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QUARTERLY STATEMENT

As of June 30, 2018

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of August 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	6,657,786,007	0	6,657,786,007	5,924,260,683
2. Stocks:				
2.1 Preferred stocks	20,292,234	0	20,292,234	20,292,234
2.2 Common stocks	391,132,939	0	391,132,939	391,069,982
3. Mortgage loans on real estate:				
3.1 First liens	836,056,783	0	836,056,783	804,802,022
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)	24,468,760	0	24,468,760	24,850,978
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....181,986,341), cash equivalents ($.....174,893,149) and short-term investments ($.....20,000,002)	376,879,492	0	376,879,492	443,294,368
6. Contract loans (including $..........0 premium notes)	584,458,529	1,275,192	583,183,337	542,700,859
7. Derivatives	77,034,184	0	77,034,184	64,053,794
8. Other invested assets	75,384,288	0	75,384,288	75,000,000
9. Receivables for securities	1,696,456	0	1,696,456	2,539,887
10. Securities lending reinvested collateral assets	296,016,067	0	296,016,067	532,954
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,341,205,738	1,275,192	9,339,930,546	8,293,397,761
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	62,113,746	0	62,113,746	56,377,786
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	10,823,205	0	10,823,205	14,901,720
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	58,386,849	0	58,386,849	58,635,492
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	17,941,461	0	17,941,461	10,258,693
16.2 Funds held by or deposited with reinsured companies	0	0	0	11,943,630
16.3 Other amounts receivable under reinsurance contracts	139	0	139	139
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	23,098,492	0	23,098,492	29,531,985
18.2 Net deferred tax asset	187,504,118	57,995,568	129,508,550	129,612,360
19. Guaranty funds receivable or on deposit	1,752,135	0	1,752,135	1,747,276
20. Electronic data processing equipment and software	874,458	0	874,458	179,872
21. Furniture and equipment, including health care delivery assets ($..........0)	10,349,042	10,349,042	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	27,264,008	0	27,264,008	29,905,285
24. Health care ($..........0) and other amounts receivable	22,380,779	22,380,779	0	0
25. Aggregate write-ins for other than invested assets	134,771,315	3,449,081	131,322,234	144,263,053
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	9,898,465,485	95,449,662	9,803,015,823	8,780,755,052
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	21,696,824,087	0	21,696,824,087	22,895,981,431
28. Total (Lines 26 and 27)	31,595,289,572	95,449,662	31,499,839,910	31,676,736,483

DETAILS OF WRITE-INS

	1	2	3	4
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	112,673,340	0	112,673,340	125,406,699
2502. Keyman insurance	11,383,943	0	11,383,943	10,683,489
2503. Fund revenue receivable	6,491,168	0	6,491,168	6,704,931
2598. Summary of remaining write-ins for Line 25 from overflow page	4,222,864	3,449,081	773,783	1,467,934
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	134,771,315	3,449,081	131,322,234	144,263,053

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....6,859,387,101 less $..........0 included in Line 6.3 (including $.....196,932,678 Modco Reserve)	6,859,387,101	6,533,013,714
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	28,321,457	28,749,893
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	698,053,985	686,573,558
4.	Contract claims:		
	4.1 Life	17,843,323	13,473,833
	4.2 Accident and health	82,339	201,874
5.	Policyholders' dividends $.....3,959,487 and coupons $..........0 due and unpaid	3,959,487	3,428,341
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	104,426,708	97,277,560
	6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....88,238 accident and health premiums	1,762,793	1,225,777
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 $.....29,907,655 assumed and $.....(4,786,281) ceded	25,121,374	27,870,414
	9.4 Interest Maintenance Reserve	31,116,776	33,283,245
10.	Commissions to agents due or accrued - life and annuity contracts $.....5,686,010, accident and health $.....775,365 and deposit-type contract funds $..........0	6,461,374	13,090,368
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	10,825,855	25,897,069
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(220,891,736) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(220,891,736)	(251,475,178)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,205,932	4,225,984
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	8,033,685	7,570,947
17.	Amounts withheld or retained by company as agent or trustee	120,902,213	119,643,035
18.	Amounts held for agents' account, including $.....4,537,690 agents' credit balances	4,747,776	4,336,146
19.	Remittances and items not allocated	14,937,652	23,342,278
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 $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	8,489,949	5,842,417
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	510,686,188	28,774,424
	24.04 Payable to parent, subsidiaries and affiliates	111,895,509	160,766,002
	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	18,027,558	35,815,055
	24.09 Payable for securities	18,939,273	20,143,165
	24.10 Payable for securities lending	296,016,067	532,954
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	68,023,031	55,607,493
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,749,375,671	7,679,210,368
27.	From Separate Accounts statement	21,696,824,087	22,895,976,008
28.	Total liabilities (Lines 26 and 27)	30,446,199,758	30,575,186,376
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	309,660,360	309,622,214
33.	Gross paid in and contributed surplus	283,297,154	283,297,154
34.	Aggregate write-ins for special surplus funds	(11,141,958)	(11,532,171)
35.	Unassigned funds (surplus)	461,824,596	510,162,909
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 $.....(423) in Separate Accounts Statement)	1,043,640,152	1,091,550,106
38.	Totals of Lines 29, 30 and 37	1,053,640,152	1,101,550,106
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	31,499,839,910	31,676,736,482

DETAILS OF WRITE-INS

2501.	Liability for cash collateral	46,170,000	33,489,950
2502.	Liability for plan benefits	20,103,573	20,273,684
2503.	Unclaimed funds	1,749,458	1,843,859
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)	68,023,031	55,607,493
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Voluntary Reserve	(11,141,958)	(11,532,171)
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)	(11,141,958)	(11,532,171)

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	829,936,565	961,382,085	1,841,232,806
2. Considerations for supplementary contracts with life contingencies	386,039	625,620	755,352
3. Net investment income	170,007,233	160,892,612	338,327,883
4. Amortization of Interest Maintenance Reserve (IMR)	2,628,201	2,882,015	5,615,172
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	49,682,579	20,911,401	57,903,310
7. Reserve adjustments on reinsurance ceded	61,457,683	40,991,693	76,934,103
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	142,026,317	137,578,151	280,002,781
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	163,867,850	153,146,293	322,110,905
9. Totals (Lines 1 to 8.3)	1,419,992,467	1,478,409,870	2,922,882,312
10. Death benefits	59,234,150	45,516,715	88,361,543
11. Matured endowments (excluding guaranteed annual pure endowments)	208,682	224,369	569,065
12. Annuity benefits	355,128,030	319,364,805	647,325,272
13. Disability benefits and benefits under accident and health contracts	974,616	1,080,127	2,077,724
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,344,649,522	785,986,686	1,488,440,908
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	8,132,030	6,348,978	15,039,977
18. Payments on supplementary contracts with life contingencies	260,487	301,761	1,301,453
19. Increase in aggregate reserves for life and accident and health contracts	329,001,493	289,071,912	660,765,324
20. Totals (Lines 10 to 19)	2,097,589,010	1,447,895,353	2,903,881,266
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	173,596,371	154,632,040	308,146,593
22. Commissions and expense allowances on reinsurance assumed	2,038,192	1,998,848	4,374,746
23. General insurance expenses	81,023,638	70,588,293	158,883,700
24. Insurance taxes, licenses and fees, excluding federal income taxes	11,055,397	12,074,210	17,953,743
25. Increase in loading on deferred and uncollected premiums	(2,963,694)	(2,466,922)	3,777,160
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,008,174,395)	(286,851,683)	(668,908,416)
27. Aggregate write-ins for deductions	6,645,245	1,156,549	2,179,320
28. Totals (Lines 20 to 27)	1,360,809,764	1,399,026,688	2,730,288,112
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	59,182,703	79,383,182	192,594,200
30. Dividends to policyholders	52,990,397	50,140,903	102,665,087
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	6,192,306	29,242,279	89,929,113
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,476,747	(2,422,745)	(22,489,066)
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)	3,715,559	31,665,024	112,418,179
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(241,645) (excluding taxes of $.....122,739 transferred to the IMR)	(2,254,418)	(12,995,859)	(41,403,606)
35. Net income (Line 33 plus Line 34)	1,461,141	18,669,165	71,014,573
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,101,550,106	1,082,090,601	1,082,090,601
37. Net income (Line 35)	1,461,141	18,669,165	71,014,573
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....431,503	(12,738,765)	(16,090,139)	8,975,420
39. Change in net unrealized foreign exchange capital gain (loss)	(129,536)	66,873	280,932
40. Change in net deferred income tax	13,050,195	24,080,409	(77,478,139)
41. Change in nonadmitted assets	(12,780,714)	(33,964,318)	62,372,314
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	(2,647,532)	(997,596)	25,753,940
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	5,000	(5,000)	(5,000)
47. Other changes in surplus in Separate Accounts Statement	(5,423)	5,147	5,423
48. Change in surplus notes	38,146	38,146	76,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(35,000,000)	(35,000,000)	(70,000,000)
53. Aggregate write-ins for gains and losses in surplus	837,534	(2,925,932)	(1,536,249)
54. Net change in capital and surplus (Lines 37 through 53)	(47,909,954)	(46,123,245)	19,459,505
55. Capital and surplus as of statement date (Lines 36 + 54)	1,053,640,152	1,035,967,356	1,101,550,106

DETAILS OF WRITE-INS

08.301.	Policy charges	124,918,727	126,754,995	255,218,778
08.302.	Fee income	39,052,378	26,976,929	67,063,354
08.303.	Miscellaneous gain/(losses)	(103,255)	(585,631)	(171,227)
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)	163,867,850	153,146,293	322,110,905
2701.	Net investment earnings on funds withheld by ceding company	5,615,788	0	0
2702.	Health surrender benefits	1,029,457	1,156,549	2,179,320
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)	6,645,245	1,156,549	2,179,320
5301.	Benefit plan adjustment	1,735,754	1,703,998	(142,082)
5302.	Voluntary reserve	390,213	(4,982,215)	(3,243,514)
5303.	Prior period adjustment	(1,288,433)	352,285	1,849,347
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)	837,534	(2,925,932)	(1,536,249)

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	896,420,046	1,003,631,062	1,892,905,150
2. Net investment income	166,819,039	162,812,078	341,714,423
3. Miscellaneous income	163,705,791	157,903,921	337,734,864
4. Total (Lines 1 through 3)	1,226,944,877	1,324,347,061	2,572,354,437
5. Benefit and loss related payments	1,114,483,204	974,918,407	1,922,098,659
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,038,757,837)	(299,235,837)	(701,733,446)
7. Commissions, expenses paid and aggregate write-ins for deductions	278,463,137	224,068,940	476,365,588
8. Dividends paid to policyholders	45,310,103	41,315,295	92,022,273
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(4,769,424)	(7,673,913)	(6,078,807)
10. Total (Lines 5 through 9)	394,729,183	933,392,892	1,782,674,267
11. Net cash from operations (Line 4 minus Line 10)	832,215,694	390,954,169	789,680,171
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	442,148,316	361,585,099	706,249,216
12.2 Stocks	2,797,068	4,026,962	9,038,189
12.3 Mortgage loans	63,671,659	56,964,140	134,515,809
12.4 Real estate	0	0	0
12.5 Other invested assets	30,682	3,342,840	3,342,840
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	843,431	1,012,286	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	509,491,156	426,931,327	853,146,054
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,177,710,748	541,364,714	1,155,559,403
13.2 Stocks	76,425	0	2,029,425
13.3 Mortgage loans	95,930,000	57,720,000	157,526,772
13.4 Real estate	0	0	11,587
13.5 Other invested assets	414,970	0	0
13.6 Miscellaneous applications	14,184,282	29,070,321	23,812,962
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,288,316,425	628,155,035	1,338,940,149
14. Net increase or (decrease) in contract loans and premium notes	41,356,867	43,769,497	77,163,511
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(820,182,136)	(244,993,205)	(562,957,606)
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	1,112,303	(52,406,493)	(46,933,952)
16.5 Dividends to stockholders	35,000,000	35,000,000	70,000,000
16.6 Other cash provided (applied)	(44,560,737)	(94,858,594)	(3,582,942)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(78,448,434)	(182,265,087)	(120,516,894)
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)	(66,414,876)	(36,304,123)	106,205,671
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	443,294,368	337,088,697	337,088,697
19.2 End of period (Line 18 plus Line 19.1)	376,879,492	300,784,574	443,294,368

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

20.0001 Change in securities lending collateral	(295,483,113)	(60,139,638)	189,282,908
20.0002 Funds held under fixed indexed annuity reinsurance agreement, net	(472,051,418)	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	332,397,591	300,707,959	666,625,054
3. Ordinary individual annuities	1,049,706,172	646,802,803	1,221,570,525
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	122,485,147	166,098,297	272,781,613
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	6,121,751	6,462,000	12,880,031
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,510,710,661	1,120,071,060	2,173,857,223
12. Deposit-type contracts	71,002,588	57,888,618	197,926,333
13. Total	1,581,713,249	1,177,959,678	2,371,783,556

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

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

	SSAP #	F/S Page	F/S Line #	June 30, 2018	December 31, 2017
NET INCOME					
(1) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 1,461,141	$ 71,014,573
(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	$ 1,461,141	$ 71,014,573
SURPLUS					
(5) OHIO NATIONAL LIFE INSURANCE COMPANY Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,053,640,152	$ 1,101,550,106
(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	$ 1,053,640,152	$ 1,101,550,106

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 Correction of Errors

The Company's June 30, 2018 financial statements reflect a prior period adjustment relating to the recording of swap interest income. As of December 31, 2017, net investment income was overstated by $1,982,205. As a result, surplus was overstated by $1,288,433. The events contributing to the adjustment impact surplus as follows:

Net Investment Income (P4, L3, C1)	$ (1,982,205)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	693,772
Decrease in surplus (P4, L53, C1)	$ (1,288,433)

Note 3 – Business Combinations and Goodwill

No significant change

Note 4 – Discontinued Operations

No significant change

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determined 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 - NONE

NOTES TO FINANCIAL STATEMENTS

(3) Recognized OTTI securities

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
12669G C8 2	$ 1,030,227	$ 948,629	$ 81,597	$ 948,629	$ 993,790	06/30/2018
Total			$ 81,597			

(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	$	17,509,186
	2. 12 Months or Longer	$	11,917,970
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	954,543,441
	2. 12 Months or Longer	$	211,275,700

(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

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$	296,016,067

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
The aggregate, non-discounted total premium cost for 1 put option contracts for 2018 is $1,497,487 and zero in the years thereafter. As of June 30, 2018, the aggregate fair value of these puts excluding the impact of the deferred premiums is $105,797.

Note 9 – Income Taxes

No significant changes

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

B. Transactions
The Company's investment income reflects dividends of $6,000,000, $0, $0, $0, $0, $0, $0 and $924,000 as of June 30, 2018 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation ("ONLA"), National Security Life and Annuity Company ("NSLA"), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII"), Montgomery Re, Inc. ("MONT"), Kenwood Re, Inc. ("KENW"), Camargo Re Captive Inc. ("CMGO") and the O. N. Equity Sales Company ("ONES"), respectively.

Dividends to the Company's parent, ONFS, are summarized below:

	2018
Dividends declared and unpaid (P3, L23,C1)	$ 0
Dividends paid in cash (P5, L16.5, C1)	35,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	0
Dividends to stockholders (P4, L52, C1)	$ 35,000,000

NOTES TO FINANCIAL STATEMENTS

F. Material Management or Service Contracts and Cost-Sharing Arrangements

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a cash pooling agreement. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLA). Settlement is made daily for each party's needs from or to the concentration account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2018, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	2018
Ohio National Life Assurance Corporation	$ 24,875,805
Ohio National Financial Services	17,590,016
Sycamore Re, Ltd	18,212,476
Ohio National Investments, Inc.	10,098,322
Montgomery Re, Inc.	738,035
Ohio National Mutual Holdings, Inc.	743,589
ONFlight Inc.	457,069
ON Global Holdings, LLC	253
Kenwood Re, Inc.	10,159,551
OnTech, LLC	2,612,524
Financial Way Realty, Inc	531,196
ON Foreign Holdings, LLC	(1,031)
Camargo Re Captive, Inc.	6,870,395
Fiduciary Capital Management, Inc.	80,137
Total	$ 92,968,337

Note 11 – Debt

A. The amount of automatic revolving credit facilities the Company has access to increased $325,000,000 from $575,000,000 as of December 31, 2017 to $900,000,000 as of June 30, 2018.

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 $350,000,000 and $350,000,000 as of June 30, 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	25,000,000	25,000,000	0
(c) Activity Stock	11,552,300	11,552,300	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 36,552,300	$ 36,552,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 577,615,000	XXX	XXX

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	25,000,000	25,000,000	0
(c) Activity Stock	11,552,300	11,552,300	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 36,552,300	$ 36,552,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 577,615,000	XXX	XXX

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

	1	2	Eligible for Redemption			
Membership Stock	Current Year Total (2+3+4+5+6)	Not 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	$ 25,000,000	$ 25,000,000	$ 0	$ 0	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

(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)	$ 395,769,781	$ 401,341,429	$ 350,000,000
Current Year General Account Total Collateral Pledged	$ 395,769,781	$ 401,341,429	$ 350,000,000
Current Year Separate Accounts Total Collateral Pledged	$ 0	$ 0	$ 0
Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 392,252,942	$ 387,415,139	$ 350,000,000

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)	$ 404,638,117	$ 408,075,273	$ 350,000,000
Current Year General Account Total Collateral Pledged	$ 404,638,117	$ 408,075,273	$ 350,000,000
Current Year Separate Accounts Total Collateral Pledged	$ 0	$ 0	$ 0
Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 407,871,647	$ 396,267,940	$ 350,000,000

(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	350,000,000	350,000,000	0	$ 349,999,970
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 350,000,000	$ 350,000,000	$ 0	$ 349,999,970

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	350,000,000	350,000,000	0	$ 349,999,995
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 350,000,000	$ 350,000,000	$ 0	$ 349,999,995

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	350,000,000	350,000,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$ 350,000,000	$ 350,000,000	$ 0

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	2018	2017	2018	2017	2018	2017
a. Service cost	$ 1,206,000	$ 2,430,000	$ 22,000	$ 59,000	$ 0	$ 0
b. Interest cost	1,997,000	4,144,000	131,000	299,000	0	0
c. Expected return on plan assets	(2,363,000)	(4,375,000)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	1,637,000	3,156,000	28,000	75,000	0	0
f. Prior service cost or credit	77,000	260,000	(7,000)	(13,000)	0	0
g. Gain or loss recognized due to a settlement curtailment	0	0	0	0	0	0
h. Total net periodic benefit cost	$ 2,554,000	$ 5,615,000	$ 174,000	$ 420,000	$ 0	$ 0

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) 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 & Cash equivalents	$ 239,930,035	$ 116,949,457	$ 0	$ 356,879,492	$ 0
Short-term	0	20,000,000	0	20,000,000	0
Securities lending collateral	0	296,016,067	0	296,016,067	0
Bonds - Industrial and Misc	0	245,922	0	245,922	0
Common stock - Industrial and Misc	0	38,777,929	0	38,777,929	0
Equity put options	0	180,560	0	180,560	0
Equity call Options	0	30,853,296	0	30,853,296	0
Options on swaps	0	31,729,301	0	31,729,301	0
Swaps	0	882,700	0	882,700	0
Futures contracts	13,388,327	0	0	13,388,327	0
Separate account assets	21,696,824,087	0	0	21,696,824,087	0
Total	$21,950,142,449	$ 535,635,232	$ 0	$22,485,777,681	$ 0
Liabilities at Fair Value					
Equity put options	$ 0	$ 1,492,146	$ 0	$ 1,492,146	$ 0
Total Equity Return Swaps	0	16,535,412	0	16,535,412	0
Total	$ 0	$ 18,027,558	$ 0	$ 18,027,558	$ 0

NOTES TO FINANCIAL STATEMENTS

(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.

(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 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 futures, currency futures, equity index put options, equity index call options, equity swaps and interest rate swaptions to economically hedge liabilities embedded in certain variable annuity and fixed indexed annuity products. The equity futures and currency futures are exchange traded derivatives and the fair value is based on an active market quotation. The Company has classified the fair values of the exchange traded derivatives as Level 1. The equity index put options, equity index call options, equity swaps and interest rate swaptions 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	$ 6,704,152,388	$ 6,657,786,007	$ 10,532,784	$ 6,653,466,047	$ 40,153,556	$ 0	$ 0
Cash & cash equivalents	$ 356,879,492	$ 356,879,492	$ 239,930,035	$ 116,949,457	$ 0	$ 0	$ 0
Short-term	$ 20,000,000	$ 20,000,000	$ 0	$ 20,000,000	$ 0	$ 0	$ 0
Common stock non-affilate	$ 38,777,929	$ 38,777,929	$ 0	$ 38,777,929	$ 0	$ 0	$ 0
Preferred stock	$ 20,780,054	$ 20,292,234	$ 0	$ 20,780,054	$ 0	$ 0	$ 0
Mortgage Loan	$ 841,748,057	$ 836,056,783	$ 0	$ 0	$ 841,748,057	$ 0	$ 0
Derivatives- equity put options	$ 180,560	$ 180,560	$ 0	$ 180,560	$ 0	$ 0	$ 0
Derivatives- equity put options	$ (1,492,146)	$ (1,492,146)	$ 0	$ (1,492,146)	$ 0	$ 0	$ 0
Derivatives- options on swaps	$ 31,729,301	$ 31,729,301	$ 0	$ 31,729,301	$ 0	$ 0	$ 0
Derivatives- call options	$ 30,853,296	$ 30,853,296	$ 0	$ 30,853,296	$ 0	$ 0	$ 0
Derivatives- swaps	$ 882,700	$ 882,700	$ 0	$ 882,700	$ 0	$ 0	$ 0
Derivatives- total equity return swaps	$ (16,535,412)	$ (16,535,412)	$ 0	$ (16,535,412)	$ 0	$ 0	$ 0
Derivatives- futures contracts	$ 13,388,327	$ 13,388,327	$ 13,388,327	$ 0	$ 0	$ 0	$ 0
Separate account assets	$ 21,696,824,087	$ 21,696,824,087	$ 21,696,824,087	$ 0	$ 0	$ 0	$ 0
Separate account liabilities	$ (21,696,824,087)	$ (21,696,824,087)	$(21,696,824,087)	$ 0	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value - NONE

NOTES TO FINANCIAL STATEMENTS

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 $10,350,140. As of June 30, 2018, $637,732 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $9,344,132. 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

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? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Ohio National Equities, Inc	Cincinnati, OH				YES
The ON 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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 3,850,267

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	350,440,630	352,355,011
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 350,440,630	$ 352,355,011
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 296,016,067

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 296,016,067

16.3 Total payable for securities lending reported on the liability page: $ 296,016,067

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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]

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	$836,056,783
	1.14 Total mortgages in good standing	$836,056,783
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)	$836,056,783
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	3.5
	2.2 A&H cost containment percent	1.3
	2.3 A&H expense percent excluding cost containment expenses	19.3
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0
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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Life & Annuity - Affiliates								
00000	AA-0056843	01/01/2018	Sycamore Re, LTD	TCA	ACOFW/I	Unauthorized	0	

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	4,602,084	1,136,291	90,776	1,045,324	6,874,475	1,797
2. Alaska AK	L	121,974	0	1,949	0	123,923	93
3. Arizona AZ	L	5,277,208	14,550,548	52,781	2,901,711	22,782,248	2,654
4. Arkansas AR	L	2,402,401	5,632,189	40,018	432,049	8,506,657	132,167
5. California CA	L	22,706,777	32,519,832	350,311	11,513,683	67,090,603	594,077
6. Colorado CO	L	14,929,784	19,039,035	212,111	450,575	34,631,505	407,745
7. Connecticut CT	L	2,239,258	18,110,283	71,098	5,300,923	25,721,562	13,008
8. Delaware DE	L	876,582	1,523,526	19,078	476,517	2,895,703	23,400,069
9. District of Columbia DC	L	330,816	6,392,743	3,777	59,854	6,787,190	0
10. Florida FL	L	23,040,628	99,417,886	256,373	3,081,417	125,796,304	577,508
11. Georgia GA	L	4,114,640	13,276,134	105,885	1,234,884	18,731,543	184,919
12. Hawaii HI	L	56,156	6,250	6,802	0	69,208	83
13. Idaho ID	L	915,098	7,055,890	46,599	437,585	8,455,172	1,829
14. Illinois IL	L	18,381,688	45,364,702	363,797	3,261,690	67,371,877	199,836
15. Indiana IN	L	5,300,096	17,159,676	67,767	5,214,429	27,741,968	158,536
16. Iowa IA	L	3,794,454	21,009,418	68,438	2,067,076	26,939,386	465,306
17. Kansas KS	L	6,703,018	43,513,485	127,735	624,734	50,968,972	10,331
18. Kentucky KY	L	2,280,863	16,631,787	64,346	888,385	19,865,381	1,854
19. Louisiana LA	L	7,400,318	695,355	25,073	595,087	8,715,833	4,073
20. Maine ME	L	228,499	4,024,126	21,769	273,974	4,548,368	216
21. Maryland MD	L	4,566,485	61,957,598	114,080	910,747	67,548,910	83,664
22. Massachusetts MA	L	5,442,102	16,469,372	210,118	591,541	22,713,133	2,330,898
23. Michigan MI	L	17,331,107	61,428,036	210,724	4,736,335	83,706,202	606,298
24. Minnesota MN	L	4,491,538	33,116,406	85,293	1,444,188	39,137,425	3,742
25. Mississippi MS	L	1,729,746	7,622,412	46,037	137,868	9,536,063	166,948
26. Missouri MO	L	5,013,651	34,244,064	49,225	1,043,000	40,349,940	291,687
27. Montana MT	L	535,826	995,355	12,041	77,502	1,620,724	527,256
28. Nebraska NE	L	3,436,608	12,945,763	41,161	664,369	17,087,901	176,668
29. Nevada NV	L	1,436,508	8,184,740	36,957	29,612	9,687,817	1,724
30. New Hampshire NH	L	2,845,033	3,554,600	21,794	0	6,421,427	2,975
31. New Jersey NJ	L	10,223,226	43,019,362	104,295	479,585	53,826,468	6,086,078
32. New Mexico NM	L	450,863	2,844,255	10,473	37,037	3,342,628	74,167
33. New York NY	N	986,256	4,162,529	18,914	11,453	5,179,152	1,129
34. North Carolina NC	L	5,937,573	33,551,710	152,669	5,862,545	45,504,497	140,192
35. North Dakota ND	L	2,403,846	4,037,658	56,804	48,544	6,546,852	8,464
36. Ohio OH	L	20,535,635	77,773,849	611,453	25,882,936	124,803,873	30,617,647
37. Oklahoma OK	L	4,845,962	9,728,558	72,893	6,122,703	20,770,116	1,569
38. Oregon OR	L	1,766,276	10,171,959	85,358	255,380	12,278,973	104,470
39. Pennsylvania PA	L	19,479,259	79,214,957	294,133	6,708,664	105,697,013	617,124
40. Rhode Island RI	L	1,198,045	1,168,813	22,279	37,786	2,426,923	62,420
41. South Carolina SC	L	2,824,880	15,146,170	45,254	474,877	18,491,181	1,238
42. South Dakota SD	L	1,292,710	1,842,135	6,327	6,327	3,147,499	846
43. Tennessee TN	L	5,655,844	19,367,302	219,602	7,156,821	32,399,569	121,629
44. Texas TX	L	23,601,949	51,218,359	276,037	12,313,210	87,409,555	2,073,650
45. Utah UT	L	4,676,171	2,390,250	24,812	49,923	7,141,156	272,205
46. Vermont VT	L	135,487	1,169,055	3,083	35,043	1,342,668	0
47. Virginia VA	L	5,707,679	42,089,207	126,859	4,602,879	52,526,624	2,273
48. Washington WA	L	2,830,205	7,413,580	66,899	1,154,456	11,465,140	234,586
49. West Virginia WV	L	1,149,473	4,485,632	63,062	501,154	6,199,321	769
50. Wisconsin WI	L	7,072,626	23,544,133	310,995	1,248,766	32,176,520	232,931
51. Wyoming WY	L	377,688	1,935,079	18,960	0	2,331,727	1,204
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	70,264	36,750	589,809	0	696,823	0
55. US Virgin Islands VI	N	10,648	0	0	0	10,648	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	2,424	0	65	0	2,489	6
58. Aggregate Other Alien OT	XXX	107,937	0	10,760	0	118,697	30
59. Subtotal	XXX	295,873,872	1,043,888,804	6,015,708	122,485,148	1,468,263,532	71,002,588
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	41,009,076	0	0	0	41,009,076	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	540,313	5,817,369	156,609	0	6,514,291	0
94. Aggregate other amounts not allocable by State	XXX	2,751,633	0	0	0	2,751,633	0
95. Totals (Direct Business)	XXX	340,174,894	1,049,706,173	6,172,317	122,485,148	1,518,538,532	71,002,588
96. Plus Reinsurance Assumed	XXX	46,285,164	1,548,137	0	0	47,833,301	0
97. Totals (All Business)	XXX	386,460,058	1,051,254,310	6,172,317	122,485,148	1,566,371,833	71,002,588
98. Less Reinsurance Ceded	XXX	105,703,861	619,841,012	3,062,524	0	728,607,397	0
99. Totals (All Business) less Reinsurance Ceded	XXX	280,756,197	431,413,298	3,109,793	122,485,148	837,764,436	71,002,588

DETAILS OF WRITE-INS

58001. ZZZ Other Alien	XXX	107,937	0	10,760	0	118,697	30
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	107,937	0	10,760	0	118,697	30
9401. Dividends accums used to purchase paid-up additions	XXX	2,751,633	0	0	0	2,751,633	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	2,751,633	0	0	0	2,751,633	0

