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QUARTERLY STATEMENT

As of June 30, 2012

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman, & CEO	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Ronald John Dolan	Actuary, Vice Chairman, & CRO

OTHER

Larry Joel Adams	Senior Vice President & Chief Agency Officer	Thomas Abdo Barefield	Executive Vice President & Chief Marketing Officer - Institutional Sales
Lee Edward Bartels	Senior Vice President	Howard Charles Becker	Executive Vice President & Chief Administrative Officer
Richard Jerome Bodner #	Senior Vice President	Christopher Allen Carlson	Executive Vice President & Chief Investment Officer
Harry Douglas Cooke, III #	Senior Vice President	Anthony Gerard Esposito	Senior Vice President
Diane Sue Hagenbuch	Senior Vice President	Kristal Elaine Hambrick	Senior Vice President & Chief Product Officer
Michael Francis Haverkamp	Senior Vice President	Ronald Gene Heibert	Senior Vice President & Chief Corporate Actuary
David Dale Herr, Jr.	Senior Vice President	Stephen Ray Murphy	Senior Vice President
George Barclay Pearson, Jr.	Senior Vice President	Arthur James Roberts	Senior Vice President & CFO
James Clive Smith	Senior Vice President	Barbara Ann Turner	President & COO, ONESCO
Paul Joseph Twilling	Senior Vice President		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Howard Charles Becker	Jack Elliott Brown	Joseph Alex Campanella
Christopher Allen Carlson	Thomas Gerald Cody	Ronald John Dolan	Victoria Buyniski Gluckman
John Weber Hayden	Gary Thomas Huffman	James Francis Orr	John Russell Phillips
John Michael Schlotman			

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	Joseph Richard Sander
(Printed Name)	(Printed Name)	(Printed Name)
President, Chairman, & CEO	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of August, 2012

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

Roxanna S Henry, Notary Public
May 11, 2014

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	4,161,745,138	0	4,161,745,138	4,092,479,134
2. Stocks:				
2.1 Preferred stocks	267,833	0	267,833	235,284
2.2 Common stocks	505,480,851	0	505,480,851	530,505,508
3. Mortgage loans on real estate:				
3.1 First liens	896,497,723	0	896,497,723	887,273,641
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)	296,500	0	296,500	296,500
4.3 Properties held for sale (less $.....0 encumbrances)	3,189,415	0	3,189,415	3,225,331
5. Cash ($.....166,279,317), cash equivalents ($.....0) and short-term investments ($.....385,396,398)	551,675,715	0	551,675,715	345,361,180
6. Contract loans (including $.....0 premium notes)	259,414,211	0	259,414,211	247,954,877
7. Derivatives	9,845,489	0	9,845,489	13,446,313
8. Other invested assets	0	0	0	0
9. Receivables for securities	4,007,792	0	4,007,792	6,746,263
10. Securities lending reinvested collateral assets	180,881,620	0	180,881,620	175,060,753
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,573,302,287	0	6,573,302,287	6,302,584,784
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	51,374,387	0	51,374,387	53,175,251
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	6,743,899	0	6,743,899	7,433,533
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	28,978,883	0	28,978,883	27,813,814
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,560,802	0	9,560,802	8,601,779
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	8,682	0	8,682	7,975
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	6,456,702	0	6,456,702	14,733,309
18.2 Net deferred tax asset	125,581,895	59,152,296	66,429,599	68,790,196
19. Guaranty funds receivable or on deposit	1,799,315	0	1,799,315	1,845,125
20. Electronic data processing equipment and software	4,341,961	0	4,341,961	3,200,317
21. Furniture and equipment, including health care delivery assets ($.....0)	2,637,453	2,637,453	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	55,771,039	0	55,771,039	45,991,791
24. Health care ($.....0) and other amounts receivable	14,521,844	14,521,844	0	0
25. Aggregate write-ins for other than invested assets	101,598,073	23,391,496	78,206,577	75,252,948
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,982,677,222	99,703,089	6,882,974,133	6,609,430,822
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	13,008,603,258	0	13,008,603,258	11,519,577,343
28. Total (Lines 26 and 27)	19,991,280,480	99,703,089	19,891,577,391	18,129,008,165

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	60,799,186	0	60,799,186	59,758,957
2502. Keyman insurance	10,617,545	0	10,617,545	9,324,303
2503. Fund revenue receivable	5,800,227	0	5,800,227	5,382,912
2598. Summary of remaining write-ins for Line 25 from overflow page	24,381,115	23,391,496	989,619	786,776
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	101,598,073	23,391,496	78,206,577	75,252,948

