUDENT LOAN PROGRAM 2016-B A2	03/25/2018	Paydown		360,035	360,035	359,965	359,977	0	58	0	58	0	360,035	0	0	0	1,940	05/25/2034	1FE	
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2	03/25/2018	Paydown		93,628	93,628	93,600	93,601	0	27	0	27	0	93,628	0	0	0	435	03/25/2030	1FE	
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5	03/01/2018	Paydown		40,587	40,587	40,828	40,718	0	(130)	0	(130)	0	40,587	0	0	0	195	03/25/2043	1FM	
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00	03/01/2018	Paydown		100,412	100,412	99,345	99,640	0	773	0	773	0	100,412	0	0	0	444	06/25/2043	1FM	
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43	03/15/2018	Paydown		1,027	1,027	1,027	1,027	0	0	0	0	0	1,027	0	0	0	8	04/15/2043	1FE	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		03/01/2018	Paydown		91,143	91,143	93,678	93,669	0	(2,526)	0	(2,526)	0	91,143	0	0	0	529	08/01/2056	1
32058B AE 9	FIRST INVESTORS AUTO OWNER TR 2013-3A C		03/15/2018	Paydown		442,903	442,903	442,801	442,893	0	10	0	10	0	442,903	0	0	0	2,136	01/15/2020	1FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50		03/01/2018	Paydown		66,388	66,388	67,674	67,132	0	(13)	0	(13)	0	67,119	0	(731)	(731)	404	03/25/2045	1FM
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3		03/15/2018	Paydown		98,467	98,467	98,453	98,453	0	14	0	14	0	98,467	0	0	0	584	07/15/2033	1FE
35104V AB 8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2 2		03/15/2018	Paydown		813,253	813,253	811,259	812,526	0	726	0	726	0	813,253	0	0	0	3,818	10/15/2021	1FE
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		03/01/2018	Paydown		6,944	7,380	6,282	6,294	395	4	0	399	0	6,694	0	251	251	89	04/25/2029	5FM
369622 42 8	GENERAL ELECTRIC CAPITAL CORP 4.875% 1		03/01/2018	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	36,833	10/15/2052	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		03/01/2018	Paydown		5,847	5,847	5,321	5,738	0	1	0	1	0	5,738	0	109	109	53	09/25/2037	3FM
416515 AU 8	HARTFORD FINL SVCS GRP 6.300% 03/15/18		03/15/2018	Maturity		1,500,000	1,500,000	1,499,955	1,500,000	0	0	0	0	0	1,500,000	0	0	0	47,250	03/15/2018	2FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09		03/20/2018	Paydown		107,691	107,691	107,617	107,623	0	68	0	68	0	107,691	0	0	0	2,148	09/21/2040	1FE
42771T AA 3	HERO FUNDING TRUST 2015-3A A 4.280% 09		03/20/2018	Paydown		156,337	156,337	156,326	156,326	0	0	0	0	0	156,326	0	10	10	1,395	09/20/2041	1FE
42805R BS 7	HERTZ VEHICLE FINANCING LLC 2013-1A B2		03/25/2018	Paydown		958,333	958,333	952,943	957,643	0	690	0	690	0	958,333	0	0	0	5,942	08/25/2019	1FE
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		03/01/2018	Paydown		10,971	10,971	10,786	10,902	0	1	0	1	0	10,903	0	68	68	97	08/25/2034	1FM
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		03/01/2018	Paydown		140,920	140,920	139,026	139,971	0	1	0	1	0	139,972	0	948	948	1,293	06/25/2033	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		03/15/2018	Paydown		24,522	24,522	24,368	24,433	0	89	0	89	0	24,522	0	0	0	147	12/15/2048	1FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		03/01/2018	Paydown		36,227	36,227	37,055	36,472	0	(1)	0	(1)	0	36,471	0	(244)	(244)	169	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		03/01/2018	Paydown		105,946	105,946	107,286	106,618	0	(1)	0	(1)	0	106,616	0	(671)	(671)	594	05/25/2043	1FM
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3		03/01/2018	Paydown		43,957	43,957	45,063	44,486	0	(4)	0	(4)	0	44,482	0	(525)	(525)	308	01/25/2044	1FM
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5		03/01/2018	Paydown		46,994	46,994	47,303	47,238	0	(243)	0	(243)	0	46,994	0	0	0	271	01/25/2047	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4		03/05/2018	Redemption 100.0000		239,069	239,069	239,069	239,069	0	0	0	0	0	239,069	0	0	0	5,283	03/05/2023	1FE