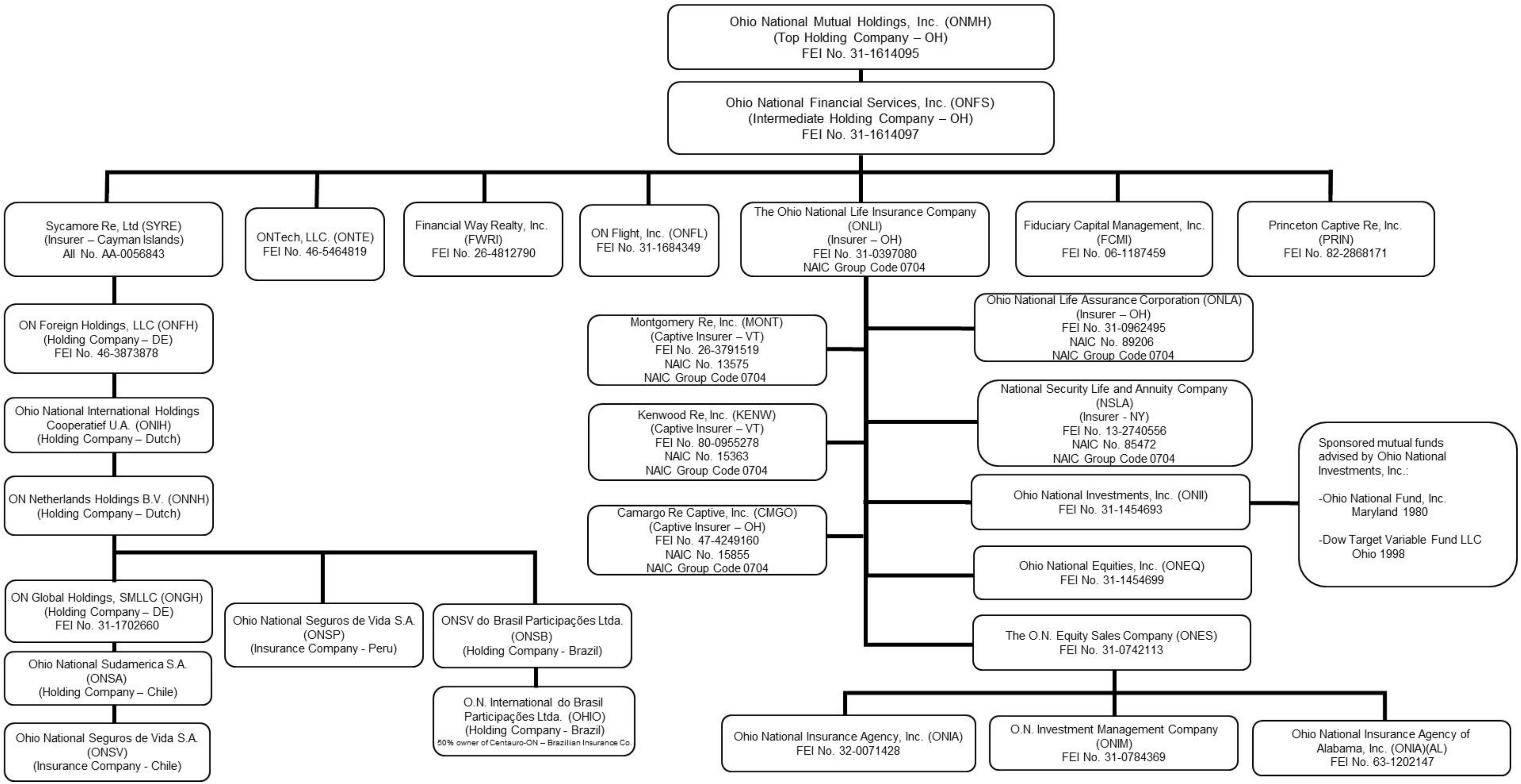
(a) Active Status Count

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0704	Ohio National Mutual Holdings, Inc.	0	31-1614095	0	0		Ohio National Mutual Holdings, Inc.	OH	UIP		Ownership, Board of Directors, Management	0.000		N	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1614097	0	0		Ohio National Financial Sevices, Inc.	OH	UIP	Ohio National Mutual Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	AA-0056843	0	0		Sycamore Re, Ltd.	CYM	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	46-3873878	0	0		Ohio National Foreign Holdings, LLC	DE	NIA	Sycamore Re LTD	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National International Holdings Cooperatief U.A.	NLD	NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		ON Netherlands Holdings B.V.	NLD	NIA	Ohio National International Holdings Cooperatief U.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1702660	0	0		ON Global Holdings, SMLLC	DE	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holding, SMLLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A.	CHL	NIA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		ONSV do Brasil Participações Ltda	BRA	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		O.N. International do Brasil Participações Ltda.	BRA	NIA	ONSV do Brasil Participações Ltda.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	06-1187459	0	0		Fiduciary Capital Management, Inc.	CT	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	82-2868171	0	0		Princeton Captive Re, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	RE	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Corporation	OH	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0704	Ohio National Mutual Holdings, Inc.	15363...	80-0955278..	0	0	....	Kenwood Re, Inc.	VT............	IA................	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.	.....N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	15855...	47-4249160..	0	0	....	Camargo Re Captive, Inc.	OH...........	IA................	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.	.....N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-1454693..	0	0	....	Ohio National Investments, Inc.	OH...........	NIA..............	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.	.....Y.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-1454699..	0	0	....	Ohio National Equities, Inc.	OH...........	NIA..............	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.	.....Y.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-0742113..	0	0	....	The O.N. Equity Sales Company	OH...........	NIA..............	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.	.....Y.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	32-0071428..	0	0	....	Ohio National Insurance Agency, Inc.	OH...........	NIA..............	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.	.....N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-0784369..	0	0	....	O.N. Investment Management Company	OH...........	NIA..............	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.	.....N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	63-1202147..	0	0	....	Ohio National Insurance Agency of Alabama, Inc.	AL............	NIA..............	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.	.....N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-1684349..	0	0	....	ON Flight, Inc.	OH...........	NIA..............	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.	.....N.......	0...........

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. State taxes recoverable	392,030	0	392,030	407,000
2505. Goodwill	277,384	0	277,384	792,525
2506. Pension fee income recoverable	84,369	0	84,369	248,409
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Prepaid expenses	3,374,426	3,374,426	0	0
2509. Surplus note issuance costs	74,655	74,655	0	0
2597. Summary of remaining write-ins for Line 25	4,222,864	3,449,081	773,783	1,467,934

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	24,850,979	25,603,828
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	11,587
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	382,219	764,436
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	24,468,760	24,850,979
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	24,468,760	24,850,979

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	804,802,022	782,244,165
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	95,930,000	157,124,315
2.2 Additional investment made after acquisition	0	402,457
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	3,067	5,816
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	(458,922)
7. Deduct amounts received on disposals	64,678,306	134,515,809
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)	836,056,783	804,802,022
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	836,056,783	804,802,022
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	836,056,783	804,802,022

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	75,000,000	81,041,125
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	414,970	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	3,952,083
6. Total gain (loss) on disposals	0	(6,650,368)
7. Deduct amounts received on disposals	30,682	3,342,840
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	75,384,288	75,000,000
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	75,384,288	75,000,000

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	6,335,622,909	5,888,928,660
2. Cost of bonds and stocks acquired	1,186,218,889	1,177,731,993
3. Accrual of discount	1,725,848	4,035,618
4. Unrealized valuation increase (decrease)	(6,338,190)	6,565,979
5. Total gain (loss) on disposals	1,493,381	1,511,874
6. Deduct consideration for bonds and stocks disposed of	447,816,768	720,167,765
7. Deduct amortization of premium	3,836,327	8,172,547
8. Total foreign exchange change in book/adjusted carrying value	(240,800)	1,017,100
9. Deduct current year's other-than-temporary impairment recognized	81,597	15,828,003
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,463,845	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,069,211,190	6,335,622,909
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	7,069,211,190	6,335,622,909

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)	4,127,923,988	324,798,323	150,921,897	(48,067,985)	4,127,923,988	4,253,732,429		3,690,742,233
2. NAIC 2 (a)	2,250,482,470	153,079,663	97,214,612	33,360,200	2,250,482,470	2,339,707,721		2,096,827,784
3. NAIC 3 (a)	177,419,438	8,018,891	11,440,524	(8,398,829)	177,419,438	165,598,976		163,457,357
4. NAIC 4 (a)	35,908,844	0	9,315,167	4,480,023	35,908,844	31,073,700		34,545,917
5. NAIC 5 (a)	5,771,336	0	22,506	(2,074,856)	5,771,336	3,673,974		3,706,507
6. NAIC 6 (a)	947,680	0	0	0	947,680	947,680		2,950,847
7. Total Bonds	6,598,453,756	485,896,877	268,914,706	(20,701,447)	6,598,453,756	6,794,734,480	0	5,992,230,645
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	12,292,234	0	0	3,000,000	12,292,234	15,292,234		12,292,234
10. NAIC 3	8,000,000	0	0	(3,000,000)	8,000,000	5,000,000		8,000,000
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	20,292,234	0	0	0	20,292,234	20,292,234	0	20,292,234
15. Total Bonds and Preferred Stock	6,618,745,990	485,896,877	268,914,706	(20,701,447)	6,618,745,990	6,815,026,714	0	6,012,522,879

(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 $.....91,971,390; NAIC 2 $.....44,978,067; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	20,000,000	XXX	20,000,000	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	20,000,000	121,323,048
2. Cost of short-term investments acquired	20,000,000	10,967,921,395
3. Accrual of discount	0	79,050
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	20,000,000	11,069,323,492
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)	20,000,000	20,000,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	20,000,000	20,000,000

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)	38,318,533
2.	Cost paid/(consideration received) on additions	22,385,188
3.	Unrealized valuation increase/(decrease)	(7,671,334)
4.	Total gain (loss) on termination recognized	(1,460,118)
5.	Considerations received/(paid) on terminations	6,194,770
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	240,800
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	45,618,299
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	45,618,299

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(10,079,794)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				23,468,121
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	13,388,327			
3.14	Section 1, Column 18, prior year	(10,079,794)	23,468,121	23,468,121	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	13,388,327			
3.24	Section 1, Column 19, prior year	(10,079,794)	23,468,121	23,468,121	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				13,388,327
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				13,388,327

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	45,618,299	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	13,388,327	
3.	Total (Line 1 plus Line 2)		59,006,626
4.	Part D, Section 1, Column 5	77,034,184	
5.	Part D, Section 1, Column 6	(18,027,558)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	45,618,299	
8.	Part B, Section 1, Column 13	13,388,327	
9.	Total (Line 7 plus Line 8)		59,006,626
10.	Part D, Section 1, Column 8	77,034,184	
11.	Part D, Section 1, Column 9	(18,027,558)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	894,334	
14.	Part B, Section 1, Column 20	37,678,247	
15.	Part D, Section 1, Column 11	38,572,581	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	81,114,726	0
2. Cost of cash equivalents acquired	1,359,691,002	786,810,260
3. Accrual of discount	931,692	327,895
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	1,266,844,270	706,023,429
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)	174,893,149	81,114,726
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	174,893,149	81,114,726

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0326000	ORO VALLEY	AZ		05/23/2018	4.592	3,325,000	0	6,620,000
0525988	SAN DIEGO	CA		04/06/2018	4.650	7,400,000	0	24,000,000
0625990	LAKEWOOD	CO		04/26/2018	4.710	2,150,000	0	4,200,000
1425998	WHEELING	IL		05/14/2018	4.800	3,000,000	0	5,070,000
3125996	WILLINGBORO	NJ		05/11/2018	4.380	6,100,000	0	11,560,000
3625992	MENTOR	OH		05/02/2018	4.847	2,000,000	0	4,025,000
4125991	BLYTHEWOOD	SC		05/02/2018	4.678	2,400,000	0	3,500,000
4425993	HOUSTON	TX		05/08/2018	4.842	1,600,000	0	6,160,000
4425995	CORPUS CHRISTI	TX		05/10/2018	4.524	3,300,000	0	5,760,000
4426002	HOUSTON	TX		06/20/2018	4.761	3,175,000	0	6,100,000
4526004	ST. GEORGE	UT		06/22/2018	4.220	2,800,000	0	9,100,000
4726006	CHESTER	VA		06/28/2018	4.780	4,965,000	0	8,150,000
5025994	MILWAUKEE	WI		05/10/2018	4.800	10,600,000	0	15,900,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	52,815,000	0	110,145,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	52,815,000	0	110,145,000
3399999. Total Mortgages				XXX	XXX	52,815,000	0	110,145,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024779	HEMPFIELD TWP	PA		03/25/1998	04/03/2018	19,345	0	0	0	0	0	0	4,853	4,853	0	0	0
0024789	ANDERSON	SC		07/22/1998	05/31/2018	27,589	0	0	0	0	0	0	17,210	17,210	0	0	0
1025399	TAMPA	FL		06/02/2008	06/27/2018	155,825	0	0	0	0	0	0	22,555	22,555	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011	04/02/2018	2,474,732	0	0	0	0	0	0	2,444,647	2,444,647	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014	06/20/2018	2,860,434	0	0	0	0	0	0	2,765,424	2,765,424	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003	06/01/2018	69,343	0	0	0	0	0	0	11,600	11,600	0	0	0
3625816	CINCINNATI	OH		02/19/2016	06/21/2018	996,418	0	0	0	0	0	0	977,447	977,447	0	0	0
4325001	KINGSPORT	TN		05/30/2003	06/13/2018	63,306	0	0	0	0	0	0	10,604	10,604	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007	06/05/2018	1,705,080	0	0	0	0	0	0	1,603,628	1,603,628	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013	05/10/2018	2,566,654	0	0	0	0	0	0	2,517,405	2,517,405	0	0	0
4725407	CHESTER	VA		07/29/2008	06/28/2018	4,631,616	0	0	0	0	0	0	4,513,229	4,513,229	0	0	0
0199999. Total - Mortgages Closed by Repayment						15,570,342	0	0	0	0	0	0	14,888,602	14,888,602	0	0	0
Mortgages With Partial Repayments																	
0024739	CHILLUM	MD		08/18/1997		1,755,956	0	0	0	0	0	0	0	77,721	0	0	0
0024789	ANDERSON	SC		07/22/1998		27,589	0	0	0	0	0	0	0	4,188	0	0	0
0024816	OHIO TWP	PA		11/23/1998		510,440	0	0	0	0	0	0	0	126,538	0	0	0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024834	STANLEY	VA		02/24/1999		271,035	0	0	0	0	0	0	0	53,330	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		443,710	0	0	0	0	0	0	0	52,658	0	0	0
0024941	ELLENTON	FL		09/19/2002		779,074	0	0	0	0	0	0	0	45,905	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		722,463	0	0	0	0	0	0	0	31,219	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		830,741	0	0	0	0	0	0	0	36,661	0	0	0
0024957	BOYLSTON	MA		11/26/2002		1,486,754	0	0	0	0	0	0	0	64,338	0	0	0
0024958	OGDEN	UT		11/26/2002		1,444,845	0	0	0	0	0	0	0	26,308	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,013,329	0	0	0	0	0	0	0	42,244	0	0	0
0024966	AMARILLO	TX		12/19/2002		1,735,022	0	0	0	0	0	0	0	73,186	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		2,586,780	0	0	0	0	0	0	0	60,901	0	0	0
0024971	VISALIA	CA		12/23/2002		2,361,840	0	0	0	0	0	0	0	59,298	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,800,336	0	0	0	0	0	0	0	22,372	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,736,920	0	0	0	0	0	0	0	38,092	0	0	0
0125617	GREENVILLE	AL		05/02/2013		967,350	0	0	0	0	0	0	0	20,758	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016		3,010,505	0	0	0	0	0	0	0	78,041	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016		4,776,814	0	0	0	0	0	0	0	43,629	0	0	0
0325344	GLENDALE	AZ		08/30/2007		833,217	0	0	0	0	0	0	0	21,160	0	0	0
0325345	TUCSON	AZ		08/30/2007		890,693	0	0	0	0	0	0	0	22,619	0	0	0
0325410	TUCSON	AZ		08/29/2008		2,881,770	0	0	0	0	0	0	0	97,642	0	0	0
0325424	TUCSON	AZ		10/30/2008		1,911,437	0	0	0	0	0	0	0	40,483	0	0	0
0325559	PHOENIX	AZ		05/22/2012		682,157	0	0	0	0	0	0	0	11,053	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,537,335	0	0	0	0	0	0	0	24,539	0	0	0
0325796	TUCSON	AZ		10/29/2015		6,236,612	0	0	0	0	0	0	0	59,032	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,337,833	0	0	0	0	0	0	0	14,928	0	0	0
0325813	TUCSON	AZ		01/19/2016		2,090,634	0	0	0	0	0	0	0	30,144	0	0	0
0325939	TUSCON	AZ		08/30/2017		1,160,947	0	0	0	0	0	0	0	9,259	0	0	0
0325955	PHOENIX	AZ		11/09/2017		2,290,936	0	0	0	0	0	0	0	27,590	0	0	0
0325987	PHOENIX	AZ		03/29/2018		0	0	0	0	0	0	0	0	26,431	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		0	0	0	0	0	0	0	0	5,932	0	0	0
0425045	ROGERS	AR		12/05/2003		4,048,348	0	0	0	0	0	0	0	67,341	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		1,848,188	0	0	0	0	0	0	0	49,880	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		3,980,926	0	0	0	0	0	0	0	72,968	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		700,000	0	0	0	0	0	0	0	5,417	0	0	0
0525147	TEMECULA	CA		06/15/2005		559,606	0	0	0	0	0	0	0	11,012	0	0	0
0525175	HAYWARD	CA		09/30/2005		606,187	0	0	0	0	0	0	0	50,425	0	0	0
0525238	ONTARIO	CA		05/25/2006		603,411	0	0	0	0	0	0	0	39,486	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,330,513	0	0	0	0	0	0	0	13,597	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,012,132	0	0	0	0	0	0	0	36,812	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		2,751,375	0	0	0	0	0	0	0	79,411	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		625,018	0	0	0	0	0	0	0	43,033	0	0	0
0525498	COSTA MESA	CA		04/26/2011		2,583,645	0	0	0	0	0	0	0	61,177	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525527	GLENDALE	CA		09/28/2011		1,369,578	0	0	0	0	0	0	0	30,752	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,867,995	0	0	0	0	0	0	0	41,219	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		5,416,303	0	0	0	0	0	0	0	78,868	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,239,159	0	0	0	0	0	0	0	14,968	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,777,781	0	0	0	0	0	0	0	35,300	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		1,256,998	0	0	0	0	0	0	0	45,328	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,426,613	0	0	0	0	0	0	0	33,781	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,637,043	0	0	0	0	0	0	0	29,800	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,140,507	0	0	0	0	0	0	0	50,577	0	0	0
0525689	DINUBA	CA		07/10/2014		1,343,052	0	0	0	0	0	0	0	86,157	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,344,684	0	0	0	0	0	0	0	33,467	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,164,672	0	0	0	0	0	0	0	21,360	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,602,057	0	0	0	0	0	0	0	44,111	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,482,769	0	0	0	0	0	0	0	36,561	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,842,076	0	0	0	0	0	0	0	40,929	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		5,231,211	0	0	0	0	0	0	0	46,202	0	0	0
0525828	SACRAMENTO	CA		04/29/2016		3,160,784	0	0	0	0	0	0	0	220,406	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		3,435,621	0	0	0	0	0	0	0	20,012	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		1,126,196	0	0	0	0	0	0	0	9,220	0	0	0
0525900	ONTARIO	CA		04/06/2017		8,831,216	0	0	0	0	0	0	0	74,410	0	0	0
0525972	CUPERTINO	CA		01/11/2018		0	0	0	0	0	0	0	0	56,615	0	0	0
0525980	LYNWOOD	CA		03/08/2018		0	0	0	0	0	0	0	0	19,699	0	0	0
0525988	SAN DIEGO	CA		04/06/2018		0	0	0	0	0	0	0	0	28,504	0	0	0
0625177	AURORA	CO		09/30/2005		2,359,991	0	0	0	0	0	0	0	66,708	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		2,405,286	0	0	0	0	0	0	0	48,037	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		0	0	0	0	0	0	0	0	5,408	0	0	0
0825978	NEWARK	DE		02/15/2018		0	0	0	0	0	0	0	0	47,438	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		1,949,146	0	0	0	0	0	0	0	57,567	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		175,208	0	0	0	0	0	0	0	5,174	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		769,294	0	0	0	0	0	0	0	17,835	0	0	0
1025399	TAMPA	FL		06/02/2008		155,825	0	0	0	0	0	0	0	67,179	0	0	0
1025400	ODESSA	FL		06/09/2008		2,293,237	0	0	0	0	0	0	0	39,340	0	0	0
1025520	ORLANDO	FL		08/09/2011		3,337,970	0	0	0	0	0	0	0	65,267	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,550,842	0	0	0	0	0	0	0	12,388	0	0	0
1025549	APOPKA	FL		03/28/2012		733,908	0	0	0	0	0	0	0	15,456	0	0	0
1025653	TAMPA	FL		10/11/2013		3,030,371	0	0	0	0	0	0	0	53,105	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,526,579	0	0	0	0	0	0	0	16,880	0	0	0
1025668	DESTIN	FL		12/16/2013		1,402,687	0	0	0	0	0	0	0	62,984	0	0	0
1025734	SANFORD	FL		01/06/2015		2,411,776	0	0	0	0	0	0	0	38,017	0	0	0
1025748	NAPLES	FL		04/14/2015		4,571,942	0	0	0	0	0	0	0	44,529	0	0	0
1025758	NAPLES	FL		05/20/2015		705,525	0	0	0	0	0	0	0	4,763	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		1,056,197	0	0	0	0	0	0	0	10,359	0	0	0

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1025777	JACKSONVILLE	FL		07/16/2015		2,097,045	0	0	0	0	0	0	0	44,845	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		2,487,676	0	0	0	0	0	0	0	67,464	0	0	0
1025810	HALEAH	FL		01/06/2016		5,732,420	0	0	0	0	0	0	0	81,867	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		7,134,636	0	0	0	0	0	0	0	94,121	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		408,297	0	0	0	0	0	0	0	23,623	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		1,274,905	0	0	0	0	0	0	0	16,961	0	0	0
1025880	NAPLES	FL		01/18/2017		3,895,681	0	0	0	0	0	0	0	32,438	0	0	0
1025920	MIAMI	FL		07/06/2017		5,956,511	0	0	0	0	0	0	0	33,425	0	0	0
1025925	POMPANO BEACH	FL		07/13/2017		1,284,920	0	0	0	0	0	0	0	21,203	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,587,585	0	0	0	0	0	0	0	12,697	0	0	0
1025935	WHARTON	NJ		08/11/2017		1,654,332	0	0	0	0	0	0	0	46,545	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		751,605	0	0	0	0	0	0	0	25,775	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,915,344	0	0	0	0	0	0	0	28,936	0	0	0
1125929	MACON	GA		07/20/2017		1,132,820	0	0	0	0	0	0	0	13,821	0	0	0
1325086	POCATELLO	ID		07/30/2004		228,793	0	0	0	0	0	0	0	33,452	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		201,428	0	0	0	0	0	0	0	24,255	0	0	0
1325752	MERIDIAN	ID		05/01/2015		1,004,628	0	0	0	0	0	0	0	9,901	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,514,854	0	0	0	0	0	0	0	18,481	0	0	0
1425518	WOODRIVER	IL		07/27/2011		925,344	0	0	0	0	0	0	0	32,182	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		3,354,331	0	0	0	0	0	0	0	69,534	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		5,863,599	0	0	0	0	0	0	0	66,391	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,191,928	0	0	0	0	0	0	0	17,035	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		1,118,599	0	0	0	0	0	0	0	9,732	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,209,132	0	0	0	0	0	0	0	9,775	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,750,855	0	0	0	0	0	0	0	37,665	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,003,552	0	0	0	0	0	0	0	23,683	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,044,013	0	0	0	0	0	0	0	10,604	0	0	0
1525418	GREENFIELD	IN		10/01/2008		2,839,584	0	0	0	0	0	0	0	102,496	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,727,429	0	0	0	0	0	0	0	44,464	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,818,062	0	0	0	0	0	0	0	43,192	0	0	0
1525500	CARMEL	IN		04/28/2011		1,846,905	0	0	0	0	0	0	0	32,891	0	0	0
1525586	FISHERS	IN		11/29/2012		1,080,035	0	0	0	0	0	0	0	12,575	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,560,292	0	0	0	0	0	0	0	31,104	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,289,047	0	0	0	0	0	0	0	23,720	0	0	0
1525663	FISHERS	IN		11/13/2013		1,001,548	0	0	0	0	0	0	0	9,872	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		821,286	0	0	0	0	0	0	0	13,801	0	0	0
1525700	CARMEL	IN		09/05/2014		2,733,162	0	0	0	0	0	0	0	65,441	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,160,274	0	0	0	0	0	0	0	11,016	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,742,180	0	0	0	0	0	0	0	44,838	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		1,042,678	0	0	0	0	0	0	0	19,827	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,839,873	0	0	0	0	0	0	0	48,083	0	0	0
1525856	FISHERS	IN		09/19/2016		11,432,358	0	0	0	0	0	0	0	215,217	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525897	INDIANAPOLIS	IN		03/29/2017		2,580,787	0	0	0	0	0	0	0	32,601	0	0	0
1525910	CARMEL	IN		06/02/2017		786,216	0	0	0	0	0	0	0	8,513	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,922,333	0	0	0	0	0	0	0	47,877	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,707,923	0	0	0	0	0	0	0	32,388	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		3,150,000	0	0	0	0	0	0	0	24,618	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,179,031	0	0	0	0	0	0	0	14,535	0	0	0
1725590	WITITA	KS		12/13/2012		1,959,762	0	0	0	0	0	0	0	22,644	0	0	0
1725818	LAWRENCE	KS		03/11/2016		2,553,878	0	0	0	0	0	0	0	23,101	0	0	0
1825019	FERN CREEK	KY		08/27/2003		84,514	0	0	0	0	0	0	0	28,241	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,047,660	0	0	0	0	0	0	0	24,639	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		2,874,012	0	0	0	0	0	0	0	76,103	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,349,139	0	0	0	0	0	0	0	18,336	0	0	0
1825624	LEXINGTON	KY		05/17/2013		1,996,281	0	0	0	0	0	0	0	81,354	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,536,110	0	0	0	0	0	0	0	32,614	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,030,712	0	0	0	0	0	0	0	87,345	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,882,288	0	0	0	0	0	0	0	20,140	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,550,965	0	0	0	0	0	0	0	14,629	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,833,196	0	0	0	0	0	0	0	43,178	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,685,137	0	0	0	0	0	0	0	33,358	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		2,300,000	0	0	0	0	0	0	0	27,597	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		701,183	0	0	0	0	0	0	0	22,853	0	0	0
1925561	KENNER	LA		06/11/2012		2,298,756	0	0	0	0	0	0	0	42,433	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,600,000	0	0	0	0	0	0	0	18,824	0	0	0
2125430	LAUREL	MD		12/02/2008		1,982,871	0	0	0	0	0	0	0	31,085	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,727,893	0	0	0	0	0	0	0	68,742	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,500,209	0	0	0	0	0	0	0	29,247	0	0	0
2125731	FULTON	MD		12/22/2014		1,383,129	0	0	0	0	0	0	0	22,149	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,514,965	0	0	0	0	0	0	0	14,904	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,984,184	0	0	0	0	0	0	0	48,320	0	0	0
2225747	SPENCER	MA		04/07/2015		1,909,300	0	0	0	0	0	0	0	137,122	0	0	0
2225971	SPENCER	MA		01/04/2018		0	0	0	0	0	0	0	0	5,981	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		996,083	0	0	0	0	0	0	0	8,889	0	0	0
2325216	NOVI	MI		03/01/2006		4,464,535	0	0	0	0	0	0	0	55,986	0	0	0
2325533	WYOMING	MI		10/26/2011		1,382,898	0	0	0	0	0	0	0	30,547	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,145,703	0	0	0	0	0	0	0	48,629	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,275,017	0	0	0	0	0	0	0	40,271	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,208,916	0	0	0	0	0	0	0	13,057	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,459,537	0	0	0	0	0	0	0	65,133	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,091,513	0	0	0	0	0	0	0	34,400	0	0	0
2325681	LANSING	MI		04/16/2014		2,476,209	0	0	0	0	0	0	0	40,751	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,490,397	0	0	0	0	0	0	0	21,116	0	0	0