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....4,638,117,168 less $.....0 included in Line 6.3 (including $.....0 Modco Reserve)	4,638,117,168	4,529,366,373
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	87,253,221	88,209,279
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	633,204,520	595,613,512
4.	Contract claims:		
	4.1 Life	16,573,457	14,792,795
	4.2 Accident and health	1,027,666	937,883
5.	Policyholders' dividends $.....1,453,229 and coupons $.....0 due and unpaid	1,453,229	1,249,616
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....0 Modco)	45,694,353	45,398,381
	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 $.....0 accident and health premiums	1,432,847	908,724
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $.....0 assumed and $.....0 ceded	0	0
	9.4 Interest Maintenance Reserve	54,743,510	56,910,873
10.	Commissions to agents due or accrued - life and annuity contracts $.....5,336,213, accident and health $.....727,665 and deposit-type contract funds $.....0	6,063,878	6,139,923
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	9,896,636	9,360,805
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(208,028,489) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(208,028,489)	(179,406,770)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,718,113	2,520,285
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	5,347,427	5,176,674
17.	Amounts withheld or retained by company as agent or trustee	97,939,538	98,898,914
18.	Amounts held for agents' account, including $.....2,428,248 agents' credit balances	3,589,480	3,743,759
19.	Remittances and items not allocated	14,800,839	13,381,898
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	40,000,000
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	20,573,219	22,034,427
	24.02 Reinsurance in unauthorized companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers	121,636,000	32,432,423
	24.04 Payable to parent, subsidiaries and affiliates	32,324,613	128,832,103
	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	43,234,071	13,648,754
	24.09 Payable for securities	7,976,103	0
	24.10 Payable for securities lending	180,881,620	175,060,753
	24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	1,623,005	1,703,464
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,819,076,024	5,706,914,848
27.	From Separate Accounts statement	13,008,603,258	11,519,577,343
28.	Total liabilities (Lines 26 and 27)	18,827,679,282	17,226,492,191
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	24,414,958
32.	Surplus notes	309,202,611	109,164,465
33.	Gross paid in and contributed surplus	183,297,154	183,297,154
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	561,398,344	575,639,397
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	1,053,898,109	892,515,974
38.	Totals of Lines 29, 30 and 37	1,063,898,109	902,515,974
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	19,891,577,391	18,129,008,165