494550 AY 2	KINDER MORGAN ENERGY PARTNERS 5.950% 0		02/15/2018	Maturity		5,000,000	5,000,000	5,002,250	5,000,036	0	(36)	0	(36)	0	5,000,000	0	0	0	148,750	02/15/2018	2FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		03/30/2018	Redemption 100.0000		61,715	61,715	62,075	61,779	0	(9)	0	(9)	0	61,770	0	(55)	(55)	885	03/30/2021	2FE
50075N AU 8	KRAFT FOODS INC 6.125% 02/01/18		02/01/2018	Maturity		4,500,000	4,500,000	4,565,340	4,500,725	0	(725)	0	(725)	0	4,500,000	0	0	0	137,813	02/01/2018	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		03/15/2018	Paydown		15,625	15,625	15,322	15,350	0	275	0	275	0	15,625	0	0	0	112	01/15/2042	1FE
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL		03/05/2018	Redemption 100.0000		67,847	67,847	67,847	67,847	0	0	0	0	0	67,847	0	0	0	820	12/05/2020	1
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		03/01/2018	Paydown		35,635	35,635	32,819	32,819	0	0	0	0	0	32,819	0	2,816	2,816	361	11/25/2035	1FM
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/		03/01/2018	Paydown		67,589	67,589	61,612	61,612	0	0	0	0	0	61,612	0	5,977	5,977	685	09/25/2035	1FM
534187 AL 3	LINCOLN NATIONAL CORP 7.000% 03/15/18		03/15/2018	Maturity		1,000,000	1,000,000	1,054,680	1,001,476	0	(1,476)	0	(1,476)	0	1,000,000	0	0	0	35,000	03/15/2018	2FE
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		01/29/2018	Redemption 100.0000		54,933	54,933	54,933	54,933	0	0	0	0	0	54,933	0	0	0	429	04/29/2022	1FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2		03/15/2018	Paydown		127,418	127,418	124,203	124,760	0	2,659	0	2,659	0	127,418	0	0	0	633	01/15/2045	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5		03/01/2018	Paydown		3,902	3,902	3,917	3,891	0	0	0	0	0	3,891	0	11	11	30	12/25/2018	1FM
553896 AC 5	MVV OWNER TRUST 2017-1A C 2.990% 12/20		03/20/2018	Paydown		42,131	42,131	42,120	42,121	0	11	0	11	0	42,131	0	0	0	217	12/20/2034	2AM
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		03/20/2018	Paydown		37,583	37,583	37,578	37,582	0	2	0	2	0	37,583	0	0	0	154	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		03/20/2018	Paydown		37,583	37,583	37,581	37,583	0	1	0	1	0	37,583	0	0	0	215	05/20/2030	2AM
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		01/15/2018	Redemption 100.0000		78,553	78,553	78,553	78,553	0	0	0	0	0	78,553	0	0	0	1,866	01/15/2028	1FE
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		03/15/2018	Paydown		35,123	35,123	33,279	34,387	0	736	0	736	0	35,123	0	0	0	305	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/		03/01/2018	Paydown		22,249	22,249	22,267	22,553	0	(304)	0	(304)	0	22,249	0	0	0	233	08/15/2037	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/		03/01/2018	Paydown		56,858	56,858	56,780	56,766	0	93	0	93	0	56,858	0	0	0	511	12/15/2045	1FM
61980A AC 7	MOTIVA ENTERPRISES LLC 144A 5.750% 01/		03/15/2018	Call 105.7003		744,130	704,000	702,620	703,654	0	33	0	33	0	703,686	0	314	314	67,117	01/15/2020	2FE
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750% 05/15/22		02/14/2018	Barclays		2,000,760	2,000,000	2,060,960	2,029,743	0	(806)	0	(806)	0	2,028,937	0	(28,177)	(28,177)	18,958	05/15/2022	2FE
629568 AQ 9	NABORS INDUSTRIES INC 6.150% 02/15/18		02/15/2018	Maturity		526,000	526,000	529,686	526,063	0	(63)	0	(63)	0	526,000	0	0	0	16,175	02/15/2018	3FE
637432 KT 1	NATIONAL RURAL UTILITIES COOP 5.450% 0		02/01/2018	Maturity		2,000,000	2,000,000	1,995,540	1,999,952	0	48	0	48	0	2,000,000	0	0	0	54,500	02/01/2018	1FE

QE05.3

SCHEDULE D - PART 4

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

QE05.4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
66775V AA 3	NORTHWEST PIPELINE LLC 144A 4.000% 04/...		03/01/2018	Tax Free Exchange.....		1,988,042	2,000,000	1,987,980	0	0	62	0	62	0	1,988,042	0	0	0	0	04/01/2027	2FE.....