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325770	SALINE	MI		06/26/2015		744,996	0	0	0	0	0	0	0	11,567	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		3,290,068	0	0	0	0	0	0	0	87,288	0	0	0
2325844	NOVI	MI		07/26/2016		4,669,887	0	0	0	0	0	0	0	64,604	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,954,404	0	0	0	0	0	0	0	20,158	0	0	0
2325954	LAKE ORION	MI		11/09/2017		1,000,000	0	0	0	0	0	0	0	7,741	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		0	0	0	0	0	0	0	0	33,668	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		1,881,275	0	0	0	0	0	0	0	61,284	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		3,378,430	0	0	0	0	0	0	0	104,192	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,564,132	0	0	0	0	0	0	0	14,705	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,430,121	0	0	0	0	0	0	0	68,444	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,882,927	0	0	0	0	0	0	0	12,912	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		924,815	0	0	0	0	0	0	0	22,277	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		1,363,183	0	0	0	0	0	0	0	16,761	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,306,358	0	0	0	0	0	0	0	43,422	0	0	0
2725476	KALISPELL	MT		11/23/2010		2,221,771	0	0	0	0	0	0	0	105,687	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		798,476	0	0	0	0	0	0	0	50,886	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,662,955	0	0	0	0	0	0	0	54,524	0	0	0
2925950	LAS VEGAS	NV		10/24/2017		4,092,287	0	0	0	0	0	0	0	23,551	0	0	0
2925951	LAS VEGAS	NV		10/24/2017		2,046,143	0	0	0	0	0	0	0	11,776	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,229,743	0	0	0	0	0	0	0	64,594	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,580,445	0	0	0	0	0	0	0	32,933	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,447,112	0	0	0	0	0	0	0	27,278	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		900,180	0	0	0	0	0	0	0	27,649	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,504,293	0	0	0	0	0	0	0	20,514	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		2,795,230	0	0	0	0	0	0	0	61,974	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		641,628	0	0	0	0	0	0	0	18,074	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,705,945	0	0	0	0	0	0	0	49,493	0	0	0
3325219	CLAY	NY		12/01/2010		1,482,353	0	0	0	0	0	0	0	34,811	0	0	0
3325538	LATHAM	NY		11/28/2011		2,011,707	0	0	0	0	0	0	0	24,375	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,299,604	0	0	0	0	0	0	0	63,294	0	0	0
3425105	MATTHEWS	NC		11/08/2004		520,467	0	0	0	0	0	0	0	15,194	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		533,872	0	0	0	0	0	0	0	15,460	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,354,113	0	0	0	0	0	0	0	17,668	0	0	0
3425482	CARRBORO	NC		12/20/2010		3,307,322	0	0	0	0	0	0	0	85,007	0	0	0
3425504	CARY	NC		05/31/2011		1,725,317	0	0	0	0	0	0	0	47,886	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,048,680	0	0	0	0	0	0	0	48,356	0	0	0
3425579	DURHAM	NC		10/19/2012		1,738,791	0	0	0	0	0	0	0	12,375	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,589,075	0	0	0	0	0	0	0	51,503	0	0	0
3425591	MONROE	NC		12/18/2012		1,372,567	0	0	0	0	0	0	0	21,752	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,288,421	0	0	0	0	0	0	0	26,171	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,399,215	0	0	0	0	0	0	0	34,565	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		2,860,434	0	0	0	0	0	0	0	47,811	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425751	FAYETTEVILLE	NC		05/01/2015		2,094,126	0	0	0	0	0	0	0	110,946	0	0	0
3425754	CONCORD	NC		05/07/2015		3,665,011	0	0	0	0	0	0	0	36,000	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,401,010	0	0	0	0	0	0	0	33,065	0	0	0
3425875	RALEIGH	NC		12/22/2016		922,923	0	0	0	0	0	0	0	21,677	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		69,343	0	0	0	0	0	0	0	23,277	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		232,748	0	0	0	0	0	0	0	69,652	0	0	0
3625044	COLUMBUS	OH		11/24/2003		107,439	0	0	0	0	0	0	0	26,704	0	0	0
3625100	DAYTON	OH		10/14/2004		141,507	0	0	0	0	0	0	0	18,576	0	0	0
3625130	VANDALIA	OH		03/29/2005		707,625	0	0	0	0	0	0	0	72,416	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		698,788	0	0	0	0	0	0	0	17,233	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,153,143	0	0	0	0	0	0	0	11,441	0	0	0
3625422	ELYRIA	OH		10/29/2008		2,822,708	0	0	0	0	0	0	0	25,498	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		1,328,031	0	0	0	0	0	0	0	222,914	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,349,552	0	0	0	0	0	0	0	36,659	0	0	0
3625484	WESTLAKE	OH		12/27/2010		1,781,924	0	0	0	0	0	0	0	87,265	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,102,967	0	0	0	0	0	0	0	689,871	0	0	0
3625566	COLUMBUS	OH		07/13/2012		1,698,434	0	0	0	0	0	0	0	83,178	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,048,834	0	0	0	0	0	0	0	33,723	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		3,193,504	0	0	0	0	0	0	0	65,614	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,617,220	0	0	0	0	0	0	0	30,295	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		24,001,582	0	0	0	0	0	0	0	185,233	0	0	0
3625680	HUDSON	OH		03/21/2014		1,358,808	0	0	0	0	0	0	0	16,457	0	0	0
3625688	MASON	OH		06/09/2014		1,950,642	0	0	0	0	0	0	0	32,205	0	0	0
3625764	DAYTON	OH		06/10/2015		3,418,303	0	0	0	0	0	0	0	53,063	0	0	0
3625773	MASON	OH		07/09/2015		2,028,564	0	0	0	0	0	0	0	30,977	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		2,167,224	0	0	0	0	0	0	0	39,608	0	0	0
3625816	CINCINNATI	OH		02/19/2016		996,418	0	0	0	0	0	0	0	9,531	0	0	0
3625835	DAYTON	OH		06/17/2016		1,106,741	0	0	0	0	0	0	0	17,183	0	0	0
3625845	WELLINGTON	OH		08/02/2016		5,039,648	0	0	0	0	0	0	0	43,958	0	0	0
3625850	MORAINE	OH		09/09/2016		1,250,027	0	0	0	0	0	0	0	11,140	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,250,027	0	0	0	0	0	0	0	11,140	0	0	0
3625883	CINCINNATI	OH		01/19/2017		2,206,038	0	0	0	0	0	0	0	29,121	0	0	0
3625886	MENTOR	OH		02/07/2017		3,391,710	0	0	0	0	0	0	0	37,228	0	0	0
3625909	COLUMBUS	OH		05/16/2017		1,150,737	0	0	0	0	0	0	0	25,256	0	0	0
3625922	BLUE ASH	OH		07/07/2017		24,213,011	0	0	0	0	0	0	0	143,416	0	0	0
3625933	GAHANNA	OH		08/08/2017		1,901,360	0	0	0	0	0	0	0	14,002	0	0	0
3625961	HILLIARD	OH		11/29/2017		3,700,000	0	0	0	0	0	0	0	19,822	0	0	0
3625986	HILLIARD	OH		03/29/2018		0	0	0	0	0	0	0	0	26,859	0	0	0
3725792	TULSA	OK		09/29/2015		2,659,969	0	0	0	0	0	0	0	17,218	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		971,869	0	0	0	0	0	0	0	23,967	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		1,347,910	0	0	0	0	0	0	0	50,831	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3825521	MCMINNVILLE	OR		08/17/2011		6,678,755	0	0	0	0	0	0	0	2,713,832	0	0	0
3825692	SALEM	OR		07/25/2014		1,774,829	0	0	0	0	0	0	0	58,965	0	0	0
3825787	FLORENCE	OR		08/31/2015		808,454	0	0	0	0	0	0	0	22,589	0	0	0
3825842	TUALATIN	OR		07/14/2016		3,098,515	0	0	0	0	0	0	0	27,971	0	0	0
3825869	SALEM	OR		12/02/2016		1,672,268	0	0	0	0	0	0	0	21,970	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,590,734	0	0	0	0	0	0	0	21,099	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,500,000	0	0	0	0	0	0	0	18,037	0	0	0
3925757	LANGHORNE	PA		05/15/2015		1,097,021	0	0	0	0	0	0	0	56,969	0	0	0
3925776	MERCER	PA		07/15/2015		1,278,877	0	0	0	0	0	0	0	19,529	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		2,039,337	0	0	0	0	0	0	0	31,170	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,377,944	0	0	0	0	0	0	0	16,944	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		0	0	0	0	0	0	0	0	35,193	0	0	0
4124976	LEXINGTON	SC		01/14/2003		534,066	0	0	0	0	0	0	0	21,904	0	0	0
4125311	CHARLESTON	SC		03/28/2007		5,590,164	0	0	0	0	0	0	0	112,515	0	0	0
4125480	CHARLESTON	SC		12/14/2010		425,703	0	0	0	0	0	0	0	21,796	0	0	0
4125556	ROCK HILL	SC		05/17/2012		3,993,132	0	0	0	0	0	0	0	58,618	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,969,503	0	0	0	0	0	0	0	31,295	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,524,241	0	0	0	0	0	0	0	24,407	0	0	0
4125782	FLORENCE	SC		07/30/2015		4,682,561	0	0	0	0	0	0	0	70,658	0	0	0
4125797	LEXINGTON	SC		11/10/2015		985,881	0	0	0	0	0	0	0	14,490	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		1,077,572	0	0	0	0	0	0	0	8,696	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018		0	0	0	0	0	0	0	0	55,343	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		598,947	0	0	0	0	0	0	0	23,792	0	0	0
4325001	KINGSPORT	TN		05/30/2003		63,306	0	0	0	0	0	0	0	21,245	0	0	0
4325031	MEMPHIS	TN		09/30/2003		77,239	0	0	0	0	0	0	0	23,195	0	0	0
4325078	BRISTOL	TN		06/04/2004		370,266	0	0	0	0	0	0	0	56,963	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,759,801	0	0	0	0	0	0	0	35,815	0	0	0
4325739	NASHVILLE	TN		02/25/2015		1,903,958	0	0	0	0	0	0	0	57,871	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		600,735	0	0	0	0	0	0	0	15,576	0	0	0
4425029	EL PASO	TX		09/30/2003		86,082	0	0	0	0	0	0	0	25,802	0	0	0
4425033	EL PASO	TX		10/08/2003		603,624	0	0	0	0	0	0	0	163,831	0	0	0
4425173	EL PASO	TX		09/28/2005		644,277	0	0	0	0	0	0	0	53,641	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,037,431	0	0	0	0	0	0	0	21,668	0	0	0
4425297	HOUSTON	TX		01/17/2007		625,895	0	0	0	0	0	0	0	33,567	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,843,753	0	0	0	0	0	0	0	23,689	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		1,705,080	0	0	0	0	0	0	0	51,132	0	0	0
4425405	HOUSTON	TX		07/10/2008		910,632	0	0	0	0	0	0	0	23,932	0	0	0
4425421	HOUSTON	TX		10/15/2008		6,508,094	0	0	0	0	0	0	0	49,239	0	0	0
4425426	HOUSTON	TX		11/21/2008		3,508,936	0	0	0	0	0	0	0	56,015	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		683,811	0	0	0	0	0	0	0	62,590	0	0	0
4425463	EL PASO	TX		09/16/2010		1,263,213	0	0	0	0	0	0	0	32,325	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		2,487,595	0	0	0	0	0	0	0	111,264	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425478	EL PASO	TX		12/06/2010		1,800,395	0	0	0	0	0	0	0	44,723	0	0	0
4425543	HOUSTON	TX		12/29/2011		2,729,012	0	0	0	0	0	0	0	59,150	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		2,933,422	0	0	0	0	0	0	0	60,518	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,282,682	0	0	0	0	0	0	0	24,235	0	0	0
4425612	MCALLEN	TX		04/15/2013		1,432,379	0	0	0	0	0	0	0	59,391	0	0	0
4425633	KATY	TX		06/26/2013		1,929,499	0	0	0	0	0	0	0	36,206	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		2,566,654	0	0	0	0	0	0	0	19,798	0	0	0
4425652	CONROE	TX		09/30/2013		917,510	0	0	0	0	0	0	0	9,657	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		857,798	0	0	0	0	0	0	0	32,180	0	0	0
4425660	EL PASO	TX		10/31/2013		1,539,221	0	0	0	0	0	0	0	27,929	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		6,032,553	0	0	0	0	0	0	0	104,710	0	0	0
4425670	CARROLLTON	TX		12/23/2013		3,693,947	0	0	0	0	0	0	0	63,809	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,696,352	0	0	0	0	0	0	0	39,859	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,453,426	0	0	0	0	0	0	0	23,920	0	0	0
4425779	AUSTIN	TX		07/27/2015		968,633	0	0	0	0	0	0	0	9,311	0	0	0
4425799	HOUSTON	TX		11/19/2015		1,102,792	0	0	0	0	0	0	0	16,182	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,808,835	0	0	0	0	0	0	0	26,361	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		2,287,095	0	0	0	0	0	0	0	57,453	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		2,292,200	0	0	0	0	0	0	0	43,918	0	0	0
4425847	LAREDO	TX		08/24/2016		4,407,406	0	0	0	0	0	0	0	40,084	0	0	0
4425857	HUMBLE	TX		09/28/2016		988,950	0	0	0	0	0	0	0	13,591	0	0	0
4425868	KINGSVILLE	TX		11/30/2016		3,875,393	0	0	0	0	0	0	0	58,094	0	0	0
4425876	HOUSTON	TX		12/22/2016		2,744,395	0	0	0	0	0	0	0	63,607	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017		1,239,854	0	0	0	0	0	0	0	15,552	0	0	0
4425893	AUSTIN	TX		03/15/2017		3,416,117	0	0	0	0	0	0	0	19,220	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,854,550	0	0	0	0	0	0	0	23,366	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,932,616	0	0	0	0	0	0	0	41,452	0	0	0
4425948	LAREDO	TX		10/10/2017		7,022,091	0	0	0	0	0	0	0	85,245	0	0	0
4425973	LEWISVILLE	TX		01/18/2018		0	0	0	0	0	0	0	0	14,729	0	0	0
4525762	MURRAY	UT		05/29/2015		1,232,414	0	0	0	0	0	0	0	37,006	0	0	0
4625460	BARRE	VT		08/26/2010		1,718,170	0	0	0	0	0	0	0	141,979	0	0	0
4725354	DALE CITY	VA		10/29/2007		925,152	0	0	0	0	0	0	0	17,082	0	0	0
4725407	CHESTER	VA		07/29/2008		4,631,615	0	0	0	0	0	0	0	59,686	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		893,021	0	0	0	0	0	0	0	130,068	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,223,872	0	0	0	0	0	0	0	19,682	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,578,918	0	0	0	0	0	0	0	28,686	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,362,901	0	0	0	0	0	0	0	28,612	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		3,422,598	0	0	0	0	0	0	0	58,515	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		3,867,262	0	0	0	0	0	0	0	39,646	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,670,085	0	0	0	0	0	0	0	27,638	0	0	0
4725705	RICHMOND	VA		09/30/2014		962,859	0	0	0	0	0	0	0	30,972	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,390,311	0	0	0	0	0	0	0	38,053	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment			
	2	3					8	9	10	11
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other
4725865	RICHMOND	VA		11/21/2016		1,491,971	0	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		2,833,814	0	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,091,461	0	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,352,121	0	0	0	0
4825717	RENTON	WA		11/14/2014		2,615,415	0	0	0	0
4825760	SPOKANE	WA		05/21/2015		4,947,781	0	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,824,499	0	0	0	0
4825826	VANCOUVER	WA		04/28/2016		864,842	0	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,261,866	0	0	0	0
5025087	OSHKOSH	WI		08/11/2004		2,657,324	0	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015		861,824	0	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,624,035	0	0	0	0
5025947	VARIOUS	WI		10/05/2017		10,711,663	0	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		862,419	0	0	0	0
5325494	SEDALIA	MO		04/07/2011		893,587	0	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		849,480	0	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,792,671	0	0	0	0
5325965	LUBBOCK	TX		12/19/2017		6,600,000	0	0	0	0
0299999. Total - Mortgages With Partial Repayments						778,759,437	0	0	0	0
0599999. Total Mortgages						794,329,779	0	0	0	0

1	Change in Book Value/Recorded Investment		14	15	16	17	18
	12	13					
Loan Number	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4725865	0	0	0	40,772	0	0	0
4825448	0	0	0	75,883	0	0	0
4825636	0	0	0	16,408	0	0	0
4825710	0	0	0	30,574	0	0	0
4825717	0	0	0	25,827	0	0	0
4825760	0	0	0	48,427	0	0	0
4825825	0	0	0	45,725	0	0	0
4825826	0	0	0	9,993	0	0	0
5025072	0	0	0	34,436	0	0	0
5025087	0	0	0	80,911	0	0	0
5025795	0	0	0	17,636	0	0	0
5025877	0	0	0	35,485	0	0	0
5025947	0	0	0	193,175	0	0	0
5325336	0	0	0	52,341	0	0	0
5325494	0	0	0	47,169	0	0	0
5325587	0	0	0	20,624	0	0	0
5325613	0	0	0	41,097	0	0	0
5325965	0	0	0	53,384	0	0	0
0299999. Total - Mortgages With Partial Repayments	0	0	0	18,061,923	0	0	0
0599999. Total Mortgages	0	0	14,888,602	32,950,525	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE	IRONWOOD MEZZANINE MANAGEMENT IV LLC	2FE	01/01/2018	2	414,970	0	0	14,585,030	3.540
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								414,970	0	0	14,585,030	XXX
4499999. Subtotal - Unaffiliated								414,970	0	0	14,585,030	XXX
4699999. Totals								414,970	0	0	14,585,030	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE	RETURN OF CAPITAL	01/01/2018	06/29/2018	0	0	0	0	0	0	0	30,682	30,682	0	0	0	114
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							0	0	0	0	0	0	0	30,682	30,682	0	0	0	114
4499999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	30,682	30,682	0	0	0	114
4699999. Totals							0	0	0	0	0	0	0	30,682	30,682	0	0	0	114