DETAILS OF WRITE-INS

2501.	Unclaimed funds	1,623,005	1,703,464
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)	1,623,005	1,703,464
3101.	Additional deferred tax asset	0	24,414,958
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	24,414,958
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	1,598,354,894	1,052,400,527	1,948,437,379
2. Considerations for supplementary contracts with life contingencies	155,147	0	0
3. Net investment income	164,573,268	167,337,548	339,547,834
4. Amortization of Interest Maintenance Reserve (IMR)	3,031,215	2,913,316	6,033,377
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	2,124,733	2,903,711	5,351,601
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	80,420,186	75,170,992	148,790,146
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	94,666,218	84,707,330	166,188,786
9. Totals (Lines 1 to 8.3)	1,943,325,661	1,385,433,424	2,614,349,123
10. Death benefits	26,089,092	25,561,946	55,224,073
11. Matured endowments (excluding guaranteed annual pure endowments)	524,467	375,579	885,797
12. Annuity benefits	191,362,449	177,897,605	358,275,309
13. Disability benefits and benefits under accident and health contracts	4,286,059	4,465,015	8,989,211
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	468,480,705	503,611,068	946,423,823
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	(1,797,451)	17,230,152	32,705,982
18. Payments on supplementary contracts with life contingencies	285,198	303,090	562,987
19. Increase in aggregate reserves for life and accident and health contracts	109,701,448	(34,256,523)	4,693,872
20. Totals (Lines 10 to 19)	798,931,967	695,187,932	1,407,761,054
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	127,445,580	89,887,627	177,050,516
22. Commissions and expense allowances on reinsurance assumed	4,014,390	6,041,549	4,509,310
23. General insurance expenses	41,885,566	36,409,647	75,341,619
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,044,280	5,778,742	8,694,848
25. Increase in loading on deferred and uncollected premiums	1,691,615	1,100,662	1,987,267
26. Net transfers to or (from) Separate Accounts net of reinsurance	860,716,940	448,445,319	802,751,321
27. Aggregate write-ins for deductions	5,224,027	7,369,819	12,556,328
28. Totals (Lines 20 to 27)	1,845,954,365	1,290,221,297	2,490,652,263
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	97,371,296	95,212,127	123,696,860
30. Dividends to policyholders	21,823,908	21,398,255	45,536,188
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	75,547,388	73,813,872	78,160,672
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	11,042,761	18,647,230	2,097,219
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)	64,504,627	55,166,642	76,063,453
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(465,151) (excluding taxes of $.....465,151 transferred to the IMR)	(19,439,733)	346,774	(2,688,556)
35. Net income (Line 33 plus Line 34)	45,064,894	55,513,416	73,374,897
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	902,515,977	860,700,902	860,700,902
37. Net income (Line 35)	45,064,894	55,513,416	73,374,897
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....0	(20,390,213)	181,519,691	179,089,985
39. Change in net unrealized foreign exchange capital gain (loss)	(1,551,333)	(726,704)	(118,443)
40. Change in net deferred income tax	9,241,200	(5,382,650)	28,218,826
41. Change in nonadmitted assets	(8,564,359)	(664,428)	(44,123,323)
42. Change in liability for reinsurance in unauthorized 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	1,461,208	7,179,603	(1,110,489)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	811,597	811,597
47. Other changes in surplus in Separate Accounts Statement	0	(722,939)	(722,939)
48. Change in surplus notes	200,038,146	18,099	3,734,343
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	(60,000,000)	(28,000,000)	(108,000,000)
53. Aggregate write-ins for gains and losses in surplus	(3,917,407)	2,954,447	(89,339,379)
54. Net change in capital and surplus (Lines 37 through 53)	161,382,136	212,500,132	41,815,075
55. Capital and surplus as of statement date (Lines 36 + 54)	1,063,898,113	1,073,201,034	902,515,977

DETAILS OF WRITE-INS

08.301. Policy charges	72,034,932	62,954,389	116,569,169
08.302. Fee income	20,593,294	19,591,406	38,358,062
08.303. Rider fees	1,040,229	779,200	10,468,545
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	997,763	1,382,335	793,010
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	94,666,218	84,707,330	166,188,786
2701. Reserve adjustment on reinsurance assumed	1,080	2,116,096	8,358,595
2702. Health surrender benefits	2,032,243	5,253,723	4,197,733
2703. Expenses related to surplus note issuance	3,190,704	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)	5,224,027	7,369,819	12,556,328
5301. Additional deferred tax asset	0	806,309	1,670,570
5302. Prior period adjustment	(3,917,407)	2,148,138	2,148,138
5303. Voluntary Reserve	0	0	(93,158,087)
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)	(3,917,407)	2,954,447	(89,339,379)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	1,596,867,114	1,052,112,214	1,943,897,696
2. Net investment income	167,655,361	169,355,184	342,347,542
3. Miscellaneous income	177,211,137	162,782,033	320,330,533
4. Total (Lines 1 through 3)	1,941,733,612	1,384,249,431	2,606,575,771
5. Benefit and loss related payments	690,265,346	722,886,791	1,363,726,730
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	889,338,659	447,352,288	779,834,313
7. Commissions, expenses paid and aggregate write-ins for deductions	184,991,280	145,714,912	278,555,712
8. Dividends paid to policyholders	21,324,323	19,575,350	40,731,596
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	2,766,154	(44,166,530)	(40,561,038)
10. Total (Lines 5 through 9)	1,788,685,762	1,291,362,811	2,422,287,313
11. Net cash from operations (Line 4 minus Line 10)	153,047,850	92,886,620	184,288,458
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	306,195,026	414,175,751	721,971,588
12.2 Stocks	187,000	47	2,534
12.3 Mortgage loans	35,775,368	34,508,475	81,754,126
12.4 Real estate	0	0	131,600
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(2,607)
12.7 Miscellaneous proceeds	14,315,398	24,554,385	91,614,888
12.8 Total investment proceeds (Lines 12.1 to 12.7)	356,472,792	473,238,658	895,472,129
13. Cost of investments acquired (long-term only):			
13.1 Bonds	375,627,486	220,029,357	510,493,047
13.2 Stocks	187,000	8,208,037	39,116,143
13.3 Mortgage loans	45,780,000	30,715,000	90,359,000
13.4 Real estate	0	153,000	153,000
13.5 Other invested assets	0	38,815,065	0
13.6 Miscellaneous applications	5,820,867	0	9,080,547
13.7 Total investments acquired (Lines 13.1 to 13.6)	427,415,353	297,920,459	649,201,737
14. Net increase (decrease) in contract loans and premium notes	11,459,334	(4,773,804)	8,727,263
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(82,401,895)	180,092,003	237,543,129
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	200,038,146	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	38,020,000	(212,482,817)	(265,756,130)
16.5 Dividends to stockholders	100,000,000	28,000,000	68,000,000
16.6 Other cash provided (applied)	(2,389,566)	51,347,253	(78,166,843)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	135,668,580	(189,135,564)	(411,922,973)
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)	206,314,535	83,843,059	9,908,614
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	345,361,180	335,452,566	335,452,566
19.2 End of period (Line 18 plus Line 19.1)	551,675,715	419,295,625	345,361,180