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1.....		03/01/2018	Paydown.....		110,442	110,442	110,667	110,553	0	(2)	0	(2)	0	110,551	0	(109)	(109)	505	10/25/2045	1FM.....
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A.....		01/18/2018	Paydown.....		30,200	30,200	30,195	30,199	0	1	0	1	0	30,200	0	0	0	62	09/18/2024	1FE.....
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....		03/10/2018	Paydown.....		27,515	27,515	27,514	27,514	0	2	0	2	0	27,515	0	0	0	158	03/10/2027	1FE.....
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....		03/10/2018	Paydown.....		20,636	20,636	20,632	20,634	0	2	0	2	0	20,636	0	0	0	167	03/10/2027	2AM.....
69144V AC 1	OXFORD FINANCE FUNDING TRUST 2014-1A A.....		03/15/2018	Paydown.....		788,126	788,126	785,171	787,307	0	819	0	819	0	788,126	0	0	0	2,826	12/15/2022	1FE.....
70342@ AC 2	PATTERSON COMPANIES INC 5.750% 03/25/1.....		03/25/2018	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,750	03/25/2018	2.....
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A.....		02/25/2018	Paydown.....		77,271	77,271	72,831	76,096	0	66	0	66	0	76,162	0	1,109	1,109	469	01/25/2036	1FM.....
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....		03/01/2018	Paydown.....		75,693	75,693	72,357	74,330	0	1,362	0	1,362	0	75,693	0	0	0	487	10/25/2033	1FM.....
74927D AL 0	RBSP RESECURITIZATION TRUST 2010-4 6A1.....		03/01/2018	Paydown.....		45,815	45,815	43,375	44,862	0	953	0	953	0	45,815	0	0	0	436	02/26/2036	1FM.....
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....		03/01/2018	Paydown.....		4,267	4,267	4,057	4,202	0	1	0	1	0	4,203	0	65	65	39	10/25/2021	2FM.....
749685 AQ 6	RPM INTERNATIONAL INC 6.500% 02/15/18.....		02/15/2018	Maturity.....		2,000,000	2,000,000	1,981,820	1,999,702	0	298	0	298	0	2,000,000	0	0	0	65,000	02/15/2018	2FE.....
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2.....		03/01/2018	Paydown.....		576	576	576	502	0	74	0	74	0	576	0	0	0	8	02/25/2035	1FM.....
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7.....		03/01/2018	Paydown.....		408,281	408,281	397,436	404,266	0	12	0	12	0	404,278	0	4,003	4,003	5,972	05/01/2034	1FM.....
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....		03/01/2018	Paydown.....		127,993	127,993	127,993	127,483	0	(2)	0	(2)	0	127,481	0	512	512	1,110	09/25/2034	1FM.....
78446D AB 5	SLM STUDENT LOAN TRUST 2011-A A2 4.370.....		03/15/2018	Paydown.....		99,463	99,463	99,462	99,463	0	0	0	0	0	99,463	0	0	0	738	04/17/2028	1FE.....
