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QUARTERLY STATEMENT

As of June 30, 2018

of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) NAIC Company Code..... 89206 Employer's ID Number..... 31-0962495

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

Incorporated/Organized..... June 26, 1979 Commenced Business..... August 22, 1979

Statutory Home Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 (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	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Risk Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner	Executive Vice President & Chief Administrative Officer		

DIRECTORS OR TRUSTEES

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

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	2,969,650,470	0	2,969,650,470	2,928,438,560
2. Stocks:				
2.1 Preferred stocks	8,106,000	0	8,106,000	8,106,000
2.2 Common stocks	6,777,620	0	6,777,620	6,752,319
3. Mortgage loans on real estate:				
3.1 First liens	396,335,721	0	396,335,721	406,561,002
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $............0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....(15,193,459)), cash equivalents ($.....4,992,970) and short-term investments ($..........0)	(10,200,489)	0	(10,200,489)	(5,612,275)
6. Contract loans (including $..........0 premium notes)	118,069,013	0	118,069,013	115,108,847
7. Derivatives	146,300	0	146,300	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	2,672,059	0	2,672,059	2,355,756
10. Securities lending reinvested collateral assets	91,960,727	0	91,960,727	9,147,825
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,583,517,421	0	3,583,517,421	3,470,858,034
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	29,536,411	0	29,536,411	29,761,764
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,691,584	0	8,691,584	13,519,700
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	124,576,105	0	124,576,105	128,586,283
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,531,039	0	5,531,039	9,707,674
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	961,896	0	961,896	0
18.2 Net deferred tax asset	64,899,053	34,629,582	30,269,471	30,009,588
19. Guaranty funds receivable or on deposit	2,239,951	0	2,239,951	2,186,966
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	26,222,144	0	26,222,144	14,051,986
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	83,792	0	83,792	77,323
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	3,846,259,396	34,629,582	3,811,629,814	3,698,759,319
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	273,569,347	0	273,569,347	279,508,476
28. Total (Lines 26 and 27)	4,119,828,743	34,629,582	4,085,199,161	3,978,267,795

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Fund revenue receivable	74,192	0	74,192	77,323
2502. State taxes recoverable	9,600	0	9,600	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	83,792	0	83,792	77,323

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....3,165,862,727 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	3,165,862,727	3,126,514,802
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	85,288,289	84,882,967
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	105,337,994	107,366,319
4.	Contract claims:		
	4.1 Life	7,392,462	11,270,580
	4.2 Accident and health	835,696	608,964
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	0	0
	6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....213,076 accident and health premiums	771,502	541,236
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $.....6,918,390 assumed and $.....8,433,618 ceded	15,352,008	19,306,993
	9.4 Interest Maintenance Reserve	5,590,424	6,299,133
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,505,507, accident and health $.....287,586 and deposit-type contract funds $..........0	4,793,092	5,288,124
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	1,606,519	1,398,491
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,948,625) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,948,625)	(2,606,890)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,738,257	2,640,668
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	7,034,541
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,287,412	4,265,216
17.	Amounts withheld or retained by company as agent or trustee	2,087,500	1,799,345
18.	Amounts held for agents' account, including $..........0 agents' credit balances	0	0
19.	Remittances and items not allocated	3,407,714	2,420,796
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	23,597,266	23,244,875
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	3,052,771	2,750,656
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	4,996,600	0
	24.10 Payable for securities lending	91,960,727	9,147,825
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	462,227	671,449
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,526,472,563	3,414,846,090
27.	From Separate Accounts statement	273,569,347	279,508,476
28.	Total liabilities (Lines 26 and 27)	3,800,041,910	3,694,354,566
29.	Common capital stock	9,600,005	9,600,005
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	87,976,286	87,976,286
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	187,580,959	186,336,937
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	275,557,245	274,313,223
38.	Totals of Lines 29, 30 and 37	285,157,250	283,913,228
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,085,199,161	3,978,267,795

DETAILS OF WRITE-INS

2501.	Unclaimed funds	462,227	671,449
2502.		0	0
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	462,227	671,449
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		0	0
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	82,601,534	84,986,050	158,305,669
2. Considerations for supplementary contracts with life contingencies	7,946	34,999	34,999
3. Net investment income	79,196,675	80,379,878	157,272,984
4. Amortization of Interest Maintenance Reserve (IMR)	688,072	944,218	1,864,530
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	15,084,558	16,965,558	37,530,177
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	764,188	738,160	1,492,614
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	9,417,074	10,316,993	19,208,049
9. Totals (Lines 1 to 8.3)	187,760,048	194,365,856	375,709,022
10. Death benefits	24,129,794	38,349,169	66,547,524
11. Matured endowments (excluding guaranteed annual pure endowments)	1,000	0	6,956
12. Annuity benefits	1,278,497	1,640,137	3,400,991
13. Disability benefits and benefits under accident and health contracts	5,772,297	5,829,996	11,136,009
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	42,302,999	38,497,458	70,866,875
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1,539,747	1,416,373	3,325,081
18. Payments on supplementary contracts with life contingencies	53,997	62,353	285,585
19. Increase in aggregate reserves for life and accident and health contracts	39,879,163	41,201,270	72,300,971
20. Totals (Lines 10 to 19)	114,957,493	126,996,756	227,869,992
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	23,553,022	21,253,517	43,073,622
22. Commissions and expense allowances on reinsurance assumed	14,249	17,260	29,727
23. General insurance expenses	29,409,370	29,870,105	49,731,142
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,131,306	6,793,992	14,282,804
25. Increase in loading on deferred and uncollected premiums	7,193,146	5,256,595	(3,965,272)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(5,761,905)	(2,988,367)	(5,778,171)
27. Aggregate write-ins for deductions	1,110,338	1,676,422	2,518,486
28. Totals (Lines 20 to 27)	176,607,019	188,876,280	327,762,330
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	11,153,029	5,489,576	47,946,692
30. Dividends to policyholders	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	11,153,029	5,489,576	47,946,692
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,140,750	(141,985)	6,146,351
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	9,012,279	5,631,561	41,800,341
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....260,443 (excluding taxes of $.....(5,486) transferred to the IMR)	(115,310)	588,187	1,896,978
35. Net income (Line 33 plus Line 34)	8,896,969	6,219,748	43,697,319
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	283,913,228	277,950,678	277,950,678
37. Net income (Line 35)	8,896,969	6,219,748	43,697,319
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(331)	(13,332)	(19,269)	(16,619)
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	1,839,770	2,381,962	(48,310,656)
41. Change in nonadmitted assets	(1,390,247)	(3,177,013)	29,216,475
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(352,391)	(1,572,460)	8,518,709
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(6,000,000)	(6,000,000)	(27,000,000)
53. Aggregate write-ins for gains and losses in surplus	(1,736,747)	113,173	(142,677)
54. Net change in capital and surplus (Lines 37 through 53)	1,244,021	(2,053,860)	5,962,550
55. Capital and surplus as of statement date (Lines 36 + 54)	285,157,250	275,896,818	283,913,228

DETAILS OF WRITE-INS

08.301.	COI Charges	5,631,743	5,733,642	11,413,962
08.302.	Surrender Charges	4,121,002	4,299,463	8,024,734
08.303.	Administrative Charges	(335,671)	283,888	(230,647)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	9,417,074	10,316,993	19,208,049
2701.	Health Surrender Benefits	1,110,338	1,676,422	2,518,486
2702.		0	0	0
2703.		0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,110,338	1,676,422	2,518,486
5301.	Amortization of Coinsurance Gain	(1,736,747)	(852,049)	(3,019,105)
5302.	Prior period adjustment	0	965,222	2,876,428
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(1,736,747)	113,173	(142,677)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	83,585,391	85,936,701	157,216,193
2.	Net investment income	80,225,392	81,073,995	159,995,624
3.	Miscellaneous income	14,111,999	16,851,669	35,988,880
4.	Total (Lines 1 through 3)	177,922,783	183,862,365	353,200,697
5.	Benefit and loss related payments	67,206,434	57,417,223	133,640,472
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(6,420,170)	(3,369,852)	(6,586,143)
7.	Commissions, expenses paid and aggregate write-ins for deductions	61,669,906	61,673,131	109,702,571
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	10,392,144	980,838	721,140
10.	Total (Lines 5 through 9)	132,848,314	116,701,340	237,478,041
11.	Net cash from operations (Line 4 minus Line 10)	45,074,469	67,161,025	115,722,657
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	155,738,708	162,575,755	345,685,638
	12.2 Stocks	0	2,502,345	6,016,814
	12.3 Mortgage loans	35,710,281	30,105,977	63,434,388
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	4,996,600	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	196,445,589	195,184,077	415,136,840
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	197,873,818	225,002,722	430,415,597
	13.2 Stocks	25,600	1,319,000	1,319,000
	13.3 Mortgage loans	25,485,000	39,157,128	90,317,128
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	462,603	159,179	1,645,539
	13.7 Total investments acquired (Lines 13.1 to 13.6)	223,847,021	265,638,029	523,697,264
14.	Net increase or (decrease) in contract loans and premium notes	2,960,166	3,997,858	7,177,472
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(30,361,598)	(74,451,810)	(115,737,896)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,897,641)	(1,569,107)	394,741
	16.5 Dividends to stockholders	6,000,000	6,000,000	27,000,000
	16.6 Other cash provided (applied)	(10,403,444)	10,616,716	26,186,055
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(19,301,085)	3,047,609	(419,204)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(4,588,214)	(4,243,176)	(434,443)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(5,612,276)	(5,177,833)	(5,177,833)
	19.2 End of period (Line 18 plus Line 19.1)	(10,200,490)	(9,421,009)	(5,612,276)

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

20.0001	Change in securities lending collateral	(82,812,902)	(12,000,830)	(75,516,745)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	198,075,695	215,145,374	415,560,198
3. Ordinary individual annuities	42,900	192,423	247,704
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	0	0	0
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	13,420,540	11,122,818	24,026,105
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	211,539,135	226,460,615	439,834,007
12. Deposit-type contracts	1,451,232	1,383,038	4,724,065
13. Total	212,990,367	227,843,653	444,558,072

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

At June 30, 2018 and December 31, 2017 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	June 30, 2018	December 31, 2017
NET INCOME					
(1) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 8,896,969	$ 43,697,319
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 8,896,969	$ 43,697,319
SURPLUS					
(5) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 285,157,250	$ 283,913,228
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 285,157,250	$ 283,913,228

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

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 1st Quarter - NONE

(3) Recognized OTTI securities - NONE

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	3,978,746
	2. 12 Months or Longer	$	7,526,012
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	241,082,488
	2. 12 Months or Longer	$	133,755,405

NOTES TO FINANCIAL STATEMENTS

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$	91,960,727

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

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

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

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

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

H. Total Premium Costs for Contracts - NONE

Note 9 – Income Taxes

No significant changes

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

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2018 are summarized below:

	2018
Dividends declared and unpaid (P3, L23,C1)	$ 0
Dividends paid in cash (P5, L16.5, C1)	6,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	0
Dividends to stockholders (P4, L52, C1)	$ 6,000,000

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLI shall maintain a cash pooling agreement. It is ONLI's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLI must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLI for the other parties (e.g. the Company). Settlement is made daily for each party's needs from or to the concentration account. It is ONLI's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLI will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for six months ended June 30, 2018 was $56,760 and $148,217 for the year ended December 31, 2017. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2018, the Company had $24,875,805 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $100,000,000 and $100,000,000 as of 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	4,773,920	4,773,920	0
(c) Activity Stock	2,000,180	2,000,180	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 6,774,100	$ 6,774,100	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,008,980	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

2. Prior Year

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

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

	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	$ 4,773,920	$ 4,773,920	$ 0	$ 0	$ 0	$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 113,731,241	$ 117,747,849	$ 100,000,000
Current Year General Account Total Collateral Pledged	113,731,241	117,747,849	100,000,000
Current Year Separate Accounts Total Collateral Pledged	0	0	0
Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 119,755,606	$ 120,678,904	$ 100,000,000

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	$ 99,999,995
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 100,000,000	$ 100,000,000	$ 0	$ 99,999,995

2. Prior Year

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

b. Maximum Amount During Reporting Period (Current Year)

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

NOTES TO FINANCIAL STATEMENTS

c. FHLB – Prepayment Obligations

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

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

A.(4) Components of net periodic benefit cost - NONE

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

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

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

C. Wash Sales - NONE

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements
(1) Fair Value Measurements at Reporting Date

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Assets at Fair Value					
Cash & Cash equivalents	$ (15,193,459)	$ 4,992,970	$ 0	$ (10,200,489)	$ 0
Securities lending collateral	$ 0	$ 91,960,727	$ 0	$ 91,960,727	$ 0
Bonds - Industrial and Misc	$ 0	$ 349,445	$ 0	$ 349,445	$ 0
Common stock - Industrial and Misc	$ 0	$ 6,777,620	$ 0	$ 6,777,620	$ 0
Equity call Options	$ 0	$ 146,300	$ 0	$ 146,300	$ 0
Separate account assets	$ 273,569,347	$ 0	$ 0	$ 273,569,347	$ 0
Total	$ 258,375,888	$ 104,227,063	$ 0	$ 362,602,951	$ 0
Liabilities at Fair Value					
	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0

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

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

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

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

The Company is required to categorize its assets and liabilities that are carried at estimated fair value onthe 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 activemarkets 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 orliability. The types of assets and liabilities utilizing Level 3 valuations generally include certaincorporate 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

Derivates - The Company enters into long term investments comprised of equity index call options. These equity index call options are valued using pricing models with inputs that are ovservable in the market or can be derived principally from or corroborated by observable marlet data. Thes 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	$2,987,468,725	$ 2,969,650,470	$ 4,538,666	$2,979,898,101	$ 3,031,958	$ 0	$ 0
Cash	$ (10,200,489)	$ (10,200,489)	$ (15,193,459)	$ 4,992,970	$ 0	$ 0	$ 0
Common stock non-affilate	$ 6,777,620	$ 6,777,620	$ 0	$ 6,777,620	$ 0	$ 0	$ 0
Preferred stock	$ 8,287,160	$ 8,106,000	$ 0	$ 8,287,160	$ 0	$ 0	$ 0
Mortgage Loan	$ 399,034,767	$ 396,335,721	$ 0	$ 0	$ 399,034,767	$ 0	$ 0
Derivatives- call options	$ 146,300	$ 146,300	$ 0	$ 146,300	$ 0	$ 0	$ 0
Separate account assets	$ 273,569,347	$ 273,569,347	$ 273,569,347	$ 0	$ 0	$ 0	$ 0
Separate account liabilities	$ (273,569,347)	$ (273,569,347)	$ (273,569,347)	$ 0	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value - NONE