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

20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	133,568,005	118,529,692	251,534,057
3. Ordinary individual annuities	1,398,311,717	880,560,791	1,645,351,725
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	66,083,353	60,400,464	122,920,349
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	7,937,952	8,184,481	16,376,145
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,605,901,027	1,067,675,428	2,036,182,276
12. Deposit-type contracts	0	12,507,838	17,728,561
13. Total	1,605,901,027	1,080,183,266	2,053,910,837

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At June 30, 2012, the Company did not have any statutory accounting practices that differ from NAIC SAP.

2. Accounting Changes and Corrections of Errors

The Company's June 30, 2012 financial statements reflect a prior period adjustment relating to the recording of modified coinsurance (MODCO) reserves in the December 31, 2011 financial statements. Agreements relating to these reserves were amended in December 2011 and a portion of the reserves connected to the products covered by the amendment was recorded. This resulted in overstating surplus as of December 31, 2011 by $1,012,903. The events contributing to the adjustment impact surplus as follows:

Aggregate write-ins for deductions (P4, L27, C1)	$ 1,558,312
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	545,409
Decrease in surplus (P4, L53, C1)	$ (1,012,903)

The Company's June 30, 2012 financial statements reflect a prior period adjustment relating to the calculation and recording of the deferred tax asset (DTA) reversal factor. The DTA reversal factor that was used was applied inconsistently across the life insurance product lines. Upon applying a consistent factor it was determined that the net DTA as of December 31, 2011 was overstated by $2,904,504. The events contributing to the adjustment impact surplus as follows:

Net deferred tax asset (P2, L18.2,C3)	$ (2,904,504)
Decrease in surplus (P4, L53, C1)	$ (2,904,504)

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

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

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

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

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value
For the 3 month period ended September 30, 2009					
67087TCY5	$ 273,596	$ -	$ 273,596	$ -	$ -
674135DP0	4,931,531	4,855,879	75,653	4,855,878	2,039,450
674135EM6	867,146	828,060	431,142	436,004	720,961
675748CF2	186,430	-	186,430	-	-
68213KAF2	239,673	-	239,673	-	-
22540VXF4	832,926	660,137	165,506	667,420	144,402
76110HJ75	7,936,209	7,794,518	139,861	7,796,348	5,109,200
8635725B5	1,455,008	1,141,238	309,494	1,145,514	344,708
Total	$ 16,722,519	$ 15,279,832	$ 1,821,355	$ 14,901,164	$ 8,358,721
For the 3 month period ended December 31, 2009					
02660TBU6	$ 7,637,139	$ 7,601,656	$ 35,483	$ 7,601,656	$ 4,914,273
07383GAT3	1,469,458	865,190	604,268	865,190	608,617
073879ED6	4,970,879	4,933,122	37,757	4,933,122	3,261,754
12489WGE8	3,290,198	3,240,825	49,373	3,240,825	1,805,891
12667FY33	6,946,573	6,926,199	20,374	6,926,199	3,570,140
1729732R9	96,974	95,474	1,499	95,474	72,731
21075WBX2	1,028,503	973,648	54,854	973,648	784,634
225458AY4	2,960,468	2,948,717	11,751	2,948,717	2,256,867
45254TPL2	7,662,642	7,545,018	117,624	7,545,018	5,894,080
52520MAE3	2,885,449	2,843,398	42,052	2,843,398	1,611,270
67087TAE1	722,207	687,046	35,161	687,046	431,471
67087TDS7	2,964,616	2,240,261	724,355	2,240,261	939,801
674135EM6	7,331,749	7,124,067	207,682	7,124,067	579,683
68213KAD7	7,331,749	7,124,067	207,682	7,124,067	4,026,880
76110HJ75	7,794,518	7,718,388	76,130	7,718,388	4,919,840
76110WXR2	4,994,245	4,763,985	230,261	4,763,985	2,089,500
86359AK36	2,900,359	2,355,832	544,527	2,355,832	2,266,618
Total	$ 72,987,727	$ 69,986,893	$ 3,000,834	$ 69,986,893	$ 40,034,050