78446V AB 5	SLM STUDENT LOAN TRUST 2012-A A2 3.830.....		03/15/2018	Paydown.....		102,918	102,918	102,916	102,918	0	0	0	0	0	102,918	0	0	0	662	01/17/2045	1FE.....
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310.....		03/15/2018	Paydown.....		224,064	224,064	224,035	224,061	0	2	0	2	0	224,064	0	0	0	1,240	10/15/2046	1FE.....
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3.....		03/25/2018	Paydown.....		354,435	354,435	354,397	354,408	0	1	0	1	0	354,408	0	27	27	1,931	08/25/2025	1FE.....
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%.....		03/01/2018	Paydown.....		16,732	16,732	16,730	16,719	0	0	0	0	0	16,719	0	13	13	54	09/20/2029	1FE.....
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....		03/01/2018	Paydown.....		58,481	58,481	58,481	58,481	0	0	0	0	0	58,481	0	0	0	444	12/25/2033	1FM.....
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47.....		03/01/2018	Paydown.....		484	484	484	483	0	1	0	1	0	483	0	0	0	3	01/25/2042	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000.....		03/01/2018	Paydown.....		40,574	40,574	41,279	41,213	0	(640)	0	(640)	0	40,574	0	0	0	204	05/25/2043	1FM.....
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.....		01/25/2018	Paydown.....		55,020	55,020	55,020	55,020	0	0	0	0	0	55,020	0	0	0	547	01/25/2044	1FE.....
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....		03/01/2018	Paydown.....		48,629	48,629	47,563	47,889	0	740	0	740	0	48,629	0	0	0	340	07/25/2043	1FM.....
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1.....		03/01/2018	Paydown.....		38,468	38,468	38,456	38,450	0	17	0	17	0	38,468	0	0	0	202	04/25/2044	1FM.....
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1.....		03/01/2018	Paydown.....		38,468	38,468	37,999	38,045	0	423	0	423	0	38,468	0	0	0	202	04/25/2044	1FM.....
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A.....		03/20/2018	Paydown.....		216,089	216,089	216,045	216,053	0	1	0	1	0	216,054	0	35	35	809	07/20/2033	1FE.....
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05.....		01/20/2018	Paydown.....		96,401	96,401	96,401	96,401	0	0	0	0	0	96,401	0	0	0	359	05/20/2046	2AM.....
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.4.....		01/01/2018	Redemption 100.0000.....		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028	1.....
844741 AS 7	SOUTHWEST AIR 95 A4 7.640% 01/01/18.....		01/01/2018	Redemption 100.0000.....		233,421	233,421	233,421	233,421	0	0	0	0	0	233,421	0	0	0	8,917	01/01/2018	1FE.....
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A.....		02/01/2018	Paydown.....		79,793	79,793	79,793	79,793	0	0	0	0	0	79,793	0	0	0	798	08/01/2031	1FE.....
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/.....		03/15/2018	Paydown.....		231,982	231,982	231,949	231,951	0	31	0	31	0	231,982	0	0	0	1,642	06/15/2028	1FE.....
854502 70 5	STANLEY BLACK & DECKER 5.750% 07/25/52.....		03/02/2018	Wells Fargo Securities.....		509,988	500,000	500,000	500,000	0	0	0	0	0	500,000	0	9,988	9,988	0	07/25/2052	2FE.....
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2.....		03/01/2018	Paydown.....		451,825	451,825	408,196	444,627	0	279	0	279	0	444,906	0	6,919	6,919	7,729	09/25/2033	1FM.....
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1.....		03/01/2018	Paydown.....		26,850	26,850	25,440	26,552	0	10	0	10	0	26,562	0	288	288	409	02/25/2020	1FM.....
86359B EA 1	STRUCTURED ASSET SECURITIES 2004-19XS A5.....		03/01/2018	Paydown.....		223,188	223,188	222,604	222,951	0	(13)	0	(13)	0	222,939	0	249	249	1,398	09/25/2034	1FM.....
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2.....		03/01/2018	Paydown.....		131,801	131,801	127,966	131,249	0	(70)	0	(70)	0	131,179	0	622	622	1,143	11/25/2034	1FM.....