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
452227 GF 2	ILLINOIS ST SALES TAX REVENUE 3.000% 0		06/13/2018	Bank of America		8,251,075	8,750,000	0	1FE
64990C 7J 4	NEW YORK ST DORM AUTH REVENUES 4.071%		05/04/2018	Wells Fargo Securities		9,150,000	9,150,000	0	1FE
762323 AL 7	RHODE ISLAND ST STUDENT LOAN A 4.283%		06/28/2018	Bank of America		2,250,000	2,250,000	0	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						19,651,075	20,150,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3137F4 MG 4	FHR 4776 CV 4.000% 08/15/35		06/12/2018	Wells Fargo Securities		5,187,228	5,116,082	7,958	1
3137F4 N6 5	FREDDIE MAC 4776 DW 4.000% 09/15/44		04/12/2018	Wells Fargo Securities		10,248,828	10,000,000	17,778	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						15,436,056	15,116,082	25,736	XXX
Bonds - Industrial and Miscellaneous									
00115A AH 2	AEP TRANSMISSION CO LLC 3.750% 12/01/4		05/10/2018	Tax Free Exchange		2,353,251	2,500,000	57,813	1FE
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		05/31/2018	J P Morgan & Co.		844,931	844,931	0	2FE
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru LEASE BAC		04/25/2018	Suntrust Robinson Humphrey		1,382,769	1,382,769	0	1Z
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru LEASE BAC		05/15/2018	Suntrust Robinson Humphrey		1,178,116	1,178,116	0	1Z
015271 AM 1	ALEXANDRIA REAL ESTATE EQUITIE 4.000%		06/12/2018	J P Morgan & Co.		2,997,990	3,000,000	0	2FE
02007J AA 5	ALLY AUTO RECEIVABLES TRUST 2018-3 A1 2.397% 07/15/19		06/19/2018	Barclays		8,000,000	8,000,000	0	1FE
023135 BC 9	AMAZON.COM INC 3.150% 08/22/27		06/08/2018	Tax Free Exchange		1,978,115	2,000,000	18,550	1FE
023138 AA 8	AMBAC ASSURANCE CORP 5.100% 06/07/20		02/13/2018	Direct		7,386	5,595	0	1FE
04317@ BD 9	ARTHUR J GALLAGHER & CO SENIOR NOTES 4		06/13/2018	Bank of America		5,000,000	5,000,000	0	2Z
05369A AC 5	AVIATION CAPITAL GROUP 144A 3.875% 05/		04/24/2018	Deutsche Bank Securities		9,965,880	10,000,000	0	1FE
05377R CY 8	AESOP FUNDING II LLC 2018-1A A 3.700%		04/24/2018	Bank of America		4,998,763	5,000,000	0	1FE
05565E AY 1	BMW US CAPITAL LLC 144A 3.750% 04/12/2		04/05/2018	Citi Global Markets Inc.		4,995,850	5,000,000	0	1FE
06051G HD 4	BANK OF AMERICA 3.419% 12/20/28		05/23/2018	Tax Free Exchange		1,942,058	2,000,000	29,062	1FE
07274N AL 7	BAYER US FINANCE II LLC 144A 4.375% 12		06/18/2018	J P Morgan & Co.		2,978,130	3,000,000	0	2FE
12563L AJ 6	CLI FUNDING LLC 2018-1A A 4.030% 04/18		04/24/2018	Wells Fargo Securities		2,992,550	3,000,000	0	1FE
12701# AB 9	CRG 2018-1 A SENIOR NOTES 5.300% 01/10		06/25/2018	Goldman Sachs & Co.		3,000,000	3,000,000	0	1FE
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2 4		06/12/2018	Barclays		3,438,460	3,440,000	0	1FE
20605P AH 4	CONCHO RESOURCES INC 3.750% 10/01/27		06/29/2018	Various		3,454,776	3,600,000	31,333	2FE
20605P AK 7	CONCHO RESOURCES INC 4.300% 08/15/28		06/14/2018	Bank of America		1,993,200	2,000,000	0	2FE
21036P AS 7	CONSTELLATION BRANDS 3.500% 05/09/27		05/18/2018	Morgan Stanley Dean Witter		2,821,800	3,000,000	3,792	2FE
22822R BF 6	CROWN CASTLE TOWERS LLC 144A 3.720% 07		06/26/2018	Morgan Stanley Dean Witter		2,000,000	2,000,000	0	1FE
23343D AE 9	DT AUTO OWNER TRUST 2018-2 C 3.670% 03		06/05/2018	Deutsche Bank Securities		3,499,570	3,500,000	0	1FE
233851 DL 5	DAIMLER FINANCE NA LLC 144A 3.700% 05/		04/30/2018	Goldman Sachs & Co.		7,984,800	8,000,000	0	1FE
25389J AT 3	DIGITAL REALTY TRUST LP 4.450% 07/15/2		06/14/2018	Bank of America		1,997,040	2,000,000	0	2FE
25470D BB 4	DISCOVERY COMMUNICATIONS 144A 3.900% 1		04/04/2018	Tax Free Exchange		2,449,386	2,500,000	37,646	2FE
256746 AG 3	DOLLAR TREE INC 4.000% 05/15/25		04/17/2018	Various		9,996,600	10,000,000	0	2FE
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II		04/18/2018	Guggenheim Capital		10,000,000	10,000,000	0	2AM
26444H AE 1	DUKE ENERGY FLORIDA LLC 3.800% 07/15/2		06/18/2018	Barclays		2,994,450	3,000,000	0	1FE
26885B AD 2	EQT MIDSTREAM PARTNERS 4.750% 07/15/23		06/20/2018	Deutsche Bank Securities		1,995,220	2,000,000	0	2FE
29364W BA 5	ENTERGY LOUISIANA LLC 4.000% 03/15/33		05/02/2018	Morgan Stanley Dean Witter		2,997,240	3,000,000	13,667	1FE
3137F4 R8 7	FREDDIE MAC 4776 QV 4.000% 07/15/38		04/20/2018	Cantor Fitzgerald		10,225,000	10,000,000	26,667	1
3140Q8 WM 3	FANNIE MAE POOL CA1551 4.000% 04/01/48		04/24/2018	J P Morgan & Co.		10,121,562	9,953,595	14,377	1
33851L AD 6	FLAGSTAR MORTGAGE TRUST 2018-4 A4 4.00		06/21/2018	J P Morgan & Co.		6,025,304	6,000,000	18,000	1FE
36249E AC 8	GLS AUTO RECEIVABLES TRUST 2018-2A B 3		06/12/2018	Wells Fargo Securities		2,999,442	3,000,000	0	1FE
369550 BC 1	GENERAL DYNAMICS 3.750% 05/15/28		05/08/2018	Various		3,985,200	4,000,000	0	1FE
370334 CG 7	GENERAL MILLS INC 4.200% 04/17/28		04/03/2018	Goldman Sachs & Co.		2,993,940	3,000,000	0	2FE
377372 AN 7	GLAXOSMITHKLINE CAPITAL INC 3.875% 05/		05/10/2018	Various		5,009,900	5,000,000	0	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
37956A AB 9	GLOBAL SC FINANCE SRL 2018-1A A 4.290%		05/17/2018	Deutsche Bank Securities		3,999,224	4,000,000	0	1FE
39138Q AA 3	GREAT-WEST LIFECO FIN 18 144A 4.047% 0		05/22/2018	J P Morgan & Co.		2,003,240	2,000,000	1,574	1FE
39138Q AC 9	GREAT-WEST LIFECO FIN 18 144A 4.581% 0		05/22/2018	J P Morgan & Co.		2,999,490	3,000,000	2,672	1FE
401378 AB 0	GUARDIAN LIFE INSURANCE 144A 4.875% 06		04/18/2018	Various		3,178,170	3,000,000	49,156	1FE
40139L AE 3	GUARDIAN LIFE GLOB FUND 144A 3.400% 04		04/18/2018	Deutsche Bank Securities		4,994,050	5,000,000	0	1FE
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		05/23/2018	Barclays		3,000,000	3,000,000	0	2AM
411707 AD 4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII		05/23/2018	Barclays		6,000,000	6,000,000	0	2AM
446150 AM 6	HUNTINGTON BANCSHARES INC 4.000% 05/15		05/08/2018	Morgan Stanley Dean Witter		3,588,696	3,600,000	0	2FE
44891A AK 3	HYUNDAI CAPITAL SERVICES 144A 2.750% 0		04/25/2018	Morgan Stanley Dean Witter		5,263,620	6,000,000	13,750	2FE
44891A AW 7	HYUNDAI CAPITAL SERVICES 144A 4.125% 0		06/04/2018	Bank of America		4,997,300	5,000,000	0	2FE
485170 BB 9	KANSAS CITY SOUTHERN 4.700% 05/01/48		04/30/2018	Morgan Stanley Dean Witter		6,992,160	7,000,000	0	2FE
487312 AA 8	KEENAN FT DETRICK ENERGY 144A 6.093% 0		06/07/2018	Wells Fargo Securities		6,671,059	6,036,502	26,564	1FE
52603V AA 1	LENDMARK FUNDING TRUST 2018-1A A 3.810		05/08/2018	Barclays		4,999,727	5,000,000	0	1FE
52603V AB 9	LENDMARK FUNDING TRUST 2018-1A B 4.090		05/08/2018	Barclays		3,399,860	3,400,000	0	1FE
526057 CS 1	LENNAR CORP 144A 5.250% 06/01/26		04/10/2018	Bank of America		2,015,000	2,000,000	38,208	3FE
526057 CT 9	LENNAR CORP 5.250% 06/01/26		06/13/2018	Tax Free Exchange		2,011,201	2,000,000	3,500	3FE
59523U AN 7	MID-AMERICA APARTMENTS 3.600% 06/01/27		05/10/2018	Suntrust		2,852,790	3,000,000	48,900	2FE
62848B AB 7	MVW OWNER TRUST 2018-1A B 3.600% 01/21		06/19/2018	Credit Suisse		2,999,536	3,000,000	0	1FE
665859 AS 3	NORTHERN TRUST CORP 3.375% 05/08/32		04/25/2018	KeyBanc Capital Markets		1,872,720	2,000,000	31,688	1FE
670346 AP 0	NUCOR CORP 3.950% 05/01/28		04/23/2018	Various		6,991,600	7,000,000	0	1FE
67103H AG 2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2		05/10/2018	J P Morgan & Co.		5,983,920	6,000,000	0	2FE
680665 AJ 5	OLIN CORP 5.125% 09/15/27		04/06/2018	Barclays		1,977,500	2,000,000	7,118	3FE
68235R AC 8	ONDECK ASSET SECURITIZATION TR 2018-1A A		04/10/2018	Deutsche Bank Securities		6,499,808	6,500,000	0	1FE
69363P AC 4	PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3		05/01/2018	Goldman Sachs & Co.		8,499,780	8,500,000	0	1FE
709599 BC 7	PENSKE TRUCK LEASING 144A 4.125% 08/01		06/26/2018	Wells Fargo Securities		1,999,820	2,000,000	0	2FE
744320 BA 9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/		05/04/2018	Tax Free Exchange		4,664,182	5,000,000	80,340	1FE
784710 AA 3	SSM HEALTH CARE 3.823% 06/01/27		05/02/2018	Goldman Sachs & Co.		6,944,210	7,000,000	113,734	1FE
81373P AA 1	SECURIAN FINANCIAL GROUP 144A 4.800% 0		05/22/2018	Various		11,043,340	11,000,000	24,000	1FE
81747E AC 1	SEQUOIA MORTGAGE TRUST 2018-CH2 A3 4.0		05/10/2018	Wells Fargo Securities		4,552,836	4,525,000	11,564	1FE
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR		04/16/2018	Mizuho Securities		7,000,000	7,000,000	0	1Z
858119 BF 6	STEEL DYNAMICS INC 5.000% 12/15/26		04/17/2018	Various		2,015,190	2,000,000	34,028	3FE
87296* AA 8	TPG HOLDINGS SENIOR NOTES 5.330% 06/20		05/09/2018	Goldman Sachs & Co.		9,000,000	9,000,000	0	2FE
88642M AD 2	TIDEWATER AUTO RECEIVABLES TR 2018-AA C		04/20/2018	KeyBanc Capital Markets		4,998,863	5,000,000	0	1FE
89657A AA 4	Trinity Rail Leasing L.P. 2018-1A A1 3		06/13/2018	Bank of America		5,997,790	6,000,000	0	1FE
903442 AC 5	US 2018-USDC 2018 USDC B 4.277% 08/10/		05/31/2018	Citi Global Markets Inc.		4,119,866	4,000,000	8,554	1FE
907818 EY 0	UNION PACIFIC CORP 3.950% 09/10/28		06/05/2018	Citi Global Markets Inc.		2,493,775	2,500,000	0	1FE
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A		04/06/2018	Citi Global Markets Inc.		3,998,641	4,000,000	16,354	1FE
95040Q AD 6	WELLTOWER INC 4.250% 04/15/28		04/03/2018	Bank of America		1,999,180	2,000,000	0	2FE
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I 3.573%		04/04/2018	Citi		4,906,843	4,987,500	10,395	2AM
958254 AF 1	WESTERN GAS PARTNERS LP 4.650% 07/01/2		04/30/2018	Various		5,019,010	5,000,000	75,821	2FE
96033W AB 4	WESTGATE RESORTS 2018-1A B 3.580% 12/2		04/19/2018	Amherst Securities		3,482,500	3,500,000	0	1FE
96033W AC 2	WESTGATE RESORTS 2018-1A C 4.100% 12/2		04/19/2018	Amherst Securities		3,992,344	4,000,000	0	2AM
96042F AE 4	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A C		05/09/2018	BMO Capital Markets Corp.		3,499,348	3,500,000	0	1FE
96042F AF 1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D		05/09/2018	BMO Capital Markets Corp.		3,999,562	4,000,000	0	2AM
980745 F@ 7	WOODWARD INC 4.270% 05/30/25		05/31/2018	J P Morgan & Co.		4,000,000	4,000,000	0	2Z
22576C H# 1	CRESCENT POINT ENERGY CORP SENIOR GUARAN	A	04/11/2018	Ryan Beck & Co.		6,000,000	6,000,000	0	2Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
496902 AP 2	KINROSS GOLD CORP 144A 4.500% 07/15/27	A	04/10/2018	J P Morgan & Co.		1,466,250	1,500,000	16,313	2FE
67077M AD 0	NUTRIEN LTD 3.000% 04/01/25	A	04/10/2018	Tax Free Exchange		1,991,516	2,000,000	1,500	2FE
67077M AE 8	NUTRIEN LTD 4.000% 12/15/26	A	04/10/2018	Tax Free Exchange		3,470,320	3,500,000	44,722	2FE
89352H AW 9	TRANS-CANADA PIPELINES 4.250% 05/15/28	A	05/03/2018	J P Morgan & Co.		1,992,220	2,000,000	0	1FE
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	04/28/2018	Direct		0	1,489	0	5
00176A AY 1	AMERICAN MONEY MANAGEMENT CORP 2012-11A	D	04/20/2018	Societe Generale		6,000,000	6,000,000	0	1FE
02315Q AA 6	AMBAC LSNI LLC 144A 7.312% 02/12/23	D	02/13/2018	Direct		26,967	26,900	0	1FE
04941Y AE 9	Atlas Senior Loan Fund LTD 2018-11A A1F	D	06/08/2018	Jeffries & Co.		7,500,000	7,500,000	0	1FE
052113 AB 3	AUSGRID FINANCE PTY LTD 144A 4.350% 08	D	04/23/2018	Bank of America		2,997,210	3,000,000	0	2FE
06760J AJ 4	BABSON CLO LTD 2018-2A B 4.253% 04/15/	D	04/04/2018	J P Morgan & Co.		5,000,000	5,000,000	0	1FE
14311X AE 2	CARLYLE GLOBAL MARKET STRTGY 2018-1A B	D	04/17/2018	Citi Global Markets Inc.		5,000,000	5,000,000	0	1FE
200447 A@ 9	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	06/26/2018	Morgan Stanley & Co.		4,000,000	4,000,000	0	2FE
38137M AP 2	Goldentree Loan Opportunities 2016-12A B	D	06/29/2018	Wells Fargo Securities		3,749,986	3,750,000	0	1FE
38138B AJ 9	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2	D	04/26/2018	Bank of America		5,000,000	5,000,000	0	1FE
71654Q AX 0	PETROLEOS MEXICANOS 5.500% 01/21/21	D	06/08/2018	Citi Global Markets Inc.		3,060,000	3,000,000	64,625	2FE
80413T AG 4	SAUDI INTERNATIONAL BOND 144A 4.000% 0	D	04/10/2018	Citi Global Markets Inc.		3,962,920	4,000,000	0	1FE
81180W AV 3	SEAGATE HDD CAYMAN 4.250% 03/01/22	D	04/26/2018	Tax Free Exchange		4,975,930	5,000,000	23,021	2FE
87164K AH 7	SYNGENTA AG 144A 4.441% 04/24/23	D	04/17/2018	Credit Suisse		4,000,000	4,000,000	0	2FE
915328 BC 1	UPLAND CLO LTD 2016-1A A1BR 3.982% 04/	D	04/25/2018	Citi Global Markets Inc.		14,500,000	14,500,000	0	1FE
92325Q AE 7	Venture CDO Ltd 2018-32A A2BF 4.259% 0	D	06/15/2018	Jeffries & Co.		7,000,000	7,000,000	0	1FE
G7334@ AA 1	RRPF ENGINE LEASING LIMITED SENIOR SECUR	D	06/13/2018	Citi		2,000,000	2,000,000	0	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						450,809,749	451,732,397	999,008	XXX
8399997. Total - Bonds - Part 3						485,896,880	486,998,479	1,024,744	XXX
8399999. Total - Bonds						485,896,880	486,998,479	1,024,744	XXX
9999999. Total - Bonds, Preferred and Common Stocks						485,896,880	XXX	1,024,744	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220%		06/01/2018.	Paydown		209,599	209,599	209,597	209,500	0	99	0	99	0	209,599	0	0	0	2,819	08/25/2035.	1
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03		06/01/2018.	Paydown		125,305	125,305	133,743	133,160	0	(7,855)	0	(7,855)	0	125,305	0	0	0	1,793	03/01/2043.	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		06/01/2018.	Paydown		55,146	55,146	56,801	55,785	0	(639)	0	(639)	0	55,146	0	0	0	690	03/25/2036.	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		06/01/2018.	Paydown		20,802	20,802	20,174	20,509	0	293	0	293	0	20,802	0	0	0	260	02/25/2036.	1
3136AC GJ 4	FANNIE MAE-ACES 2013-MS A2 2.509% 11/2		05/29/2018.	Citi Global Markets Inc.		4,915,234	5,000,000	5,096,875	5,048,131	0	(4,605)	0	(4,605)	0	5,043,526	0	(128,292)	(128,292)	62,713	11/25/2022.	1FE
3136AF BT 0	FANNIE MAE 2013-72 YA 3.000% 06/25/33		05/25/2018.	Paydown		46,867	46,867	46,779	46,777	0	90	0	90	0	46,867	0	0	0	499	06/25/2033.	1
36194N LU 1	GN AU1239 2.850% 07/01/33		06/01/2018.	Paydown		69,373	69,373	69,720	69,684	0	(311)	0	(311)	0	69,373	0	0	0	824	07/01/2033.	1
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		06/15/2018.	Paydown		40,613	40,613	41,361	41,286	0	(673)	0	(673)	0	40,613	0	0	0	511	09/15/2041.	1
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		06/01/2018.	Paydown		41,887	41,887	43,379	43,265	0	(1,378)	0	(1,378)	0	41,887	0	0	0	688	03/15/2037.	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		06/15/2018.	Redemption 100.0000		119,533	119,533	119,533	119,533	0	0	0	0	0	119,533	0	0	0	2,357	06/15/2030.	1
38373M 2F 6	GNMA 2008-80 IO 1.485% 04/16/50		06/01/2018.	Paydown		0	0	985	946	0	(946)	0	(946)	0	0	0	0	0	88	04/16/2050.	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		06/01/2018.	Paydown		229,267	229,267	224,188	227,096	0	2,172	0	2,172	0	229,267	0	0	0	5,017	11/20/2032.	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		06/01/2018.	Paydown		76,233	76,233	79,163	76,940	0	(707)	0	(707)	0	76,233	0	0	0	1,951	07/20/2032.	1
38375C BD 1	GNMA 2012-57 DA 5.394% 04/20/42		06/01/2018.	Paydown		97,893	97,893	107,131	101,093	0	(3,200)	0	(3,200)	0	97,893	0	0	0	2,398	04/20/2042.	1
38376G A7 5	GNMA 2011-10 AC 3.564% 11/16/44		06/01/2018.	Paydown		545,785	545,785	592,817	586,467	0	(40,682)	0	(40,682)	0	545,785	0	0	0	9,596	11/16/2044.	1
38376G F4 7	GNMA 2011-16 C 3.815% 09/16/46		06/01/2018.	Redemption 100.0000		42,865	42,865	47,406	43,637	0	(132)	0	(132)	0	43,505	0	(640)	(640)	682	11/16/2019.	1
38376G S2 7	GNMA 2011-67 CA 3.993% 12/16/51		06/01/2018.	Paydown		132,279	132,279	134,572	134,552	0	(2,273)	0	(2,273)	0	132,279	0	0	0	2,608	12/16/2051.	1
38376G ZU 7	GNMA 2011-9 C 3.511% 09/16/41		06/01/2018.	Redemption 100.0000		61,889	61,889	67,517	63,077	0	(146)	0	(146)	0	62,931	0	(1,042)	(1,042)	906	07/16/2020.	1
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39		06/01/2018.	Paydown		274,028	274,028	289,271	277,849	0	(3,822)	0	(3,822)	0	274,028	0	0	0	4,584	12/20/2039.	1
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41		06/01/2018.	Paydown		81,497	81,497	80,860	80,963	0	534	0	534	0	81,497	0	0	0	764	09/16/2041.	1
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		05/10/2018.	Redemption 100.0000		170,189	170,189	170,189	170,189	0	0	0	0	0	170,189	0	0	0	5,016	08/10/2018.	1
0599999.	Total - Bonds - U.S. Government					7,356,284	7,441,050	7,632,061	7,550,439	0	(64,181)	0	(64,181)	0	7,486,258	0	(129,974)	(129,974)	106,764	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		06/01/2018.	Redemption 100.0000		40,937	40,937	40,937	40,937	0	0	0	0	0	40,937	0	0	0	509	02/01/2042.	1FE
196479 K3 2	COLORADO HSG & FIN AUTH 3.900% 10/01/3		06/18/2018.	Redemption 100.0000		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	43	10/01/2032.	1FE
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2		05/01/2018.	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,277	11/01/2027.	1FE
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS 3.400%		06/01/2018.	Redemption 100.0000		35,130	35,130	35,130	35,130	0	0	0	0	0	35,130	0	0	0	49,573	11/01/2045.	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		06/15/2018.	Redemption 100.0000		12,436	12,436	12,436	12,436	0	0	0	0	0	12,436	0	0	0	201	06/15/2045.	1FE
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI		04/01/2018.	Redemption 100.0000		10,000	10,000	8,888	9,131	0	15	0	15	0	9,146	0	854	854	173	04/01/2029.	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		04/01/2018.	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,335	01/01/2030.	1FE
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series		06/01/2018.	Redemption 100.0000		69,274	69,274	69,274	69,274	0	0	0	0	0	69,274	0	0	0	911	07/01/2037.	1FE
372546 AN 1	GEORGE WASHINGTON UNIVERSITY 4.452% 09		04/27/2018.	Call 105.2010		526,005	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	39,732	09/15/2021.	1FE
372546 AQ 4	GEORGE WASHINGTON UNIVERSITY 3.485% 09		04/27/2018.	Call 101.6512		1,016,512	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,002	09/15/2022.	1FE
373539 A3 9	GEORGIA ST HSG & FIN AUTH REV 2011 SERIE		05/01/2018.	Redemption 100.0000		270,000	270,000	272,714	271,348	0	(123)	0	(123)	0	271,225	0	(1,225)	(1,225)	4,500	12/01/2026.	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		06/01/2018.	Redemption 100.0000		32,974	32,974	30,564	30,863	0	24	0	24	0	30,887	0	2,087	2,087	325	07/01/2037.	1FE
49130N DM 8	KENTUCKY ST HGR EDU STUDENT LO 3.000%		06/01/2018.	Redemption 100.0000		180,000	180,000	179,636	179,651	0	11	0	11	0	179,661	0	339	339	2,700	06/01/2029.	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		06/01/2018.	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	1,425	11/01/2041.	1FE
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE 3.242%		05/24/2018.	Redemption 100.0000		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	6,158	09/01/2048.	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		06/01/2018.	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	742	07/01/2031.	1FE
60416Q GV 0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/		06/01/2018.	Redemption 100.0000		14,376	14,376	14,376	14,376	0	0	0	0	0	14,376	0	0	0	192	06/01/2047.	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		06/01/2018.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	375	11/01/2040.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		06/01/2018.	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	552	11/01/2041.	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		06/01/2018.	Redemption 100.0000		68,220	68,220	61,175	62,193	0	80	0	80	0	62,273	0	5,947	5,947	657	10/01/2034.	1FE
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B 4.		06/01/2018.	Redemption 100.0000		60,000	60,000	59,999	60,000	0	0	0	0	0	60,000	0	0	0	1,388	12/01/2026.	1FE
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011		04/01/2018.	Redemption 100.0000		70,000	70,000	70,947	70,501	0	(30)	0	(30)	0	70,471	0	(471)	(471)	1,663	10/01/2033.	1FE
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		06/01/2018.	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	4,978	01/01/2034.	1FE
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/		06/01/2018.	Redemption 100.0000		68,532	68,532	68,532	68,532	0	0	0	0	0	68,532	0	0	0	917	08/01/2038.	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.		06/01/2018.	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	533	09/01/2032.	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3		04/01/2018.	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	324	01/01/2029.	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		06/01/2018.	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	612	11/01/2041.	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		06/01/2018.	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	5,999	06/01/2020.	1FE
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		04/01/2018.	Redemption 100.0000		85,000	85,000	88,207	87,357	0	3	0	3	0	87,360	0	(2,360)	(2,360)	2,550	07/01/2025.	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2.		06/01/2018.	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	762	01/01/2041.	1FE
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700%		06/20/2018.	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	1,889	11/01/2036.	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		06/01/2018.	Redemption 100.0000		50,000	50,000	50,133	50,062	0	(7)	0	(7)	0	50,054	0	(54)	(54)	1,947	01/01/2030.	1FE
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 0		06/01/2018.	Redemption 100.0000		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	3,670	03/01/2039.	1FE
92428C JE 5	VERMONT STUDENT ASSISTANCE COR 3.750%		06/15/2018.	Redemption 100.0000		275,000	275,000	270,314	271,524	0	159	0	159	0	271,682	0	3,318	3,318	5,156	06/15/2026.	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		06/01/2018.	Redemption 100.0000		38,147	38,147	38,147	38,147	0	0	0	0	0	38,147	0	0	0	424	04/25/2042.	1FE
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		06/25/2018.	Redemption 100.0000		119,475	119,475	119,475	119,475	0	0	0	0	0	119,475	0	0	0	1,717	06/25/2042.	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		06/25/2018.	Redemption 100.0000		119,935	119,935	119,935	119,935	0	0	0	0	0	119,935	0	0	0	1,521	11/25/2039.	1FE
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES		04/01/2018.	Redemption 100.0000		145,000	145,000	145,375	145,184	0	(13)	0	(13)	0	145,171	0	(171)	(171)	3,263	10/01/2031.	1FE
940858 L3 5	WASHOE COUNTY NEVADA SCH DIST 5.070% 0		06/01/2018.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,350	06/01/2018.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					5,606,953	5,564,436	5,556,194	5,551,056	0	119	0	119	0	5,556,172	0	8,264	8,264	214,045	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS 4.810%		06/01/2018.	Redemption 100.0000		195,000	195,000	211,478	205,392	0	(697)	0	(697)	0	204,695	0	(9,695)	(9,695)	4,690	06/01/2027.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					195,000	195,000	211,478	205,392	0	(697)	0	(697)	0	204,695	0	(9,695)	(9,695)	4,690	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2018.	Paydown		8,956	8,956	9,032	8,947	0	9	0	9	0	8,956	0	0	0	224	08/15/2031.	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2018.	Paydown		33,510	33,510	32,794	33,268	0	242	0	242	0	33,510	0	0	0	837	02/15/2032.	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2018.	Paydown		71,694	71,694	71,993	71,586	0	108	0	108	0	71,694	0	0	0	1,885	10/15/2031.	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2018.	Paydown		14,567	14,567	13,763	14,220	0	347	0	347	0	14,567	0	0	0	355	12/15/2031.	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2018.	Paydown		13,979	13,979	12,849	13,487	0	492	0	492	0	13,979	0	0	0	321	01/15/2032.	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2018.	Paydown		60,955	60,955	58,829	60,507	0	448	0	448	0	60,955	0	0	0	1,479	04/15/2032.	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2018.	Paydown		26,715	26,715	24,173	26,166	0	549	0	549	0	26,715	0	0	0	665	11/15/2023.	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2018.	Paydown		35,140	35,140	33,346	34,655	0	485	0	485	0	35,140	0	0	0	891	01/15/2029.	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2018.	Paydown		24,377	24,377	23,354	24,161	0	215	0	215	0	24,377	0	0	0	619	02/15/2029.	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2018.	Paydown		13,799	13,799	13,087	13,628	0	171	0	171	0	13,799	0	0	0	381	11/25/2023.	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2018.	Paydown		46,763	46,763	44,571	46,173	0	590	0	590	0	46,763	0	0	0	1,229	02/25/2024.	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		06/01/2018.	Paydown		460,488	460,488	473,583	464,255	0	(3,767)	0	(3,767)	0	460,488	0	0	0	7,728	09/25/2040.	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		06/01/2018.	Paydown		54,939	54,939	59,506	56,538	0	(44)	0	(44)	0	56,494	0	(1,555)	(1,555)	802	02/25/2038.	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		06/01/2018.	Paydown		64,805	64,805	71,235	67,353	0	(2,548)	0	(2,548)	0	64,805	0	0	0	945	01/25/2030.	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		06/01/2018.	Paydown		112,994	112,994	116,913	115,581	0	(2,587)	0	(2,587)	0	112,994	0	0	0	1,425	06/25/2043.	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		06/01/2018.	Paydown		51,500	51,500	51,177	51,295	0	206	0	206	0	51,500	0	0	0	751	07/25/2033.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40		06/01/2018	Paydown		103,709	103,709	106,302	105,393	0	(1,684)	0	(1,684)	0	103,709	0	0	0	1,612	11/15/2040	1
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41		06/01/2018	Paydown		11,177	11,177	11,614	11,535	0	(358)	0	(358)	0	11,177	0	0	0	210	04/15/2041	1
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		06/01/2018	Paydown		58,505	58,505	62,911	60,576	0	(2,071)	0	(2,071)	0	58,505	0	0	0	854	09/15/2028	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		06/01/2018	Paydown		42,860	42,860	46,369	43,986	0	(1,126)	0	(1,126)	0	42,860	0	0	0	625	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		06/01/2018	Paydown		66,347	66,347	69,903	67,756	0	(1,409)	0	(1,409)	0	66,347	0	0	0	830	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		06/01/2018	Paydown		72,522	72,522	72,216	72,333	0	189	0	189	0	72,522	0	0	0	1,058	04/15/2033	1
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		06/01/2018	Paydown		97,904	97,904	99,526	98,795	0	(890)	0	(890)	0	97,904	0	0	0	1,531	05/25/2045	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		06/25/2018	Paydown		10,725	10,725	10,565	10,627	0	4	0	4	0	10,631	0	94	94	172	08/01/2025	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2018	Paydown		21,917	21,917	21,193	21,647	0	271	0	271	0	21,917	0	0	0	571	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		06/01/2018	Paydown		36,472	36,472	34,804	35,749	0	723	0	723	0	36,472	0	0	0	962	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		06/01/2018	Paydown		99,437	99,437	97,548	98,533	0	904	0	904	0	99,437	0	0	0	2,696	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		06/15/2018	Paydown		12,432	12,432	11,993	12,337	0	94	0	94	0	12,432	0	0	0	328	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		06/01/2018	Paydown		29,136	29,136	28,949	29,036	0	100	0	100	0	29,136	0	0	0	833	06/15/2032	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		06/01/2018	Paydown		28,572	28,572	27,533	28,227	0	345	0	345	0	28,572	0	0	0	768	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		06/01/2018	Paydown		37,991	37,991	34,922	37,064	0	927	0	927	0	37,991	0	0	0	852	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		06/01/2018	Paydown		65,357	65,357	62,976	64,481	0	876	0	876	0	65,357	0	0	0	1,659	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2018	Paydown		25,293	25,293	22,821	24,487	0	805	0	805	0	25,293	0	0	0	562	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		06/01/2018	Paydown		27,791	27,791	26,776	27,441	0	350	0	350	0	27,791	0	0	0	651	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		06/01/2018	Paydown		12,395	12,395	12,175	12,320	0	75	0	75	0	12,395	0	0	0	310	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		06/01/2018	Paydown		62,137	62,137	59,346	61,273	0	864	0	864	0	62,137	0	0	0	1,357	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		06/01/2018	Paydown		4,564	4,564	4,325	4,456	0	107	0	107	0	4,564	0	0	0	106	04/25/2033	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33		06/01/2018	Paydown		109,872	109,872	107,332	108,715	0	1,157	0	1,157	0	109,872	0	0	0	2,702	06/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		06/01/2018	Paydown		51,798	51,798	52,098	51,806	0	(8)	0	(8)	0	51,798	0	0	0	1,190	03/15/2033	1
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2 5.500		06/01/2018	Paydown		762,168	762,168	741,341	756,868	0	5,300	0	5,300	0	762,168	0	0	0	17,308	07/25/2034	1
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		06/25/2018	Paydown		27,122	27,122	28,163	27,636	0	(514)	0	(514)	0	27,122	0	0	0	510	04/25/2041	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		06/01/2018	Paydown		3,086	3,086	3,105	3,081	0	6	0	6	0	3,086	0	0	0	64	01/01/2020	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		06/05/2018	Redemption 100.0000		110,634	110,634	112,761	112,031	0	(37)	0	(37)	0	111,994	0	(1,360)	(1,360)	1,690	08/05/2030	1FE
36230M FL 6	GN 752871 3.850% 07/15/36		06/01/2018	Paydown		41,129	41,129	42,774	42,528	0	(1,399)	0	(1,399)	0	41,129	0	0	0	660	07/15/2036	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		06/01/2018	Paydown		32,939	32,939	32,939	32,939	0	0	0	0	0	32,939	0	0	0	481	10/16/2033	1
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42		06/01/2018	Paydown		45,374	45,374	45,715	45,612	0	(237)	0	(237)	0	45,374	0	0	0	615	05/16/2042	1
452151 LD 3	ILLINOIS STATE 4.350% 06/01/18		06/01/2018	Maturity		1,200,000	1,200,000	1,146,732	1,196,766	0	3,234	0	3,234	0	1,200,000	0	0	0	26,100	06/01/2018	2FE
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		06/01/2018	Paydown		256,744	256,744	262,934	259,927	0	(3,183)	0	(3,183)	0	256,744	0	0	0	3,308	01/27/2038	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		06/01/2018	Redemption 100.0000		36,508	36,508	36,508	36,508	0	0	0	0	0	36,508	0	0	0	1,138	05/01/2032	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,699,798	4,699,798	4,647,374	4,704,289	0	(1,669)	0	(1,669)	0	4,702,619	0	(2,821)	(2,821)	94,850	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00115A AG 4	AEP TRANSMISSION CO LLC 144A 3.750% 12		05/10/2018	Tax Free Exchange		2,411,064	2,500,000	2,410,450	0	0	614	0	614	0	2,411,064	0	0	0	0	12/01/2047	1FE
00206R CN 0	AT&T INC 3.400% 05/15/25		06/27/2018	Wells Fargo Securities		944,810	1,000,000	997,040	997,737	0	134	0	134	0	997,871	0	(53,061)	(53,061)	21,156	05/15/2025	2FE
00206R EM 0	AT&T INC 3.900% 08/14/27		05/23/2018	Call 101.0000		4,040,000	4,000,000	3,993,080	3,993,327	0	235	0	235	0	3,993,562	0	6,438	6,438	163,933	08/14/2027	2FE
00213R AA 1	ARL FIRST LLC 2012-1A A1 3.835% 12/15/		06/15/2018	Paydown		951,188	951,188	951,188	951,188	0	0	0	0	0	951,188	0	0	0	16,451	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		06/15/2018	Redemption 100.0000		155,594	155,594	159,742	156,757	0	(104)	0	(104)	0	156,652	0	(1,058)	(1,058)	4,834	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		06/01/2018	Paydown		38,468	38,468	29,043	33,932	0	4,536	0	4,536	0	38,468	0	0	0	766	10/25/2033	1FM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		06/01/2018	Paydown		34,898	34,898	33,382	33,968	0	5	0	5	0	33,973	0	925	925	505	07/25/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		06/01/2018.	Paydown		63,380	63,380	64,321	63,945	0	(564)	0	(564)	0	63,380	0	0	0	901	03/25/2045.	1FM
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3		06/25/2018.	Paydown		105,728	105,728	106,323	106,077	0	(349)	0	(349)	0	105,728	0	0	0	1,441	12/25/2045.	1FM
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP		04/01/2018.	Redemption 100.0000		201,378	201,378	202,597	201,522	0	(17)	0	(17)	0	201,505	0	(128)	(128)	8,686	10/01/2020.	4FE
023135 BA 3	AMAZON.COM INC 144A 3.150% 08/22/27		06/08/2018.	Tax Free Exchange		1,996,665	2,000,000	1,996,420	1,996,530	0	135	0	135	0	1,996,665	0	0	0	31,500	08/22/2027.	1FE
023138 AA 8	AMBAC ASSURANCE CORP 5.100% 06/07/20		06/27/2018.	J P Morgan & Co.		7,442	5,595	7,386	0	0	(313)	0	(313)	0	7,073	0	369	369	209	06/07/2020.	1FE
023138 AA 8	AMBAC ASSURANCE CORP 5.100% 06/07/20		02/14/2018.	Security Withdraw		0	5,595	0	0	0	1	0	1	0	1	0	(1)	(1)	0	06/07/2020.	1FE
023765 AA 8	AMERICAN AIRLINES 2016-2 AA 3.200% 06/		06/15/2018.	Redemption 100.0000		78,000	78,000	77,721	77,747	0	14	0	14	0	77,760	0	240	240	1,248	06/15/2028.	1FE
023770 AA 8	AMERICAN AIRLINES 2015-1 A 3.375% 05/0		05/01/2018.	Redemption 100.0000		151,812	151,812	152,381	152,325	0	(22)	0	(22)	0	152,303	0	(491)	(491)	2,562	05/01/2027.	1FE
023770 AB 6	AMERICAN AIRLINES 2015-1 B 3.700% 05/0		05/01/2018.	Redemption 100.0000		41,438	41,438	41,438	41,438	0	0	0	0	0	41,438	0	0	0	767	05/01/2023.	2FE
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST 3		04/01/2018.	Redemption 100.0000		40,042	40,042	40,042	40,042	0	0	0	0	0	40,042	0	0	0	741	10/01/2026.	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		06/01/2018.	Paydown		293,949	293,949	243,625	243,625	0	50,324	0	50,324	0	293,949	0	0	0	6,046	10/25/2034.	1FM
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		06/01/2018.	Paydown		14,306	14,306	14,305	14,297	0	8	0	8	0	14,306	0	0	0	226	10/17/2036.	1FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		06/01/2018.	Paydown		13,462	13,462	13,461	13,458	0	4	0	4	0	13,462	0	0	0	194	04/17/2045.	1FE
03065J AF 1	AMERICREDIT AUTOMOBILE REC. TR 2014-4 C		06/08/2018.	Paydown		290,049	290,049	290,018	290,043	0	6	0	6	0	290,049	0	0	0	3,582	11/09/2020.	1FE
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		06/01/2018.	Paydown		220,981	220,981	211,648	214,448	0	179	0	179	0	214,627	0	6,354	6,354	5,113	01/25/2034.	1FM
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		06/01/2018.	Paydown		14,447	14,447	13,864	14,222	0	24	0	24	0	14,247	0	201	201	275	11/25/2035.	1FM
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		05/01/2018.	Paydown		56,179	56,179	52,036	54,703	0	79	0	79	0	54,782	0	1,396	1,396	1,494	02/25/2028.	1FM
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F		06/01/2018.	Paydown		15,391	15,391	14,171	15,190	0	38	0	38	0	15,228	0	163	163	542	06/25/2028.	1FM
03236T AB 2	AXIS EQUIPMENT FINANCE REC 2018-1A B 3		05/20/2018.	Paydown		5	5	5	0	0	0	0	0	0	5	0	0	0	0	04/22/2024.	1FE
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		06/01/2018.	Paydown		190,062	190,062	190,059	190,062	0	0	0	0	0	190,062	0	0	0	2,451	01/25/2047.	1FE
03837P AA 5	AQUA FINANCE TRUST 2017-A A 3.720% 11/		06/15/2018.	Paydown		702,434	702,434	702,347	702,346	0	88	0	88	0	702,434	0	0	0	10,736	11/15/2035.	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		06/01/2018.	Paydown		101,843	101,843	101,596	101,555	0	(9)	0	(9)	0	101,546	0	297	297	2,140	06/25/2035.	1FM
05379B AN 7	AVISTA CORP 5.950% 06/01/18		06/01/2018.	Maturity		2,000,000	2,000,000	1,993,320	1,999,662	0	338	0	338	0	2,000,000	0	0	0	59,500	06/01/2018.	1FE
05464P AB 8	AXIS EQUIPMENT FINANCE REC LLC 2015-1 B		06/20/2018.	Paydown		964,559	964,559	964,360	964,450	0	20	0	20	0	964,470	0	88	88	12,621	03/20/2020.	1FE
05490P AC 4	BCC FUNDING CORP 2015-1 B 3.193% 10/20		06/20/2018.	Paydown		763,286	763,286	763,270	763,278	0	8	0	8	0	763,286	0	0	0	12,186	10/20/2020.	1FE
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20		05/01/2018.	Redemption 100.0000		176,828	176,828	176,828	176,846	0	(18)	0	(18)	0	176,828	0	0	0	6,282	05/01/2021.	1
05541N AB 0	BCC FUNDING CORP 2016-1 A2 2.200% 12/2		06/20/2018.	Paydown		619,106	619,106	619,028	619,051	0	55	0	55	0	619,106	0	0	0	5,607	12/20/2021.	1FE
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru 3.540%		06/15/2018.	Redemption 100.0000		38,512	38,512	38,512	38,512	0	0	0	0	0	38,512	0	0	0	568	11/15/2032.	1Z
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		06/02/2018.	Paydown		42,653	42,653	42,653	42,653	0	0	0	0	0	42,653	0	0	0	466	12/02/2027.	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3		06/04/2018.	Paydown		64,282	64,282	64,268	64,277	0	5	0	5	0	64,282	0	0	0	803	12/04/2028.	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A 2		06/02/2018.	Paydown		161,784	161,784	161,771	161,777	0	1	0	1	0	161,778	0	6	6	1,923	05/02/2030.	1FE
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2		06/02/2018.	Paydown		80,881	80,881	80,879	80,879	0	0	0	0	0	80,879	0	2	2	997	10/04/2032.	1FE
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B 3		06/02/2018.	Paydown		130,209	130,209	130,201	130,202	0	0	0	0	0	130,202	0	7	7	1,953	10/04/2032.	2AM
06051G GW 3	BANK OF AMERICA 144A 3.419% 12/20/28		05/23/2018.	Tax Free Exchange		1,971,119	2,000,000	1,970,220	0	0	899	0	899	0	1,971,119	0	0	0	0	12/20/2028.	1FE
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4		06/01/2018.	Paydown		126,192	126,192	118,975	118,975	0	0	0	0	0	118,975	0	7,217	7,217	2,994	08/25/2034.	1FM
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		06/15/2018.	Paydown		54,688	54,688	54,687	54,688	0	0	0	0	0	54,688	0	0	0	960	12/16/2041.	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5		06/15/2018.	Paydown		23,438	23,438	23,437	23,437	0	0	0	0	0	23,438	0	0	0	555	12/16/2041.	2AM
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06		06/30/2018.	Redemption 100.0000		61,111	61,111	61,111	61,111	0	0	0	0	0	61,111	0	0	0	1,998	06/30/2024.	1
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8		06/15/2018.	Paydown		7,500	7,500	7,498	7,498	0	0	0	0	0	7,498	0	2	2	121	04/15/2047.	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.221% 01/01/29		06/01/2018.	Paydown		7,811	7,811	7,667	7,719	0	2	0	2	0	7,721	0	90	90	213	01/01/2029.	4FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.503% 01/25/33		06/01/2018.	Paydown		31,101	31,101	27,197	27,197	0	0	0	0	0	27,197	0	3,904	3,904	431	01/25/2033.	1FM
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1		06/01/2018.	Paydown		151,281	151,281	152,794	150,865	0	(42)	0	(42)	0	150,824	0	458	458	3,258	10/25/2036.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		06/10/2018	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	2,121	07/11/2022	1FE
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE		04/08/2018	Redemption 100.0000		130,298	130,298	130,298	130,298	0	0	0	0	0	130,298	0	0	0	3,186	10/07/2021	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		06/18/2018	Paydown		115,082	115,082	115,035	115,049	0	2	0	2	0	115,051	0	31	31	1,684	06/18/2029	1FE
12563L AA 5	CLI FUNDING LLC 2016-1A A 4.210% 02/18		06/18/2018	Paydown		164,061	164,061	164,045	164,046	0	1	0	1	0	164,047	0	14	14	2,878	02/18/2041	1FE
12563L AE 7	CLI FUNDING LLC 2017-1A A 3.620% 05/18		06/18/2018	Paydown		100,340	100,340	100,329	100,329	0	11	0	11	0	100,340	0	0	0	1,490	05/18/2042	1FE
12563L AJ 6	CLI FUNDING LLC 2018-1A A 4.030% 04/18		06/18/2018	Paydown		52,437	52,437	52,307	0	0	130	0	130	0	52,437	0	0	0	181	04/18/2043	1FE
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1		06/01/2018	Paydown		88,040	88,040	89,787	89,671	0	(1,632)	0	(1,632)	0	88,040	0	0	0	1,254	06/25/2047	1FM
12625J AC 2	CPS AUTO TRUST 2013-B C 3.480% 09/15/2		04/15/2018	Paydown		69,376	69,376	68,552	69,359	0	17	0	17	0	69,376	0	0	0	805	09/15/2020	1FE
12632V AB 8	CPS AUTO TRUST 2014-C B 2.670% 08/17/2		06/15/2018	Paydown		1,189,882	1,189,882	1,189,709	1,189,867	0	15	0	15	0	1,189,882	0	0	0	13,041	08/17/2020	1FE
12635T AA 2	CRG ISSUER 2015-1 A 4.070% 07/10/22		04/10/2018	Paydown		889,236	889,236	882,510	884,681	0	4,555	0	4,555	0	889,236	0	0	0	18,096	07/10/2022	1FE
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		06/01/2018	Paydown		40,703	40,703	41,378	41,040	0	(338)	0	(338)	0	40,703	0	0	0	487	04/25/2043	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		06/01/2018	Paydown		54,950	54,950	55,659	55,322	0	(2)	0	(2)	0	55,320	0	(369)	(369)	681	05/25/2043	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		06/01/2018	Paydown		272,358	294,453	244,439	265,130	0	183	0	183	0	265,313	0	7,045	7,045	6,957	02/25/2035	1FM
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		06/01/2018	Paydown		122,530	138,299	124,860	124,860	0	0	0	0	0	124,860	0	(2,330)	(2,330)	3,340	03/25/2035	1FM
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1		06/01/2018	Paydown		304,434	304,434	301,164	302,994	0	1,440	0	1,440	0	304,434	0	0	0	7,255	01/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		06/01/2018	Paydown		1,091	1,179	960	1,063	0	1	0	1	0	1,064	0	27	27	27	11/25/2035	2FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		06/01/2018	Paydown		4,294	5,546	4,835	5,092	0	3	0	3	0	5,095	0	(801)	(801)	128	10/25/2035	2FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		06/01/2018	Paydown		58,948	58,948	53,735	55,677	0	37	0	37	0	55,714	0	3,234	3,234	1,438	06/25/2035	3FM
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		06/30/2018	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023	1
14178U AC 4	CFCAT 2014-1A B 2014-1A B 2.720% 04/15		04/15/2018	Paydown		91,055	91,055	91,937	91,088	0	(33)	0	(33)	0	91,055	0	0	0	826	04/15/2020	1FE
14428T BA 8	CARPENTER TECHNOLOGY MTN SERIES B 6.99		04/20/2018	Maturity		2,425,000	2,425,000	2,135,116	2,415,562	0	9,438	0	9,438	0	2,425,000	0	0	0	87,108	04/20/2018	2FE
149162 B@ 7	CATHOLIC HEALTHCARE WEST SERIES C 6.45		05/15/2018	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	112,517	05/15/2018	1
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2		06/01/2018	Paydown		100,069	100,069	102,652	102,169	0	(2,100)	0	(2,100)	0	100,069	0	0	0	1,556	02/25/2044	1FE
171232 AR 2	CHUBB CORP 5.750% 05/15/18		05/15/2018	Maturity		1,750,000	1,750,000	1,734,355	1,749,251	0	749	0	749	0	1,750,000	0	0	0	50,313	05/15/2018	1FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		06/01/2018	Paydown		3,419	3,419	3,264	3,264	0	0	0	0	0	3,264	0	155	155	81	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		06/01/2018	Paydown		2,288	2,288	2,244	2,273	0	1	0	1	0	2,273	0	15	15	48	02/25/2021	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1		05/01/2018	Paydown		2,012	2,012	1,791	1,998	0	0	0	0	0	1,998	0	14	14	37	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		06/01/2018	Paydown		12,210	12,210	12,149	12,156	0	0	0	0	0	12,156	0	54	54	305	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		06/01/2018	Paydown		31,211	31,211	30,574	30,735	0	476	0	476	0	31,211	0	0	0	451	10/25/2043	1FM
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		06/01/2018	Paydown		301,064	301,064	305,115	303,265	0	(2,201)	0	(2,201)	0	301,064	0	0	0	4,043	06/25/2058	1FM
17453B AJ 0	FRONTIER COMMUNICATIONS SENIOR NOTES 9		05/08/2018	Deutsche Bank Securities		2,017,500	3,000,000	2,002,500	2,002,500	0	0	0	0	0	2,002,500	0	15,000	15,000	198,750	08/15/2031	4FE
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216		04/25/2018	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	196	04/25/2047	2AM
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2 3		06/25/2018	Paydown		56,852	56,852	56,828	56,830	0	22	0	22	0	56,852	0	0	0	875	11/26/2046	2AM
19687T AC 0	COLT FUNDING LLC 2017-1 A3 3.074% 05/2		06/01/2018	Paydown		336,828	336,828	336,823	336,828	0	0	0	0	0	336,828	0	0	0	4,264	05/27/2047	1FE
199575 AW 1	COLUMBUS SOUTHN PWR CO 6.050% 05/01/18		05/01/2018	Maturity		5,000,000	5,000,000	4,994,460	4,999,751	0	249	0	249	0	5,000,000	0	0	0	151,250	05/01/2018	1FE
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1		06/25/2018	Paydown		247,049	247,049	247,038	247,041	0	8	0	8	0	247,049	0	0	0	3,410	05/25/2040	1FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		06/25/2018	Paydown		167,482	167,482	167,436	160,278	0	7,204	0	7,204	0	167,482	0	0	0	2,639	10/25/2040	1FE
20826F AD 8	CONOCOPHILLIPS COMPANY 3.350% 11/15/24		06/11/2018	Redemption 100.2230		5,011,150	5,000,000	4,991,150	4,993,623	0	369	0	369	0	4,993,991	0	17,159	17,159	95,847	11/15/2024	1FE
209111 ET 6	CONSOLIDATED EDISON CO NY Inc 5.850% 0		04/01/2018	Maturity		7,000,000	7,000,000	7,002,280	7,000,073	0	(73)	0	(73)	0	7,000,000	0	0	0	204,750	04/01/2018	1FE
21050E AB 0	CONSUMER LOAN UNDERLYING BOND 2017-NP1 B		06/15/2018	Paydown		973,838	973,838	973,833	973,818	0	20	0	20	0	973,838	0	0	0	14,404	04/17/2023	2AM
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 2.472		06/01/2018	Paydown		6,930	6,930	4,173	4,173	0	0	0	0	0	4,173	0	2,757	2,757	83	03/15/2027	1FM