NOTES TO FINANCIAL STATEMENTS

For the 3 month period ended March 31, 2010

12489WGE8	$ 3,240,825	$ 3,161,000	$ 79,825	$ 3,161,000	$ 2,131,687
12667FY33	6,926,199	6,851,250	74,949	6,851,250	3,985,423
12668AMN2	93,262	91,700	1,562	91,700	65,492
12669GEZ0	4,946,806	4,927,500	19,306	4,927,500	4,212,830
20846QHQ4	2,542,815	1,788,000	754,815	1,788,000	1,355,294
21075WBX2	952,003	926,000	26,003	926,000	800,096
22540VXF4	660,137	641,000	19,137	641,000	135,838
67087TDS7	2,208,046	1,372,000	836,046	1,372,000	1,286,332
674135DP0	4,855,878	4,277,896	577,982	4,277,896	2,940,065
68213KAD7	6,996,283	6,791,000	205,283	6,791,000	6,290,907
76110HJ75	7,718,388	7,659,200	59,188	7,659,200	5,177,898
76110HQ77	5,667,417	5,611,080	56,337	5,611,080	3,258,445
76110WXR2	4,763,985	4,685,000	78,985	4,685,000	1,871,350
86359APD9	12,760,928	12,726,000	34,928	12,726,000	9,328,093
86359BJ85	4,784,548	4,763,950	20,598	4,763,950	3,495,512
Total	$ 69,117,519	$ 66,272,576	$ 2,844,943	$ 66,272,576	$ 46,335,261

For the 3 month period ended June 30, 2010

02660TBU6	$ 7,601,656	$ 7,588,123	$ 13,533	$ 7,588,123	$ 5,453,213
03215PET2	416,652	389,290	27,362	389,290	194,780
12667FR56	6,893,303	6,681,615	211,688	6,681,615	4,873,540
12668AMN2	91,751	90,074	1,677	90,074	71,183
45254TPL2	7,545,018	7,503,750	41,268	7,503,750	6,339,736
52520MAE3	2,843,398	2,815,668	27,730	2,815,668	1,723,590
64352VGU9	9,824,333	9,756,591	67,742	9,756,591	5,894,100
67087TDS7	1,324,564	508,740	815,824	508,740	1,331,340
7609855B3	3,908,123	3,892,030	16,093	3,892,030	2,805,960
76110HJ75	7,659,200	7,558,440	100,760	7,558,440	5,640,080
8635725B5	934,258	905,750	28,508	905,750	286,842
86359AK36	2,130,884	2,098,130	32,754	2,098,130	2,223,316
92922FLW6	4,977,098	4,962,700	14,398	4,962,700	4,102,010
Total	$ 56,150,238	$ 54,750,901	$ 1,399,337	$ 54,750,901	$ 40,939,690

For the 3 month period ended September 30, 2010

02660TBU6	$ 7,588,123	$ 6,320,160	$ 1,267,963	$ 6,320,160	$ 5,597,476
20846QHQ4	1,735,754	1,706,619	29,135	1,706,619	1,539,479
22540VXF4	641,000	182,560	458,440	182,560	139,490
35729PAM2	70,468	64,320	6,148	64,320	13,225
67087TAE1	649,910	618,307	31,603	618,307	469,511
674135DP0	4,277,896	4,189,000	88,896	4,189,000	4,072,450
76110HJ75	7,558,440	7,512,000	46,440	7,512,000	5,869,032
76110WXR2	4,685,000	4,165,000	520,000	4,165,000	2,039,050
86359AK36	2,094,158	1,880,550	213,608	1,880,550	2,287,416
Total	$ 29,300,749	$ 26,638,516	$ 2,662,233	$ 26,638,516	$ 22,027,129