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9.....		03/01/2018	Paydown.....		6,773	14,816	14,501	14,681	0	2	0	2	0	14,683	0	(7,910)	(7,910)	165	12/25/2034	3FM.....
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1.....		03/01/2018	Paydown.....		133,479	133,488	129,167	131,747	0	9	0	9	0	131,756	0	1,723	1,723	1,101	07/25/2035	2FM.....
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....		03/15/2018	Paydown.....		37,760	37,760	38,964	38,728	0	(968)	0	(968)	0	37,760	0	0	0	525	08/15/2036	1FE.....
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.....		03/20/2018	Paydown.....		62,500	62,500	62,473	62,477	0	23	0	23	0	62,500	0	0	0	370	11/20/2038	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	For 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)
87407P	AJ 9 TAL ADVANTAGE LLC 2014-1A A 3.510% 02/		03/20/2018	Paydown		62,500	62,500	63,594	63,161	0	(661)	0	(661)	0	62,500	0	0	0	366	02/22/2039	1FE
88031J	AB 2 TENASKA GEORGIA PARTNERS SENIOR SECURED		02/01/2018	Redemption	100.0000	138,131	138,131	145,029	141,720	0	(16)	0	(16)	0	141,705	0	(3,574)	(3,574)	6,561	02/01/2030	2FE
88031Q	AA 8 TENASKA VIRGINIA PARTNERS 144A 6.119%		03/31/2018	Redemption	100.0000	79,159	79,159	79,159	79,159	0	0	0	0	0	79,159	0	0	0	1,211	03/30/2024	2FE
88031R	AA 6 TENASKA ALABAMA II PARTNERS 144A SENIOR		03/30/2018	Redemption	100.0000	201,149	201,149	201,971	201,413	0	(21)	0	(21)	0	201,392	0	(243)	(243)	3,080	03/30/2023	2FE
891098	AA 3 Toro Mortgage Funding Trust 2017-RJ1 A		03/01/2018	Paydown		47,512	47,512	48,284	48,243	0	(732)	0	(732)	0	47,512	0	0	0	368	04/25/2074	1FE
89172P	AA 7 TOWD POINT MORTGAGE TRUST 2016-2 A1 3		03/25/2018	Paydown		94,045	94,045	94,781	94,456	0	(412)	0	(412)	0	94,045	0	0	0	498	08/25/2055	1FM
89656C	AA 1 TRINITY RAIL LEASING LP 2010-1A A 5.19		03/16/2018	Paydown		14,108	14,108	14,108	14,108	0	0	0	0	0	14,108	0	0	0	123	10/16/2040	1FE
89690E	AC 1 TRIP RAIL MASTER FUNDING LLC 2011-1A A2		03/15/2018	Paydown		958	958	958	958	0	0	0	0	0	958	0	0	0	14	07/15/2041	1FE
90263B	HE 1 UCFC HOME EQUITY LOAN 1998-D MF2 7.750		01/01/2018	Paydown		0	31,119	29,097	29,097	0	0	0	0	0	29,097	0	(29,097)	(29,097)	201	04/15/2030	1FM
90932Q	AA 4 UNITED AIR 2014-2 A PTT 3.750% 09/03/2		03/03/2018	Redemption	100.0000	196,030	196,030	196,345	196,260	0	2	0	2	0	196,262	0	(232)	(232)	3,676	09/03/2026	1FE
91166#	AA 0 UNITED STATES COLD STORAGE INC 6.110%		02/21/2018	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,100	02/21/2018	2
918290	AA 5 VSE VOI Mortgage LLC 2016-A A 2.540%		03/01/2018	Paydown		54,172	54,172	54,167	54,151	0	21	0	21	0	54,172	0	0	0	222	07/20/2033	1FE
92257L	AB 6 VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		03/01/2018	Paydown		123,434	123,434	123,401	123,387	0	47	0	47	0	123,434	0	0	0	625	05/25/2047	1FE