Statement as of June 30, 2018 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000		06/01/2018	Paydown		602	602	436	436	0	0	0	0	0	436	0	166	166	18	03/15/2027	1FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 0.000		06/01/2018	Paydown		1,727	1,727	1,726	1,727	0	0	0	0	0	1,727	0	0	0	0	04/15/2028	1FM
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0		04/29/2018	Redemption 100.0000		124,400	124,400	126,266	125,768	0	(71)	0	(71)	0	125,696	0	(1,296)	(1,296)	2,488	10/29/2024	1FE
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1 7.650% 07/2		06/01/2018	Paydown		7,801	62,014	24,651	29,434	0	220	0	220	0	29,654	0	(21,854)	(21,854)	17	07/25/2032	1FM
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		06/01/2018	Paydown		81,774	74,484	37,868	45,765	0	194	0	194	0	45,959	0	35,815	35,815	4,331	02/25/2032	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		06/01/2018	Paydown		95,154	95,154	93,527	93,527	0	0	0	0	0	93,527	0	1,627	1,627	2,459	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5		06/01/2018	Paydown		7,164	7,164	7,325	7,165	0	(4)	0	(4)	0	7,161	0	3	3	148	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		06/30/2018	Redemption 100.0000		58,495	58,495	58,495	58,495	0	0	0	0	0	58,495	0	0	0	1,717	03/30/2025	4FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0		06/15/2018	Redemption 100.0000		11,946	11,946	11,946	11,946	0	0	0	0	0	11,946	0	0	0	204	05/15/2034	1FE
233046 AE 1	DB MASTER FINANCE LLC 2017-1A A2I 3.62		05/20/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	261	11/20/2047	2AM
233326 C* 6	DST SYSTEMS INC 5.420% 08/09/20		05/01/2018	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	277,958	08/09/2020	2
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2		06/25/2018	Paydown		489,184	489,184	490,101	489,923	0	(740)	0	(740)	0	489,184	0	0	0	6,224	01/25/2040	1FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/		06/30/2018	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	428	03/30/2043	1
24703C AF 0	DELL EQUIPMENT FINANCE TRUST 2015-2 C		06/22/2018	Paydown		2,500,000	2,500,000	2,499,745	2,499,905	0	95	0	95	0	2,500,000	0	0	0	28,974	09/22/2020	1FE
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2		06/20/2018	Paydown		91,313	91,313	91,303	91,305	0	8	0	8	0	91,313	0	0	0	1,030	07/20/2027	1FE
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		06/20/2018	Paydown		223,943	223,943	223,886	223,888	0	55	0	55	0	223,943	0	0	0	3,140	10/22/2029	1FE
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		06/20/2018	Paydown		167,957	167,957	167,930	167,930	0	27	0	27	0	167,957	0	0	0	2,960	10/22/2029	2AM
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A 2		06/20/2018	Paydown		81,504	81,504	81,496	81,499	0	6	0	6	0	81,504	0	0	0	848	05/20/2027	1FE
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B 2		06/20/2018	Paydown		81,504	81,504	81,484	81,490	0	14	0	14	0	81,504	0	0	0	995	05/20/2027	1FE
25755T AD 2	DOMINOS PIZZA MASTER ISSUER 2015-1A A2I		04/27/2018	Redemption 100.0000		4,912,500	4,912,500	4,912,500	4,912,500	0	0	0	0	0	4,912,500	0	0	0	86,524	10/25/2020	2AM
260543 BV 4	DOW CHEMICAL CO 5.700% 05/15/18		05/15/2018	Maturity		750,000	750,000	746,648	749,839	0	161	0	161	0	750,000	0	0	0	21,375	05/15/2018	2FE
26207V AF 4	DRIVE AUTORECEIVABLES TRUST 2015-C C 3		06/15/2018	Paydown		609,670	609,670	609,569	609,647	0	23	0	23	0	609,670	0	0	0	7,527	05/17/2021	1FE
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2 3.600		04/15/2018	Paydown		75,848	75,848	75,835	75,837	0	11	0	11	0	75,848	0	0	0	1,365	04/15/2027	2AM
27034M AB 0	Earnest Student Loan Program L 2016-D A2		06/25/2018	Paydown		243,759	243,759	243,682	243,696	0	62	0	62	0	243,759	0	0	0	2,696	01/25/2041	1FE
27430* AK 9	EAST PENN MANUFACTURING CO SERIES B 7		05/22/2018	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	108,900	05/22/2018	2
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2		06/25/2018	Paydown		81,348	81,348	81,346	81,347	0	1	0	1	0	81,348	0	0	0	849	02/25/2027	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3		06/25/2018	Paydown		81,348	81,348	81,336	81,342	0	6	0	6	0	81,348	0	0	0	1,013	02/25/2027	2AM
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2		06/25/2018	Paydown		135,608	135,608	135,567	135,569	0	39	0	39	0	135,608	0	0	0	1,664	03/25/2030	1FE
29250R AN 6	ENBRIDGE ENERGY PARTNERS 6.500% 04/15/		04/15/2018	Maturity		5,000,000	5,000,000	4,974,186	4,999,011	0	989	0	989	0	5,000,000	0	0	0	162,500	04/15/2018	2FE
29277V AA 4	ENTERGY NEW ORLEANS STORE RCVY 2015-1 A		06/01/2018	Paydown		270,522	270,522	270,456	270,488	0	35	0	35	0	270,522	0	0	0	3,611	06/01/2027	1FE
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5 4.908% 0		06/01/2018	Paydown		108,315	108,315	108,315	108,315	0	0	0	0	0	108,315	0	0	0	2,271	04/25/2034	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		06/01/2018	Paydown		24,456	24,456	24,602	24,535	0	(79)	0	(79)	0	24,456	0	0	0	275	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		06/01/2018	Paydown		62,335	62,335	61,720	61,862	0	473	0	473	0	62,335	0	0	0	762	06/25/2043	1FM
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1		06/01/2018	Paydown		114,389	114,389	113,102	0	0	1,287	0	1,287	0	114,389	0	0	0	983	02/25/2048	1FE
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR		06/30/2018	Redemption 100.0000		195,400	195,400	195,400	195,400	0	0	0	0	0	195,400	0	0	0	6,946	06/28/2020	2
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		06/01/2018	Paydown		11,613	11,613	12,208	11,996	0	(383)	0	(383)	0	11,613	0	0	0	148	05/01/2027	1
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		06/01/2018	Paydown		191,181	191,181	196,499	196,480	0	(5,298)	0	(5,298)	0	191,181	0	0	0	2,788	08/01/2056	1
3140J6 GP 6	FNMA P/T POOL BM2005 4.000% 12/01/47		06/01/2018	Paydown		296,229	296,229	304,700	0	0	(8,470)	0	(8,470)	0	296,229	0	0	0	2,887	12/01/2047	1FE
3140Q8 WM 3	FANNIE MAE POOL CA1551 4.000% 04/01/48		06/01/2018	Paydown		43,551	43,551	44,286	0	0	(735)	0	(735)	0	43,551	0	0	0	145	04/01/2048	1FE
316773 AD 2	FIFTH THIRD BANCORP SUB NOTES 4.500% 0		06/01/2018	Maturity		10,000,000	10,000,000	9,320,600	9,972,784	0	27,216	0	27,216	0	10,000,000	0	0	0	225,000	06/01/2018	2FE
31953* AL 6	BNSF RAILWAY COMPANY SERIES A 5.960% 1		05/15/2018	Redemption 100.0000		13,807	13,807	13,807	13,807	0	0	0	0	0	13,807	0	0	0	411	10/15/2027	1
31953* AM 4	BNSF RAILWAY COMPANY SERIES B 5.960% 1		05/15/2018	Redemption 100.0000		1,390	1,390	1,390	1,390	0	0	0	0	0	1,390	0	0	0	41	10/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31953* AN 2	BNSF RAILWAY COMPANY SERIES C 5.960% 1		05/15/2018.	Redemption 100.0000		9,318	9,318	9,318	9,318	0	0	0	0	0	9,318	0	0	0	278	10/15/2027.	1
31953* AP 7	BNSF RAILWAY COMPANY SERIES D 5.960% 1		05/15/2018.	Redemption 100.0000		3,714	3,714	3,714	3,714	0	0	0	0	0	3,714	0	0	0	111	10/15/2027.	1
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E 5.960% 1		05/15/2018.	Redemption 100.0000		5,449	5,449	5,449	5,449	0	0	0	0	0	5,449	0	0	0	162	10/15/2027.	1
31953* AR 3	BNSF RAILWAY COMPANY SERIES F 5.960% 1		05/15/2018.	Redemption 100.0000		17,461	17,461	17,461	17,461	0	0	0	0	0	17,461	0	0	0	519	10/15/2027.	1
32058B AE 9	FIRST INVESTORS AUTO OWNER TR 2013-3A C		04/15/2018.	Paydown		900,490	900,490	900,281	900,469	0	20	0	20	0	900,490	0	0	0	8,735	01/15/2020.	1FE
32058G AG 3	FIRST INVESTORS AUTO OWNER TR 2014-2A B		06/15/2018.	Paydown		2,093,532	2,093,532	2,093,119	2,093,498	0	34	0	34	0	2,093,532	0	0	0	18,995	06/15/2020.	1FE
32485* AD 9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY		05/01/2018.	Redemption 100.0000		1,111,228	1,111,228	1,111,228	1,111,228	0	0	0	0	0	1,111,228	0	0	0	69,341	05/01/2020.	2FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50		06/01/2018.	Paydown		42,337	42,337	43,157	42,811	0	(28)	0	(28)	0	42,783	0	(447)	(447)	600	03/25/2045.	1FM
33843G AB 2	FLAGSHIP CREDIT AUTO TRUST 2014-2 B 2		06/15/2018.	Paydown		1,359,161	1,359,161	1,358,985	1,359,140	0	21	0	21	0	1,359,161	0	0	0	15,943	11/16/2020.	1FE
33850T AC 2	FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.50		06/01/2018.	Paydown		181,144	181,144	179,530	0	0	1,613	0	1,613	0	181,144	0	0	0	1,453	03/25/2048.	1FE
33850T AE 8	FLAGSTAR MORTGAGE TRUST 2018-1 A5 3.50		06/01/2018.	Paydown		301,906	301,906	302,802	0	0	(896)	0	(896)	0	301,906	0	0	0	2,422	03/25/2048.	1FE
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I 3		04/30/2018.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	145	04/30/2047.	2AM
34530U AA 9	FORD CREDIT AUTO OWNER TRUST 2016-1 A		05/29/2018.	Barclays		9,842,188	10,000,000	10,057,813	10,037,954	0	(5,527)	0	(5,527)	0	10,032,427	0	(190,239)	(190,239)	106,517	08/15/2027.	1FE
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3		06/15/2018.	Paydown		808,648	808,648	808,531	808,533	0	116	0	116	0	808,648	0	0	0	11,153	07/15/2033.	1FE
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A 2		06/21/2018.	Paydown		156,047	156,047	156,030	156,045	0	2	0	2	0	156,047	0	0	0	1,360	03/23/2020.	1FE
354613 AG 6	FRANKLIN RESOURCES INC 4.625% 05/20/20		05/20/2018.	Call 103.3890		1,033,890	1,000,000	998,890	999,688	0	48	0	48	0	999,736	0	264	264	57,015	05/20/2020.	1FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		06/01/2018.	Paydown		62,132	62,132	62,598	62,295	0	(10)	0	(10)	0	62,285	0	(154)	(154)	1,648	04/25/2029.	1FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		06/01/2018.	Paydown		17,077	23,392	22,128	19,949	2,541	16	0	2,557	0	22,506	0	(5,429)	(5,429)	575	04/25/2029.	5FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500		06/01/2018.	Paydown		32,798	32,798	33,700	32,785	0	14	0	14	0	32,798	0	0	0	719	01/25/2020.	3FM
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A 3.850%		06/17/2018.	Paydown		97,548	97,548	97,513	97,515	0	33	0	33	0	97,548	0	0	0	1,616	04/15/2037.	1FE
37956A AB 9	GLOBAL SC FINANCE SRL 2018-1A A 4.290%		06/17/2018.	Paydown		40,000	40,000	39,992	0	0	8	0	8	0	40,000	0	0	0	119	05/17/2038.	1FE
38013G AF 6	GM FINAN AUTO LEASING TRUST 2015-2 C 2		05/20/2018.	Paydown		2,000,000	2,000,000	1,999,632	1,999,934	0	66	0	66	0	2,000,000	0	0	0	24,917	07/22/2019.	1FE
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17		06/15/2018.	Paydown		280,908	280,908	280,849	280,870	0	38	0	38	0	280,908	0	0	0	3,705	03/17/2031.	1FE
38217K AA 2	Goodgreen Trust 2016-1A A 3.230% 10/15		06/15/2018.	Paydown		359,726	359,726	359,546	359,562	0	5	0	5	0	359,567	0	158	158	5,934	10/15/2052.	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		06/01/2018.	Paydown		6,382	6,382	5,807	6,262	0	3	0	3	0	6,265	0	116	116	146	09/25/2037.	3FM
42710W AA 0	HERCULES CAPITAL FUNDING TRUST 2014-1A A		06/16/2018.	Paydown		96,193	96,193	96,193	96,193	0	0	0	0	0	96,193	0	0	0	1,432	04/16/2021.	1FE
42770L AA 1	HERO FUNDING TRUST 2015-1A A 3.840% 09		06/20/2018.	Paydown		131,679	131,679	131,620	131,616	0	1	0	1	0	131,618	0	61	61	2,636	09/20/2040.	1FE
42805R BS 7	HERTZ VEHICLE FINANCING LLC 2013-1A B2		06/25/2018.	Paydown		1,500,000	1,500,000	1,491,563	1,498,920	0	1,080	0	1,080	0	1,500,000	0	0	0	15,500	08/25/2019.	1FE
431282 AF 9	HIGHWOODS REALTY LP FORMERLY HIGHWOODS/F		04/15/2018.	Maturity		475,000	475,000	437,276	473,841	0	1,159	0	1,159	0	475,000	0	0	0	17,813	04/15/2018.	2FE
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2		06/30/2018.	Redemption 100.0000		76,796	76,796	76,796	76,796	0	0	0	0	0	76,796	0	0	0	1,271	12/31/2031.	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		06/01/2018.	Paydown		9,581	9,581	9,578	9,558	0	0	0	0	0	9,558	0	23	23	285	08/20/2028.	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 3.103% 07/2		06/25/2018.	Paydown		6,455	6,455	5,551	6,193	0	8	0	8	0	6,202	0	253	253	73	07/25/2033.	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		06/25/2018.	Paydown		247,678	247,678	228,607	228,607	0	0	0	0	0	228,607	0	19,071	19,071	4,127	08/25/2034.	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		06/01/2018.	Paydown		6,703	6,703	6,589	6,661	0	2	0	2	0	6,662	0	40	40	111	08/25/2034.	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		06/15/2018.	Paydown		37,201	37,201	37,193	37,197	0	4	0	4	0	37,201	0	0	0	605	12/15/2048.	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4		06/15/2018.	Paydown		45,189	45,189	48,056	47,633	0	(2,444)	0	(2,444)	0	45,189	0	0	0	868	10/15/2056.	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3		06/15/2018.	Paydown		48,800	48,800	48,769	48,772	0	29	0	29	0	48,800	0	0	0	665	09/15/2072.	1FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		06/01/2018.	Paydown		27,732	27,732	28,365	27,919	0	(4)	0	(4)	0	27,915	0	(183)	(183)	362	03/01/2043.	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		06/01/2018.	Paydown		23,534	23,534	23,122	23,271	0	1	0	1	0	23,272	0	262	262	387	05/25/2043.	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4		06/01/2018.	Paydown		51,747	51,747	52,523	52,057	0	(2)	0	(2)	0	52,054	0	(308)	(308)	859	08/26/2036.	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4		06/01/2018.	Paydown		46,751	46,751	48,738	47,780	0	(1,029)	0	(1,029)	0	46,751	0	0	0	720	11/27/2038.	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3		06/01/2018.	Paydown		59,181	59,181	61,455	60,255	0	(26)	0	(26)	0	60,229	0	(1,049)	(1,049)	861	06/25/2029.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3		06/01/2018.	Paydown		73,690	73,690	75,227	75,156	0	(58)	0	(58)	0	75,097	0	(1,408)	(1,408)	1,104	08/25/2047.	1FM
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5		06/01/2018.	Paydown		82,704	82,704	83,247	83,132	0	(428)	0	(428)	0	82,704	0	0	0	1,189	01/25/2047.	1FE
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3		06/01/2018.	Paydown		68,767	68,767	69,266	69,188	0	(421)	0	(421)	0	68,767	0	0	0	987	05/25/2047.	1FM
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.5		06/01/2018.	Paydown		43,791	43,791	43,934	0	0	(144)	0	(144)	0	43,791	0	0	0	528	06/25/2048.	1FE
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED N		06/01/2018.	Maturity		9,925,000	9,925,000	9,886,888	9,923,551	0	1,449	0	1,449	0	9,925,000	0	0	0	233,238	06/01/2018.	1FE
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I 3		04/30/2018.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	135	07/30/2047.	2AM
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		06/30/2018.	Redemption 100.0000		324,006	324,006	324,905	324,165	0	(33)	0	(33)	0	324,132	0	(126)	(126)	9,294	03/30/2021.	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		06/15/2018.	Paydown		46,875	46,875	45,965	46,049	0	826	0	826	0	46,875	0	0	0	840	01/15/2042.	1FE
521615 AA 2	LEA POWER PARTNERS LLC 144A 6.595% 06/		06/15/2018.	Redemption 100.0000		9,741	9,741	9,741	9,741	0	0	0	0	0	9,741	0	0	0	321	06/15/2033.	3FE
52177R AF 5	LEAF II RECEIVABLES FUNDING LL 2017-1 C		06/15/2018.	Paydown		3,750,000	3,750,000	3,749,315	3,749,395	0	605	0	605	0	3,750,000	0	0	0	53,063	04/15/2022.	1FE
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG		06/08/2018.	Redemption 100.0000		83,583	83,583	83,583	83,583	0	0	0	0	0	83,583	0	0	0	2,491	06/08/2021.	1
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		06/01/2018.	Paydown		26,221	26,221	24,149	24,149	0	0	0	0	0	24,149	0	2,072	2,072	650	11/25/2035.	1FM
526057 CS 1	LENNAR CORP 144A 5.250% 06/01/26		06/13/2018.	Tax Free Exchange		2,014,701	2,000,000	2,015,000	0	0	(299)	0	(299)	0	2,014,701	0	0	0	52,500	06/01/2026.	3FE
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		04/29/2018.	Redemption 100.0000		81,734	81,734	81,734	81,734	0	0	0	0	0	81,734	0	0	0	1,689	04/29/2022.	1FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2		06/15/2018.	Paydown		76,693	76,693	76,689	76,689	0	4	0	4	0	76,693	0	0	0	952	01/15/2045.	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5		06/01/2018.	Paydown		8,752	8,752	8,785	8,727	0	(1)	0	(1)	0	8,726	0	27	27	177	12/25/2018.	1FM
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B 4.971% 0		05/15/2018.	Paydown		64,868	64,868	64,868	64,868	0	0	0	0	0	64,868	0	0	0	1,394	08/15/2028.	2AM
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/		06/20/2018.	Paydown		94,969	94,969	94,942	94,969	0	0	0	0	0	94,969	0	0	0	880	09/20/2031.	1FE
553894 AA 4	MVW OWNER TRUST 2016-1A A 2.250% 12/2		06/20/2018.	Paydown		198,666	198,666	198,644	198,645	0	20	0	20	0	198,666	0	0	0	1,853	12/20/2033.	1FE
553896 AB 7	MVW OWNER TRUST 2017-1A B 2.750% 12/20		06/20/2018.	Paydown		116,875	116,875	116,871	116,871	0	5	0	5	0	116,875	0	0	0	1,349	12/20/2034.	1FE
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20		06/20/2018.	Paydown		233,750	233,750	233,689	233,692	0	59	0	59	0	233,750	0	0	0	2,934	12/20/2034.	2AM
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		06/20/2018.	Paydown		60,767	60,767	60,759	60,765	0	3	0	3	0	60,767	0	0	0	630	05/20/2030.	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		06/20/2018.	Paydown		40,511	40,511	40,509	40,511	0	1	0	1	0	40,511	0	0	0	586	05/20/2030.	2AM
573284 AK 2	MARTIN MARIETTA MATERIAL 6.600% 04/15/		04/15/2018.	Maturity		4,000,000	4,000,000	4,007,880	4,000,299	0	(299)	0	(299)	0	4,000,000	0	0	0	132,000	04/15/2018.	2FE
577081 AT 9	MATTEL INC 4.350% 10/01/20		06/26/2018.	Various		7,000,000	7,000,000	7,050,340	7,015,982	0	(2,536)	0	(2,536)	0	7,013,446	0	(13,446)	(13,446)	218,225	10/01/2020.	4FE
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		05/15/2018.	Paydown		65,452	65,452	63,733	64,767	0	686	0	686	0	65,452	0	0	0	1,221	07/15/2038.	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/		06/01/2018.	Paydown		31,457	31,457	32,189	31,886	0	(429)	0	(429)	0	31,457	0	0	0	810	08/15/2037.	1FE
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/		06/01/2018.	Paydown		91,149	91,149	91,086	91,075	0	74	0	74	0	91,149	0	0	0	1,996	12/15/2045.	1FM
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.2		06/01/2018.	Paydown		1,311	1,311	1,279	1,279	0	31	0	31	0	1,311	0	0	0	20	02/25/2058.	1FM
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N		06/30/2018.	Redemption 100.0000		30,835	30,835	30,835	30,835	0	0	0	0	0	30,835	0	0	0	822	06/30/2027.	2FE
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA		05/11/2018.	Redemption 100.0000		70,071	70,071	70,071	70,071	0	0	0	0	0	70,071	0	0	0	1,973	11/11/2023.	2
61237W AC 0	MONTEFIORE MEDICAL CENTER 2.895% 04/20		04/20/2018.	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,882	04/20/2032.	1FE
61762M BV 2	MORGAN STANLEY BAML TRUST 2013-C10 A3		06/01/2018.	Paydown		74,929	74,929	77,760	76,617	0	(1,688)	0	(1,688)	0	74,929	0	0	0	1,181	07/15/2046.	1FM
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A 4.450		06/20/2018.	Paydown		205,064	205,064	205,005	205,008	0	56	0	56	0	205,064	0	0	0	3,716	06/20/2042.	1FE
62946A AA 2	NP SPE II LLC 2016-1A A1 4.164% 04/20/		06/20/2018.	Paydown		90,927	90,927	90,927	90,927	0	0	0	0	0	90,927	0	0	0	1,575	04/20/2046.	1FE
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR		05/15/2018.	Redemption 100.0000		198,630	198,630	198,630	198,630	0	0	0	0	0	198,630	0	0	0	3,575	11/15/2033.	1FE
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A 3		06/20/2018.	Paydown		415,906	415,906	415,897	415,892	0	0	0	0	0	415,893	0	13	13	6,216	02/20/2021.	1FE
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A		06/15/2018.	Paydown		95,969	95,969	95,925	95,936	0	33	0	33	0	95,969	0	0	0	1,551	12/15/2045.	1FE
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		06/01/2018.	Paydown		314,526	314,526	295,297	314,850	0	(2,049)	0	(2,049)	0	312,801	0	1,725	1,725	6,427	11/25/2033.	1FM
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3		06/01/2018.	Paydown		379,313	379,313	394,453	392,122	0	(12,809)	0	(12,809)	0	379,313	0	0	0	6,059	03/25/2057.	1FM
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S		05/17/2018.	Call 124.5671		6,668,622	5,353,437	5,628,782	5,483,755	0	(3,937)	0	(3,937)	0	5,479,817	0	(126,380)	(126,380)	1,592,990	10/15/2026.	3FE
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S		04/15/2018.	Redemption 100.0000		185,000	185,000	194,573	189,531	0	(211)	0	(211)	0	189,320	0	(4,320)	(4,320)	8,151	10/15/2026.	3FE