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2017 were $66,240,079. As of June 30, 2018, $5,626,534 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $63,344,990. 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 O.N. Equity Sales Company	Cincinnati, OH				YES

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 26,222,144

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 [ ] No [X]

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	0	0
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)	$ 0	$ 0
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 [ ] No [X]

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 91,960,727

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 91,960,727

16.3 Total payable for securities lending reported on the liability page: $ 91,960,727

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 2504, Schilitz Park, Suite 300, Milwaukee, WI 53201

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? 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 [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

1 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:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$396,335,721
1.14	Total mortgages in good standing	$396,335,721
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)	$396,335,721
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$0
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	0.0
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	0.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile or the reporting entity?	Yes [ ]	No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (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	2,500,846	120	226,173	0	2,727,139	0
2. Alaska AK	L	124,026	0	5,809	0	129,835	0
3. Arizona AZ	L	3,231,287	80	229,092	0	3,460,459	0
4. Arkansas AR	L	1,471,020	0	79,885	0	1,550,905	22,603
5. California CA	L	21,500,295	0	501,192	0	22,001,487	0
6. Colorado CO	L	5,240,561	0	648,573	0	5,889,134	0
7. Connecticut CT	L	2,972,556	0	168,484	0	3,141,040	0
8. Delaware DE	L	432,935	0	28,798	0	461,733	0
9. District of Columbia DC	L	345,768	0	45,349	0	391,117	0
10. Florida FL	L	14,677,933	0	1,171,118	0	15,849,051	0
11. Georgia GA	L	6,139,046	0	318,054	0	6,457,100	0
12. Hawaii HI	L	75,875	0	4,686	0	80,561	0
13. Idaho ID	L	1,713,948	200	124,654	0	1,838,802	0
14. Illinois IL	L	7,109,011	0	407,070	0	7,516,081	0
15. Indiana IN	L	3,768,880	0	191,370	0	3,960,250	0
16. Iowa IA	L	2,646,315	0	92,920	0	2,739,235	200,000
17. Kansas KS	L	3,168,175	7,750	223,823	0	3,399,748	0
18. Kentucky KY	L	2,829,558	0	178,150	0	3,007,708	0
19. Louisiana LA	L	2,077,410	0	213,932	0	2,291,342	0
20. Maine ME	L	518,956	0	12,838	0	531,794	0
21. Maryland MD	L	4,485,609	1,820	367,515	0	4,854,944	0
22. Massachusetts MA	L	4,472,334	0	166,532	0	4,638,866	0
23. Michigan MI	L	6,930,720	0	561,703	0	7,492,423	0
24. Minnesota MN	L	3,167,905	0	208,380	0	3,376,285	50,827
25. Mississippi MS	L	1,439,746	0	87,128	0	1,526,874	0
26. Missouri MO	L	2,767,710	0	228,942	0	2,996,652	34,507
27. Montana MT	L	1,440,478	0	48,235	0	1,488,713	0
28. Nebraska NE	L	2,341,778	0	51,919	0	2,393,697	0
29. Nevada NV	L	848,327	0	49,839	0	898,166	0
30. New Hampshire NH	L	1,204,631	0	76,985	0	1,281,616	0
31. New Jersey NJ	L	4,850,756	200	383,948	0	5,234,904	0
32. New Mexico NM	L	494,536	0	29,946	0	524,482	0
33. New York NY	N	443,767	0	25,956	0	469,723	0
34. North Carolina NC	L	5,863,277	7,580	397,321	0	6,268,178	0
35. North Dakota ND	L	644,741	0	31,601	0	676,342	0
36. Ohio OH	L	15,750,928	17,466	943,007	0	16,711,401	1,143,296
37. Oklahoma OK	L	2,521,666	0	233,692	0	2,755,358	0
38. Oregon OR	L	3,022,204	0	185,199	0	3,207,403	0
39. Pennsylvania PA	L	7,375,120	7,418	744,463	0	8,127,001	0
40. Rhode Island RI	L	1,798,981	0	44,058	0	1,843,039	0
41. South Carolina SC	L	2,163,108	0	98,359	0	2,261,467	0
42. South Dakota SD	L	246,605	0	41,096	0	287,701	0
43. Tennessee TN	L	7,396,953	0	440,716	0	7,837,669	0
44. Texas TX	L	16,723,963	57	1,038,154	0	17,762,174	0
45. Utah UT	L	3,535,846	0	168,982	0	3,704,828	0
46. Vermont VT	L	283,459	0	7,730	0	291,189	0
47. Virginia VA	L	4,859,019	210	221,251	0	5,080,480	0
48. Washington WA	L	3,972,899	0	243,841	0	4,216,740	0
49. West Virginia WV	L	751,542	0	118,715	0	870,257	0
50. Wisconsin WI	L	2,898,537	0	262,139	0	3,160,676	0
51. Wyoming WY	L	446,248	0	10,580	0	456,828	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	36,996	0	0	0	36,996	0
54. Puerto Rico PR	L	1,797,922	0	532,684	0	2,330,606	0
55. US Virgin Islands VI	N	8,875	0	0	0	8,875	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	4,523	0	0	0	4,523	0
58. Aggregate Other Alien OT	XXX	13,373	0	989	0	14,362	0
59. Subtotal	XXX	199,549,480	42,900	12,923,575	0	212,515,955	1,451,232
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	372,673	0	526,830	0	899,503	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	199,922,153	42,900	13,450,405	0	213,415,458	1,451,232
96. Plus Reinsurance Assumed	XXX	0	0	195,116	0	195,116	0
97. Totals (All Business)	XXX	199,922,153	42,900	13,645,521	0	213,610,574	1,451,232
98. Less Reinsurance Ceded	XXX	122,968,824	0	6,164,802	0	129,133,626	0
99. Totals (All Business) less Reinsurance Ceded	XXX	76,953,329	42,900	7,480,719	0	84,476,948	1,451,232

DETAILS OF WRITE-INS

58001. ZZZ Other Alien	XXX	13,373	0	989	0	14,362	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	13,373	0	989	0	14,362	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

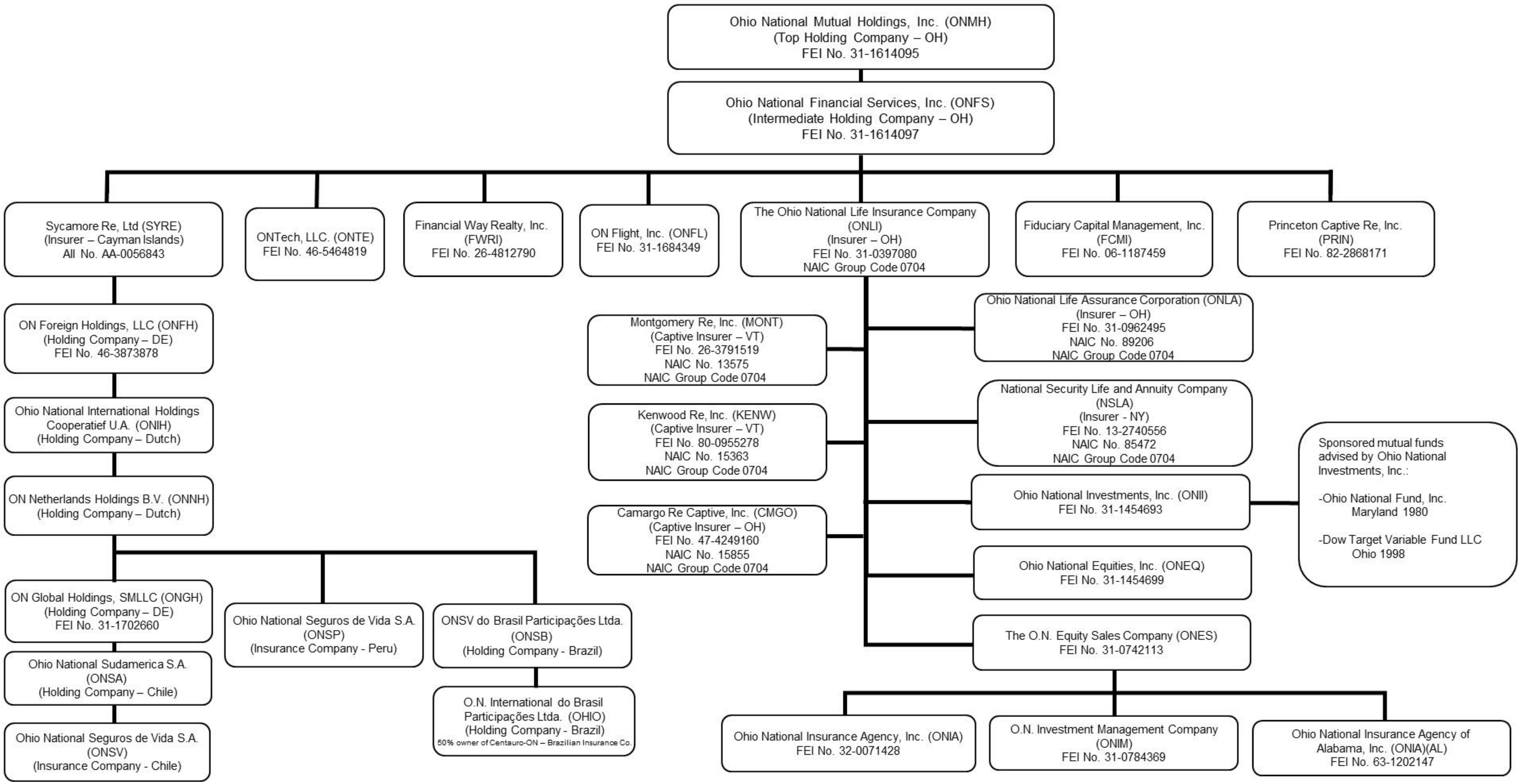
(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	51	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	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	AA-0056843	0	0		Sycamore Re, Ltd.	CYM	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	46-3873878	0	0		Ohio National Foreign Holdings, LLC	DE	NIA	Sycamore Re LTD	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National International Holdings Cooperatief U.A.	NLD	NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		ON Netherlands Holdings B.V.	NLD	NIA	Ohio National International Holdings Cooperatief U.A.	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1702660	0	0		ON Global Holdings, SMLLC	DE	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holding, SMLLC	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A.	CHL	NIA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0

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	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		ONSV do Brasil Participações Ltda	BRA	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		O.N. International do Brasil Participações Ltda.	BRA	NIA	ONSV do Brasil Participações Ltda.	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	06-1187459	0	0		Fiduciary Capital Management, Inc.	CT	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	OH	UDP	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Corporation	OH	RE	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc.	VT	IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0704	Ohio National Mutual Holdings, Inc.	15855...	47-4249160..	0	0	....	Camargo Re Captive, Inc................................	OH............	IA.................	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	.......0.000	Ohio National Mutual Holdings, Inc.................	.....N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-1454693..	0	0	....	Ohio National Investments, Inc........................	OH............	NIA...............	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	.......0.000	Ohio National Mutual Holdings, Inc.................	.....N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-1454699..	0	0	....	Ohio National Equities, Inc..............................	OH............	NIA...............	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	.......0.000	Ohio National Mutual Holdings, Inc.................	.....Y.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-0742113..	0	0	....	The O.N. Equity Sales Company......................	OH............	NIA...............	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	.......0.000	Ohio National Mutual Holdings, Inc.................	.....Y.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	32-0071428..	0	0	....	Ohio National Insurance Agency, Inc................	OH............	NIA...............	The O.N. Equity Sales Company....................	Ownership, Board of Directors, Management	.......0.000	Ohio National Mutual Holdings, Inc.................	.....N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-0784369..	0	0	....	O.N. Investment Management Company..........	OH............	NIA...............	The O.N. Equity Sales Company....................	Ownership, Board of Directors, Management	.......0.000	Ohio National Mutual Holdings, Inc.................	.....N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	63-1202147..	0	0	....	Ohio National Insurance Agency of Alabama, Inc.	AL.............	NIA...............	The O.N. Equity Sales Company....................	Ownership, Board of Directors, Management	.......0.000	Ohio National Mutual Holdings, Inc.................	.....N.......	0...........
0704	Ohio National Mutual Holdings, Inc.	0...........	31-1684349..	0	0	....	ON Flight, Inc..	OH............	NIA...............	Ohio National Financial Services, Inc.............	Ownership, Board of Directors, Management	.......0.000	Ohio National Mutual Holdings, Inc.................	.....N.......	0...........