For the 3 month period ended December 31, 2010

68213KAD7	$ 6,324,971	$ 6,141,123	$ 183,848	$ 6,141,123	$ 6,165,214
921796GR3	1,218,861	1,206,733	12,128	1,206,733	1,182,059
140725AE2	814,586	286,914	527,672	286,914	860,026
02660TBU6	6,320,160	6,298,880	21,280	6,298,880	5,439,654
12669EAF3	9,163,208	9,152,076	11,132	9,152,076	8,624,796
21075WBA2	191,206	151,874	39,332	151,874	151,001
21075WCJ2	400,604	388,786	11,818	388,786	356,221
760985B83	3,205,386	3,179,831	25,555	3,179,831	3,088,586
76110G2T7	10,194,457	10,135,630	58,827	10,135,630	10,394,620
86358RWU7	5,443,958	5,379,429	64,529	5,379,429	4,690,505
86359AK36	1,880,550	1,808,202	72,348	1,808,202	2,217,873
Total	$ 45,157,947	$ 44,129,478	$ 1,028,469	$ 44,129,478	$ 43,170,555

For the 3 month period ended March 31, 2011 - NONE

For the 3 month period ended June 30, 2011 - NONE

For the 3 month period ended September 30, 2011

22540VZZ8	$ 6,268,701	$ 6,139,979	$ 128,722	$ 6,139,979	$ 3,940,453
Total	$ 6,268,701	$ 6,139,979	$ 128,722	$ 6,139,979	$ 3,940,453

NOTES TO FINANCIAL STATEMENTS

For the 3 month period ended December 31, 2011

759950CU0	$ 5,000,883	$ 4,759,883	$ 241,000	$ 4,759,883	$ 4,562,900
12668AMN2	90,450	88,856	1,594	88,856	69,225
21075WBX2	771,163	637,654	133,508	637,654	512,833
36157RD93	903,591	881,222	22,369	881,222	829,076
52518RBE5	106,976	104,404	2,571	104,404	73,737
12669GC82	4,479,983	4,471,632	8,352	4,471,632	4,256,609
22540VZZ8	6,004,225	5,754,721	249,504	5,754,721	3,863,616
45254TPL2	7,503,750	7,384,000	119,750	7,384,000	6,627,088
760985B83	3,184,823	3,162,383	22,441	3,162,383	3,045,267
76110HQ77	5,617,420	5,543,319	74,100	5,543,319	4,903,876
76110HRW1	4,972,058	4,954,768	17,290	4,954,768	4,831,735
Total	$ 38,635,322	$ 37,742,843	$ 892,479	$ 37,742,843	$ 33,575,962

For the 3 month period ended March 31, 2012

12668AMN2	$ 88,932	$ 81,430	$ 7,502	$ 81,430	$ 75,435
36157RD93	851,631	834,003	17,628	834,003	757,236
12667FY33	6,851,250	6,517,000	334,250	6,517,000	5,617,325
22540VZZ8	5,685,856	5,421,027	264,830	5,421,027	3,904,082
76110HQ77	5,544,894	5,497,575	47,319	5,497,575	5,097,065
Total	$ 19,022,563	$ 18,351,035	$ 671,528	$ 18,351,035	$ 15,451,143

For the 3 month period ended June 30, 2012

73316PHP8	$ 100,000	$ 98,138	$ 1,862	$ 98,138	$ 78,700
22540VMK5	1,452,304	1,080,019	372,285	1,080,019	1,080,019
140725AE2	655,320	622,281	33,039	622,281	219,599
12667FR56	6,701,960	6,427,533	274,427	6,427,533	5,987,240
12669GC82	4,272,378	4,219,063	53,314	4,219,063	4,219,063
Total	$ 13,181,962	$ 12,447,035	$ 734,927	$ 12,447,035	$ 11,584,622

(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:

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

6-8. No significant change

9. Income Taxes

During 2012, the Company adopted SSAP No. 101, Income Taxes – A Replacement of SSAP No. 10R and SSAP No. 10. Implementation did not result in any significant change in the calculation of the deferred tax asset or have any impact on prior surplus. However, a change in the presentation of the additional deferred tax asset did occur as a result. On the Statement of Liabilities, Surplus and Other Funds, the additional deferred tax asset had been included in Aggregate Write-ins for Special Surplus Funds (P3, L31) prior to January 1 ,2012 and is now classified as Unassigned Surplus (P3, L35). On the Summary of Operations, the change in additional deferred tax asset had been included in Aggregate Write-ins for Gains and Losses in Surplus (P4, L53) prior to January 1 ,2012 and is now classified as Change in Net Deferred Income Tax (P4, L40).