Statement as of June 30, 2018 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
67103H AG 2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2		05/10/2018	Credit Suisse		2,994,150	3,000,000	2,991,960	0	0	0	0	0	0	2,991,960	0	2,190	2,190	0	06/01/2028	2FE
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1		06/01/2018	Paydown		126,109	126,109	126,680	126,566	0	(24)	0	(24)	0	126,542	0	(434)	(434)	1,823	10/25/2045	1FM
68268E AA 1	ONEMAIN FINANCIAL ISSUANCE TRU 2015-1A A		06/18/2018	Paydown		1,208,932	1,208,932	1,213,088	1,209,372	0	(440)	0	(440)	0	1,208,932	0	0	0	16,096	03/18/2026	1FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%		06/15/2018	Redemption 100.0000		131,250	131,250	131,250	131,250	0	0	0	0	0	131,250	0	0	0	5,365	03/15/2022	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		06/09/2018	Paydown		159,222	159,222	159,194	159,203	0	1	0	1	0	159,204	0	18	18	1,537	07/09/2029	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		06/09/2018	Paydown		122,575	122,575	122,547	122,556	0	1	0	1	0	122,557	0	18	18	1,565	07/09/2029	2AM
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A		06/08/2018	Paydown		164,027	164,027	164,000	164,007	0	1	0	1	0	164,008	0	19	19	1,982	09/08/2027	1FE
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3		06/08/2018	Paydown		424,508	424,508	424,502	0	0	6	0	6	0	424,508	0	0	0	2,999	07/08/2030	1FE
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3		06/08/2018	Paydown		363,864	363,864	363,813	0	0	51	0	51	0	363,864	0	0	0	2,870	07/08/2030	2AM
687847 AD 5	OSCAR US FUNDING TRUST 2014-1A A4 2.55		06/15/2018	Paydown		1,276,300	1,276,300	1,275,940	1,276,223	0	77	0	77	0	1,276,300	0	0	0	13,533	12/15/2021	1FE
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A		06/15/2018	Paydown		361,019	361,019	361,019	361,019	0	0	0	0	0	361,019	0	0	0	5,035	12/15/2022	1FE
69371V AA 5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		06/01/2018	Paydown		219,416	219,416	216,639	0	0	2,777	0	2,777	0	219,416	0	0	0	1,362	02/25/2048	1FE
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		06/25/2018	Paydown		3,388	3,388	3,193	3,336	0	8	0	8	0	3,344	0	43	43	66	01/25/2036	1FM
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		05/10/2018	Redemption 100.0000		364,500	364,500	364,500	364,500	0	0	0	0	0	364,500	0	0	0	12,571	12/31/2018	1
744320 AZ 5	PRUDENTIAL FINANCIAL INC 144A 3.935% 1		05/04/2018	Tax Free Exchange		4,744,522	5,000,000	4,743,490	0	0	1,032	0	1,032	0	4,744,522	0	0	0	0	12/07/2049	1FE
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		06/01/2018	Paydown		60,684	60,684	57,452	59,421	0	1,262	0	1,262	0	60,684	0	0	0	1,455	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		06/01/2018	Paydown		3,804	7,907	7,517	7,786	0	8	0	8	0	7,793	0	(3,989)	(3,989)	185	10/25/2021	2FM
75913M AB 5	REGIONS BANK 7.500% 05/15/18		05/15/2018	Maturity		4,000,000	4,000,000	4,007,650	4,000,389	0	(389)	0	(389)	0	4,000,000	0	0	0	150,000	05/15/2018	2FE
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5		06/01/2018	Paydown		75,070	75,070	67,275	68,992	0	279	0	279	0	69,271	0	5,799	5,799	1,535	07/25/2034	1FM
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2		06/01/2018	Paydown		150,033	150,033	127,357	130,870	0	19,163	0	19,163	0	150,033	0	0	0	3,719	02/25/2035	1FM
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5		06/01/2018	Paydown		4,063,528	4,063,528	3,384,919	3,384,919	0	0	0	0	0	3,384,919	0	678,609	678,609	95,338	05/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10		06/01/2018	Paydown		97,179	97,179	97,173	96,824	0	(18)	0	(18)	0	96,806	0	373	373	2,270	10/25/2034	1FM
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A 3.62		06/20/2018	Paydown		1,996,337	1,996,337	1,989,709	1,991,436	0	826	0	826	0	1,992,262	0	4,075	4,075	34,821	11/20/2021	1FE
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B 4.54		06/15/2018	Paydown		65,149	65,149	69,982	69,489	0	(4,340)	0	(4,340)	0	65,149	0	0	0	1,225	10/17/2044	1FE
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310		06/15/2018	Paydown		360,823	360,823	360,777	360,819	0	4	0	4	0	360,823	0	0	0	4,949	10/15/2046	1FE
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A		06/15/2018	Paydown		131,329	131,329	130,723	130,980	0	349	0	349	0	131,329	0	0	0	1,614	07/15/2027	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2		06/25/2018	Paydown		101,683	101,683	102,661	102,250	0	(566)	0	(566)	0	101,683	0	0	0	1,284	10/25/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%		06/01/2018	Paydown		36,450	36,450	36,446	36,423	0	(1)	0	(1)	0	36,422	0	28	28	305	09/20/2029	1FE
80283Y AF 2	SANTANDER DRIVE AUTO REC TRUST 2014-4 C		06/15/2018	Paydown		356,076	356,076	355,971	356,067	0	9	0	9	0	356,076	0	0	0	3,827	11/16/2020	1FE
80284B AF 1	SANTANDER DRIVE AUTO REC TRUST 2015-2 C		06/15/2018	Paydown		1,014,247	1,014,247	1,013,982	1,014,203	0	18	0	18	0	1,014,221	0	26	26	10,199	04/15/2021	1FE
811065 AC 5	SCRIPPS NETWORKS INTERACTIVE 3.900% 11		04/04/2018	Tax Free Exchange		2,489,532	2,500,000	2,481,650	2,486,593	0	439	0	439	0	2,487,032	0	2,500	2,500	0	11/15/2024	2FE
816851 AJ 8	SEMPRA ENERGY 6.150% 06/15/18		06/15/2018	Maturity		5,000,000	5,000,000	4,998,100	4,999,889	0	111	0	111	0	5,000,000	0	0	0	153,750	06/15/2018	2FE
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47		06/01/2018	Paydown		1,944	1,944	1,940	1,940	0	0	0	0	0	1,940	0	4	4	28	01/25/2042	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		06/01/2018	Paydown		193,557	193,557	196,921	196,608	0	(3,052)	0	(3,052)	0	193,557	0	0	0	2,325	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		06/01/2018	Paydown		30,323	30,323	30,522	30,443	0	(1)	0	(1)	0	30,442	0	(119)	(119)	357	06/25/2043	1FM
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6 4.00		06/01/2018	Paydown		95,891	95,891	99,517	98,516	0	(2,625)	0	(2,625)	0	95,891	0	0	0	1,543	04/25/2044	1FM
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500		06/01/2018	Paydown		48,322	48,322	49,417	49,336	0	(1,014)	0	(1,014)	0	48,322	0	0	0	689	07/25/2047	1FM
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.5		06/01/2018	Paydown		106,182	106,182	107,719	107,629	0	(1,447)	0	(1,447)	0	106,182	0	0	0	1,463	10/25/2047	1FM
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500		06/01/2018	Paydown		83,487	83,487	84,074	0	0	(587)	0	(587)	0	83,487	0	0	0	1,007	02/25/2048	1FE
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.50		06/01/2018	Paydown		49,506	49,506	50,520	50,330	0	(3)	0	(3)	0	50,327	0	(821)	(821)	730	08/25/2046	1FM
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.0		06/01/2018	Paydown		323,924	323,924	329,187	0	0	(5,263)	0	(5,263)	0	323,924	0	0	0	3,211	02/25/2048	1FE
81747E AC 1	SEQUOIA MORTGAGE TRUST 2018-CH2 A3 4.0		06/01/2018	Paydown		28,005	28,005	28,177	0	0	(172)	0	(172)	0	28,005	0	0	0	93	06/25/2048	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3		04/25/2018	Paydown		55,572	55,572	55,572	55,572	0	0	0	0	0	55,572	0	0	0	1,106	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		06/01/2018	Paydown		43,038	43,038	42,095	42,384	0	655	0	655	0	43,038	0	0	0	676	07/25/2043	1FM
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		06/01/2018	Paydown		58,395	58,395	58,376	58,368	0	26	0	26	0	58,395	0	0	0	820	04/25/2044	1FM
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		06/01/2018	Paydown		58,395	58,395	57,683	57,752	0	642	0	642	0	58,395	0	0	0	820	04/25/2044	1FM
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2		06/20/2018	Paydown		99,483	99,483	99,481	99,480	0	3	0	3	0	99,483	0	0	0	1,149	10/20/2031	2AM
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A 2.810%		06/15/2018	Paydown		154,222	154,222	154,202	154,211	0	10	0	10	0	154,222	0	0	0	1,785	01/15/2027	1FE
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A		06/25/2018	Paydown		337,477	337,477	337,449	337,455	0	23	0	23	0	337,477	0	0	0	4,598	01/26/2026	1FE
83416W AB 9	SOLAR STAR FUNDING LLC 144A 3.950% 06/		06/30/2018	Redemption 100.0000		21,054	21,054	21,054	21,054	0	0	0	0	0	21,054	0	0	0	416	06/30/2035	2FE
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		06/15/2018	Redemption 100.0000		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040	2
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		06/15/2018	Redemption 100.0000		115,385	115,385	115,385	115,385	0	0	0	0	0	115,385	0	0	0	2,885	06/15/2025	2
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		05/01/2018	Paydown		150,325	150,325	150,325	150,325	0	0	0	0	0	150,325	0	0	0	3,007	08/01/2031	1FE
84858D AA 6	SPIRIT AIRLINES 2015-1 A 4.100% 10/01/		04/01/2018	Redemption 100.0000		102,058	102,058	103,441	32,922	0	(12)	0	(12)	0	103,429	0	(1,371)	(1,371)	2,092	10/01/2029	1FE
84858E AA 4	SPIRIT AIRLINES 2015-1 B 4.450% 04/01/		04/01/2018	Redemption 100.0000		66,138	66,138	66,138	66,138	0	0	0	0	0	66,138	0	0	0	1,472	04/01/2024	2FE
85022W AA 2	SPRINGCASTLE SPV 2016-AA A 3.050% 04/2		06/25/2018	Paydown		585,311	585,311	585,289	585,290	0	21	0	21	0	585,311	0	0	0	7,357	04/25/2029	1FE
859245 AA 0	STERLING BANK TRUST FSB 2004-1 4.321%		06/26/2018	Paydown		0	0	14,177	10,762	0	(10,762)	0	(10,762)	0	0	0	0	0	2,857	04/26/2026	1
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6		06/01/2018	Paydown		13,939	13,939	13,932	13,893	0	0	0	0	0	13,893	0	45	45	392	03/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		06/01/2018	Paydown		31,135	31,135	21,165	21,165	0	0	0	0	0	21,165	0	9,969	9,969	759	08/25/2033	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8		06/01/2018	Paydown		78,823	78,823	78,478	78,523	0	(3)	0	(3)	0	78,520	0	303	303	1,855	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		06/01/2018	Paydown		4,424	4,424	4,192	4,375	0	5	0	5	0	4,380	0	45	45	124	02/25/2020	1FM
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5		06/01/2018	Paydown		81,442	81,442	80,717	80,911	0	35	0	35	0	80,946	0	496	496	1,790	09/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		06/01/2018	Paydown		27,438	27,471	26,886	27,221	0	12	0	12	0	27,233	0	205	205	655	12/25/2034	3FM
87243B AB 5	BOARDWALK PIPELINES LLC 5.200% 06/01/1		06/01/2018	Maturity		4,925,000	4,925,000	4,912,566	4,924,511	0	489	0	489	0	4,925,000	0	0	0	128,050	06/01/2018	2FE
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I 3.8		05/25/2018	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	120	05/26/2020	2AM
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/		06/20/2018	Paydown		62,500	62,500	62,473	62,477	0	23	0	23	0	62,500	0	0	0	924	11/20/2038	1FE
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A 3.270% 11/		06/20/2018	Paydown		143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	1,948	11/21/2039	1FE
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A		06/20/2018	Paydown		156,150	156,150	156,143	156,143	0	7	0	7	0	156,150	0	0	0	2,428	05/20/2042	1FE
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A		06/20/2018	Paydown		112,211	112,211	112,191	112,191	0	20	0	20	0	112,211	0	0	0	1,653	06/20/2042	1FE
88642L AD 4	TIDEWATER AUTO REC TRUST 2016-AA C 4.0		06/15/2018	Paydown		276,703	276,703	276,660	276,688	0	15	0	15	0	276,703	0	0	0	5,645	02/15/2021	1FE
891098 AA 3	Toro Mortgage Funding Trust 2017-RJ1 A		06/01/2018	Paydown		208,503	208,503	211,891	211,713	0	(3,210)	0	(3,210)	0	208,503	0	0	0	3,444	04/25/2074	1FE
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1 3.250		06/25/2018	Paydown		287,116	287,116	295,203	289,866	0	(477)	0	(477)	0	289,388	0	(2,273)	(2,273)	4,043	10/25/2053	1FM
89417E AE 9	TRAVELERS COS INC 5.800% 05/15/18		05/15/2018	Maturity		3,000,000	3,000,000	2,997,270	2,999,870	0	130	0	130	0	3,000,000	0	0	0	87,000	05/15/2018	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		06/16/2018	Paydown		28,839	28,839	28,839	28,839	0	0	0	0	0	28,839	0	0	0	625	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2		06/15/2018	Paydown		38,669	38,669	38,669	38,669	0	0	0	0	0	38,669	0	0	0	367	01/15/2043	1FE
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A		06/20/2018	Paydown		175,000	175,000	174,967	0	0	33	0	33	0	175,000	0	0	0	1,152	03/20/2043	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		05/10/2018	Redemption 100.0000		2,502,550	2,502,550	2,502,550	2,502,550	0	0	0	0	0	2,502,550	0	0	0	309,135	05/10/2025	2
902494 AF 0	TYSON FOODS INC 7.000% 05/01/18		05/01/2018	Maturity		2,000,000	2,000,000	2,250,700	2,008,724	0	(8,724)	0	(8,724)	0	2,000,000	0	0	0	70,000	05/01/2018	2FE
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1		06/25/2018	Paydown		0	0	6,382	6,331	0	(6,331)	0	(6,331)	0	0	0	0	0	3,727	11/08/2027	1FE
906548 CF 7	UNION ELECTRIC CO 6.000% 04/01/18		04/01/2018	Maturity		2,000,000	2,000,000	1,993,960	1,999,803	0	197	0	197	0	2,000,000	0	0	0	60,000	04/01/2018	1FE
90933J AA 9	UNITED AIRLINES 2016-2 B 3.650% 10/07/		04/07/2018	Redemption 100.0000		85,648	85,648	85,648	85,648	0	0	0	0	0	85,648	0	0	0	1,311	10/07/2025	2FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%		06/01/2018	Paydown		164,958	164,958	164,941	164,892	0	65	0	65	0	164,958	0	0	0	1,747	07/20/2033	1FE
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2		06/15/2018	Paydown		20,000	20,000	20,000	0	0	0	0	0	0	20,000	0	0	0	201	02/16/2043	1FE
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A		06/01/2018	Paydown		114,973	114,973	114,934	0	0	39	0	39	0	114,973	0	0	0	803	04/25/2048	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		06/01/2018.	Paydown		326,550	326,550	326,463	326,425	0	125	0	125	0	326,550	0	0	0	4,138	05/25/2047.	1FE
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2		06/01/2018.	Paydown		222,968	222,968	222,964	222,833	0	134	0	134	0	222,968	0	0	0	2,807	01/25/2047.	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 3.365%		06/01/2018.	Paydown		27,171	27,171	19,635	23,241	0	28	0	28	0	23,268	0	3,903	3,903	401	10/25/2033.	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000		06/01/2018.	Paydown		6,896	6,896	6,978	6,880	0	(2)	0	(2)	0	6,878	0	19	19	142	12/25/2018.	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 3.523%		06/01/2018.	Paydown		98,392	98,392	66,544	74,355	0	55	0	55	0	74,410	0	23,982	23,982	1,375	02/25/2034.	1FM
92927K A@ 1	WABCO HOLDINGS INC SERIES B 3.080% 06/		04/30/2018.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	51,162	06/25/2025.	2
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		06/15/2018.	Paydown		111,821	111,821	111,806	111,815	0	6	0	6	0	111,821	0	0	0	1,458	03/15/2029.	1FE
949458 AA 1	WELK RESORTS LLC 2015-AA A 2.790% 06/1		06/15/2018.	Paydown		120,152	120,152	120,142	120,144	0	8	0	8	0	120,152	0	0	0	1,415	06/16/2031.	1FE
94945P AA 3	WELK RESORTS LLC 2017-AA A 2.820% 06/1		06/15/2018.	Paydown		91,101	91,101	91,092	91,093	0	9	0	9	0	91,101	0	0	0	1,091	06/15/2033.	1FE
94945P AB 1	WELK RESORTS LLC 2017-AA B 3.410% 06/1		06/15/2018.	Paydown		91,114	91,114	91,099	91,100	0	14	0	14	0	91,114	0	0	0	1,319	06/15/2033.	2AM
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		06/10/2018.	Redemption 100.0000		78,921	78,921	78,921	78,921	0	0	0	0	0	78,921	0	0	0	2,478	01/10/2024.	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2		06/05/2018.	Redemption 100.0000		45,812	45,812	45,812	45,812	0	0	0	0	0	45,812	0	0	0	1,418	10/05/2021.	2
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5		06/10/2018.	Redemption 100.0000		59,552	59,552	59,552	59,552	0	0	0	0	0	59,552	0	0	0	1,308	05/10/2019.	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		06/15/2018.	Redemption 100.0000		59,560	59,560	59,560	59,560	0	0	0	0	0	59,560	0	0	0	899	09/15/2024.	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1		06/11/2018.	Redemption 100.0000		59,799	59,799	59,799	59,799	0	0	0	0	0	59,799	0	0	0	902	10/11/2024.	2FE
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		06/25/2018.	Paydown		1,280	1,280	1,216	1,265	0	1	0	1	0	1,266	0	14	14	35	10/25/2035.	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		06/01/2018.	Paydown		52,330	52,791	46,324	50,274	0	7	0	7	0	50,281	0	2,049	2,049	1,232	07/25/2036.	1FM
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I 3.573%		06/15/2018.	Paydown		25,000	25,000	24,798	12,500	0	202	0	202	0	25,000	0	0	0	295	03/15/2048.	2AM
95058X AE 8	WENDYS FUNDING LLC 2018-1A A2II 3.884%		06/15/2018.	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	240	03/15/2048.	2AM
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2		06/01/2018.	Paydown		169,278	169,278	168,630	168,976	0	302	0	302	0	169,278	0	0	0	1,512	12/20/2026.	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2		06/01/2018.	Paydown		67,711	67,711	67,624	67,602	0	109	0	109	0	67,711	0	0	0	914	12/20/2026.	1FE
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2		06/01/2018.	Paydown		148,422	148,422	148,371	148,219	0	203	0	203	0	148,422	0	0	0	1,686	05/20/2027.	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2		06/01/2018.	Paydown		74,211	74,211	74,105	74,073	0	138	0	138	0	74,211	0	0	0	1,073	05/20/2027.	1FE
96033C AA 0	WESTGATE RESORTS 2016-1A A 3.500% 12/2		06/20/2018.	Paydown		305,967	305,967	304,868	305,411	0	556	0	556	0	305,967	0	0	0	4,434	12/20/2028.	1FE
96033D AA 8	WESTGATE RESORTS 2017-1A A 3.050% 12/2		06/01/2018.	Paydown		108,846	108,846	108,714	108,704	0	142	0	142	0	108,846	0	0	0	1,382	12/20/2030.	1FE
96033D AB 6	WESTGATE RESORTS 2017-1A B 4.050% 12/2		06/01/2018.	Paydown		54,423	54,423	54,342	54,334	0	89	0	89	0	54,423	0	0	0	918	12/20/2030.	2AM
96033L AA 0	WESTGATE RESORTS 2015-2A A 3.200% 07/2		06/20/2018.	Paydown		158,984	158,984	158,773	158,733	0	251	0	251	0	158,984	0	0	0	2,107	07/20/2028.	1FE
96033L AB 8	WESTGATE RESORTS 2015-2A B 4.000% 07/2		06/20/2018.	Paydown		158,984	158,984	158,735	158,676	0	308	0	308	0	158,984	0	0	0	2,634	07/20/2028.	1FE
96033W AB 4	WESTGATE RESORTS 2018-1A B 3.580% 12/2		06/01/2018.	Paydown		122,604	122,604	121,991	0	0	613	0	613	0	122,604	0	0	0	275	12/20/2031.	1FE
96033W AC 2	WESTGATE RESORTS 2018-1A C 4.100% 12/2		06/01/2018.	Paydown		140,119	140,119	139,851	0	0	268	0	268	0	140,119	0	0	0	359	12/20/2031.	2AM
96042D AJ 8	WESTLAKE AUTO RECEIVEABLES TR 2015-3A C		06/15/2018.	Paydown		1,834,048	1,834,048	1,833,758	1,833,992	0	55	0	55	0	1,834,048	0	0	0	22,940	05/17/2021.	1FE
96042T AJ 3	WESTLAKE AUTO REC TRUST 2016-1A C 3.29		06/15/2018.	Paydown		1,047,611	1,047,611	1,047,429	1,047,492	0	119	0	119	0	1,047,611	0	0	0	14,178	09/15/2021.	1FE
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A		06/15/2018.	Paydown		50,625	50,625	50,582	50,583	0	15	0	15	0	50,598	0	27	27	989	08/15/2042.	1FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		06/01/2018.	Paydown		24,552	24,552	25,381	25,087	0	(10)	0	(10)	0	25,077	0	(525)	(525)	423	06/27/2044.	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		06/01/2018.	Paydown		150,020	150,020	153,325	151,640	0	(1,620)	0	(1,620)	0	150,020	0	0	0	2,323	01/20/2045.	1FM
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		06/15/2018.	Redemption 100.0000		80,078	80,078	80,078	80,078	0	0	0	0	0	80,078	0	0	0	1,456	01/15/2031.	1FE
009088 AA 3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	06/15/2018.	Redemption 100.0000		168,777	168,777	168,439	48,222	0	13	0	13	0	168,452	0	325	325	3,165	12/15/2027.	1FE
009088 AB 1	AIR CANADA 2015-2A 4.125% 12/15/27	A	06/15/2018.	Redemption 100.0000		48,220	48,220	48,220	48,220	0	0	0	0	0	48,220	0	0	0	995	12/15/2027.	1FE
73755L AM 9	POTASH CORP OF SASKATCHEWAN 3.000% 04/	A	04/10/2018.	Tax Free Exchange		1,995,016	2,000,000	1,990,400	1,992,774	0	243	0	243	0	1,993,016	0	2,000	2,000	30,000	04/01/2025.	2FE
73755L AN 7	POTASH CORP OF SASKATCHEWAN 4.000% 12/	A	04/10/2018.	Tax Free Exchange		3,518,542	3,500,000	3,516,745	3,515,454	0	(412)	0	(412)	0	3,515,042	0	3,500	3,500	0	12/15/2026.	2FE
02315Q AA 6	AMBAC LSNI LLC 144A 7.312% 02/12/23	D	06/27/2018.	J P Morgan & Co.		27,169	26,900	26,967	0	0	(67)	0	(67)	0	26,900	0	269	269	697	02/12/2023.	1FE