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	0.000	Ohio National Mutual Holdings, Inc.	N	0
0704	Ohio National Mutual Holdings, Inc.	0	46-5464819	0	0		ON Tech, LLC	DE	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	0.000	Ohio National Mutual Holdings, Inc.	N	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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

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

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

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	406,561,002	379,643,881
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	25,485,000	90,190,000
2.2 Additional investment made after acquisition	0	127,128
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	34,381
7. Deduct amounts received on disposals	35,710,281	63,434,388
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	396,335,721	406,561,002
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	396,335,721	406,561,002
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	396,335,721	406,561,002

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,943,296,865	2,866,413,146
2. Cost of bonds and stocks acquired	197,830,092	431,734,597
3. Accrual of discount	587,459	1,492,983
4. Unrealized valuation increase (decrease)	(1,574)	(22,982)
5. Total gain (loss) on disposals	119,011	925,924
6. Deduct consideration for bonds and stocks disposed of	157,880,548	353,732,884
7. Deduct amortization of premium	1,368,627	3,215,002
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	298,917
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,951,398	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,984,534,076	2,943,296,865
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,984,534,076	2,943,296,865

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,757,295,647	50,731,995	39,220,830	3,636,795	1,757,295,647	1,772,443,607		1,757,187,784
2. NAIC 2 (a)	1,065,017,901	54,947,834	35,157,868	10,607,392	1,065,017,901	1,095,415,259		1,032,320,720
3. NAIC 3 (a)	109,620,268	988,750	11,306,965	(13,475,024)	109,620,268	85,827,029		118,355,504
4. NAIC 4 (a)	18,296,722	0	3,290,376	3,825,356	18,296,722	18,831,702		15,803,545
5. NAIC 5 (a)	2,057,211	0	30,184	(23)	2,057,211	2,027,004		4,065,908
6. NAIC 6 (a)	98,840	0	0	0	98,840	98,840		705,090
7. Total Bonds	2,952,386,589	106,668,579	89,006,223	4,594,496	2,952,386,589	2,974,643,441	0	2,928,438,551
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	5,120,000	0	0	0	5,120,000	5,120,000		5,120,000
10. NAIC 3	2,986,000	0	0	0	2,986,000	2,986,000		2,986,000
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	8,106,000	0	0	0	8,106,000	8,106,000	0	8,106,000
15. Total Bonds and Preferred Stock	2,960,492,589	106,668,579	89,006,223	4,594,496	2,960,492,589	2,982,749,441	0	2,936,544,551

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $............0; NAIC 2 $.....4,992,970; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

NONE

	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	0	XXX	0	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

NONE

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

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	0
2.	Cost paid/(consideration received) on additions	158,389
3.	Unrealized valuation increase/(decrease)	(12,089)
4.	Total gain (loss) on termination recognized	0
5.	Considerations received/(paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	146,300
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	146,300

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

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	146,300	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		146,300
4.	Part D, Section 1, Column 5	146,300	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	146,300	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		146,300
10.	Part D, Section 1, Column 8	146,300	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		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	0	0
2. Cost of cash equivalents acquired	4,991,694	0
3. Accrual of discount	1,276	0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,992,970	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,992,970	0