949456	AA 5 WELK RESORTS LLC 2013-A A 3.100% 03/15		03/15/2018	Paydown		91,945	91,945	91,933	91,941	0	5	0	5	0	91,945	0	0	0	488	03/15/2029	1FE
94978#	JF 5 ZC AVIATION 2014 CLASS A-1 3.620% 09/2		03/20/2018	Redemption	100.0000	59,440	59,440	59,440	59,440	0	0	0	0	0	59,440	0	0	0	359	09/20/2024	2FE
94978#	JH 1 ZC AVIATION 2014 CLASS A-1 3.620% 09/1		03/16/2018	Redemption	100.0000	59,863	59,863	59,863	59,863	0	0	0	0	0	59,863	0	0	0	362	09/16/2024	2FE
94982W	AZ 7 WELLS FARGO MB TRST 2005-9 2A6 5.250%		03/25/2018	Paydown		55,310	55,310	52,825	52,825	0	0	0	0	0	52,825	0	2,486	2,486	487	09/25/2035	1FM
94982W	BB 9 WELLS FARGO MB TRST 2005-9 2A8 5.500		03/25/2018	Paydown		53,121	53,121	50,448	52,515	0	19	0	19	0	52,533	0	588	588	490	10/25/2035	1FM
94984F	AV 1 WELLS FARGO MBS 2006-11 A20 6.000% 09/		03/01/2018	Paydown		54,451	57,890	50,855	53,221	0	5	0	5	0	53,226	0	1,225	1,225	616	09/25/2036	1FM
95058X	AA 6 WENDYS FUNDING LLC 2015-1A A21 3.371%		01/19/2018	Paydown		1,955,000	1,955,000	1,953,167	1,953,460	0	1,540	0	1,540	0	1,955,000	0	0	0	17,229	06/15/2045	2AM
96033C	AB 8 WESTGATE RESORTS 2016-1A B 4.500% 12/2		03/20/2018	Paydown		139,977	139,977	139,086	139,513	0	464	0	464	0	139,977	0	0	0	1,052	12/20/2028	2AM
961548	AQ 7 WESTVACO CORP DEBENTURES 7.650% 03/15/		03/15/2018	Redemption	100.0000	8,000	8,000	8,979	8,453	0	(17)	0	(17)	0	8,436	0	(436)	(436)	306	03/15/2027	2FE
97652P	AA 9 WINWATER MORTGAGE LOAN TRUST 2014-1 A1		03/01/2018	Paydown		27,925	27,925	28,868	28,533	0	(2)	0	(2)	0	28,532	0	(607)	(607)	137	06/27/2044	1FM
G0620B	AB 4 ATLAS 2014-1 A 4.875% 12/15/39		03/15/2018	Redemption	100.0000	20,993	20,993	20,993	20,993	0	0	0	0	0	20,993	0	0	0	131	01/15/2031	1FE
009090	AA 9 AIR CANADA 2015-1A 3.600% 03/15/27		03/15/2018	Redemption	100.0000	72,375	72,375	73,461	73,437	0	(27)	0	(27)	0	73,410	0	(1,035)	(1,035)	1,303	03/15/2027	1FE
009090	AA 7 AIR CANADA 2015-1B 3.875% 03/15/23		03/15/2018	Redemption	100.0000	38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	745	03/15/2023	2FE
87425E	AM 5 TALISMAN ENERGY INC 3.750% 02/01/21		01/17/2018	Call	104.2710	1,042,710	1,000,000	1,007,070	1,002,679	0	(38)	0	(38)	0	1,002,641	0	(2,641)	(2,641)	60,002	02/01/2021	2FE
89346D	AC 1 TRANSALTA CORP 6.900% 05/15/18		03/15/2018	Call	100.8220	2,016,440	2,000,000	2,011,680	2,002,029	0	(1,106)	0	(1,106)	0	2,000,924	0	(924)	(924)	62,440	05/15/2018	2FE
05330K	AA 3 AUTO METRO PUERTO RICO AUTOPISTAS LLC 14		03/31/2018	Redemption	100.0000	13,500	13,500	13,500	13,500	0	0	0	0	0	13,500	0	0	0	228	06/30/2035	4FE
111013	AG 3 BRITISH SKY BROADCASTING 144A 6.100%		02/15/2018	Maturity		2,500,000	2,500,000	2,510,400	2,500,166	0	(166)	0	(166)	0	2,500,000	0	0	0	76,250	02/15/2018	2FE