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $16,000,000, $0, $2,200,000 and $0 as of June 30, 2012 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

The Company paid $60,000,000 in dividends to its parent, Ohio National Financial Services Inc. (ONFS), in 2012.

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2012, ONLIC held the following balances for the participating entities in Page 3 Line 24.4 Payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

LAC	$ 95,063,586
Suffolk Capital Management LLC	515,422
ONFS	25,982,383
Sycamore Re, LTD.	(118,492,309)
ONII	137,907
Montgomery	6,008,741
Ohio National Mutual Holdings, Inc.	213,094
ONFlight Inc	1,727,501
ON Global Holdings Inc	(214,811)
Financial Way Realty, Inc.	8,459,760
Kenwood Re	241,448
Total	$ 19,642,722

NOTES TO FINANCIAL STATEMENTS

11 -12. No significant change

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-reorganizations

On June 6, 2012 ONLIC issued $250,000,000 of surplus notes at 6.875%. The notes mature on June 15, 2042. ONLIC used $50,000,000 of the net proceeds from this note offering to pay an extraordinary dividend to Ohio National Financial Services (ONFS), the parent company of ONLIC. An additional $50,000,000 of the net proceeds was used to pay off its 7.5% surplus notes issued to ONFS. ONFS used that money plus approximately $50,000,000 of its own cash to exercise its right to redeem all $150,000,000 of its 6.35% Senior Notes due 2013. Another $100,000,000 of net proceeds from this offering was used to purchase a surplus note directly from ONLIC's Vermont captive reinsurer, Montgomery Re (MONT). MONT will use proceeds from its sale of the surplus note to purchase assets to be placed in a trust in order to back some or all of the excess or redundant reserves on Ohio National Life Assurance Corporation's (ONLA) term policies that it will coinsure. The remainder of the net proceeds will remain with ONLIC and will be used for general corporate purposes, including contributions to ONLIC's insurance operating subsidiaries.

The surplus notes have the following repayment conditions and restrictions: any payment of interest on, principal of, or redemption price on the surplus notes may be made only with the prior approval of the Director of Insurance of the State of Ohio (Director) and only to the extent ONLIC has sufficient remaining surplus to make such payment. In additional no such payment may be made, without prior approval of the Director, unless the surplus remaining after the payment described above is equal to or greater than the aggregate principal amounts of all surplus notes of ONLIC then outstanding.

The notes are unsecured debt obligations and issued in accordance with Section 3901.72 of the Ohio Revised Code, which regulates the issuance of, repayment of principal of, and payments of interest on, surplus notes.

The note is subordinate to the claims of policyholders and to other prior claims as set forth in Section 3903.42 of the Ohio Revised Code (all except shareholder claims) and ranks *pari passu* with any other surplus note of the Company, issued before or after this note, and with all other similarly subordinated claims.

14 -16. No significant change

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

C. Wash Sales

The Company has no wash sales.

18 - 19. No significant change

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2012 are as follows:

	(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 166,279,317	$ -	$ -	$ 166,279,317
	Short term	19,396,479	365,999,917		385,396,396
	Securities lending collateral	-	180,881,620	-	180,881,620
	Perpetual Preferred stock				
	Industrial and Misc.	-	166,599	-	166,599
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	166,599	-	166,599
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	10,103,103	7,106,859	17,209,962
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	10,103,103	7,106,859	17,209,962
	Common Stock				
	Industrial and Misc	-	38,115,533	-	38,115,533
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,115,533	-	38,115,533
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	9,624,433	-	9,624,433
	Credit contracts	-	-	-	-
	Futures contracts	221,056	-	-	221,056
	Commodity forward contracts	-	-	-	-
	Total Derivatives	221,056	9,624,433	-	9,845,489
	Separate account assets	13,008,603,258	-	-	13,008,603,258
	Total assets at fair value	$ 13,194,500,110	$ 604,891,205	$ 7,106,859	$ 13,806,498,174
b.	Liabilities at fair value				
	Derivative liabilities	$ 43,234,071	$ -	$ -	$ 43,234,071
	Total liabilities at fair value	$ 43,234,071	$ -	$ -	$ 43,234,071

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in Level 3 of the Fair value Hierarchy