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0425997	LITTLE ROCK	AR		05/11/2018	4.900	3,000,000	0	5,650,000
1125999	ATLANTA	GA		05/17/2018	4.825	800,000	0	1,850,000
1425989	CHICAGO	IL		04/24/2018	4.660	1,900,000	0	4,400,000
1526001	FISHERS	IN		06/15/2018	4.883	1,680,000	0	2,050,000
2126003	ELKTON	MD		06/22/2018	4.810	2,200,000	0	4,100,000
3626005	YOUNGSTOWN	OH		06/26/2018	4.894	975,000	0	1,540,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	10,555,000	0	19,590,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	10,555,000	0	19,590,000
3399999. Total Mortgages				XXX	XXX	10,555,000	0	19,590,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0425231	LITTLE ROCK	AR		04/25/2006	05/11/2018	1,361,510	0	0	0	0	0	0	1,231,521	1,231,521	0	0	0
0524994	TUSTIN	CA		04/17/2003	04/23/2018	1,577,718	0	0	0	0	0	0	1,494,959	1,494,959	0	0	0
0525295	MISSION VIEJO	CA		12/28/2006	05/04/2018	493,029	0	0	0	0	0	0	410,295	410,295	0	0	0
0525425	CHINO	CA		10/30/2008	05/31/2018	2,167,837	0	0	0	0	0	0	2,135,055	2,135,055	0	0	0
0525630	LOS ANGELES	CA		06/19/2013	06/01/2018	2,639,817	0	0	0	0	0	0	2,552,120	2,552,120	0	0	0
1025398	TAMPA	FL		06/02/2008	06/27/2018	116,830	0	0	0	0	0	0	16,875	16,875	0	0	0
1425385	BOURBONNAIS	IL		02/28/2008	04/05/2018	778,943	0	0	0	0	0	0	771,064	771,064	0	0	0
2625406	EARTH CITY	MO		07/23/2008	06/26/2018	3,070,881	0	0	0	0	0	0	3,014,038	3,014,038	0	0	0
3225664	SANTA FE	NM		11/18/2013	05/09/2018	2,405,888	0	0	0	0	0	0	2,370,063	2,370,063	0	0	0
0199999. Total - Mortgages Closed by Repayment						14,612,453	0	0	0	0	0	0	13,995,990	13,995,990	0	0	0
Mortgages With Partial Repayments																	
0024809	COLONIAL HGTS	TN		10/30/1998		164,835	0	0	0	0	0	0	0	44,813	0	0	0
0024881	ELKTON	MD		02/15/2000		1,428,979	0	0	0	0	0	0	0	72,717	0	0	0
0024884	LOUISA	KY		04/28/2000		494,722	0	0	0	0	0	0	0	47,820	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001		720,001	0	0	0	0	0	0	0	40,526	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002		2,817,076	0	0	0	0	0	0	0	93,734	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011		392,699	0	0	0	0	0	0	0	40,401	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		953,648	0	0	0	0	0	0	0	35,999	0	0	0
0125659	DAPHNE	AL		10/30/2013		535,320	0	0	0	0	0	0	0	20,082	0	0	0
0125745	HOOVER	AL		03/26/2015		1,636,341	0	0	0	0	0	0	0	25,817	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,678,814	0	0	0	0	0	0	0	32,433	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,681,117	0	0	0	0	0	0	0	23,265	0	0	0
0325357	LAVEEN	AZ		11/30/2007		583,975	0	0	0	0	0	0	0	14,363	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325431	TUCSON	AZ		12/05/2008		1,216,735	0	0	0	0	0	0	0	10,809	0	0	0
0325771	PHOENIX	AZ		06/30/2015		1,168,725	0	0	0	0	0	0	0	14,550	0	0	0
0325823	TEMPE	AZ		04/21/2016		3,239,223	0	0	0	0	0	0	0	13,738	0	0	0
0325824	PHOENIX	AZ		04/26/2016		758,397	0	0	0	0	0	0	0	6,901	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,668,088	0	0	0	0	0	0	0	23,083	0	0	0
0325836	PHOENIX	AZ		06/20/2016		5,029,482	0	0	0	0	0	0	0	31,503	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,356,087	0	0	0	0	0	0	0	8,594	0	0	0
0325904	TUCSON	AZ		05/01/2017		583,558	0	0	0	0	0	0	0	7,265	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,392,770	0	0	0	0	0	0	0	11,070	0	0	0
0325941	PHOENIX	AZ		09/12/2017		1,149,035	0	0	0	0	0	0	0	9,133	0	0	0
0325942	PHOENIX	AZ		09/12/2017		641,669	0	0	0	0	0	0	0	5,100	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,550,000	0	0	0	0	0	0	0	16,652	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		4,300,000	0	0	0	0	0	0	0	50,791	0	0	0
0425231	LITTLE ROCK	AR		04/25/2006		1,361,510	0	0	0	0	0	0	0	52,390	0	0	0
0524994	TUSTIN	CA		04/17/2003		1,577,718	0	0	0	0	0	0	0	20,848	0	0	0
0525295	MISSION VIEJO	CA		12/28/2006		493,029	0	0	0	0	0	0	0	14,668	0	0	0
0525425	CHINO	CA		10/30/2008		2,167,837	0	0	0	0	0	0	0	13,219	0	0	0
0525452	SUNNYVALE	CA		06/17/2010		805,715	0	0	0	0	0	0	0	10,623	0	0	0
0525522	DANA POINT	CA		08/19/2011		883,621	0	0	0	0	0	0	0	20,083	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		609,837	0	0	0	0	0	0	0	35,923	0	0	0
0525630	LOS ANGELES	CA		06/19/2013		2,639,817	0	0	0	0	0	0	0	35,221	0	0	0
0525803	PACOIMA	CA		12/03/2015		2,121,598	0	0	0	0	0	0	0	38,353	0	0	0
0525805	HAYWARD	CA		12/14/2015		5,241,469	0	0	0	0	0	0	0	57,527	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,260,231	0	0	0	0	0	0	0	18,841	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,604,436	0	0	0	0	0	0	0	22,916	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		3,392,318	0	0	0	0	0	0	0	23,470	0	0	0
0625722	GREENWOOD	CO		12/15/2014		748,314	0	0	0	0	0	0	0	23,199	0	0	0
0625761	GOLDEN	CO		05/22/2015		3,204,502	0	0	0	0	0	0	0	31,604	0	0	0
0625901	BROOMFIELD	CO		04/18/2017		1,522,267	0	0	0	0	0	0	0	12,261	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		1,055,415	0	0	0	0	0	0	0	7,760	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		1,855,157	0	0	0	0	0	0	0	20,926	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		1,106,722	0	0	0	0	0	0	0	31,429	0	0	0
1025398	TAMPA	FL		06/02/2008		116,830	0	0	0	0	0	0	0	50,386	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		456,501	0	0	0	0	0	0	0	14,659	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,758,564	0	0	0	0	0	0	0	28,878	0	0	0
1025486	GROVELAND	FL		01/26/2011		155,568	0	0	0	0	0	0	0	7,922	0	0	0
1025489	ORLANDO	FL		03/24/2011		661,164	0	0	0	0	0	0	0	15,710	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		803,707	0	0	0	0	0	0	0	32,371	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		1,033,295	0	0	0	0	0	0	0	24,222	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		814,180	0	0	0	0	0	0	0	18,546	0	0	0
1025519	DESTIN	FL		07/27/2011		2,375,546	0	0	0	0	0	0	0	29,787	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025528	ORLANDO	FL		09/29/2011		684,789	0	0	0	0	0	0	0	15,376	0	0	0
1025565	TAMPA	FL		07/03/2012		2,296,033	0	0	0	0	0	0	0	27,315	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		504,293	0	0	0	0	0	0	0	16,868	0	0	0
1025581	MARIANNA	FL		10/26/2012		1,182,226	0	0	0	0	0	0	0	23,619	0	0	0
1025622	BRADENTON	FL		05/13/2013		960,953	0	0	0	0	0	0	0	18,094	0	0	0
1025647	OCOEE	FL		08/29/2013		1,092,781	0	0	0	0	0	0	0	20,164	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		1,120,852	0	0	0	0	0	0	0	40,883	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		623,712	0	0	0	0	0	0	0	25,738	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,172,232	0	0	0	0	0	0	0	10,588	0	0	0
1025695	NICEVILLE	FL		08/08/2014		895,633	0	0	0	0	0	0	0	6,745	0	0	0
1025698	OCALA	FL		09/03/2014		1,476,415	0	0	0	0	0	0	0	23,678	0	0	0
1025703	NAPLES	FL		09/19/2014		1,310,143	0	0	0	0	0	0	0	20,818	0	0	0
1025736	LIVE OAK	FL		01/20/2015		2,345,222	0	0	0	0	0	0	0	24,135	0	0	0
1025740	DORAL	FL		02/26/2015		1,811,514	0	0	0	0	0	0	0	18,390	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,312,589	0	0	0	0	0	0	0	22,183	0	0	0
1025817	NAPLES	FL		02/19/2016		4,940,257	0	0	0	0	0	0	0	39,118	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		461,228	0	0	0	0	0	0	0	11,663	0	0	0
1025878	ORLANDO	FL		01/05/2017		4,331,181	0	0	0	0	0	0	0	52,311	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,698,206	0	0	0	0	0	0	0	21,099	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		2,116,480	0	0	0	0	0	0	0	25,770	0	0	0
1025963	BRADENTON	FL		12/15/2017		275,000	0	0	0	0	0	0	0	5,086	0	0	0
1125112	TIFTON	GA		11/29/2004		116,067	0	0	0	0	0	0	0	13,944	0	0	0
1125183	OAKWOOD	GA		11/01/2005		1,329,754	0	0	0	0	0	0	0	37,718	0	0	0
1125338	OAKWOOD	GA		08/13/2007		356,896	0	0	0	0	0	0	0	7,623	0	0	0
1125362	SAVANNAH	GA		12/20/2007		1,572,144	0	0	0	0	0	0	0	28,657	0	0	0
1125483	SAVANNAH	GA		12/22/2010		964,439	0	0	0	0	0	0	0	23,961	0	0	0
1125597	MACON	GA		01/22/2013		598,615	0	0	0	0	0	0	0	53,462	0	0	0
1125746	ADEL	GA		04/06/2015		1,997,343	0	0	0	0	0	0	0	20,829	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		1,072,790	0	0	0	0	0	0	0	8,501	0	0	0
1125969	GRIFFIN	GA		12/21/2017		900,000	0	0	0	0	0	0	0	18,784	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		2,182,737	0	0	0	0	0	0	0	17,646	0	0	0
1425382	EDWARDSVILLE	IL		02/07/2008		1,631,895	0	0	0	0	0	0	0	15,831	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,302,138	0	0	0	0	0	0	0	20,673	0	0	0
1425458	CHICAGO	IL		07/16/2010		650,813	0	0	0	0	0	0	0	10,900	0	0	0
1425459	GURNEE	IL		07/22/2010		623,183	0	0	0	0	0	0	0	16,307	0	0	0
1425596	CHICAGO	IL		12/26/2012		836,921	0	0	0	0	0	0	0	9,515	0	0	0
1425618	NORTHFIELD	IL		05/03/2013		899,121	0	0	0	0	0	0	0	40,914	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		969,032	0	0	0	0	0	0	0	17,943	0	0	0
1425632	CHICAGO	IL		06/20/2013		969,032	0	0	0	0	0	0	0	17,943	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		950,186	0	0	0	0	0	0	0	16,894	0	0	0
1425673	CHICAGO	IL		01/24/2014		1,083,980	0	0	0	0	0	0	0	10,750	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		1,078,518	0	0	0	0	0	0	0	10,539	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
1425704	CICERO	IL		09/25/2014		2,011,366	0	0	0	0	0	0	0	20,515	0	0	0
1425750	NORTHFIELD	IL		04/30/2015		684,896	0	0	0	0	0	0	0	4,679	0	0	0
1425860	DEERFIELD	IL		09/29/2016		962,015	0	0	0	0	0	0	0	8,477	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		2,099,144	0	0	0	0	0	0	0	12,942	0	0	0
1425946	BARRINGTON	IL		09/27/2017		845,646	0	0	0	0	0	0	0	6,669	0	0	0
1425953	HINSDALE	IL		10/30/2017		2,194,364	0	0	0	0	0	0	0	17,232	0	0	0
1425989	CHICAGO	IL		04/24/2018		0	0	0	0	0	0	0	0	7,313	0	0	0
1525499	CARMEL	IN		04/28/2011		905,347	0	0	0	0	0	0	0	16,123	0	0	0
1525573	GRIFFITH	IN		09/11/2012		1,471,887	0	0	0	0	0	0	0	29,537	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,649,114	0	0	0	0	0	0	0	41,597	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		874,355	0	0	0	0	0	0	0	47,683	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		669,894	0	0	0	0	0	0	0	10,956	0	0	0
1525707	FISHERS	IN		10/10/2014		2,738,328	0	0	0	0	0	0	0	26,881	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		770,311	0	0	0	0	0	0	0	24,207	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,729,587	0	0	0	0	0	0	0	26,102	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		791,820	0	0	0	0	0	0	0	11,482	0	0	0
1625278	ELLSWORTH	IA		11/28/2006		529,779	0	0	0	0	0	0	0	15,322	0	0	0
1625419	DES MOINES	IA		10/09/2008		1,884,347	0	0	0	0	0	0	0	30,421	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		1,357,204	0	0	0	0	0	0	0	34,807	0	0	0
1825646	LEXINGTON	KY		08/22/2013		1,291,331	0	0	0	0	0	0	0	30,739	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		1,171,344	0	0	0	0	0	0	0	28,047	0	0	0
1825708	LEXINGTON	KY		10/10/2014		2,683,441	0	0	0	0	0	0	0	115,420	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,660,404	0	0	0	0	0	0	0	15,971	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,888,426	0	0	0	0	0	0	0	35,125	0	0	0
1925658	BATON ROUGE	LA		10/30/2013		457,889	0	0	0	0	0	0	0	17,181	0	0	0
2125621	ABERDEEN	MD		05/10/2013		602,699	0	0	0	0	0	0	0	12,936	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,687,597	0	0	0	0	0	0	0	16,825	0	0	0
2225506	BURLINGTON	MA		06/09/2011		1,007,608	0	0	0	0	0	0	0	23,331	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,639,467	0	0	0	0	0	0	0	24,273	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		922,307	0	0	0	0	0	0	0	48,445	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013		846,482	0	0	0	0	0	0	0	14,571	0	0	0
2325674	CLARKSTON	MI		01/28/2014		891,796	0	0	0	0	0	0	0	15,200	0	0	0
2325679	WARREN	MI		03/13/2014		861,181	0	0	0	0	0	0	0	14,366	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		867,093	0	0	0	0	0	0	0	19,135	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,298,111	0	0	0	0	0	0	0	18,726	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,720,056	0	0	0	0	0	0	0	16,002	0	0	0
2325848	WARREN	MI		08/30/2016		937,998	0	0	0	0	0	0	0	12,915	0	0	0
2325870	YPSILANTE	MI		12/12/2016		1,054,518	0	0	0	0	0	0	0	12,834	0	0	0
2325887	ROCHESTER HILLS	MI		02/09/2017		1,668,390	0	0	0	0	0	0	0	10,830	0	0	0
2325888	NOVI	MI		02/10/2017		1,687,557	0	0	0	0	0	0	0	38,570	0	0	0
2325902	ROMULUS	MI		04/19/2017		562,611	0	0	0	0	0	0	0	16,470	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,771,448	0	0	0	0	0	0	0	21,958	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
2425080	MINNETONKA	MN		06/18/2004		5,385,996	0	0	0	0	0	0	0	84,316	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,340,600	0	0	0	0	0	0	0	30,361	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		985,833	0	0	0	0	0	0	0	12,353	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		1,195,387	0	0	0	0	0	0	0	14,140	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		614,192	0	0	0	0	0	0	0	14,084	0	0	0
2425812	BUFFALO	MN		01/14/2016		2,163,650	0	0	0	0	0	0	0	19,686	0	0	0
2425962	ST. PAUL	MN		12/15/2017		1,250,000	0	0	0	0	0	0	0	25,583	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		1,000,000	0	0	0	0	0	0	0	5,417	0	0	0
2525738	RIDGELAND	MS		02/05/2015		812,573	0	0	0	0	0	0	0	18,309	0	0	0
2525867	MADISON	MS		11/21/2016		966,673	0	0	0	0	0	0	0	8,627	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		344,101	0	0	0	0	0	0	0	29,471	0	0	0
2625406	EARTH CITY	MO		07/23/2008		3,070,881	0	0	0	0	0	0	0	28,656	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,898,019	0	0	0	0	0	0	0	26,549	0	0	0
2725206	BOZEMAN	MT		02/08/2006		1,055,530	0	0	0	0	0	0	0	77,473	0	0	0
2725477	BOZEMAN	MT		11/29/2010		413,891	0	0	0	0	0	0	0	10,456	0	0	0
2825151	OMAHA	NE		06/29/2005		239,852	0	0	0	0	0	0	0	22,003	0	0	0
2825293	OMAHA	NE		12/28/2006		1,020,810	0	0	0	0	0	0	0	56,115	0	0	0
2825496	PAPILLION	NE		04/15/2011		668,533	0	0	0	0	0	0	0	8,454	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		838,920	0	0	0	0	0	0	0	9,522	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		933,657	0	0	0	0	0	0	0	72,832	0	0	0
3225235	ROSWELL	NM		05/04/2006		1,202,564	0	0	0	0	0	0	0	77,141	0	0	0
3225664	SANTA FE	NM		11/18/2013		2,405,888	0	0	0	0	0	0	0	9,002	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		1,137,330	0	0	0	0	0	0	0	18,302	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		2,077,599	0	0	0	0	0	0	0	22,919	0	0	0
3325115	MORAVIA	NY		12/22/2004		543,547	0	0	0	0	0	0	0	15,244	0	0	0
3325129	AUBURN	NY		03/22/2005		495,471	0	0	0	0	0	0	0	9,228	0	0	0
3325194	MINEOLA	NY		11/18/2005		1,119,681	0	0	0	0	0	0	0	54,405	0	0	0
3325269	BOHEMIA	NY		09/29/2006		1,398,444	0	0	0	0	0	0	0	50,357	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,345,812	0	0	0	0	0	0	0	12,072	0	0	0
3325859	CENTERPORT	NY		09/28/2016		817,544	0	0	0	0	0	0	0	7,239	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		0	0	0	0	0	0	0	0	32,295	0	0	0
3425239	GREENSBORO	NC		05/31/2006		398,999	0	0	0	0	0	0	0	68,979	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		995,635	0	0	0	0	0	0	0	34,799	0	0	0
3425487	ASHEVILLE	NC		01/26/2011		1,215,117	0	0	0	0	0	0	0	30,400	0	0	0
3425582	MONROE	NC		10/26/2012		1,490,001	0	0	0	0	0	0	0	30,323	0	0	0
3425753	GARNER	NC		05/01/2015		1,396,741	0	0	0	0	0	0	0	26,326	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		2,022,546	0	0	0	0	0	0	0	23,356	0	0	0
3425806	DURHAM	NC		12/18/2015		1,311,904	0	0	0	0	0	0	0	19,056	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,968,960	0	0	0	0	0	0	0	27,273	0	0	0
3425862	MADISON	NC		09/29/2016		581,541	0	0	0	0	0	0	0	4,119	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		1,067,783	0	0	0	0	0	0	0	9,988	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
3425911	WAXHAW	NC		06/07/2017		2,130,696	0	0	0	0	0	0	0	11,897	0	0	0
3625138	VANDALIA	OH		05/10/2005		662,866	0	0	0	0	0	0	0	62,980	0	0	0
3625166	COLUMBUS	OH		08/30/2005		238,394	0	0	0	0	0	0	0	20,449	0	0	0
3625274	GROVE CITY	OH		10/31/2006		619,746	0	0	0	0	0	0	0	14,899	0	0	0
3625283	BROOK PARK	OH		12/05/2006		470,016	0	0	0	0	0	0	0	26,379	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		736,613	0	0	0	0	0	0	0	40,454	0	0	0
3625361	CINCINNATI	OH		12/11/2007		755,694	0	0	0	0	0	0	0	56,893	0	0	0
3625388	CARROLLTON	OH		03/24/2008		913,581	0	0	0	0	0	0	0	37,594	0	0	0
3625534	FOREST PARK	OH		10/27/2011		859,329	0	0	0	0	0	0	0	14,776	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		588,457	0	0	0	0	0	0	0	25,126	0	0	0
3625615	CLEVELAND	OH		04/30/2013		884,763	0	0	0	0	0	0	0	16,720	0	0	0
3625616	CINCINNATI	OH		05/01/2013		285,909	0	0	0	0	0	0	0	28,485	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,536,671	0	0	0	0	0	0	0	29,221	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,707,097	0	0	0	0	0	0	0	31,638	0	0	0
3625656	MEDINA	OH		10/30/2013		406,286	0	0	0	0	0	0	0	15,246	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		702,670	0	0	0	0	0	0	0	7,126	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		2,007,017	0	0	0	0	0	0	0	20,430	0	0	0
3625714	PAINESVILLE	OH		10/29/2014		871,026	0	0	0	0	0	0	0	11,402	0	0	0
3625726	CINCINNATI	OH		12/18/2014		2,892,246	0	0	0	0	0	0	0	28,623	0	0	0
3625763	WASHINGTON TWP	OH		06/04/2015		1,451,483	0	0	0	0	0	0	0	21,996	0	0	0
3625785	DAYTON	OH		08/26/2015		889,984	0	0	0	0	0	0	0	13,085	0	0	0
3625827	LORAIN	OH		04/29/2016		1,198,838	0	0	0	0	0	0	0	16,790	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,979,456	0	0	0	0	0	0	0	15,794	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		1,378,273	0	0	0	0	0	0	0	22,253	0	0	0
3625970	FAIRBORN	OH		12/21/2017		1,100,000	0	0	0	0	0	0	0	13,154	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		0	0	0	0	0	0	0	0	21,023	0	0	0
3625982	OTTAWA	OH		03/14/2018		0	0	0	0	0	0	0	0	7,984	0	0	0
3725225	TULSA	OK		03/31/2006		374,807	0	0	0	0	0	0	0	35,484	0	0	0
3725226	MUSKOGEE	OK		03/31/2006		221,286	0	0	0	0	0	0	0	20,943	0	0	0
3725532	TULSA	OK		10/20/2011		962,299	0	0	0	0	0	0	0	18,636	0	0	0
3725944	TULSA	OK		09/15/2017		1,479,537	0	0	0	0	0	0	0	31,254	0	0	0
3825553	PORTLAND	OR		05/07/2012		788,919	0	0	0	0	0	0	0	11,304	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		2,122,870	0	0	0	0	0	0	0	21,105	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		374,137	0	0	0	0	0	0	0	8,393	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		409,139	0	0	0	0	0	0	0	22,472	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		580,300	0	0	0	0	0	0	0	19,698	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		398,994	0	0	0	0	0	0	0	13,540	0	0	0
3925682	PHILADELPHIA	PA		04/17/2014		776,236	0	0	0	0	0	0	0	32,380	0	0	0
4125449	GREENVILLE	SC		06/03/2010		514,977	0	0	0	0	0	0	0	80,491	0	0	0
4125536	FORT MILL	SC		10/31/2011		896,677	0	0	0	0	0	0	0	19,901	0	0	0
4125742	GAFFNEY	SC		03/17/2015		3,266,709	0	0	0	0	0	0	0	23,355	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,655,992	0	0	0	0	0	0	0	17,063	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
4125918	CONWAY	SC		06/28/2017		2,467,548	0	0	0	0	0	0	0	19,988	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,935,470	0	0	0	0	0	0	0	16,749	0	0	0
4325675	MEMPHIS	TN		02/03/2014		936,335	0	0	0	0	0	0	0	114,768	0	0	0
4325727	LAKELAND	TN		12/19/2014		1,320,474	0	0	0	0	0	0	0	21,251	0	0	0
4325756	FRANKLIN	TN		05/11/2015		1,042,899	0	0	0	0	0	0	0	13,347	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017		1,560,000	0	0	0	0	0	0	0	12,242	0	0	0
4425058	ABILENE	TX		02/27/2004		3,000,520	0	0	0	0	0	0	0	61,435	0	0	0
4425107	DALLAS	TX		11/16/2004		326,455	0	0	0	0	0	0	0	39,248	0	0	0
4425161	EL PASO	TX		08/10/2005		591,111	0	0	0	0	0	0	0	56,985	0	0	0
4425193	PASADENA	TX		11/18/2005		412,844	0	0	0	0	0	0	0	37,100	0	0	0
4425222	CONROE	TX		03/28/2006		1,218,978	0	0	0	0	0	0	0	15,092	0	0	0
4425228	TEMPLE	TX		04/06/2006		969,961	0	0	0	0	0	0	0	22,524	0	0	0
4425299	CONROE	TX		01/19/2007		488,470	0	0	0	0	0	0	0	5,346	0	0	0
4425302	MCALLEN	TX		01/31/2007		564,468	0	0	0	0	0	0	0	30,380	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		1,043,306	0	0	0	0	0	0	0	116,470	0	0	0
4425393	TEMPLE	TX		05/12/2008		783,415	0	0	0	0	0	0	0	13,287	0	0	0
4425415	HOUSTON	TX		09/26/2008		921,764	0	0	0	0	0	0	0	8,490	0	0	0
4425427	HOUSTON	TX		11/21/2008		2,456,153	0	0	0	0	0	0	0	39,214	0	0	0
4425462	HOUSTON	TX		09/15/2010		783,998	0	0	0	0	0	0	0	20,257	0	0	0
4425493	DALLAS	TX		04/07/2011		939,737	0	0	0	0	0	0	0	26,038	0	0	0