15639K	AA 0 CENTRICA PLC 144A 4.000% 10/16/23		03/05/2018	Redemption	103.2470	1,032,470	1,000,000	1,009,960	1,006,164	0	(172)	0	(172)	0	1,005,992	0	26,478	26,478	15,444	10/16/2023	2FE
26971H	AC 6 EAGLE LTD 2014-1A B 5.290% 12/15/39		03/15/2018	Paydown		31,250	31,250	31,445	31,394	0	(144)	0	(144)	0	31,250	0	0	0	276	12/15/2039	3AM
29100X	AA 3 EMERALD AVIATION FINANCE LIMIT 2013-1 A		03/15/2018	Paydown		21,981	21,981	22,283	22,235	0	(254)	0	(254)	0	21,981	0	0	0	170	10/15/2038	1FE
37952U	AD 5 SEACO CONTAINER 2014-1A A1 3.190% 07/		03/17/2018	Paydown		150,000	150,000	150,110	150,072	0	(2)	0	(2)	0	150,070	0	(70)	(70)	797	07/17/2029	1FE
51817T	AB 8 LATAM AIRLINES 2015-1 A 4.200% 11/15/2		02/15/2018	Redemption	100.0000	42,563	42,563	41,141	41,262	0	22	0	22	0	41,284	0	1,279	1,279	447	11/15/2027	2FE
65504L	AC 1 NOBLE HOLDING INTL LTD 4.900% 08/01/20		02/01/2018	Redemption	102.2500	511,250	500,000	498,625	499,580	0	13	0	13	0	499,593	0	11,657	11,657	12,250	08/01/2020	4FE
71645W	AR 2 PETROBRAS INTERNACIONAL FIN CO 5.375%		03/29/2018	Redemption	105.2500	2,105,000	2,000,000	2,107,700	2,041,960	0	(3,069)	0	(3,069)	0	2,038,892	0	66,108	66,108	72,264	01/27/2021	3FE
71656L	BQ 3 PETROLEOS MEXICANOS 144A 6.500% 03/13/		03/28/2018	Tax Free Exchange		1,983,318	2,000,000	1,981,880	1,982,997	0	321	0	321	0	1,983,318	0	0	0	65,000	03/13/2027	2FE
947075	AD 9 WEATHERFORD INTL LTD 6.000% 03/15/18		03/15/2018	Maturity		2,000,000	2,000,000	1,989,240	1,999,714	0	286	0	286	0	2,000,000	0	0	0	60,000	03/15/2018	5FE
G7572L	AB 5 RISE 2014-1 A ASSET BACKED SECURED TERM		03/15/2018	Redemption	100.0000	43,861	43,861	44,793	44,324	0	(18)	0	(18)	0	44,307	0	(446)	(446)	360	02/15/2021	1FE
P7077@	AF 1 NASSAU AIRPORT DEVELOPMENT CO 7.000% 1		03/31/2018	Redemption	100.0000	22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	394	11/30/2033	2FE

QE05.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3899999.	Total - Bonds - Industrial and Miscellaneous.....					62,185,458	62,001,339	62,101,455	60,005,722	395	9,480	0	9,875	0	62,003,572	0	82,606	82,606	1,392,271	XXX	XXX
8399997.	Total - Bonds - Part 4.....					67,130,663	68,287,544	66,964,585	64,829,285	395	(13,740)	0	(13,345)	0	66,803,916	0	227,466	227,466	1,444,840	XXX	XXX
8399999.	Total - Bonds.....					67,130,663	68,287,544	66,964,585	64,829,285	395	(13,740)	0	(13,345)	0	66,803,916	0	227,466	227,466	1,444,840	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					67,130,663	XXX	66,964,585	64,829,285	395	(13,740)	0	(13,345)	0	66,803,916	0	227,466	227,466	1,444,840	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																								
S&P 500 2/15/2019 Strike @ 2731.27846L\$075	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/16/2018	02/15/2019	208	568,048	2,731.0000	0	39,936	0	26,894		26,894	(13,042)	0	0	0	n/a.....		n/a.....		