Statement as of June 30, 2018 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02315Q AA 6	AMBAC LSNI LLC 144A 7.312% 02/12/23	D	02/14/2018.	Security Withdraw		0	26,900	0	0	0	(3)	0	(3)	0	(3)	0	3	3	0	02/12/2023.	1FE
034863 AD 2	ANGLO AMERICAN CAPITAL 144A 4.450% 09/	D	05/03/2018.	Call 103.6390		4,145,560	4,000,000	4,036,270	4,011,854	0	(1,379)	0	(1,379)	0	4,010,475	0	(10,475)	(10,475)	252,360	09/27/2020.	2FE
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	06/30/2018.	Redemption 100.0000		31,500	31,500	31,500	31,500	0	0	0	0	0	31,500	0	0	0	1,063	06/30/2035.	4FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	D	06/25/2018.	Paydown		75,000	75,000	74,984	74,992	0	8	0	8	0	75,000	0	0	0	1,084	10/25/2027.	1FE
202712 AG 0	COMMONWEALTH BANK OF AUSTRALIA 144A SUB	C	06/15/2018.	Maturity		11,925,000	11,925,000	12,160,581	11,934,522	0	(9,522)	0	(9,522)	0	11,925,000	0	0	0	277,256	06/15/2018.	1FE
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	D	06/15/2018.	Paydown		338,610	338,610	338,556	338,596	0	6	0	6	0	338,602	0	8	8	3,682	12/15/2039.	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	D	06/15/2018.	Paydown		144,786	144,786	145,691	145,451	0	(665)	0	(665)	0	144,786	0	0	0	3,623	12/15/2039.	3AM
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A	D	06/15/2018.	Paydown		51,289	51,289	51,994	51,882	0	(593)	0	(593)	0	51,289	0	0	0	994	10/15/2038.	1FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	06/17/2018.	Paydown		62,500	62,500	62,487	62,491	0	1	0	1	0	62,491	0	9	9	831	07/17/2029.	1FE
4041A2 AH 7	HBOS PLC 144A 6.750% 05/21/18	D	05/21/2018.	Maturity		6,000,000	6,000,000	6,027,840	6,001,439	0	(1,439)	0	(1,439)	0	6,000,000	0	0	0	202,500	05/21/2018.	2FE
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A	D	06/20/2018.	Paydown		261,116	261,116	260,565	260,545	0	571	0	571	0	261,116	0	0	0	3,883	12/21/2026.	2AM
46507M AA 0	ISRAEL ELECTRIC CORP LTD 144A 7.250% 0	D	04/30/2018.	Call 103.1860		617,052	598,000	596,989	597,853	0	46	0	46	0	597,898	0	102	102	53,375	01/15/2019.	2FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	05/15/2018.	Redemption 100.0000		70,935	70,935	68,133	68,372	0	88	0	88	0	68,459	0	2,476	2,476	1,490	11/15/2027.	2FE
55818M AS 6	MADISON PARK FUNDING LTD 2014-13A B2R	D	04/19/2018.	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	49,500	01/19/2025.	1FE
71645W AP 6	PETROBRAS INTERNATIONAL FIN CO 5.750%	D	05/03/2018.	Call 104.9183		3,672,140	3,500,000	3,449,440	3,476,507	0	3,641	0	3,641	0	3,480,149	0	19,851	19,851	330,345	01/20/2020.	3FE
784309 AA 4	S-JETS Limited 2017-1 A 3.967% 08/15/4	D	06/15/2018.	Paydown		138,333	138,333	138,333	138,332	0	1	0	1	0	138,333	0	0	0	2,287	08/15/2042.	1FE
81180W AU 5	SEAGATE HDD CAYMAN 144A 4.250% 03/01/2	D	04/26/2018.	Tax Free Exchange		4,998,951	5,000,000	4,998,100	4,998,874	0	77	0	77	0	4,998,951	0	0	0	106,250	03/01/2022.	2FE
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	C	06/15/2018.	Redemption 100.0000		4,375	4,375	4,499	4,426	0	(4)	0	(4)	0	4,422	0	(47)	(47)	136	12/15/2026.	2FE
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	D	04/30/2018.	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020.	2
89675* AP 2	TRITON CONTAINER INVEST LLC SERIES A-2	D	04/30/2018.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,000	04/30/2022.	2
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A 5.125	C	06/15/2018.	Paydown		61,257	61,257	60,262	60,491	0	767	0	767	0	61,257	0	0	0	1,329	12/13/2048.	1FE
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	D	05/15/2018.	Redemption 100.0000		200,954	200,954	205,225	203,078	0	(191)	0	(191)	0	202,887	0	(1,933)	(1,933)	3,287	02/15/2021.	1FE
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES 3.500	D	06/15/2018.	Redemption 100.0000		413,333	413,333	413,333	413,333	0	0	0	0	0	413,333	0	0	0	7,233	12/15/2021.	2FE
L9082* AH 2	TRAFIGURA BEHEER BV SERIES B 6.500% 04	D	04/07/2018.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	98,583	04/07/2018.	2
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	06/30/2018.	Redemption 100.0000		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,838	11/30/2033.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					253,142,598	253,094,279	250,484,376	233,459,537	2,541	35,596	0	38,137	0	250,964,965	0	451,795	451,795	8,004,641	XXX	XXX
8399997.	Total - Bonds - Part 4					271,000,633	270,994,563	268,531,483	251,470,713	2,541	(30,832)	0	(28,291)	0	268,914,709	0	317,569	317,569	8,424,990	XXX	XXX
8399999.	Total - Bonds					271,000,633	270,994,563	268,531,483	251,470,713	2,541	(30,832)	0	(28,291)	0	268,914,709	0	317,569	317,569	8,424,990	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
88642R 10 9	TIDEWATER INC		05/03/2018.	ONFS Corporate	81,176.000	2,720,614	XXX	2,029,400	1,906,104	46,871	0	0	46,871	0	2,029,400	0	691,214	691,214	0	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,720,614	XXX	2,029,400	1,906,104	46,871	0	0	46,871	0	2,029,400	0	691,214	691,214	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					2,720,614	XXX	2,029,400	1,906,104	46,871	0	0	46,871	0	2,029,400	0	691,214	691,214	0	XXX	XXX
9799999.	Total - Common Stocks					2,720,614	XXX	2,029,400	1,906,104	46,871	0	0	46,871	0	2,029,400	0	691,214	691,214	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					2,720,614	XXX	2,029,400	1,906,104	46,871	0	0	46,871	0	2,029,400	0	691,214	691,214	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					273,721,247	XXX	270,560,883	253,376,817	49,412	(30,832)	0	18,580	0	270,944,109	0	1,008,783	1,008,783	8,424,990	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
BARCLAYS CUSTOM 01/14/2020 Strike @ 160.382 BXIIG$003	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2017	01/14/2020	6,329	1,015,058	160.3820	48,722	0	0	82,560	..	82,560	(23,324)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 02/14/2020 Strike @ 160.0548 BXIIG$004	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/15/2017	02/14/2020	1,796	287,458	160.0548	13,766	0	0	23,936	..	23,936	(6,651)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/12/2018	01/14/2021	24,543	4,318,186	175.9437	0	203,781	0	127,629	..	127,629	(76,152)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/05/2018	01/14/2021	6,271	1,103,343	175.9437	0	52,046	0	32,608	..	32,608	(19,438)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 10/11/2019 Strike @ 160.88 BXIIG$000	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2016	10/11/2019	201	32,337	160.8800	1,575	0	0	2,511	..	2,511	(864)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 10/14/2020 Strike @ 173.3773 BXIIG$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2017	10/14/2020	4,657	807,418	173.3773	38,188	0	0	27,875	..	27,875	(9,919)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 11/13/2020 Strike @ 176.2006 BXIIG$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2017	11/13/2020	6,497	1,144,775	176.2006	54,402	0	0	32,065	..	32,065	(12,925)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 11/14/2019 Strike @ 157.6832 BXIIG$001	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2016	11/14/2019	5,154	812,699	157.6832	39,230	0	0	77,855	..	77,855	(23,880)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 12/13/2019 Strike @ 158.2445 BXIIG$002	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/14/2016	12/13/2019	2,091	330,889	158.2445	16,070	0	0	30,687	..	30,687	(9,323)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 12/14/2020 Strike @ 176.7431 BXIIG$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/15/2017	12/14/2020	12,689	2,242,693	176.7431	106,043	0	0	61,268	..	61,268	(23,299)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 2/12/2021 Strike @ 168.0285 BXIIG$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/14/2018	02/12/2021	176,309	29,624,937	168.0285	0	1,401,840	0	1,781,327	..	1,781,327	379,488	0	0	0	n/a		n/a
BARCLAYS CUSTOM 3/12/2021 Strike @ 169.6624 BXIIG$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/14/2018	03/12/2021	179,596	30,470,688	169.6624	0	1,426,613	0	1,675,895	..	1,675,895	249,282	0	0	0	n/a		n/a
BARCLAYS CUSTOM 3/13/2020 Strike @ 160.0319 BXIIG$005	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/14/2017	03/13/2020	2,517	402,800	160.0319	19,529	0	0	33,697	..	33,697	(8,894)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 4/14/2020 Strike @ 163.3022 BXIIG$006	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2017	04/14/2020	7,309	1,193,576	163.3022	57,173	0	0	81,074	..	81,074	(23,531)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 4/14/2021 Strike @ 169.8689 BXIIG$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2018	04/14/2021	75,659	12,852,111	169.8689	0	601,552	0	706,363	..	706,363	104,811	0	0	0	n/a		n/a
BARCLAYS CUSTOM 5/14/2019 Strike @ 170.7436 BXIIG$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2018	05/14/2019	1,325	226,235	170.7436	0	6,041	0	8,135	..	8,135	2,094	0	0	0	n/a		n/a
BARCLAYS CUSTOM 5/14/2020 Strike @ 166.4841 BXIIG$007	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2017	05/14/2020	3,330	554,392	166.4841	26,498	0	0	30,355	..	30,355	(9,877)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 5/14/2021 Strike @ 170.7436 BXIIG$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2018	05/14/2021	18,395	3,140,829	170.7436	0	153,229	0	165,667	..	165,667	12,438	0	0	0	n/a		n/a
BARCLAYS CUSTOM 6/12/2020 Strike @ 168.9675 BXIIG$008	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2017	06/12/2020	8,003	1,352,247	168.9675	64,232	0	0	65,527	..	65,527	(22,678)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 6/14/2019 Strike @ 172.2793 BXIIG$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/15/2018	06/14/2019	14,188	2,444,299	172.2793	0	65,300	0	78,397	..	78,397	13,097	0	0	0	n/a		n/a
BARCLAYS CUSTOM 6/14/2021 Strike @ 172.2793 BXIIG$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/15/2018	06/14/2021	4,930	849,337	172.2793	0	41,260	0	41,327	..	41,327	67	0	0	0	n/a		n/a
BARCLAYS CUSTOM 7/14/2020 Strike @ 167.017 BXIIG$009	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/14/2017	07/14/2020	3,843	641,846	167.0170	30,560	0	0	34,372	..	34,372	(10,334)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 8/14/2020 Strike @ 166.3356 BXIIG$010	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2017	08/14/2020	2,470	410,849	166.3356	19,681	0	0	23,272	..	23,272	(6,611)	0	0	0	n/a		n/a
BARCLAYS CUSTOM 9/14/2020 Strike @ 168.6971 BXIIG$011	Fixed Index Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/14/2017	09/14/2020	10,925	1,843,016	168.6971	87,728	0	0	89,245	..	89,245	(26,945)	0	0	0	n/a		n/a
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$062	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	128	203,776	1,592.0000	0	11,512	0	12,408	..	12,408	896	0	0	0	n/a		n/a
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$060	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	2,131	3,392,552	1,592.0000	0	191,755	0	206,683	..	206,683	14,928	0	0	0	n/a		n/a
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$059	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	2,475	3,940,200	1,592.0000	0	222,716	0	244,097	..	244,097	21,381	0	0	0	n/a		n/a
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$061	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	1,944	3,094,848	1,592.0000	0	174,982	0	186,186	..	186,186	11,204	0	0	0	n/a		n/a
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$063	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	720	1,146,240	1,592.0000	0	64,813	0	68,962	..	68,962	4,149	0	0	0	n/a		n/a
RUSSELL 2000 10/12/2018 Strike @ 1502.657 4642L$052	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/13/2017	10/12/2018	32	48,096	1,503.0000	1,885	0	0	4,976	..	4,976	2,064	0	0	0	n/a		n/a
RUSSELL 2000 10/12/2018 Strike @ 1502.657 4642L$051	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/13/2017	10/12/2018	3,944	5,927,832	1,503.0000	230,555	0	0	680,461	..	680,461	287,652	0	0	0	n/a		n/a
RUSSELL 2000 10/12/2018 Strike @ 1502.97 4642L$053	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2017	10/12/2018	164	246,492	1,503.0000	16,774	0	0	28,319	..	28,319	11,987	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1471.257 4642L$054	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	763	1,122,373	1,471.0000	45,166	0	0	102,722	..	102,722	34,037	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1471.257 4642L$056	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/15/2017	11/14/2018	647	951,737	1,471.0000	39,716	0	0	87,164	..	87,164	28,882	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1471.257 4642L$055	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	3,837	5,644,227	1,471.0000	227,200	0	0	516,573	..	516,573	171,167	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2018 Strike @ 1506.95 4642L$058	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2017	12/14/2018	956	1,440,692	1,507.0000	95,578	0	0	160,401	..	160,401	60,831	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2018 Strike @ 1506.95 4642L$057	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2017	12/14/2018	3,330	5,018,310	1,507.0000	333,024	0	0	553,288	..	553,288	209,397	0	0	0	n/a		n/a
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$068	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	506	770,132	1,522.0000	0	55,694	0	77,236	..	77,236	21,542	0	0	0	n/a		n/a
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$064	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	1,610	2,450,420	1,522.0000	0	161,015	0	265,497	..	265,497	104,482	0	0	0	n/a		n/a
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$065	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	2,590	3,941,980	1,522.0000	0	259,026	0	396,912	..	396,912	137,886	0	0	0	n/a		n/a
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$066	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	18,300	27,852,600	1,522.0000	0	1,830,030	0	2,791,650	..	2,791,650	961,620	0	0	0	n/a		n/a
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$067	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	100	152,200	1,522.0000	0	10,998	0	15,320	..	15,320	4,323	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 3/14/2019 Strike @ 1584.311 4642L$073	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	756	1,197,504	1,584.0000	0	75,584	0	92,400		92,400	16,815	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2019 Strike @ 1584.311 4642L$072	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	34	53,856	1,584.0000	0	3,435	0	4,204		4,204	770	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2019 Strike @ 1584.3112 4642L$069	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	13,618	21,570,912	1,584.0000	0	1,361,810	0	1,664,787		1,664,787	302,977	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2019 Strike @ 1584.3112 4642L$070	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	2,786	4,413,024	1,584.0000	0	278,636	0	341,046		341,046	62,410	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2019 Strike @ 1584.3112 4642L$071	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	1,645	2,605,680	1,584.0000	0	164,504	0	216,898		216,898	52,394	0	0	0	n/a		n/a
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$076	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	2,447	3,792,850	1,550.0000	0	216,122	0	287,489		287,489	71,367	0	0	0	n/a		n/a
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$074	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	3,775	5,851,250	1,550.0000	0	333,425	0	443,528		443,528	110,103	0	0	0	n/a		n/a
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$078	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	427	661,850	1,550.0000	0	32,854	0	50,128		50,128	17,274	0	0	0	n/a		n/a
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$075	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	8,089	12,537,950	1,550.0000	0	714,437	0	950,358		950,358	235,921	0	0	0	n/a		n/a
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$077	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	69	106,950	1,550.0000	0	5,341	0	8,149		8,149	2,808	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$080	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	1,226	1,961,600	1,600.0000	0	122,574	0	144,816		144,816	22,242	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$079	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	1,998	3,196,800	1,600.0000	0	199,840	0	238,073		238,073	38,233	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$081	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	1,856	2,969,600	1,600.0000	0	185,633	0	250,390		250,390	64,757	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2019 Strike @ 1684.7246 4642L$083	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	87	146,595	1,685.0000	0	8,707	0	6,696		6,696	(2,011)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2019 Strike @ 1684.7246 4642L$082	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	2,397	4,038,945	1,685.0000	0	239,706	0	179,868		179,868	(59,838)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2019 Strike @ 1684.73 4642L$084	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	3,467	5,841,895	1,685.0000	0	346,664	0	276,191		276,191	(70,473)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$036	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	737	1,053,173	1,429.0000	47,388	0	0	133,103		133,103	32,466	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$039	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	117	167,193	1,429.0000	9,341	0	0	22,004		22,004	5,577	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$035	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	73	104,317	1,429.0000	4,720	0	0	12,682		12,682	2,977	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$038	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	499	713,071	1,429.0000	32,059	0	0	97,861		97,861	25,771	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$037	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,047	1,496,163	1,429.0000	67,342	0	0	197,363		197,363	50,019	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$044	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	81	112,914	1,394.0000	4,214	0	0	13,447		13,447	3,170	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$040	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	28	39,032	1,394.0000	1,622	0	0	4,651		4,651	1,097	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$042	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	77	107,338	1,394.0000	4,449	0	0	12,758		12,758	3,008	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$045	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	18	25,092	1,394.0000	914	0	0	2,918		2,918	688	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$041	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	1,559	2,173,246	1,394.0000	90,222	0	0	258,762		258,762	61,014	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$043	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	199	277,406	1,394.0000	11,542	0	0	33,103		33,103	7,806	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$046	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	14	19,950	1,425.0000	1,290	0	0	2,435		2,435	509	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$048	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	126	179,550	1,425.0000	12,482	0	0	24,277		24,277	5,322	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$047	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	3,125	4,453,125	1,425.0000	302,419	0	0	578,642		578,642	123,845	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$050	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	26	37,050	1,425.0000	2,720	0	0	5,541		5,541	1,305	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$049	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	606	863,550	1,425.0000	61,595	0	0	121,640		121,640	27,313	0	0	0	n/a		n/a
S&P 500 1/14/2019 Strike @ 2786.24 7846L$068	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	487	1,356,782	2,786.0000	0	73,119	0	72,195		72,195	(924)	0	0	0	n/a		n/a
S&P 500 1/14/2019 Strike @ 2786.24 7846L$066	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	3,175	8,845,550	2,786.0000	0	476,217	0	466,089		466,089	(10,128)	0	0	0	n/a		n/a
S&P 500 1/14/2019 Strike @ 2786.24 7846L$067	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	5,320	14,821,520	2,786.0000	0	797,963	0	787,880		787,880	(10,082)	0	0	0	n/a		n/a
S&P 500 1/14/2019 Strike @ 2786.24 7846L$069	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	896	2,496,256	2,786.0000	0	134,388	0	131,529		131,529	(2,859)	0	0	0	n/a		n/a
S&P 500 1/14/2019 Strike @ 2786.24 7846L$065	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	4,589	12,784,954	2,786.0000	0	688,374	0	690,479		690,479	2,105	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2553.17 7846L$056	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/13/2017	10/12/2018	6,366	16,252,398	2,553.0000	850,026	0	0	1,669,255		1,669,255	172,451	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2553.17 7846L$058	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2017	10/12/2018	234	597,402	2,553.0000	40,662	0	0	61,387		61,387	6,342	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2553.17 7846L$057	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/13/2017	10/12/2018	79	201,687	2,553.0000	10,579	0	0	18,212		18,212	1,887	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2578.87 7846L$061	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/15/2017	11/14/2018	1,057	2,726,003	2,579.0000	148,301	0	0	208,448		208,448	(2,821)	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2578.87 7846L$059	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	6,735	17,369,565	2,579.0000	979,683	0	0	1,328,415		1,328,415	(17,976)	0	0	0	n/a		n/a

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 11/14/2018 Strike @ 2578.87 7846L$060	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	1,223	3,154,117	2,579.0000	177,919	0	0	241,225		241,225	(3,264)	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2652.01 7846L$064	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/15/2017	12/14/2018	884	2,344,368	2,652.0000	151,079	0	0	191,136		191,136	15,385	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2652.01 7846L$062	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2017	12/14/2018	6,378	16,914,456	2,652.0000	1,084,289	0	0	1,379,851		1,379,851	111,064	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2652.01 7846L$063	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2017	12/14/2018	1,713	4,542,876	2,652.0000	291,247	0	0	364,023		364,023	29,449	0	0	0	n/a		n/a
S&P 500 2/14/2019 Strike @ 2698.63 7846L$073	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	270	728,730	2,699.0000	0	51,228	0	53,595		53,595	2,368	0	0	0	n/a		n/a
S&P 500 2/14/2019 Strike @ 2698.63 7846L$072	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	30,032	81,056,368	2,699.0000	0	5,465,762	0	5,996,586		5,996,586	530,823	0	0	0	n/a		n/a
S&P 500 2/14/2019 Strike @ 2698.63 7846L$071	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	4,506	12,161,694	2,699.0000	0	820,172	0	895,792		895,792	75,619	0	0	0	n/a		n/a
S&P 500 2/14/2019 Strike @ 2698.63 7846L$070	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	3,402	9,181,998	2,699.0000	0	619,153	0	700,365		700,365	81,212	0	0	0	n/a		n/a
S&P 500 2/14/2019 Strike @ 2698.63 7846L$074	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	727	1,962,173	2,699.0000	0	138,171	0	145,209		145,209	7,037	0	0	0	n/a		n/a
S&P 500 3/14/2019 Strike @ 2749.48 7846L$076	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	6,687	18,382,563	2,749.0000	0	1,270,619	0	1,240,407		1,240,407	(30,212)	0	0	0	n/a		n/a
S&P 500 3/14/2019 Strike @ 2749.48 7846L$080	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	1,356	3,727,644	2,749.0000	0	257,629	0	252,180		252,180	(5,449)	0	0	0	n/a		n/a
S&P 500 3/14/2019 Strike @ 2749.48 7846L$077	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	38,625	106,180,125	2,749.0000	0	7,338,786	0	7,183,586		7,183,586	(155,200)	0	0	0	n/a		n/a
S&P 500 3/14/2019 Strike @ 2749.48 7846L$079	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	281	772,469	2,749.0000	0	53,295	0	52,028		52,028	(1,267)	0	0	0	n/a		n/a
S&P 500 3/14/2019 Strike @ 2749.48 7846L$078	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	4,494	12,354,006	2,749.0000	0	853,841	0	862,296		862,296	8,455	0	0	0	n/a		n/a
S&P 500 4/12/2019 Strike @ 2656.3 7846L$083	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	8,602	22,846,912	2,656.0000	0	1,601,755	0	1,668,612		1,668,612	66,857	0	0	0	n/a		n/a
S&P 500 4/12/2019 Strike @ 2656.3 7846L$084	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	6,208	16,488,448	2,656.0000	0	1,156,045	0	1,204,298		1,204,298	48,253	0	0	0	n/a		n/a
S&P 500 4/12/2019 Strike @ 2656.3 7846L$085	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	125	332,000	2,656.0000	0	24,473	0	24,220		24,220	(253)	0	0	0	n/a		n/a
S&P 500 4/12/2019 Strike @ 2656.3 7846L$082	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	26,193	69,568,608	2,656.0000	0	4,877,262	0	5,080,838		5,080,838	203,576	0	0	0	n/a		n/a
S&P 500 4/12/2019 Strike @ 2656.3 7846L$086	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	605	1,606,880	2,656.0000	0	118,482	0	117,260		117,260	(1,222)	0	0	0	n/a		n/a
S&P 500 5/14/2019 Strike @ 2730.13 7846L$088	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	7,362	20,098,260	2,730.0000	0	1,398,774	0	1,558,110		1,558,110	159,336	0	0	0	n/a		n/a
S&P 500 5/14/2019 Strike @ 2730.13 7846L$089	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	4,532	12,372,360	2,730.0000	0	861,080	0	902,235		902,235	41,155	0	0	0	n/a		n/a
S&P 500 5/14/2019 Strike @ 2730.13 7846L$090	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	3,675	10,032,750	2,730.0000	0	698,168	0	732,604		732,604	34,436	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2782.49 7846L$092	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	3,724	10,360,168	2,782.0000	0	707,598	0	688,235		688,235	(19,363)	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2782.49 7846L$094	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	8,266	22,996,012	2,782.0000	0	1,570,572	0	1,548,266		1,548,266	(22,306)	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2782.49 7846L$093	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	474	1,318,668	2,782.0000	0	89,982	0	87,162		87,162	(2,820)	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2782.49 7846L$095	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2018	06/14/2019	231	642,642	2,782.0000	0	38,052	0	42,678		42,678	4,626	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2782.49 7846L$096	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2018	06/14/2019	76	211,432	2,782.0000	0	12,519	0	13,984		13,984	1,465	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$044	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	181	445,079	2,459.0000	22,823	0	0	57,333		57,333	9,823	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$039	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	64	157,376	2,459.0000	8,496	0	0	18,457		18,457	3,112	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$041	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,747	4,295,873	2,459.0000	232,049	0	0	553,070		553,070	94,759	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$045	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	70	172,130	2,459.0000	8,791	0	0	23,052		23,052	3,979	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$043	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	14	34,426	2,459.0000	1,753	0	0	4,014		4,014	677	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$042	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,308	3,216,372	2,459.0000	173,730	0	0	432,218		432,218	74,611	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$040	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	2,067	5,082,753	2,459.0000	274,547	0	0	625,497		625,497	106,324	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$046	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	3,998	9,859,068	2,466.0000	520,501	0	0	1,049,256		1,049,256	(4,834)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$050	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	143	352,638	2,466.0000	18,213	0	0	37,639		37,639	(173)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$047	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	16	39,456	2,466.0000	2,063	0	0	4,160		4,160	(19)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$048	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	1,063	2,621,358	2,466.0000	138,445	0	0	279,087		279,087	(1,286)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$049	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	770	1,898,820	2,466.0000	100,293	0	0	202,176		202,176	(932)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$051	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	5,394	13,463,424	2,496.0000	861,869	0	0	1,498,213		1,498,213	174,609	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$053	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	408	1,018,368	2,496.0000	67,639	0	0	118,093		118,093	13,791	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$052	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	284	708,864	2,496.0000	43,850	0	0	75,567		75,567	8,787	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$055	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	20	49,920	2,496.0000	3,562	0	0	6,350		6,350	745	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 9/14/2018 Strike @ 2495.62 7846L$054	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	1,394	3,479,424	2,496.0000	238,773	0	0	419,726		419,726	49,103	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN$010 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2017	01/12/2022	0	190,000,000	2.3500	9,671,000	0	0	4,230,602		4,230,602	(2,264,228)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN$012 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	02/16/2017	02/16/2022	0	190,000,000	2.5000	8,940,000	0	0	5,072,137		5,072,137	(2,568,017)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN$014 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/21/2017	03/21/2022	0	210,000,000	2.5000	9,072,000	0	0	5,686,937		5,686,937	(2,752,741)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 04/22/22 TO 04/22/32 SWPTN$016 Tenor: 1826 days SD:04/20/2017 ED:04/20/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/20/2017	04/20/2022	0	220,000,000	2.3000	10,230,000	0	0	4,932,552		4,932,552	(2,402,677)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 05/25/22 TO 05/25/32 SWPTN$018 Tenor: 1827 days SD:05/22/2017 ED:05/23/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs W22LROWP2IHZNBB6K528	05/22/2017	05/23/2022	0	220,000,000	2.3500	10,500,000	0	0	5,340,714		5,340,714	(2,490,264)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 06/27/22 TO 06/27/32 SWPTN$020 Tenor: 1826 days SD:06/23/2017 ED:06/23/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs W22LROWP2IHZNBB6K528	06/23/2017	06/23/2022	0	220,000,000	2.3000	10,530,000	0	0	5,159,800		5,159,800	(2,368,525)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 07/27/22 TO 07/27/32 SWPTN$022 Tenor: 1827 days SD:07/24/2017 ED:07/25/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas KVQR4N79VEW8JPSK1K14	07/24/2017	07/25/2022	0	210,000,000	2.4000	9,403,000	0	0	5,434,944		5,434,944	(2,471,354)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN$000 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs W22LROWP2IHZNBB6K528	08/09/2016	08/09/2021	0	35,000,000	1.5500	1,806,000	0	0	274,349		274,349	(174,062)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/01/22 TO 09/01/32 SWPTN$024 Tenor: 1826 days SD:08/30/2017 ED:08/30/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Credit Suisse ANGGYXNX0JLX3X63JN86	08/30/2017	08/30/2022	0	180,000,000	2.3000	8,748,000	0	0	4,339,620		4,339,620	(1,926,027)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN$002 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas KVQR4N79VEW8JPSK1K14	09/07/2016	09/07/2021	0	190,000,000	1.4500	9,694,750	0	0	1,348,753		1,348,753	(811,077)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN$004 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	10/11/2016	10/12/2021	0	190,000,000	1.7000	9,310,000	0	0	1,912,440		1,912,440	(1,170,097)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN$006 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/03/2016	11/03/2021	0	190,000,000	1.8000	8,930,000	0	0	2,196,438		2,196,438	(1,312,138)	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN$008 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Credit Suisse ANGGYXNX0JLX3X63JN86	12/12/2016	12/13/2021	0	190,000,000	2.6000	9,595,000	0	0	5,461,501		5,461,501	(2,861,166)	0	0	0	n/a		n/a
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										125,148,546	43,416,953	0	113,844,075	XX	113,844,075	(19,968,841)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S&P 500 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,450	1,286.0000	21,324	0	0	1,180		1,180	(517)	0	0	0	n/a		n/a
S&P 500 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	1,129		1,129	(723)	0	0	0	n/a		n/a
S&P 500 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,065	1,327.0000	28,446	0	0	1,742		1,742	(714)	0	0	0	n/a		n/a
S&P 500 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	685		685	(425)	0	0	0	n/a		n/a
S&P 500 03/29/2019 Strike @ 850.00 78462F$49	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	72		72	(174)	0	0	0	n/a		n/a
S&P 500 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,530	1,326.0000	46,387	0	0	2,969		2,969	(1,170)	0	0	0	n/a		n/a
S&P 500 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	339		339	(746)	0	0	0	n/a		n/a
S&P 500 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,680	1,364.0000	37,620	0	0	2,643		2,643	(985)	0	0	0	n/a		n/a
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,394	1,258.0000	145,214	0	0	6,606		6,606	(3,454)	0	0	0	n/a		n/a
S&P 500 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	576		576	(1,066)	0	0	0	n/a		n/a
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	781,218	1,258.0000	230,056	0	0	10,997		10,997	(5,512)	0	0	0	n/a		n/a
S&P 500 07/05/2018 Strike @ 2432 78462$091	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/05/2017	07/05/2018	17,839	43,384,448	2,432.0000	2,441,446	0	0	731		731	(655,000)	0	0	0	n/a		n/a
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,374	1,258.0000	75,313	0	0	3,754		3,754	(1,813)	0	0	0	n/a		n/a
S&P 500 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	3		3	(64)	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 08/22/2018 Strike @ 2448 78462$092	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	08/22/2017	08/22/2018	10,849	26,558,352	2,448.0000	0	0	0	(1,386,350)		(1,386,350)	(460,611)	0	0	0	n/a		n/a
S&P 500 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	4		4	(68)	0	0	0	n/a		n/a
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,534	1,258.0000	83,041	0	0	4,342		4,342	(2,011)	0	0	0	n/a		n/a
S&P 500 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	1,627		1,627	(1,513)	0	0	0	n/a		n/a
S&P 500 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,820	1,141.0000	4,658	0	0	163		163	(93)	0	0	0	n/a		n/a
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,412	1,258.0000	42,517	0	0	2,313		2,313	(1,036)	0	0	0	n/a		n/a
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,438	1,258.0000	78,819	0	0	4,457		4,457	(1,927)	0	0	0	n/a		n/a
S&P 500 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,575	1,183.0000	6,185	0	0	249		249	(131)	0	0	0	n/a		n/a
S&P 500 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	2,287		2,287	(2,065)	0	0	0	n/a		n/a
S&P 500 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	1,229		1,229	(1,092)	0	0	0	n/a		n/a
S&P 500 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,145	1,181.0000	11,122	0	0	470		470	(242)	0	0	0	n/a		n/a
S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,630	1,258.0000	88,085	0	0	5,189		5,189	(2,169)	0	0	0	n/a		n/a
S&P 500 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	28		28	(176)	0	0	0	n/a		n/a
S&P 500 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	1,729		1,729	(1,147)	0	0	0	n/a		n/a
S&P 500 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,770	1,258.0000	17,796	0	0	903		903	(422)	0	0	0	n/a		n/a
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,386	1,258.0000	194,165	0	0	11,883		11,883	(4,819)	0	0	0	n/a		n/a
S&P 500 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	315	343,035	1,089.0000	93,410	0	0	1,255		1,255	(997)	0	0	0	n/a		n/a
S&P 500 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,250	1,089.0000	74,010	0	0	1,075		1,075	(831)	0	0	0	n/a		n/a
S&P 500 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	529		529	(416)	0	0	0	n/a		n/a
S&P 500 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	512		512	(391)	0	0	0	n/a		n/a
S&P 500 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,145	1,049.0000	30,864	0	0	481		481	(360)	0	0	0	n/a		n/a
S&P 500 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,880	1,049.0000	35,348	0	0	592		592	(434)	0	0	0	n/a		n/a
S&P 500 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	21		21	(336)	0	0	0	n/a		n/a
0099999. Total-Purchased Options-Hedging Other-Put Options										5,545,195	0	0	(1,311,587)	XX	(1,311,587)	(1,155,650)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										130,693,741	43,416,953	0	112,532,488	XX	112,532,488	(21,124,491)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										125,148,546	43,416,953	0	113,844,075	XX	113,844,075	(19,968,841)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										5,545,195	0	0	(1,311,587)	XX	(1,311,587)	(1,155,650)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										130,693,741	43,416,953	0	112,532,488	XX	112,532,488	(21,124,491)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
RUSSELL 2000 1/14/2019 Strike @ 1681.282 4642S$061	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	1,944	3,267,864	1,681.0000	0	(92,959)	0	(101,556)		(101,556)	(8,596)	0	0	0	n/a		n/a
RUSSELL 2000 1/14/2019 Strike @ 1681.282 4642S$063	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	720	1,210,320	1,681.0000	0	(35,597)	0	(37,616)		(37,616)	(2,019)	0	0	0	n/a		n/a
RUSSELL 2000 1/14/2019 Strike @ 1684.306 4642S$060	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	2,131	3,588,604	1,684.0000	0	(99,835)	0	(112,736)		(112,736)	(12,901)	0	0	0	n/a		n/a
RUSSELL 2000 1/14/2019 Strike @ 1684.306 4642S$062	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	128	215,552	1,684.0000	0	(6,204)	0	(6,768)		(6,768)	(564)	0	0	0	n/a		n/a
RUSSELL 2000 1/14/2019 Strike @ 1688.764 4642S$059	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	2,475	4,180,275	1,689.0000	0	(112,409)	0	(133,144)		(133,144)	(20,735)	0	0	0	n/a		n/a
RUSSELL 2000 10/12/2018 Strike @ 1580.795 4642S$052	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/13/2017	10/12/2018	32	50,592	1,581.0000	(693)	0	0	(2,714)		(2,714)	(1,126)	0	0	0	n/a		n/a
RUSSELL 2000 10/12/2018 Strike @ 1593.868 4642S$051	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/13/2017	10/12/2018	3,944	6,286,736	1,594.0000	(69,344)	0	0	(371,161)		(371,161)	(156,901)	0	0	0	n/a		n/a
RUSSELL 2000 10/12/2018 Strike @ 1594.16 4642S$053	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2017	10/12/2018	164	261,416	1,594.0000	(9,785)	0	0	(15,447)		(15,447)	(6,538)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1547.14 4642S$054	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	763	1,180,361	1,547.0000	(20,300)	0	0	(47,479)		(47,479)	(16,081)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1559.73 4642S$055	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	3,837	5,985,720	1,560.0000	(86,804)	0	0	(195,801)		(195,801)	(61,889)	0	0	0	n/a		n/a
RUSSELL 2000 11/14/2018 Strike @ 1559.73 4642S$056	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/15/2017	11/14/2018	647	1,009,320	1,560.0000	(13,430)	0	0	(33,039)		(33,039)	(10,443)	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2018 Strike @ 1594.50379 4642S$057	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2017	12/14/2018	3,330	5,311,350	1,595.0000	(198,528)	0	0	(301,793)		(301,793)	(114,217)	0	0	0	n/a		n/a
RUSSELL 2000 12/14/2018 Strike @ 1595.55866 4642S$058	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2017	12/14/2018	956	1,525,776	1,596.0000	(56,834)	0	0	(87,491)		(87,491)	(33,181)	0	0	0	n/a		n/a
RUSSELL 2000 2/14/2019 Strike @ 1608.855 4642S$066	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	18,300	29,444,700	1,609.0000	0	(1,016,670)	0	(1,522,718)		(1,522,718)	(506,049)	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 2/14/2019 Strike @ 1608.855 4642S$068	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	506	814,154	1,609.0000	0	(32,257)	0	(42,129)		(42,129)	(9,872)	0	0	0	n/a		n/a
RUSSELL 2000 2/14/2019 Strike @ 1609.312 4642S$065	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	2,590	4,167,310	1,609.0000	0	(143,507)	0	(216,497)		(216,497)	(72,990)	0	0	0	n/a		n/a
RUSSELL 2000 2/14/2019 Strike @ 1609.312 4642S$067	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	100	160,900	1,609.0000	0	(6,353)	0	(8,357)		(8,357)	(2,004)	0	0	0	n/a		n/a
RUSSELL 2000 2/14/2019 Strike @ 1617.227 4642S$064	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	1,610	2,603,370	1,617.0000	0	(84,795)	0	(144,817)		(144,817)	(60,022)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2019 Strike @ 1675.567 4642S$073	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	756	1,267,056	1,676.0000	0	(43,748)	0	(50,400)		(50,400)	(6,652)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2019 Strike @ 1675.567525 4642S$069	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	13,618	22,823,768	1,676.0000	0	(757,702)	0	(908,066)		(908,066)	(150,364)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2019 Strike @ 1675.725956 4642S$070	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	2,786	4,669,336	1,676.0000	0	(154,590)	0	(186,025)		(186,025)	(31,435)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2019 Strike @ 1675.726 4642S$072	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	34	56,984	1,676.0000	0	(1,986)	0	(2,293)		(2,293)	(307)	0	0	0	n/a		n/a
RUSSELL 2000 3/14/2019 Strike @ 1686.340841 4642S$071	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	1,645	2,773,470	1,686.0000	0	(85,535)	0	(118,308)		(118,308)	(32,773)	0	0	0	n/a		n/a
RUSSELL 2000 4/12/2019 Strike @ 1639.225571 4642S$076	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	2,447	4,010,633	1,639.0000	0	(105,407)	0	(131,303)		(131,303)	(25,896)	0	0	0	n/a		n/a
RUSSELL 2000 4/12/2019 Strike @ 1639.23 4642S$077	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	69	113,091	1,639.0000	0	(2,135)	0	(3,722)		(3,722)	(1,587)	0	0	0	n/a		n/a
RUSSELL 2000 4/12/2019 Strike @ 1639.535473 4642S$075	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	8,089	13,265,960	1,640.0000	0	(347,191)	0	(432,561)		(432,561)	(85,370)	0	0	0	n/a		n/a
RUSSELL 2000 4/12/2019 Strike @ 1639.54 4642S$078	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	427	700,280	1,640.0000	0	(13,090)	0	(22,815)		(22,815)	(9,725)	0	0	0	n/a		n/a
RUSSELL 2000 4/12/2019 Strike @ 1656.889974 4642S$074	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	3,775	6,255,175	1,657.0000	0	(140,974)	0	(164,867)		(164,867)	(23,893)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2019 Strike @ 1690.443156 4642S$080	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	1,226	2,071,940	1,690.0000	0	(70,395)	0	(78,991)		(78,991)	(8,595)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2019 Strike @ 1691.403362 4642S$079	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	1,998	3,378,618	1,691.0000	0	(114,130)	0	(129,858)		(129,858)	(15,728)	0	0	0	n/a		n/a
RUSSELL 2000 5/14/2019 Strike @ 1707.726869 4642S$081	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	1,856	3,170,048	1,708.0000	0	(97,104)	0	(136,576)		(136,576)	(39,472)	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2019 Strike @ 1782.4386 4642S$082	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	2,397	4,271,454	1,782.0000	0	(128,650)	0	(98,110)		(98,110)	30,541	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2019 Strike @ 1786.6504 4642S$083	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	87	155,469	1,787.0000	0	(4,556)	0	(3,652)		(3,652)	904	0	0	0	n/a		n/a
RUSSELL 2000 6/14/2019 Strike @ 1793.3951 4642S$084	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	3,467	6,216,331	1,793.0000	0	(174,374)	0	(150,650)		(150,650)	23,725	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1507.402 4642S$035	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	73	110,011	1,507.0000	(1,982)	0	0	(6,917)		(6,917)	(1,624)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1510.974 4642S$036	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	737	1,113,607	1,511.0000	(19,166)	0	0	(72,602)		(72,602)	(17,709)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1514.546 4642S$037	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,047	1,586,205	1,515.0000	(26,188)	0	0	(107,652)		(107,652)	(27,283)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1514.546 4642S$039	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	117	177,255	1,515.0000	(4,436)	0	0	(12,002)		(12,002)	(3,042)	0	0	0	n/a		n/a
RUSSELL 2000 7/13/2018 Strike @ 1518.118 4642S$038	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	499	757,482	1,518.0000	(11,969)	0	0	(53,379)		(53,379)	(14,057)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1473.785 4642S$040	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	28	41,272	1,474.0000	(570)	0	0	(2,429)		(2,429)	(801)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1477.27 4642S$041	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	1,559	2,302,643	1,477.0000	(30,002)	0	0	(129,738)		(129,738)	(43,311)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1480.756 4642S$045	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	18	26,658	1,481.0000	(260)	0	0	(1,402)		(1,402)	(474)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1480.756 4642S$042	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	77	114,037	1,481.0000	(1,394)	0	0	(6,130)		(6,130)	(2,070)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1484.242 4642S$043	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	199	295,316	1,484.0000	(3,421)	0	0	(15,211)		(15,211)	(5,192)	0	0	0	n/a		n/a
RUSSELL 2000 8/14/2018 Strike @ 1484.242 4642S$044	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	81	120,204	1,484.0000	(1,127)	0	0	(6,179)		(6,179)	(2,109)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1506.25 4642S$046	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	14	21,084	1,506.0000	(753)	0	0	(1,328)		(1,328)	(277)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1509.812 4642S$047	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	3,125	4,718,750	1,510.0000	(176,411)	0	0	(315,623)		(315,623)	(67,552)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1513.375 4642S$048	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	126	190,638	1,513.0000	(7,281)	0	0	(13,242)		(13,242)	(2,903)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1516.937 4642S$049	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	606	919,302	1,517.0000	(35,931)	0	0	(66,349)		(66,349)	(14,898)	0	0	0	n/a		n/a
RUSSELL 2000 9/14/2018 Strike @ 1524.062 4642S$050	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2017	09/14/2018	26	39,624	1,524.0000	(1,587)	0	0	(3,022)		(3,022)	(712)	0	0	0	n/a		n/a
S&P 500 1/14/2019 Strike @ 2938.09 7846S$066	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	3,175	9,328,150	2,938.0000	0	(217,923)	0	(271,885)		(271,885)	(53,963)	0	0	0	n/a		n/a
S&P 500 1/14/2019 Strike @ 2938.09 7846S$069	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	896	2,632,448	2,938.0000	0	(60,744)	0	(76,726)		(76,726)	(15,982)	0	0	0	n/a		n/a
S&P 500 1/14/2019 Strike @ 2940.319 7846S$068	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	487	1,431,780	2,940.0000	0	(32,572)	0	(42,114)		(42,114)	(9,541)	0	0	0	n/a		n/a
S&P 500 1/14/2019 Strike @ 2940.319 7846S$067	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	5,320	15,640,800	2,940.0000	0	(357,746)	0	(459,597)		(459,597)	(101,851)	0	0	0	n/a		n/a
S&P 500 1/14/2019 Strike @ 2944.499 7846S$065	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	4,589	13,510,016	2,944.0000	0	(300,943)	0	(402,780)		(402,780)	(101,837)	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2675.978 7846S$057	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/13/2017	10/12/2018	79	211,404	2,676.0000	(5,219)	0	0	(10,624)		(10,624)	(1,101)	0	0	0	n/a		n/a