4425511	SAN ANTONIO	TX		06/30/2011		853,741	0	0	0	0	0	0	0	10,715	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,246,854	0	0	0	0	0	0	0	26,447	0	0	0
4425571	EL PASO	TX		08/28/2012		1,088,768	0	0	0	0	0	0	0	17,226	0	0	0
4425592	LYTLE	TX		12/20/2012		648,744	0	0	0	0	0	0	0	28,888	0	0	0
4425602	CARROLLTON	TX		02/11/2013		615,447	0	0	0	0	0	0	0	11,718	0	0	0
4425604	HOUSTON	TX		03/01/2013		689,319	0	0	0	0	0	0	0	29,953	0	0	0
4425641	HOUSTON	TX		08/02/2013		1,796,893	0	0	0	0	0	0	0	22,082	0	0	0
4425651	HUMBLE	TX		09/20/2013		1,642,651	0	0	0	0	0	0	0	18,455	0	0	0
4425665	LAREDO	TX		11/26/2013		972,291	0	0	0	0	0	0	0	29,846	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		1,236,150	0	0	0	0	0	0	0	20,756	0	0	0
4425715	EL PASO	TX		10/30/2014		1,044,450	0	0	0	0	0	0	0	13,735	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		1,141,259	0	0	0	0	0	0	0	23,903	0	0	0
4425735	SAN ANTONIO	TX		01/09/2015		757,819	0	0	0	0	0	0	0	23,023	0	0	0
4425737	ADDISON	TX		01/20/2015		954,307	0	0	0	0	0	0	0	14,528	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		2,006,694	0	0	0	0	0	0	0	19,540	0	0	0
4425755	HOUSTON	TX		05/07/2015		1,080,068	0	0	0	0	0	0	0	44,701	0	0	0
4425767	SAN ANTONIO	TX		06/15/2015		3,129,220	0	0	0	0	0	0	0	30,012	0	0	0
4425774	RED OAK	TX		07/10/2015		1,275,586	0	0	0	0	0	0	0	8,508	0	0	0
4425852	DALLAS	TX		09/13/2016		2,834,916	0	0	0	0	0	0	0	25,621	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		2,042,875	0	0	0	0	0	0	0	17,710	0	0	0
4425891	EL PASO	TX		03/06/2017		725,808	0	0	0	0	0	0	0	9,349	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
4425894	ROCKWALL	TX		03/21/2017		1,999,104	0	0	0	0	0	0	0	11,048	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,713,887	0	0	0	0	0	0	0	15,982	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		947,267	0	0	0	0	0	0	0	11,697	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		2,164,234	0	0	0	0	0	0	0	22,048	0	0	0
4425928	EL PASO	TX		07/18/2017		5,660,305	0	0	0	0	0	0	0	68,954	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,984,562	0	0	0	0	0	0	0	23,642	0	0	0
4425981	EL PASO	TX		03/09/2018		0	0	0	0	0	0	0	0	20,875	0	0	0
4425984	HOUSTON	TX		03/28/2018		0	0	0	0	0	0	0	0	5,198	0	0	0
4525163	SANDY	UT		08/15/2005		659,532	0	0	0	0	0	0	0	17,220	0	0	0
4525380	PROVO	UT		01/31/2008		1,371,821	0	0	0	0	0	0	0	50,877	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		969,032	0	0	0	0	0	0	0	17,943	0	0	0
4525711	ROY	UT		10/21/2014		797,140	0	0	0	0	0	0	0	18,081	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015		1,557,608	0	0	0	0	0	0	0	24,419	0	0	0
4525937	NORTH SALT LAKE	UT		08/24/2017		964,362	0	0	0	0	0	0	0	10,870	0	0	0
4525977	OGDEN	UT		02/07/2018		0	0	0	0	0	0	0	0	15,260	0	0	0
4625461	BARRE	VT		08/26/2010		2,602,078	0	0	0	0	0	0	0	34,645	0	0	0
4725131	STERLING	VA		03/30/2005		940,272	0	0	0	0	0	0	0	99,599	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005		276,080	0	0	0	0	0	0	0	27,204	0	0	0
4725237	MECHANICSVILLE	VA		05/15/2006		501,819	0	0	0	0	0	0	0	24,776	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010		445,301	0	0	0	0	0	0	0	40,755	0	0	0
4725454	MIDLOTHIAN	VA		06/23/2010		384,449	0	0	0	0	0	0	0	18,324	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010		846,443	0	0	0	0	0	0	0	21,164	0	0	0
4725546	ROANOKE	VA		02/27/2012		1,361,762	0	0	0	0	0	0	0	19,926	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		912,733	0	0	0	0	0	0	0	36,922	0	0	0
4725706	WOODBRIDGE	VA		09/30/2014		1,717,387	0	0	0	0	0	0	0	75,364	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		950,267	0	0	0	0	0	0	0	9,297	0	0	0
4725721	YORKTOWN	VA		12/10/2014		1,043,599	0	0	0	0	0	0	0	16,796	0	0	0
4725960	NORFOLK	VA		11/22/2017		3,000,000	0	0	0	0	0	0	0	23,800	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		0	0	0	0	0	0	0	0	17,068	0	0	0
4825719	TUKWILA	WA		11/21/2014		1,525,336	0	0	0	0	0	0	0	24,767	0	0	0
4825759	RICHLAND	WA		05/21/2015		3,871,170	0	0	0	0	0	0	0	37,890	0	0	0
4825775	SILVERDALE	WA		07/13/2015		2,767,524	0	0	0	0	0	0	0	26,601	0	0	0
4825838	AUBURN	WA		06/29/2016		1,545,889	0	0	0	0	0	0	0	9,973	0	0	0
4825861	TACOMA	WA		10/04/2016		875,135	0	0	0	0	0	0	0	11,936	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		3,059,989	0	0	0	0	0	0	0	24,651	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		1,286,013	0	0	0	0	0	0	0	53,006	0	0	0
5025416	MADISON	WI		09/30/2008		1,719,723	0	0	0	0	0	0	0	27,493	0	0	0
5025890	BURLINGTON	WI		03/03/2017		766,214	0	0	0	0	0	0	0	13,090	0	0	0
0299999. Total - Mortgages With Partial Repayments						399,032,663	0	0	0	0	0	0	0	7,608,445	0	0	0
0599999. Total Mortgages						413,645,116	0	0	0	0	0	0	13,995,990	21,604,435	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
57587A ZM 3	MASSACHUSETTS ST HSG FIN AGYHS 4.400%		05/31/2018	Morgan Stanley Dean Witter		2,000,000	2,000,000	0	1FE
64972C 3V 3	NY HSG DEV CORP MF HSG REV 4.253% 11/0		06/13/2018	Bank of America		7,000,000	7,000,000	0	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						9,000,000	9,000,000	0	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.		1,126,574	1,126,574	0	2FE
00206R FV 9	AT&T INC 144A 4.900% 08/14/37		04/10/2018	Tax Free Exchange		3,962,581	4,000,000	30,489	2FE
00225# AA 3	AMZN (GR MI) CTL Pass-Thru Tru LEASE BAC		06/15/2018	Suntrust		1,100,575	1,100,575	0	1Z
05565E AY 1	BMW US CAPITAL LLC 144A 3.750% 04/12/2		04/05/2018	Citi Global Markets Inc.		1,998,340	2,000,000	0	1FE
07274N AL 7	BAYER US FINANCE II LLC 144A 4.375% 12		06/18/2018	J P Morgan & Co.		1,985,420	2,000,000	0	2FE
20605P AH 4	CONCHO RESOURCES INC 3.750% 10/01/27		06/13/2018	Various		2,867,630	3,000,000	22,917	2FE
20605P AK 7	CONCHO RESOURCES INC 4.300% 08/15/28		06/14/2018	Bank of America		996,600	1,000,000	0	2FE
21036P AS 7	CONSTELLATION BRANDS 3.500% 05/09/27		05/18/2018	Morgan Stanley Dean Witter		1,881,200	2,000,000	2,528	2FE
22822R BH 2	CROWN CASTLE TOWERS LLC 144A 4.241% 07		06/26/2018	Morgan Stanley Dean Witter		1,000,000	1,000,000	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
26444H AF 8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/4		06/18/2018	Barclays		3,994,440	4,000,000	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		05/02/2018	Morgan Stanley Dean Witter		986,380	1,000,000	1,983	2FE
377372 AN 7	GLAXOSMITHKLINE CAPITAL INC 3.875% 05/		05/10/2018	Various		5,009,900	5,000,000	0	1FE
39138Q AA 3	GREAT-WEST LIFECO FIN 18 144A 4.047% 0		05/22/2018	Jeffries & Co.		2,002,100	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.		1,999,660	2,000,000	1,782	1FE
401378 AB 0	GUARDIAN LIFE INSURANCE 144A 4.875% 06		04/18/2018	Stifel Nicolaus		1,059,390	1,000,000	16,385	1FE
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		05/23/2018	Barclays		2,000,000	2,000,000	0	2AM
411707 AD 4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII		05/23/2018	Barclays		3,000,000	3,000,000	0	2AM
44891A AK 3	HYUNDAI CAPITAL SERVICES 144A 2.750% 0		04/25/2018	Morgan Stanley Dean Witter		877,270	1,000,000	2,292	2FE
485170 BB 9	KANSAS CITY SOUTHERN 4.700% 05/01/48		04/30/2018	Morgan Stanley Dean Witter		2,996,640	3,000,000	0	2FE
487836 BW 7	KELLOGG CO 4.300% 05/15/28		05/07/2018	Wells Fargo Securities		996,460	1,000,000	0	2FE
59523U AN 7	MID-AMERICA APARTMENTS 3.600% 06/01/27		05/10/2018	Suntrust		1,901,860	2,000,000	32,600	2FE
67103H AG 2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2		05/10/2018	J P Morgan & Co.		3,989,280	4,000,000	0	2FE
680665 AJ 5	OLIN CORP 5.125% 09/15/27		04/06/2018	Barclays		988,750	1,000,000	3,559	3FE
69363P AC 4	PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3		05/01/2018	Goldman Sachs & Co.		2,999,922	3,000,000	0	1FE
80285G AG 7	Santander Drive Auto Receivabl 2018-3 D		06/20/2018	J P Morgan & Co.		7,573,153	7,575,000	0	2AM
81373P AA 1	SECURIAN FINANCIAL GROUP 144A 4.800% 0		05/22/2018	Various		3,993,360	4,000,000	16,000	1FE
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR		04/16/2018	Mizuho Securities		1,000,000	1,000,000	0	1Z
87296* AA 8	TPG HOLDINGS SENIOR NOTES 5.330% 06/20		05/09/2018	Goldman Sachs & Co.		1,000,000	1,000,000	0	2FE
88642M AE 0	TIDEWATER AUTO RECEIVABLES TR 2018-AA D		04/20/2018	KeyBanc Capital Markets		2,377,542	2,378,000	0	2AM
903442 AC 5	US 2018-USDC 2018 USDC B 4.277% 08/10/		05/31/2018	Citi Global Markets Inc.		2,242,237	2,177,000	4,656	1FE
907818 EY 0	UNION PACIFIC CORP 3.950% 09/10/28		06/05/2018	Citi Global Markets Inc.		997,510	1,000,000	0	1FE
96042F AF 1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D		05/09/2018	BMO Capital Markets Corp.		1,999,781	2,000,000	0	2AM
980745 F# 5	WOODWARD INC 4.350% 05/30/27		05/31/2018	J P Morgan & Co.		3,000,000	3,000,000	0	2Z
22576C H# 1	CRESCENT POINT ENERGY CORP SENIOR GUARAN	A	04/11/2018	Ryan Beck & Co.		1,000,000	1,000,000	0	2Z
67077M AD 0	NUTRIEN LTD 3.000% 04/01/25	A	04/10/2018	Tax Free Exchange		995,758	1,000,000	750	2FE
89352H AW 9	TRANS-CANADA PIPELINES 4.250% 05/15/28	A	05/03/2018	J P Morgan & Co.		996,110	1,000,000	0	1FE
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	04/28/2018	Direct		0	2,977	0	5
200447 A@ 9	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	06/26/2018	Morgan Stanley & Co.		1,000,000	1,000,000	0	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
81180W AV 3	SEAGATE HDD CAYMAN 4.250% 03/01/22	D	04/26/2018	Tax Free Exchange		1,987,279	2,000,000	9,208	2FE
92325Q AE 7	Venture CDO Ltd 2018-32A A2BF 4.259% 0	D	06/15/2018	Jeffries & Co.		3,000,000	3,000,000	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						97,668,579	98,360,126	242,182	XXX
8399997. Total - Bonds - Part 3						106,668,579	107,360,126	242,182	XXX
8399999. Total - Bonds						106,668,579	107,360,126	242,182	XXX
9999999. Total - Bonds, Preferred and Common Stocks						106,668,579	XXX	242,182	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																					
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		43,998	43,998	45,318	44,508	0	(510)	0	(510)	0	43,998	0	0	0	550	03/25/2036	1
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41		06/15/2018	Paydown		27,075	27,075	27,574	27,524	0	(449)	0	(449)	0	27,075	0	0	0	341	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
36202B U9 4	GNMA II SF POOL# 001508 10.000% 11/20/2		06/01/2018	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	1	11/20/2020	1
36202B UP 8	GNMA II SF POOL# 001490 10.000% 10/20/2		06/01/2018	Paydown		43	43	43	43	0	0	0	0	0	43	0	0	0	2	10/20/2020	1
36202B VT 9	GNMA II SF POOL# 001526 10.000% 12/20/2		06/01/2018	Paydown		20	20	21	21	0	0	0	0	0	20	0	0	0	1	12/20/2020	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		06/15/2018	Redemption 100.0000		71,720	71,720	71,720	71,720	0	0	0	0	0	71,720	0	0	0	1,414	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 1.485% 04/16/50		06/01/2018	Paydown		0	0	657	631	0	(631)	0	(631)	0	0	0	0	0	58	04/16/2050	1
38373V PY 0	GNMA 2002-64 ZH 6.000% 09/16/32		06/01/2018	Paydown		147,162	147,162	145,933	146,501	0	661	0	661	0	147,162	0	0	0	3,314	09/16/2032	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 ZU 7	GNMA 2011-9 C 3.511% 09/16/41		06/01/2018	Redemption 100.0000		92,834	92,834	99,390	94,274	0	(179)	0	(179)	0	94,095	0	(1,261)	(1,261)	1,359	07/16/2020	1
38377D KR 6	GNMA 2010-101 GB 4.000% 04/20/39		06/01/2018	Paydown		2,095	2,095	2,166	2,118	0	(23)	0	(23)	0	2,095	0	0	0	42	04/20/2039	1
38377G T9 0	GNMA 2010-89 BE 4.000% 05/20/39		06/01/2018	Paydown		196,015	196,015	203,243	198,315	0	(2,300)	0	(2,300)	0	196,015	0	0	0	3,278	05/20/2039	1
38377T GE 5	GNMA 2011-2 HG 4.000% 01/20/41		06/01/2018	Paydown		192,653	192,653	215,169	203,559	0	(10,906)	0	(10,906)	0	192,653	0	0	0	3,162	01/20/2041	1
38378X VL 2	GNMA 2014-155 VA 3.000% 03/16/37		06/01/2018	Paydown		48,477	48,477	49,598	49,294	0	(818)	0	(818)	0	48,477	0	0	0	606	03/16/2037	1
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		05/10/2018	Redemption 100.0000		24,313	24,313	24,313	24,313	0	0	0	0	0	24,313	0	0	0	717	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					1,056,487	1,056,487	1,109,698	1,082,908	0	(24,520)	0	(24,520)	0	1,058,388	0	(1,901)	(1,901)	18,008	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
246395 YC 5	DELAWARE ST HSG AUTH REV 2013-1 2.750%		06/01/2018	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	825	12/01/2041	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		06/15/2018	Redemption 100.0000		8,292	8,292	8,292	8,292	0	0	0	0	0	8,292	0	0	0	134	06/15/2045	1FE
372546 AN 1	GEORGE WASHINGTON UNIVERSITY 4.452% 09		04/27/2018	Call 105.2010		1,052,010	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	79,464	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
45201Y YJ 0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2		06/01/2018	Redemption 100.0000		96,522	96,522	96,522	96,522	0	0	0	0	0	96,522	0	0	0	1,127	12/01/2042	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		06/01/2018	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	663	11/01/2041	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	760	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		06/01/2018	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	265	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		06/01/2018	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	342	11/01/2041	1FE
64469D WP 2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30		06/01/2018	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,474	07/01/2030	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		06/01/2018	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	399	09/01/2032	1FE
76221R RB 1	RHODE ISLAND HSG & MTG FIN COR SERIES 63		04/01/2018	Redemption 100.0000		95,000	95,000	100,679	97,580	0	(160)	0	(160)	0	97,419	0	(2,419)	(2,419)	1,900	10/01/2040	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		06/01/2018	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	529	01/01/2041	1FE
88271H FL 8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.7		06/01/2018	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	731	09/01/2041	1FE
92428C JD 7	VERMONT STUDENT ASSISTANCE COR 3.625%		06/15/2018	Redemption 100.0000		140,000	140,000	138,314	138,806	0	64	0	64	0	138,869	0	1,131	1,131	2,538	06/15/2025	1FE
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5		06/01/2018	Paydown		79,664	79,664	79,664	79,664	0	0	0	0	0	79,664	0	0	0	1,207	10/25/2037	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		06/25/2018	Redemption 100.0000		79,957	79,957	79,957	79,957	0	0	0	0	0	79,957	0	0	0	1,014	11/25/2039	1FE
93978X EM 8	WASHINGTON ST HSG FIN COMMN 2011 SERIES		04/01/2018	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,530	10/01/2033	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					3,083,894	3,015,372	3,019,365	3,016,758	0	(96)	0	(96)	0	3,016,660	0	(1,288)	(1,288)	135,413	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS 4.810%		06/01/2018	Redemption 100.0000		120,000	120,000	130,140	126,395	0	(429)	0	(429)	0	125,966	0	(5,966)	(5,966)	2,886	06/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
2499999.	Total - Bonds - U.S. Political Subdivisions of States					120,000	120,000	130,140	126,395	0	(429)	0	(429)	0	125,966	0	(5,966)	(5,966)	2,886	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
076523 AA 7	CITY OF BEDFORD VIRGINIA LESSEE - APPALA		05/01/2018.	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,343	05/01/2026.	2
31358P HV 2	FNMA REMIC G92-35 EB 7.500% 07/25/22		06/01/2018.	Paydown		1,506	1,506	1,510	1,500	0	6	0	6	0	1,506	0	0	0	46	07/25/2022.	1
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22		06/01/2018.	Paydown		5,038	5,038	4,882	4,996	0	42	0	42	0	5,038	0	0	0	145	09/25/2022.	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		06/01/2018.	Paydown		239,454	239,454	246,263	241,413	0	(1,959)	0	(1,959)	0	239,454	0	0	0	4,019	09/25/2040.	1
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29		06/01/2018.	Paydown		28,488	28,488	30,767	29,412	0	(924)	0	(924)	0	28,488	0	0	0	475	03/25/2029.	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
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		25,750	25,750	25,588	25,647	0	103	0	103	0	25,750	0	0	0	376	07/25/2033.	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
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		06/01/2018.	Paydown		31,081	31,081	30,950	31,000	0	81	0	81	0	31,081	0	0	0	453	04/15/2033.	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		06/25/2018.	Paydown		7,150	7,150	7,043	7,085	0	2	0	2	0	7,087	0	63	63	115	08/01/2025.	1
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32		06/01/2018.	Paydown		79,055	79,055	75,993	78,036	0	1,019	0	1,019	0	79,055	0	0	0	1,896	09/25/2032.	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2018.	Paydown		22,131	22,131	19,968	21,427	0	705	0	705	0	22,131	0	0	0	492	08/15/2032.	1
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33		06/01/2018.	Paydown		40,289	40,289	39,565	39,896	0	393	0	393	0	40,289	0	0	0	920	05/25/2033.	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		06/01/2018.	Paydown		103,597	103,597	102,787	103,204	0	393	0	393	0	103,597	0	0	0	2,380	03/15/2033.	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		06/01/2018.	Paydown		2,937	2,937	2,955	2,932	0	5	0	5	0	2,937	0	0	0	61	01/01/2020.	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		06/05/2018.	Redemption 100.0000		76,299	76,299	77,897	77,326	0	(27)	0	(27)	0	77,299	0	(1,000)	(1,000)	1,166	08/05/2030.	1FE
36230T B2 7	GN 758157 4.550% 05/15/38		06/01/2018.	Paydown		41,451	41,451	46,115	45,574	0	(4,123)	0	(4,123)	0	41,451	0	0	0	786	05/15/2038.	1
452151 LD 3	ILLINOIS STATE 4.350% 06/01/18		06/01/2018.	Maturity		400,000	400,000	382,244	398,922	0	1,078	0	1,078	0	400,000	0	0	0	8,700	06/01/2018.	2FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,375,019	1,375,019	1,377,315	1,384,475	0	(6,963)	0	(6,963)	0	1,377,511	0	(2,492)	(2,492)	27,225	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 EN 8	AT&T INC 4.900% 08/14/37		04/10/2018.	Tax Free Exchange		4,003,070	4,000,000	3,992,880	3,992,999	0	71	0	71	0	3,993,070	0	10,000	10,000	101,811	08/14/2037.	2FE
00214M AA 1	ARL SECOND LLC 2014-1A A1 2.920% 06/15		06/15/2018.	Paydown		153,997	153,997	149,239	150,189	0	3,808	0	3,808	0	153,997	0	0	0	1,873	06/15/2044.	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		06/15/2018.	Redemption 100.0000		76,576	76,576	80,405	77,725	0	(104)	0	(104)	0	77,621	0	(1,045)	(1,045)	2,379	08/15/2021.	1
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		06/01/2018.	Paydown		23,265	23,265	22,255	22,645	0	3	0	3	0	22,648	0	617	617	337	07/25/2043.	1FM
023770 AA 8	AMERICAN AIRLINES 2015-1 A 3.375% 05/0		05/01/2018.	Redemption 100.0000		75,906	75,906	76,191	76,162	0	(11)	0	(11)	0	76,152	0	(246)	(246)	1,281	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		93,432	93,432	93,432	93,432	0	0	0	0	0	93,432	0	0	0	1,729	10/01/2026.	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		06/01/2018.	Paydown		38,677	38,677	32,056	32,056	0	6,622	0	6,622	0	38,677	0	0	0	795	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
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		06/01/2018.	Paydown		274,497	274,497	263,413	270,220	0	464	0	464	0	270,684	0	3,813	3,813	5,220	11/25/2035.	1FM
031162 AX 8	AMGEN INC 6.150% 06/01/18		06/01/2018.	Maturity		1,000,000	1,000,000	998,280	999,908	0	92	0	92	0	1,000,000	0	0	0	30,750	06/01/2018.	2FE
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		06/01/2018.	Paydown		95,031	95,031	95,029	95,031	0	0	0	0	0	95,031	0	0	0	1,226	01/25/2047.	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		06/01/2018.	Paydown		43,393	43,393	42,823	43,185	0	10	0	10	0	43,195	0	198	198	912	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
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru 3.540%		06/15/2018.	Redemption 100.0000		19,256	19,256	19,256	19,256	0	0	0	0	0	19,256	0	0	0	284	11/15/2032.	1Z
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		06/02/2018.	Paydown		21,327	21,327	21,326	21,326	0	0	0	0	0	21,327	0	0	0	233	12/02/2027.	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