S&P 500 3/15/2019 Strike @ 2747.337846L\$081	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	03/19/2018	03/15/2019	195	535,665	2,747.0000	0	32,188	0	25,276		25,276	(6,912)	0	0	0	n/a.....		n/a.....		
0089999	Total-Purchased Options-Hedging Other-Call Options and Warrants.....											0	72,124	0	52,170	XX	52,170	(19,954)	0	0	0	0	XXX	XXX
0149999	Total-Purchased Options-Hedging Other.....											0	72,124	0	52,170	XX	52,170	(19,954)	0	0	0	0	XXX	XXX
0369999	Total-Purchased Options-Call Options and Warrants.....											0	72,124	0	52,170	XX	52,170	(19,954)	0	0	0	0	XXX	XXX
0429999	Total-Purchased Options.....											0	72,124	0	52,170	XX	52,170	(19,954)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																								
S&P 500 2/15/2019 Strike @ 3017.9767846S\$075	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/16/2018	02/15/2019	208	627,744	3,018.0000	0	(10,816)	0	(5,579)		(5,579)	5,237	0	0	0	n/a.....		n/a.....		
S&P 500 3/15/2019 Strike @ 3035.87846S\$081	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	03/19/2018	03/15/2019	195	592,020	3,036.0000	0	(6,828)	0	(5,541)		(5,541)	1,287	0	0	0	n/a.....		n/a.....		
0509999	Total-Written Options-Hedging Other-Call Options and Warrants.....											0	(17,644)	0	(11,120)	XX	(11,120)	6,524	0	0	0	0	XXX	XXX
0569999	Total-Written Options-Hedging Other.....											0	(17,644)	0	(11,120)	XX	(11,120)	6,524	0	0	0	0	XXX	XXX
0789999	Total-Written Options-Call Options and Warrants.....											0	(17,644)	0	(11,120)	XX	(11,120)	6,524	0	0	0	0	XXX	XXX
0849999	Total-Written Options.....											0	(17,644)	0	(11,120)	XX	(11,120)	6,524	0	0	0	0	XXX	XXX
1409999	Total-Hedging Other.....											0	54,480	0	41,050	XX	41,050	(13,430)	0	0	0	0	XXX	XXX
1449999	TOTAL.....											0	54,480	0	41,050	XX	41,050	(13,430)	0	0	0	0	XXX	XXX

QE06

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year- end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					

NONE

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
GOLDMAN SACHS..... W22LROWP2IHZNBB6K528	Y.....	Y.....	.....0	.....41,050	.....0	.....41,050	.....41,050	.....0	.....41,050	.....0	.....0
0299999. Total NAIC 1 Designation.....			.....0	.....41,050	.....0	.....41,050	.....41,050	.....0	.....41,050	.....0	.....0
0999999. Gross Totals.....			.....0	.....41,050	.....0	.....41,050	.....41,050	.....0	.....41,050	.....0	.....0
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....41,050	.....0						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
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NONE

QE09

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Other Invested Assets (Schedule BA Type)						
990VR1 11 0	MOUNT VERNON LIQUID ASSETS PORTFOLIO LLC.....	C.....		89,943,931	89,943,931	
8899999	Total - Other Invested Assets (Schedule BA Type).....			89,943,931	89,943,931	XXX
9999999	Totals.....			89,943,931	89,943,931	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....89,943,931 Book/Adjusted Carrying Value \$.....89,943,931
- Average balance for the year: Fair Value \$.....69,412,620 Book/Adjusted Carrying Value \$.....69,412,620
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....89,943,931 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

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
US Bank NA..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....(10,055,166)	.....(5,683,232)	.....(9,201,051)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(10,055,166)	.....(5,683,232)	.....(9,201,051)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(10,055,166)	.....(5,683,232)	.....(9,201,051)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(10,055,166)	.....(5,683,232)	.....(9,201,051)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
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NONE

QE13