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 10/12/2018 Strike @ 2695.382 7846S$056	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/13/2017	10/12/2018	6,366	17,156,370	2,695.0000	(367,315)	0	0	(973,732)		(973,732)	(100,597)	0	0	0	n/a		n/a
S&P 500 10/12/2018 Strike @ 2695.48 7846S$058	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/16/2017	10/12/2018	234	630,630	2,695.0000	(22,179)	0	0	(35,809)		(35,809)	(3,699)	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2699.98 7846S$060	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	1,223	3,302,100	2,700.0000	(96,259)	0	0	(132,671)		(132,671)	13,166	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2722.05 7846S$059	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	6,735	18,332,670	2,722.0000	(464,860)	0	0	(634,619)		(634,619)	80,912	0	0	0	n/a		n/a
S&P 500 11/14/2018 Strike @ 2722.05 7846S$061	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/15/2017	11/14/2018	1,057	2,877,154	2,722.0000	(68,236)	0	0	(99,581)		(99,581)	12,696	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2794.68813 7846S$063	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2017	12/14/2018	1,713	4,787,835	2,795.0000	(150,400)	0	0	(212,347)		(212,347)	(17,179)	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2797.87 7846S$064	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/15/2017	12/14/2018	884	2,473,432	2,798.0000	(75,053)	0	0	(111,496)		(111,496)	(8,974)	0	0	0	n/a		n/a
S&P 500 12/14/2018 Strike @ 2797.87055 7846S$062	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2017	12/14/2018	6,378	17,845,644	2,798.0000	(551,467)	0	0	(804,913)		(804,913)	(64,787)	0	0	0	n/a		n/a
S&P 500 2/14/2019 Strike @ 2845.166 7846S$073	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	270	768,150	2,845.0000	0	(28,634)	0	(31,264)		(31,264)	(2,630)	0	0	0	n/a		n/a
S&P 500 2/14/2019 Strike @ 2845.166 7846S$071	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	4,506	12,819,570	2,845.0000	0	(456,552)	0	(522,545)		(522,545)	(65,993)	0	0	0	n/a		n/a
S&P 500 2/14/2019 Strike @ 2845.975 7846S$074	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	727	2,069,042	2,846.0000	0	(76,940)	0	(84,705)		(84,705)	(7,765)	0	0	0	n/a		n/a
S&P 500 2/14/2019 Strike @ 2845.975 7846S$072	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	30,032	85,471,072	2,846.0000	0	(3,034,432)	0	(3,498,008)		(3,498,008)	(463,576)	0	0	0	n/a		n/a
S&P 500 2/14/2019 Strike @ 2851.642 7846S$070	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	3,402	9,702,504	2,852.0000	0	(333,637)	0	(408,546)		(408,546)	(74,909)	0	0	0	n/a		n/a
S&P 500 3/14/2019 Strike @ 2905.925 7846S$079	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	281	816,586	2,906.0000	0	(28,975)	0	(30,349)		(30,349)	(1,374)	0	0	0	n/a		n/a
S&P 500 3/14/2019 Strike @ 2905.925412 7846S$076	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	6,687	19,432,422	2,906.0000	0	(684,072)	0	(723,571)		(723,571)	(39,499)	0	0	0	n/a		n/a
S&P 500 3/14/2019 Strike @ 2906.475 7846S$080	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	1,356	3,940,536	2,906.0000	0	(139,716)	0	(147,105)		(147,105)	(7,389)	0	0	0	n/a		n/a
S&P 500 3/14/2019 Strike @ 2906.475308 7846S$077	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	38,625	112,244,250	2,906.0000	0	(3,940,411)	0	(4,190,425)		(4,190,425)	(250,015)	0	0	0	n/a		n/a
S&P 500 3/14/2019 Strike @ 2913.07406 7846S$078	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	4,494	13,091,022	2,913.0000	0	(444,861)	0	(503,006)		(503,006)	(58,145)	0	0	0	n/a		n/a
S&P 500 4/12/2019 Strike @ 2809.56851 7846S$082	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	26,193	73,602,330	2,810.0000	0	(2,636,922)	0	(2,606,917)		(2,606,917)	30,005	0	0	0	n/a		n/a
S&P 500 4/12/2019 Strike @ 2809.57 7846S$086	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	605	1,700,050	2,810.0000	0	(64,801)	0	(60,164)		(60,164)	4,637	0	0	0	n/a		n/a
S&P 500 4/12/2019 Strike @ 2810.3654 7846S$084	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	6,208	17,444,480	2,810.0000	0	(623,374)	0	(615,274)		(615,274)	8,100	0	0	0	n/a		n/a
S&P 500 4/12/2019 Strike @ 2810.37 7846S$085	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	125	351,250	2,810.0000	0	(13,336)	0	(12,374)		(12,374)	962	0	0	0	n/a		n/a
S&P 500 4/12/2019 Strike @ 2826.83446 7846S$083	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	8,602	24,317,854	2,827.0000	0	(797,450)	0	(778,636)		(778,636)	18,814	0	0	0	n/a		n/a
S&P 500 5/14/2019 Strike @ 2885.201384 7846S$089	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	4,532	13,074,820	2,885.0000	0	(481,230)	0	(526,304)		(526,304)	(45,073)	0	0	0	n/a		n/a
S&P 500 5/14/2019 Strike @ 2885.474397 7846S$090	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	3,675	10,602,375	2,885.0000	0	(390,184)	0	(427,352)		(427,352)	(37,168)	0	0	0	n/a		n/a
S&P 500 5/14/2019 Strike @ 2897.213956 7846S$088	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	7,362	21,327,714	2,897.0000	0	(743,543)	0	(908,898)		(908,898)	(165,355)	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2943.874 7846S$096	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2018	06/14/2019	76	223,744	2,944.0000	0	(5,867)	0	(8,157)		(8,157)	(2,290)	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2943.87442 7846S$093	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	474	1,395,456	2,944.0000	0	(47,946)	0	(50,845)		(50,845)	(2,899)	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2944.709 7846S$095	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2018	06/14/2019	231	680,295	2,945.0000	0	(17,750)	0	(24,895)		(24,895)	(7,146)	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2944.709167 7846S$092	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	3,724	10,967,180	2,945.0000	0	(375,996)	0	(401,471)		(401,471)	(25,474)	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2947.491657 7846S$094	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	8,266	24,359,902	2,947.0000	0	(823,055)	0	(903,155)		(903,155)	(80,101)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2582.233 7846S$043	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	14	36,148	2,582.0000	(846)	0	0	(2,341)		(2,341)	(395)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2582.233 7846S$039	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	64	165,248	2,582.0000	(4,405)	0	0	(10,766)		(10,766)	(1,815)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2588.382 7846S$040	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	2,067	5,349,396	2,588.0000	(136,765)	0	0	(364,873)		(364,873)	(62,022)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2594.53 7846S$041	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,747	4,533,465	2,595.0000	(111,298)	0	0	(322,624)		(322,624)	(55,276)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2594.53 7846S$044	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	181	469,695	2,595.0000	(10,115)	0	0	(33,444)		(33,444)	(5,730)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2600.678 7846S$045	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2017	07/13/2018	70	182,070	2,601.0000	(3,728)	0	0	(13,447)		(13,447)	(2,321)	0	0	0	n/a		n/a
S&P 500 7/13/2018 Strike @ 2600.678 7846S$042	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2017	07/13/2018	1,308	3,402,108	2,601.0000	(80,109)	0	0	(252,127)		(252,127)	(43,523)	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2594.064 7846S$047	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	16	41,504	2,594.0000	(957)	0	0	(2,295)		(2,295)	278	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2600.228 7846S$046	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	3,998	10,394,800	2,600.0000	(231,663)	0	0	(557,485)		(557,485)	73,175	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2606.393 7846S$050	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/15/2017	08/14/2018	143	372,658	2,606.0000	(7,277)	0	0	(19,236)		(19,236)	2,739	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2606.393 7846S$049	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	770	2,006,620	2,606.0000	(42,738)	0	0	(103,327)		(103,327)	14,711	0	0	0	n/a		n/a
S&P 500 8/14/2018 Strike @ 2612.557 7846S$048	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	1,063	2,777,619	2,613.0000	(56,637)	0	0	(137,031)		(137,031)	21,145	0	0	0	n/a		n/a

Statement as of June 30, 2018 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 9/14/2018 Strike @ 2625.392 7846S$052	Fixed Index Annuities..	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	09/14/2017	09/14/2018	284	745,500	2,625.0000	(23,918)	0	0	(44,081)	..	(44,081)	(5,126)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2631.631 7846S$051	Fixed Index Annuities..	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	09/14/2017	09/14/2018	5,394	14,197,008	2,632.0000	(470,110)	0	0	(873,957)	..	(873,957)	(101,855)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2637.87 7846S$053	Fixed Index Annuities..	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	09/14/2017	09/14/2018	408	1,076,304	2,638.0000	(36,894)	0	0	(68,887)	..	(68,887)	(8,045)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2644.109 7846S$054	Fixed Index Annuities..	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	09/14/2017	09/14/2018	1,394	3,685,736	2,644.0000	(130,240)	0	0	(244,840)	..	(244,840)	(28,644)	0	0	0	n/a		n/a
S&P 500 9/14/2018 Strike @ 2656.587 7846S$055	Fixed Index Annuities..	Exhibit 5.	Equity/Index..	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	09/14/2017	09/14/2018	20	53,140	2,657.0000	(1,943)	0	0	(3,704)	..	(3,704)	(435)	0	0	0	n/a		n/a
0509999. Total-Written Options-Hedging Other-Call Options and Warrants										(3,928,827)	(21,031,765)	0	(31,599,990)	XX	(31,599,990)	(3,526,928)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN$011 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas KVQR4N79VEW8JPSK1K14..	01/12/2017	01/12/2022	0	190,000,000	1.4500	(4,697,750)	0	0	(1,556,488)	..	(1,556,488)	839,634	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN$013 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80....	02/16/2017	02/16/2022	0	190,000,000	1.5000	(4,000,000)	0	0	(1,743,077)	..	(1,743,077)	925,064	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN$015 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	03/21/2017	03/21/2022	0	210,000,000	1.5000	(3,948,000)	0	0	(1,918,402)	..	(1,918,402)	1,046,483	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 04/22/22 TO 04/22/32 SWPTN$017 Tenor: 1826 days SD:04/20/2017 ED:04/20/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Morgan Stanley 4PQUHN3JPFGFNF3BB653..	04/20/2017	04/20/2022	0	220,000,000	1.5000	(5,390,000)	0	0	(2,069,379)	..	(2,069,379)	1,095,631	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 05/25/22 TO 05/25/32 SWPTN$019 Tenor: 1827 days SD:05/22/2017 ED:05/23/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs W22LROWP2IHZNBB6K528..	05/22/2017	05/23/2022	0	220,000,000	1.5000	(5,350,000)	0	0	(2,162,399)	..	(2,162,399)	1,086,150	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 06/27/22 TO 06/27/32 SWPTN$021 Tenor: 1826 days SD:06/23/2017 ED:06/23/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs W22LROWP2IHZNBB6K528..	06/23/2017	06/23/2022	0	220,000,000	1.5000	(5,500,000)	0	0	(2,217,942)	..	(2,217,942)	1,094,180	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 07/27/22 TO 07/27/32 SWPTN$023 Tenor: 1827 days SD:07/24/2017 ED:07/25/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas KVQR4N79VEW8JPSK1K14..	07/24/2017	07/25/2022	0	210,000,000	1.5000	(4,300,000)	0	0	(2,167,082)	..	(2,167,082)	989,146	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN$001 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Goldman Sachs W22LROWP2IHZNBB6K528..	08/09/2016	08/09/2021	0	35,000,000	0.6500	(878,500)	0	0	(80,917)	..	(80,917)	51,975	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/01/22 TO 09/01/32 SWPTN$025 Tenor: 1826 days SD:08/30/2017 ED:08/30/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Credit Suisse ANGGYXNX0JLX3X63JN86...	08/30/2017	08/30/2022	0	180,000,000	1.5000	(4,599,000)	0	0	(1,924,410)	..	(1,924,410)	891,220	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN$003 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate.	BNP Paribas KVQR4N79VEW8JPSK1K14..	09/07/2016	09/07/2021	0	190,000,000	0.6000	(4,636,000)	0	0	(473,091)	..	(473,091)	231,345	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN$005 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80....	10/11/2016	10/12/2021	0	190,000,000	0.8000	(4,408,000)	0	0	(675,474)	..	(675,474)	381,457	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN$007 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Bank of America Merrill Lynch EYKN6V0ZCB8VD9IULB80....	11/03/2016	11/03/2021	0	190,000,000	0.9000	(4,218,000)	0	0	(785,949)	..	(785,949)	438,524	0	0	0	n/a		n/a
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN$009 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate.	Credit Suisse ANGGYXNX0JLX3X63JN86...	12/12/2016	12/13/2021	0	190,000,000	1.6500	(4,588,500)	0	0	(1,886,877)	..	(1,886,877)	1,132,199	0	0	0	n/a		n/a
0519999. Total-Written Options-Hedging Other-Put Options										(56,513,750)	0	0	(19,661,487)	XX	(19,661,487)	10,203,008	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(60,442,577)	(21,031,765)	0	(51,261,477)	XX	(51,261,477)	6,676,080	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										(3,928,827)	(21,031,765)	0	(31,599,990)	XX	(31,599,990)	(3,526,928)	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(56,513,750)	0	0	(19,661,487)	XX	(19,661,487)	10,203,008	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(60,442,577)	(21,031,765)	0	(51,261,477)	XX	(51,261,477)	6,676,080	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap-R BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB US EXD7DEVFDH4HOFFQ7349.	11/12/2014	11/12/2024	0	9,038,400	3.78/(1.93)	0	0	92,978	882,700	..	882,700	0	240,800	0	0	114,476		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	92,978	882,700	XX	882,700	0	240,800	0	0	114,476	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	92,978	882,700	XX	882,700	0	240,800	0	0	114,476	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Other - Total Return																						
BANK OF AMERICA CORP Variable Rate Total Return Swap-R HSWAP8	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR 9DJT3UXIJIZJI4WXO774	04/13/2018	07/17/2018	0	123,958,096	0	0	0	574,032	(3,387,564)		(3,387,564)	1,014,996	0	0	0	178,918		n/a
BNP PARIBAS-ADR Variable Rate Total Return Swap-R HSWAP10	Variable Annuities	Exhibit 5.	Equity/Index	BNP PARIBAS-ADR R0MUWSFPU8MPRO8K5P83	04/18/2018	07/20/2018	0	110,130,785	0	0	0	453,444	(4,439,360)		(4,439,360)	1,330,140	0	0	0	158,960		n/a
BNP PARIBAS-ADR Variable Rate Total Return Swap-R HSWAP11	Variable Annuities	Exhibit 5.	Equity/Index	BNP PARIBAS-ADR R0MUWSFPU8MPRO8K5P83	04/18/2018	07/20/2018	0	58,420,542	0	0	0	254,557	(1,907,319)		(1,907,319)	571,479	0	0	0	84,323		n/a
CREDIT SUISSE GROUP-SPON Variable Rate Total Return Swap-R HSWAP9	Variable Annuities	Exhibit 5.	Equity/Index	CREDIT SUISSE GROUP 549300506SI9CRFV9Z86	04/13/2018	07/17/2018	0	123,955,836	0	0	0	576,604	(3,402,330)		(3,402,330)	1,019,420	0	0	0	178,915		n/a
GOLDMAN SACHS GROUP INC Variable Rate Total Return Swap-R HSWAP7	Variable Annuities	Exhibit 5.	Equity/Index	GOLDMAN SACHS GROUP 784F5XWPLTWKTBV3E584	04/13/2018	07/17/2018	0	123,836,062	0	0	0	570,887	(3,398,839)		(3,398,839)	1,018,374	0	0	0	178,742		n/a
0949999. Total-Swaps-Hedging Other-Total Return										0	0	2,429,524	(16,535,412)	XX	(16,535,412)	4,954,409	0	0	0	779,858	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	2,429,524	(16,535,412)	XX	(16,535,412)	4,954,409	0	0	0	779,858	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	92,978	882,700	XX	882,700	0	240,800	0	0	114,476	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	2,429,524	(16,535,412)	XX	(16,535,412)	4,954,409	0	0	0	779,858	XXX	XXX
1209999. Total-Swaps										0	0	2,522,502	(15,652,712)	XX	(15,652,712)	4,954,409	240,800	0	0	894,334	XXX	XXX
1399999. Total-Hedging Effective										0	0	92,978	882,700	XX	882,700	0	240,800	0	0	114,476	XXX	XXX
1409999. Total-Hedging Other										70,251,164	22,385,188	2,429,524	44,735,599	XX	44,735,599	(9,494,002)	0	0	0	779,858	XXX	XXX
1449999. TOTAL										70,251,164	22,385,188	2,522,502	45,618,299	XX	45,618,299	(9,494,002)	240,800	0	0	894,334	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPU8.........	1,738	145,661,780	BP CURRENCY FUT.............	Variable Annuities.........	Exhibit 5.	Product equity risk...	09/19/2018	CME............. SNZ2OJLFK8MNNCLQOF39..	06/27/2018	.....134.0960	.....132.3600	1,885,763	1,885,763	0	0	0	1,885,763	1,885,763	2,780,800	................0/0	625
RTYU8.......	808	..67,536,009	E-MINI RUSS 2000................	Variable Annuities.........	Exhibit 5.	Product equity risk...	09/21/2018	CME............. SNZ2OJLFK8MNNCLQOF39..	06/27/2018	..1,671.6834	..1,647.5000	977,010	977,010	0	0	0	977,010	977,010	2,787,600	................0/0	50
ECU8.........	677	100,424,488	EURO FX CURR FUT............	Variable Annuities.........	Exhibit 5.	Product equity risk...	09/19/2018	CME............. SNZ2OJLFK8MNNCLQOF39..	06/27/2018	........1.1867	........1.1737	1,106,088	1,106,088	0	0	0	1,106,087	1,106,087	1,557,100	................0/0	125,000
VGU8.........	2,581	103,921,793	EURO STOXX 50..................	Variable Annuities.........	Exhibit 5.	Product equity risk...	09/21/2018	EUX.............	06/28/2018	..3,455.8543	..3,391.0000	1,950,249	1,950,249	0	0	0	1,950,249	1,950,249	7,301,653	................0/0	12
ZU8............	1,464	147,208,971	FTSE 100 IDX FUT................	Variable Annuities.........	Exhibit 5.	Product equity risk...	09/21/2018	ICF...............	06/28/2018	..7,648.3286	..7,601.5000	901,319	901,319	0	0	0	901,319	901,319	5,910,818	................0/0	13
JYU8..........	512	..58,432,640	JPN YEN CURR FUT............	Variable Annuities.........	Exhibit 5.	Product equity risk...	09/19/2018	CME............. SNZ2OJLFK8MNNCLQOF39..	06/27/2018	......91.3010	......90.6750	400,638	400,638	0	0	0	400,638	400,638	1,024,000	................0/0	1,250
NQU8.........	300	..42,956,070	NASDAQ 100 E-MINI.............	Variable Annuities.........	Exhibit 5.	Product equity risk...	09/21/2018	CME............. SNZ2OJLFK8MNNCLQOF39..	06/27/2018	..7,159.3450	..7,066.7500	555,570	555,570	0	0	0	555,570	555,570	1,740,000	................0/0	20
NKU8.........	292	..59,243,906	NIKKEI 225 (OSE).................	Variable Annuities.........	Exhibit 5.	Product equity risk...	09/14/2018	OSE.............	06/26/2018	22,458.0000	22,290.0000	442,993	442,993	0	0	0	442,993	442,993	1,741,077	................0/0	9
ESU8.........	2,292	317,064,061	S&P500 EMINI FUT...............	Variable Annuities.........	Exhibit 5.	Product equity risk...	09/21/2018	CME............. SNZ2OJLFK8MNNCLQOF39..	06/27/2018	..2,766.7021	..2,721.6000	5,168,698	5,168,698	0	0	0	5,168,698	5,168,698	12,835,200	................0/0	50
13429999. Total-Short Futures-Hedging Other												13,388,327	13,388,327	0	0	0	13,388,327	13,388,327	37,678,247	XXX	XXX
1389999. Total-Short Futures												13,388,327	13,388,327	0	0	0	13,388,327	13,388,327	37,678,247	XXX	XXX
1409999. Total-Hedging Other												13,388,327	13,388,327	0	0	0	13,388,327	13,388,327	37,678,247	XXX	XXX
1449999. TOTAL												13,388,327	13,388,327	0	0	0	13,388,327	13,388,327	37,678,247	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	..(10,079,794)	23,468,121	13,388,327
Total Net Cash Deposits	..(10,079,794)	23,468,121	13,388,327

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	13,388,327	0	13,388,327	13,388,327	0	13,388,327	37,678,247	13,388,327
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	4,520,000	5,321,734	0	801,734	5,321,734	0	801,734	0	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	0	0	0	0	0	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	49,541	0	49,541	49,541	0	49,541	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	80,000	6,824,456	(6,346,679)	397,777	6,824,456	(6,346,679)	397,777	243,283	243,283
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	2,500,000	6,988,652	(4,894,476)	0	6,988,652	(4,894,476)	0	293,391	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	9,470,000	12,237,345	(3,398,839)	0	12,237,345	(3,398,839)	0	178,742	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	4,650,000	7,317,872	(3,387,564)	0	7,317,872	(3,387,564)	0	178,918	0
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	24,950,000	24,906,257	0	0	24,906,257	0	0	0	0
0299999. Total NAIC 1 Designation			46,170,000	63,645,857	(18,027,558)	1,249,052	63,645,857	(18,027,558)	1,249,052	894,334	243,283
0999999. Gross Totals			46,170,000	77,034,184	(18,027,558)	14,637,379	77,034,184	(18,027,558)	14,637,379	38,572,581	13,631,609
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				77,034,184	(18,027,558)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	2,500,000	2,500,000	2,500,000	N/A	IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	80,000	80,000	80,000	N/A	IV
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	4,520,000	4,520,000	4,520,000	N/A	IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	24,950,000	24,950,000	24,950,000	N/A	IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	9,470,000	9,470,000	9,470,000	N/A	IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	4,650,000	4,650,000	4,650,000	N/A	IV
0199999. Totals					46,170,000	46,170,000	46,170,000	XXX	XXX

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		296,016,067	296,016,067	
8899999. Total - Other Invested Assets (Schedule BA Type)				296,016,067	296,016,067	XXX
9999999. Totals				296,016,067	296,016,067	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....296,016,067 Book/Adjusted Carrying Value $.....296,016,067
2. Average balance for the year: Fair Value $.....257,942,241 Book/Adjusted Carrying Value $.....257,942,241
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....296,016,067 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank Cincinnati, OH		0.000	0	0	169,974,162	162,673,495	143,357,443	XXX
Wells Fargo Securities, LLC Charlotte, NC		0.000	0	0	48,257,929	51,058,684	38,313,934	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	314,963	317,659	314,963	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	218,547,054	214,049,838	181,986,340	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	218,547,054	214,049,838	181,986,340	XXX
0599999. Total Cash	XXX	XXX	0	0	218,547,054	214,049,838	181,986,340	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
U.S. Government Bonds - Issuer Obligations								
	BOARD TRSTEE MICH ST UNI CP - DISCOUNT		06/14/2018	2.300	07/24/2018	10,000,000	10,861	0
	LONG ISLAND POWER AUTH CP - DISCOUNT		06/15/2018	2.130	07/18/2018	10,000,000	9,467	0
	RUTGERS, THE STATE U CP - DISCOUNT		06/14/2018	2.100	08/13/2018	10,000,000	9,917	0
0199999. U.S. Government Bonds - Issuer Obligations						30,000,000	30,245	0
0599999. Total - U.S. Government Bonds						30,000,000	30,245	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	AT&T INC CP - DISCOUNT		06/07/2018	2.250	07/10/2018	4,997,183	0	7,183
	AMERICAN WATER CAP CORP CP - DISCOUNT		06/01/2018	2.150	07/05/2018	4,998,804	0	8,061
	EMERSON ELECTRIC CO CP - DISCOUNT		06/13/2018	2.000	07/13/2018	9,993,327	0	9,438
	FLORIDA POWER & LIGHT CO CP - DISCOUNT		06/11/2018	2.090	07/13/2018	4,996,513	0	5,511
	HARLEY-DAVIDSON FINL SER CP - DISCOUNT		06/07/2018	2.150	07/10/2018	4,997,309	0	6,864
	MARRIOTT INTERNATIONAL CP - DISCOUNT		06/05/2018	2.260	07/03/2018	4,999,371	0	7,846
	NATIONWIDE LIFE INS CO CP - DISCOUNT		06/07/2018	1.960	07/09/2018	4,997,819	0	6,258
	RYDER SYSTEM INC CP - DISCOUNT		06/11/2018	2.290	07/11/2018	4,996,816	0	6,039
	UDR INC CP - DISCOUNT		06/13/2018	2.400	07/13/2018	4,995,995	0	5,662
	WESTAR ENERGY INC CP - DISCOUNT		06/04/2018	2.240	07/03/2018	4,999,377	0	8,088
	ALBERTA PROVINCE CP - DISCOUNT		06/13/2018	1.970	07/12/2018	4,996,987	0	4,649
	CANADIAN NATL RAILWAY CP - DISCOUNT		06/13/2018	2.000	07/18/2018	6,993,383	0	6,605
	HYDRO-QUEBEC CP - DISCOUNT		06/13/2018	1.990	07/13/2018	9,993,360	0	9,391
	SUNCOR ENERGY INC CP - DISCOUNT		06/12/2018	2.380	07/13/2018	4,996,029	0	5,945
	TRANSCANADA PIPELINES CP - DISCOUNT		06/07/2018	2.250	07/10/2018	4,997,183	0	7,183
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						86,949,456	0	104,723
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						86,949,456	0	104,723
Total Bonds								
7799999. Subtotals - Issuer Obligations						116,949,456	30,245	104,723
8399999. Subtotals - Bonds						116,949,456	30,245	104,723
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 56 7	FIRST AMERICAN GOVT OBLIG FUND CL Z		06/29/2018	0.093		57,943,692	0	281,652
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						57,943,692	0	281,652
8899999. Total - Cash Equivalents						174,893,148	30,245	386,375