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)
07332B AA 7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1		06/28/2018.	Paydown		140,144	140,144	141,094	140,975	0	(48)	0	(48)	0	140,927	0	(782)	(782)	1,694	03/28/2057.	1FM
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4 2		06/01/2018.	Paydown		6,176	6,176	5,960	6,146	0	30	0	30	0	6,176	0	0	0	72	10/25/2025.	1FM
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		06/15/2018.	Paydown		23,438	23,438	23,437	23,438	0	0	0	0	0	23,438	0	0	0	411	12/16/2041.	1FE
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5		06/15/2018.	Paydown		11,719	11,719	11,718	11,719	0	0	0	0	0	11,719	0	0	0	278	12/16/2041.	2AM
099738 AA 4	BORGER ENERGY ASSOCIATED LP 7.260% 12/		06/30/2018.	Redemption 100.0000		255,254	255,254	255,254	255,254	0	0	0	0	0	255,254	0	0	0	9,266	06/30/2022.	4FE
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06		06/30/2018.	Redemption 100.0000		45,833	45,833	45,833	45,833	0	0	0	0	0	45,833	0	0	0	1,499	06/30/2024.	1
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8		06/15/2018.	Paydown		5,000	5,000	4,999	4,999	0	0	0	0	0	4,999	0	1	1	81	04/15/2047.	1FE
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
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		06/10/2018.	Paydown		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	1,414	07/11/2022.	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		06/18/2018.	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
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		27,135	27,135	27,586	27,360	0	(225)	0	(225)	0	27,135	0	0	0	325	04/25/2043.	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		06/01/2018.	Paydown		116,725	126,194	104,760	113,627	0	78	0	78	0	113,705	0	3,019	3,019	2,982	02/25/2035.	1FM
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C		06/01/2018.	Paydown		110,628	110,628	99,081	106,644	0	3,983	0	3,983	0	110,628	0	0	0	3,029	10/25/2034.	1FM
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		06/01/2018.	Paydown		17,504	19,757	17,837	17,837	0	0	0	0	0	17,837	0	(333)	(333)	477	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		53,447	57,755	47,030	52,079	0	48	0	48	0	52,127	0	1,320	1,320	1,347	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		23,579	23,579	21,494	22,271	0	15	0	15	0	22,286	0	1,293	1,293	575	06/25/2035.	3FM
14428T BA 8	CARPENTER TECHNOLOGY MTN SERIES B 6.99		04/20/2018.	Maturity		75,000	75,000	79,459	75,146	0	(146)	0	(146)	0	75,000	0	0	0	2,694	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		52,036	52,036	53,379	53,128	0	(1,092)	0	(1,092)	0	52,036	0	0	0	809	02/25/2044.	1FE
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2		06/01/2018.	Paydown		42,764	178,438	149,888	163,853	0	127	0	127	0	163,980	0	(121,217)	(121,217)	4,494	02/25/2035.	1FM
171232 AR 2	CHUBB CORP 5.750% 05/15/18		05/15/2018.	Maturity		1,000,000	1,000,000	991,060	999,572	0	428	0	428	0	1,000,000	0	0	0	28,750	05/15/2018.	1FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		06/01/2018.	Paydown		167,516	167,516	159,935	159,935	0	0	0	0	0	159,935	0	7,581	7,581	3,947	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
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
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1		06/01/2018.	Paydown		12,315	12,315	12,365	12,345	0	(30)	0	(30)	0	12,315	0	0	0	181	06/25/2044.	1FM
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A		06/01/2018.	Paydown		119,126	119,126	121,799	120,509	0	(33)	0	(33)	0	120,475	0	(1,350)	(1,350)	2,160	01/25/2053.	1FM
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216		04/25/2018.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	130	04/25/2047.	2AM
199575 AW 1	COLUMBUS SOUTHN PWR CO 6.050% 05/01/18		05/01/2018.	Maturity		1,000,000	1,000,000	997,740	999,900	0	100	0	100	0	1,000,000	0	0	0	30,250	05/01/2018.	1FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		06/25/2018.	Paydown		62,516	62,516	62,499	59,827	0	2,689	0	2,689	0	62,516	0	0	0	985	10/25/2040.	1FE
209111 ET 6	CONSOLIDATED EDISON CO NY Inc 5.850% 0		04/01/2018.	Maturity		2,000,000	2,000,000	2,001,800	2,000,058	0	(58)	0	(58)	0	2,000,000	0	0	0	58,500	04/01/2018.	1FE
209115 A* 5	CONSOLIDATED EDISON INC 8.710% 06/30/2		06/30/2018.	Redemption 100.0000		13,442	13,442	13,442	13,442	0	0	0	0	0	13,442	0	0	0	585	06/30/2022.	1
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0		04/29/2018.	Redemption 100.0000		90,812	90,812	92,174	91,811	0	(52)	0	(52)	0	91,758	0	(946)	(946)	1,816	10/29/2024.	1FE
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1 7.6		06/15/2018.	Paydown		106,935	106,935	96,576	105,454	0	1,481	0	1,481	0	106,935	0	0	0	3,388	06/15/2028.	1FE
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		06/01/2018.	Paydown		37,761	37,761	37,263	37,493	0	268	0	268	0	37,761	0	0	0	976	10/25/2033.	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		7,153	7,153	7,314	7,154	0	(4)	0	(4)	0	7,149	0	3	3	148	10/25/2019.	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		06/30/2018.	Redemption 100.0000		14,624	14,624	14,624	14,624	0	0	0	0	0	14,624	0	0	0	429	03/30/2025.	4FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0		06/15/2018.	Redemption 100.0000		27,873	27,873	27,873	27,873	0	0	0	0	0	27,873	0	0	0	475	05/15/2034.	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
233326 C* 6	DST SYSTEMS INC 5.420% 08/09/20		05/01/2018	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	185,305	08/09/2020	2
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2		06/25/2018	Paydown		224,408	224,408	224,268	224,294	0	114	0	114	0	224,408	0	0	0	2,879	07/25/2031	1FE
24422E QR 3	JOHN DEERE CAPITAL CORP SERIES D 5.350		04/03/2018	Maturity		250,000	250,000	249,235	249,975	0	25	0	25	0	250,000	0	0	0	6,688	04/03/2018	1FE
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2		06/20/2018	Paydown		391,731	391,731	394,179	393,745	0	(2,014)	0	(2,014)	0	391,731	0	0	0	4,418	07/20/2027	1FE
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A		06/20/2018	Paydown		335,914	335,914	335,829	335,832	0	82	0	82	0	335,914	0	0	0	4,710	10/22/2029	1FE
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B		06/20/2018	Paydown		111,971	111,971	111,953	111,954	0	18	0	18	0	111,971	0	0	0	1,973	10/22/2029	2AM
25755T AE 0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II		04/25/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	280	10/25/2045	2AM
25755T AH 3	DOMINOS PIZZA MASTER ISSUER 2017-1A A23		04/25/2018	Paydown		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	116	07/25/2047	2AM
27034J AB 7	EARNEST STUDENT LOAN PROGRAM 2016-B A2		06/25/2018	Paydown		389,214	389,214	389,139	389,152	0	62	0	62	0	389,214	0	0	0	4,741	05/25/2034	1FE
27430* AK 9	EAST PENN MANUFACTURING CO SERIES B 7		05/22/2018	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	72,600	05/22/2018	2
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2		06/25/2018	Paydown		67,804	67,804	67,784	67,784	0	19	0	19	0	67,804	0	0	0	832	03/25/2030	1FE
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		06/01/2018	Paydown		16,304	16,304	16,401	16,357	0	(52)	0	(52)	0	16,304	0	0	0	183	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		06/01/2018	Paydown		65,244	65,244	64,550	64,742	0	502	0	502	0	65,244	0	0	0	798	06/25/2043	1FM
3140FX ED 0	FNMA BF0131 3.500% 08/01/56		06/01/2018	Paydown		102,944	102,944	105,807	105,797	0	(2,853)	0	(2,853)	0	102,944	0	0	0	1,501	08/01/2056	1
316773 AD 2	FIFTH THIRD BANCORP SUB NOTES 4.500% 0		06/01/2018	Maturity		250,000	250,000	233,525	249,341	0	659	0	659	0	250,000	0	0	0	5,625	06/01/2018	2FE
31953* AL 6	BNSF RAILWAY COMPANY SERIES A 5.960% 1		05/15/2018	Redemption 100.0000		42,101	42,101	42,101	42,101	0	0	0	0	0	42,101	0	0	0	1,255	10/15/2027	1
31953* AM 4	BNSF RAILWAY COMPANY SERIES B 5.960% 1		05/15/2018	Redemption 100.0000		4,239	4,239	4,239	4,239	0	0	0	0	0	4,239	0	0	0	126	10/15/2027	1
31953* AN 2	BNSF RAILWAY COMPANY SERIES C 5.960% 1		05/15/2018	Redemption 100.0000		28,415	28,415	28,415	28,415	0	0	0	0	0	28,415	0	0	0	848	10/15/2027	1
31953* AP 7	BNSF RAILWAY COMPANY SERIES D 5.960% 1		05/15/2018	Redemption 100.0000		11,326	11,326	11,326	11,326	0	0	0	0	0	11,326	0	0	0	338	10/15/2027	1
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E 5.960% 1		05/15/2018	Redemption 100.0000		16,616	16,616	16,616	16,616	0	0	0	0	0	16,616	0	0	0	495	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
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
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3		06/15/2018	Paydown		119,800	119,800	119,782	119,783	0	17	0	17	0	119,800	0	0	0	1,652	07/15/2033	1FE
35104V AB 8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2 2		06/15/2018	Paydown		871,785	871,785	869,647	871,006	0	779	0	779	0	871,785	0	0	0	10,379	10/15/2021	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 D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		06/01/2018	Paydown		24,265	33,238	28,293	28,347	1,778	58	0	1,836	0	30,184	0	(5,918)	(5,918)	817	04/25/2029	5FM
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
42771T AA 3	HERO FUNDING TRUST 2015-3A A 4.280% 09		06/20/2018	Paydown		205,228	205,228	205,214	205,213	0	1	0	1	0	205,214	0	14	14	4,583	09/20/2041	1FE
42805R BS 7	HERTZ VEHICLE FINANCING LLC 2013-1A B2		06/25/2018	Paydown		2,875,000	2,875,000	2,858,828	2,872,930	0	2,070	0	2,070	0	2,875,000	0	0	0	29,708	08/25/2019	1FE
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		06/01/2018	Paydown		9,551	9,551	9,390	9,491	0	2	0	2	0	9,493	0	58	58	158	08/25/2034	1FM
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		06/01/2018	Paydown		45,277	45,277	44,668	44,972	0	1	0	1	0	44,973	0	304	304	1,045	06/25/2033	1FM
46051M AD 4	INTERNATIONAL TRANSMISSION CO 144A 5.7		04/01/2018	Maturity		1,250,000	1,250,000	1,248,588	1,249,955	0	45	0	45	0	1,250,000	0	0	0	35,938	04/01/2018	1FE
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		06/15/2018	Paydown		27,901	27,901	27,726	27,800	0	101	0	101	0	27,901	0	0	0	454	12/15/2048	1FE
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		06/01/2018	Paydown		18,488	18,488	18,910	18,613	0	(3)	0	(3)	0	18,610	0	(122)	(122)	241	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		06/01/2018	Paydown		58,835	58,835	59,580	59,209	0	(4)	0	(4)	0	59,205	0	(370)	(370)	967	05/25/2043	1FM
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3		06/01/2018	Paydown		15,729	15,729	16,124	15,918	0	(4)	0	(4)	0	15,914	0	(185)	(185)	229	01/25/2044	1FM
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5		06/01/2018	Paydown		45,947	45,947	46,248	46,185	0	(238)	0	(238)	0	45,947	0	0	0	661	01/25/2047	1FE
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED N		06/01/2018	Maturity		75,000	75,000	67,874	74,692	0	308	0	308	0	75,000	0	0	0	1,763	06/01/2018	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		06/30/2018	Redemption 100.0000		61,715	61,715	62,075	61,779	0	(13)	0	(13)	0	61,766	0	(50)	(50)	1,770	03/30/2021	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		06/15/2018	Paydown		15,625	15,625	15,322	15,350	0	275	0	275	0	15,625	0	0	0	280	01/15/2042	1FE
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL		06/05/2018	Redemption 100.0000		69,086	69,086	69,086	69,086	0	0	0	0	0	69,086	0	0	0	2,086	12/05/2020	1
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		06/01/2018	Paydown		17,481	17,481	16,099	16,099	0	0	0	0	0	16,099	0	1,381	1,381	434	11/25/2035	1FM

Statement as of June 30, 2018 of the **OHIO NATIONAL LIFE ASSURANCE CORPORATION**

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/		06/01/2018.	Paydown		33,155	33,155	30,223	30,223	0	0	0	0	0	30,223	0	2,932	2,932	822	09/25/2035.	1FM
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		127,822	127,822	124,597	125,155	0	2,667	0	2,667	0	127,822	0	0	0	1,587	01/15/2045.	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5		06/01/2018.	Paydown		3,126	3,126	3,138	3,117	0	0	0	0	0	3,116	0	10	10	63	12/25/2018.	1FM
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20		06/20/2018.	Paydown		58,438	58,438	58,422	58,423	0	15	0	15	0	58,438	0	0	0	733	12/20/2034.	2AM
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		06/20/2018.	Paydown		40,511	40,511	40,506	40,510	0	2	0	2	0	40,511	0	0	0	420	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		750,000	750,000	751,478	750,056	0	(56)	0	(56)	0	750,000	0	0	0	24,750	04/15/2018.	2FE
577081 AT 9	MATTEL INC 4.350% 10/01/20		06/26/2018.	Various		3,000,000	3,000,000	3,026,500	3,008,414	0	(1,416)	0	(1,416)	0	3,006,998	0	(6,998)	(6,998)	96,425	10/01/2020.	4FE
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		05/15/2018.	Paydown		16,653	16,653	15,779	16,304	0	349	0	349	0	16,653	0	0	0	311	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		45,575	45,575	45,511	45,500	0	74	0	74	0	45,575	0	0	0	998	12/15/2045.	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
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR		05/15/2018.	Redemption 100.0000		79,452	79,452	79,452	79,452	0	0	0	0	0	79,452	0	0	0	1,430	11/15/2033.	1FE
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S		05/17/2018.	Call 124.5671		6,848,855	5,498,125	5,498,125	5,498,125	0	0	0	0	0	5,498,125	0	0	0	1,636,043	10/15/2026.	3FE
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S		04/15/2018.	Redemption 100.0000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	8,371	10/15/2026.	3FE
670346 AK 1	NUCOR CORP 5.850% 06/01/18		06/01/2018.	Maturity		1,750,000	1,750,000	1,741,513	1,749,542	0	458	0	458	0	1,750,000	0	0	0	51,188	06/01/2018.	1FE
67103H AG 2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2		05/10/2018.	Credit Suisse		1,996,100	2,000,000	1,994,640	0	0	0	0	0	0	1,994,640	0	1,460	1,460	0	06/01/2028.	2FE
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1		06/01/2018.	Paydown		103,114	103,114	103,324	103,218	0	(11)	0	(11)	0	103,207	0	(93)	(93)	1,491	10/25/2045.	1FM
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A		06/10/2018.	Paydown		28,380	28,380	28,379	28,379	0	2	0	2	0	28,380	0	0	0	411	03/10/2027.	1FE
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B		06/10/2018.	Paydown		21,285	21,285	21,281	21,283	0	2	0	2	0	21,285	0	0	0	435	03/10/2027.	2AM
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A		06/15/2018.	Paydown		361,019	361,019	359,665	360,644	0	375	0	375	0	361,019	0	0	0	5,035	12/15/2022.	1FE
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		06/25/2018.	Paydown		64,367	64,367	60,668	63,388	0	154	0	154	0	63,542	0	825	825	1,245	01/25/2036.	1FM
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00		06/01/2018.	Paydown		6,934	6,934	6,629	6,809	0	125	0	125	0	6,934	0	0	0	145	10/25/2033.	1FM
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		06/01/2018.	Paydown		50,165	50,165	47,494	49,122	0	1,044	0	1,044	0	50,165	0	0	0	1,203	02/26/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		06/01/2018.	Paydown		2,420	5,031	4,783	4,954	0	5	0	5	0	4,959	0	(2,538)	(2,538)	117	10/25/2021.	2FM
75913M AB 5	REGIONS BANK 7.500% 05/15/18		05/15/2018.	Maturity		1,000,000	1,000,000	1,010,140	1,000,518	0	(518)	0	(518)	0	1,000,000	0	0	0	37,500	05/15/2018.	2FE
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2		06/01/2018.	Paydown		6,523	6,523	5,537	5,690	0	833	0	833	0	6,523	0	0	0	162	02/25/2035.	1FM
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3		06/01/2018.	Paydown		104,969	104,969	104,968	104,550	0	(6)	0	(6)	0	104,544	0	424	424	2,437	09/25/2034.	1FM
78446D AB 5	SLM STUDENT LOAN TRUST 2011-A A2 4.370		06/15/2018.	Paydown		111,328	111,328	111,328	111,328	0	0	0	0	0	111,328	0	0	0	2,038	04/17/2028.	1FE
78446V AB 5	SLM STUDENT LOAN TRUST 2012-A A2 3.830		06/15/2018.	Paydown		125,569	125,569	125,567	125,569	0	0	0	0	0	125,569	0	0	0	2,000	01/17/2045.	1FE
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310		06/15/2018.	Paydown		240,549	240,549	240,518	240,546	0	2	0	2	0	240,549	0	0	0	3,299	10/15/2046.	1FE
78449G AB 5	SMB Private Education Loan Tru 2016-B		06/15/2018.	Paydown		90,124	90,124	90,121	90,121	0	3	0	3	0	90,124	0	0	0	956	02/17/2032.	1FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3		06/25/2018.	Paydown		346,195	346,195	346,157	346,168	0	2	0	2	0	346,170	0	25	25	4,714	08/25/2025.	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%		06/01/2018.	Paydown		18,225	18,225	18,223	18,211	0	0	0	0	0	18,211	0	14	14	152	09/20/2029.	1FE
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5		06/01/2018.	Paydown		70,603	70,603	70,603	70,603	0	0	0	0	0	70,603	0	0	0	1,442	12/25/2033.	1FM
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
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47		06/01/2018.	Paydown		409	409	409	408	0	1	0	1	0	409	0	0	0	6	01/25/2042.	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		06/01/2018.	Paydown		82,953	82,953	84,395	84,261	0	(1,308)	0	(1,308)	0	82,953	0	0	0	997	05/25/2043.	1FM
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		33,106	33,106	32,381	32,603	0	504	0	504	0	33,106	0	0	0	520	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 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)
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		06/01/2018.	Paydown		38,930	38,930	38,918	38,912	0	18	0	18	0	38,930	0	0	0	547	04/25/2044.	1FM
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1		06/01/2018.	Paydown		38,930	38,930	38,455	38,502	0	428	0	428	0	38,930	0	0	0	547	04/25/2044.	1FM
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A		06/20/2018.	Paydown		202,142	202,142	202,100	202,108	0	2	0	2	0	202,111	0	31	31	1,945	07/20/2033.	1FE
83416W AB 9	SOLAR STAR FUNDING LLC 144A 3.950% 06/		06/30/2018.	Redemption 100.0000		14,036	14,036	14,036	14,036	0	0	0	0	0	14,036	0	0	0	277	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		38,462	38,462	38,462	38,462	0	0	0	0	0	38,462	0	0	0	962	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		32,922	32,922	32,922	32,922	0	0	0	0	0	32,922	0	0	0	675	10/01/2029.	1FE
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/		06/15/2018.	Paydown		252,012	252,012	251,977	251,979	0	33	0	33	0	252,012	0	0	0	4,490	06/15/2028.	1FE
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		190,032	190,032	189,535	189,831	0	(91)	0	(91)	0	189,740	0	293	293	4,177	09/25/2034.	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		06/01/2018.	Paydown		13,719	13,736	13,443	13,611	0	6	0	6	0	13,617	0	103	103	327	12/25/2034.	3FM
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1		06/01/2018.	Paydown		45,929	47,432	45,897	46,814	0	21	0	21	0	46,835	0	(905)	(905)	1,282	07/25/2035.	2FM
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B		06/15/2018.	Paydown		38,896	38,896	40,136	39,893	0	(997)	0	(997)	0	38,896	0	0	0	1,294	08/15/2036.	1FE
87243B AB 5	BOARDWALK PIPELINES LLC 5.200% 06/01/1		06/01/2018.	Maturity		75,000	75,000	70,095	74,786	0	214	0	214	0	75,000	0	0	0	1,950	06/01/2018.	2FE
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I 3.8		05/25/2018.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	240	05/26/2020.	2AM
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/		06/20/2018.	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 AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/		06/20/2018.	Paydown		62,500	62,500	63,594	63,161	0	(661)	0	(661)	0	62,500	0	0	0	914	02/22/2039.	1FE
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119%		06/30/2018.	Redemption 100.0000		79,159	79,159	79,159	79,159	0	0	0	0	0	79,159	0	0	0	2,422	03/30/2024.	2FE
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR		06/30/2018.	Redemption 100.0000		201,144	201,144	201,966	201,426	0	(51)	0	(51)	0	201,375	0	(232)	(232)	9,240	03/30/2023.	2FE
891098 AA 3	Toro Mortgage Funding Trust 2017-RJ1 A		06/01/2018.	Paydown		139,002	139,002	141,261	141,142	0	(2,140)	0	(2,140)	0	139,002	0	0	0	2,296	04/25/2074.	1FE
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3		06/25/2018.	Paydown		117,589	117,589	118,510	118,104	0	(515)	0	(515)	0	117,589	0	0	0	1,459	08/25/2055.	1FM
89417E AE 9	TRAVELERS COS INC 5.800% 05/15/18		05/15/2018.	Maturity		2,000,000	2,000,000	1,998,180	1,999,913	0	87	0	87	0	2,000,000	0	0	0	58,000	05/15/2018.	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		06/16/2018.	Paydown		14,419	14,419	14,419	14,419	0	0	0	0	0	14,419	0	0	0	312	10/16/2040.	1FE
902494 AF 0	TYSON FOODS INC 7.000% 05/01/18		05/01/2018.	Maturity		5,000,000	5,000,000	5,655,460	5,022,784	0	(22,784)	0	(22,784)	0	5,000,000	0	0	0	175,000	05/01/2018.	2FE
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750		06/01/2018.	Paydown		0	9,523	8,904	8,904	0	0	0	0	0	8,904	0	(8,904)	(8,904)	361	04/15/2030.	1FM
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%		06/01/2018.	Paydown		54,986	54,986	54,980	54,964	0	22	0	22	0	54,986	0	0	0	582	07/20/2033.	1FE
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		06/01/2018.	Paydown		163,275	163,275	163,231	163,212	0	63	0	63	0	163,275	0	0	0	2,069	05/25/2047.	1FE
92927K A# 9	WABCO HOLDINGS INC SERIES C 3.180% 06/		04/30/2018.	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	132,058	06/25/2027.	2
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		06/15/2018.	Paydown		83,866	83,866	83,854	83,861	0	4	0	4	0	83,866	0	0	0	1,093	03/15/2029.	1FE
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2		06/20/2018.	Redemption 100.0000		59,980	59,980	59,980	59,980	0	0	0	0	0	59,980	0	0	0	905	09/20/2024.	2FE
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		06/16/2018.	Redemption 100.0000		60,407	60,407	60,407	60,407	0	0	0	0	0	60,407	0	0	0	912	09/16/2024.	2FE
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6 5.250%		06/25/2018.	Paydown		65,306	65,306	62,372	62,372	0	0	0	0	0	62,372	0	2,935	2,935	1,682	09/25/2035.	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		06/25/2018.	Paydown		62,722	62,722	59,566	62,006	0	36	0	36	0	62,041	0	680	680	1,693	10/25/2035.	1FM
94984F AV 1	WELLS FARGO MBS 2006-11 A20 6.000% 09/		06/01/2018.	Paydown		36,314	45,346	39,835	41,689	0	15	0	15	0	41,703	0	(5,389)	(5,389)	1,191	09/25/2036.	1FM
96033C AB 8	WESTGATE RESORTS 2016-1A B 4.500% 12/2		06/20/2018.	Paydown		144,007	144,007	143,090	143,530	0	477	0	477	0	144,007	0	0	0	2,683	12/20/2028.	2AM
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
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		06/15/2018.	Redemption 100.0000		25,379	25,379	25,379	25,379	0	0	0	0	0	25,379	0	0	0	553	01/15/2031.	1FE
13645R AH 7	CANADIAN PACIFIC RR CO 6.500% 05/15/18	A	05/15/2018.	Maturity		1,000,000	1,000,000	1,008,260	1,000,405	0	(405)	0	(405)	0	1,000,000	0	0	0	32,500	05/15/2018.	2FE
73755L AM 9	POTASH CORP OF SASKATCHEWAN 3.000% 04/	A	04/10/2018.	Tax Free Exchange		997,508	1,000,000	995,200	996,387	0	121	0	121	0	996,508	0	1,000	1,000	15,000	04/01/2025.	2FE
034863 AD 2	ANGLO AMERICAN CAPITAL 144A 4.450% 09/	D	05/03/2018.	Call 103.6390		1,036,390	1,000,000	1,010,950	1,003,471	0	(404)	0	(404)	0	1,003,067	0	(3,067)	(3,067)	63,090	09/27/2020.	2FE
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	06/30/2018.	Redemption 100.0000		13,500	13,500	13,500	13,500	0	0	0	0	0	13,500	0	0	0	456	06/30/2035.	4FE

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)
202712 AG 0	COMMONWEALTH BANK OF AUSTRALIA 144A SUB	C	06/15/2018.	Maturity		75,000	75,000	69,234	74,732	0	268	0	268	0	75,000	0	0	0	1,744	06/15/2018.	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	D	06/15/2018.	Paydown		96,524	96,524	97,127	96,967	0	(443)	0	(443)	0	96,524	0	0	0	2,415	12/15/2039.	3AM
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A	D	06/15/2018.	Paydown		21,981	21,981	22,283	22,235	0	(254)	0	(254)	0	21,981	0	0	0	426	10/15/2038.	1FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	06/17/2018.	Paydown		150,000	150,000	150,110	150,072	0	(4)	0	(4)	0	150,067	0	(67)	(67)	1,994	07/17/2029.	1FE
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	05/15/2018.	Redemption 100.0000		42,561	42,561	41,140	41,260	0	45	0	45	0	41,305	0	1,256	1,256	894	11/15/2027.	2FE
55818M AS 6	MADISON PARK FUNDING LTD 2014-13A B2R	D	04/19/2018.	Paydown		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	28,875	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
81180W AU 5	SEAGATE HDD CAYMAN 144A 4.250% 03/01/2	D	04/26/2018.	Tax Free Exchange		1,996,488	2,000,000	1,995,400	1,996,225	0	263	0	263	0	1,996,488	0	0	0	42,500	03/01/2022.	2FE
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	C	06/15/2018.	Redemption 100.0000		205,625	205,625	205,625	205,625	0	0	0	0	0	205,625	0	0	0	6,398	12/15/2026.	2FE
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	D	04/30/2018.	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	13,007	04/30/2020.	2
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	D	05/15/2018.	Redemption 100.0000		86,123	86,123	87,953	87,034	0	(82)	0	(82)	0	86,952	0	(828)	(828)	1,409	02/15/2021.	1FE
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES 3.500	D	06/15/2018.	Redemption 100.0000		206,667	206,667	206,667	206,667	0	0	0	0	0	206,667	0	0	0	3,617	12/15/2021.	2FE
L9082* AH 2	TRAFIGURA BEHEER BV SERIES B 6.500% 04	D	04/07/2018.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	65,722	04/07/2018.	2
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	06/30/2018.	Redemption 100.0000		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	788	11/30/2033.	2FE
Q6270# AE 8	MURRAY GOULBURN CO-OP LTD SERIES C 5.8	D	04/27/2018.	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	143,799	10/29/2019.	3
3899999.	Total - Bonds - Industrial and Miscellaneous					84,924,043	83,621,746	83,931,664	79,014,657	1,778	6,177	0	7,955	0	83,427,699	0	(96,805)	(96,805)	4,045,335	XXX	XXX
8399997.	Total - Bonds - Part 4					90,559,443	89,188,624	89,568,182	84,625,193	1,778	(25,831)	0	(24,053)	0	89,006,224	0	(108,452)	(108,452)	4,228,867	XXX	XXX
8399999.	Total - Bonds					90,559,443	89,188,624	89,568,182	84,625,193	1,778	(25,831)	0	(24,053)	0	89,006,224	0	(108,452)	(108,452)	4,228,867	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					90,559,443	XXX	89,568,182	84,625,193	1,778	(25,831)	0	(24,053)	0	89,006,224	0	(108,452)	(108,452)	4,228,867	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 2/15/2019 Strike @ 2731.20 7846L$075	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/16/2018	02/15/2019	208	568,048	2,731.0000	0	39,936	0	26,135		26,135	(13,801)	0	0	0	n/a		n/a
S&P 500 3/15/2019 Strike @ 2747.33 7846L$081	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	03/19/2018	03/15/2019	195	535,665	2,747.0000	0	32,188	0	24,347		24,347	(7,841)	0	0	0	n/a		n/a
S&P 500 4/15/2019 Strike @ 2656.3 7846L$087	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/20/2018	04/15/2019	331	879,136	2,656.0000	0	64,947	0	64,525		64,525	(422)	0	0	0	n/a		n/a
S&P 500 5/15/2019 Strike @ 2711.45 7846L$091	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	05/16/2018	05/15/2019	197	534,067	2,711.0000	0	34,228	0	33,105		33,105	(1,123)	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 2779.66 7846L$097	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	06/18/2018	06/14/2019	196	544,880	2,780.0000	0	32,221	0	26,468		26,468	(5,753)	0	0	0	n/a		n/a
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	203,519	0	174,580	XX	174,580	(28,939)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										0	203,519	0	174,580	XX	174,580	(28,939)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										0	203,519	0	174,580	XX	174,580	(28,939)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										0	203,519	0	174,580	XX	174,580	(28,939)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S&P 500 2/15/2019 Strike @ 3017.976 7846S$075	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/16/2018	02/15/2019	208	627,744	3,018.0000	0	(10,816)	0	(2,528)		(2,528)	8,288	0	0	0	n/a		n/a
S&P 500 3/15/2019 Strike @ 3035.8 7846S$081	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	03/19/2018	03/15/2019	195	592,020	3,036.0000	0	(6,828)	0	(2,592)		(2,592)	4,236	0	0	0	n/a		n/a
S&P 500 4/15/2019 Strike @ 2935.212 7846S$087	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/20/2018	04/15/2019	331	971,485	2,935.0000	0	(17,455)	0	(14,716)		(14,716)	2,739	0	0	0	n/a		n/a
S&P 500 5/15/2019 Strike @ 3023.27 7846S$091	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	05/16/2018	05/15/2019	197	595,531	3,023.0000	0	(5,282)	0	(5,169)		(5,169)	113	0	0	0	n/a		n/a
S&P 500 6/14/2019 Strike @ 3099.321 7846S$097	Indexed Universal Life	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	06/18/2018	06/14/2019	196	607,404	3,099.0000	0	(4,749)	0	(3,275)		(3,275)	1,474	0	0	0	n/a		n/a
0509999. Total-Written Options-Hedging Other-Call Options and Warrants										0	(45,130)	0	(28,280)	XX	(28,280)	16,850	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										0	(45,130)	0	(28,280)	XX	(28,280)	16,850	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										0	(45,130)	0	(28,280)	XX	(28,280)	16,850	0	0	0	0	XXX	XXX
0849999. Total-Written Options										0	(45,130)	0	(28,280)	XX	(28,280)	16,850	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										0	158,389	0	146,300	XX	146,300	(12,089)	0	0	0	0	XXX	XXX
1449999. TOTAL										0	158,389	0	146,300	XX	146,300	(12,089)	0	0	0	0	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

NONE

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
NAIC 1 Designation											
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	0	146,300	0	146,300	146,300	0	146,300	0	0
0299999. Total NAIC 1 Designation			0	146,300	0	146,300	146,300	0	146,300	0	0
0999999. Gross Totals			0	146,300	0	146,300	146,300	0	146,300	0	0
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				146,300	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Other Invested Assets (Schedule BA Type)						
990VR1 11 0	MOUNT VERNON LIQUID ASSETS PORTFOLIO LLC	C		91,960,727	91,960,727	
8899999. Total - Other Invested Assets (Schedule BA Type)				91,960,727	91,960,727	XXX
9999999. Totals				91,960,727	91,960,727	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....91,960,727 Book/Adjusted Carrying Value $.....91,960,727
2. Average balance for the year: Fair Value $.....88,357,732 Book/Adjusted Carrying Value $.....88,357,732
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....91,960,727 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								
US Bank NA Cincinnati, OH		0.000	0	0	(6,578,996)	(10,964,441)	(15,193,459)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(6,578,996)	(10,964,441)	(15,193,459)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(6,578,996)	(10,964,441)	(15,193,459)	XXX
0599999. Total Cash	XXX	XXX	0	0	(6,578,996)	(10,964,441)	(15,193,459)	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
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	HYUNDAI CAPITAL AMERICA CP - DISCOUNT		06/26/2018	2.300	07/23/2018	4,992,970	0	1,276
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						4,992,970	0	1,276
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,992,970	0	1,276
Total Bonds								
7799999. Subtotals - Issuer Obligations						4,992,970	0	1,276
8399999. Subtotals - Bonds						4,992,970	0	1,276
8899999. Total - Cash Equivalents						4,992,970	0	1,276