	Balance at 3/31/2012	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 6/30/2012
a. Assets:										
Loan-backed & structured	$ 4,085,579	$ -	$ -	$ -	$ 98,662	$ -	$ -	$ -	$ (8,807)	$ 4,175,434
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	2,945,931	-	-	4,535	6,408	-	-	-	(25,449)	2,931,425
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ 7,031,510	$ -	$ -	$ 4,535	$ 105,070	$ -	$ -	$ -	$ (34,256)	$ 7,106,859
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) As of June 30, 2012, the reported fair value of the reporting entity's investments in Level 3, NAIC 6 securities was $7,106,859. The loaned backed and structured securities are mezzanine and subordinate tranches in a securitization trusts with a weighted-average coupon rate of 6.91% and weighted-average maturity of 12 years. The underlying loans for these securities are manufactured housing and franchise/equipment loans originated in 1998, 1999, and 2000. The private placement securities have a weighted-average coupon rate of 6.20% and weighted-average maturity of 4 years. All of these securities are below investment grade. To measure the fair value the Company used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes or were priced by the Company as the securities are illiquid and no price available. Therefore, the Company has classified these fair values within Level 3.

21. Other

C. Other Disclosures

General Interrogatory 15.2

As of June 30, 2012, the Company holds $9.6 million in over-the-counter S&P 500 European put options in order to hedge the exposure on its guaranteed principal protection rider (GPP) and guaranteed principal access rider (GPA). Since this program uses put options, there are no additional cash requirements for the Company related to these derivative instruments.

The Company has sold the GPP rider since October 2003 and the GPA rider since May 2004. As a result, it is exposed to the economic risk that benefits provided under the riders' guaranty of principal will exceed contract values due to unfavorable equity market performance. To reduce this exposure, the Company enters into a series of purchases of ten year S&P 500 European put options and put options on other indices as approved by the Investment Management Committee. The Company expects that during a period in which stock markets decline, the economic risk of guaranteed benefits will be mitigated by the rise in value of the put options, which it will sell, or exercise at maturity.

The S&P 500 European put options do not meet the requirements for hedge accounting treatment. The put options have been entered into with counterparties that have a credit rating of AA-/Aa3 or higher.

In May of 2009 the Company began hedging its retained risk from Guaranteed Minimum Death Benefit (GMDB) exposures. This risk arises from GMDB included with a base ONcore variable annuity policy and from retained optional GMDB riders purchased in conjunction with an ONcore variable annuity.

To hedge the retained GMDB risk, the Company currently employs a delta strategy that involves entering into equity futures. Hedge results, holdings and positions are reviewed by the Investment Management Committee on a monthly basis and the Executive Committee of the Board no less than quarterly. Dynamic hedging is a process in which the liability's sensitivity to certain market indices is evaluated and re-balanced if necessary each trading day. The Company expects that during a period in which stock markets decline, the economic risk of guaranteed benefits will be mitigated by the rise in value of hedge assets. The gains on these contracts can be monetized as needed or will be realized at maturity.

The futures contracts do not meet the requirements for hedge accounting treatment. Futures contracts are exchange traded.

Derivative instruments are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative, the gain or loss shall be recognized in income. During 2012, the Company has recognized $ 78,542,410 in losses in the statement of operations of which $59,950,656 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $18,591,554 which represented as part of the Summary of Operations line 34.

22 - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2011 were $62,456,206. As of June 30, 2012, $4,164,040 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 $59,928,138. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

2.2 If yes, date of change: .....

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010.....

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. 12/31/2010.....

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). 3/1/2012.....

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 by the Federal Reserve Board? Yes [ ] No [X]

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - 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: $.....1,784,490

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 4,937,350	$ 4,961,666
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 492,636,141	$ 467,365,318
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)	$ 497,573,491	$ 472,326,984
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [X]
If no, attach a description with this statement.
Refer to 21C

16. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian Address
US Bank	PO Box 2054 Schilitz Park, Suite 300 Milwaukee, WI 53201
Goldman, Sachs & Co.	200 West Street, New York, NY 10282-2198

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

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

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

16.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$ 0
1.12	Residential mortgages	$ 0
1.13	Commercial mortgages	$ 896,497,723
1.14	Total mortgages in good standing	$ 896,497,723
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)	$ 896,497,723
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	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	2,320,560	9,362,368	85,932	540,359	12,309,219	3,185
2.	Alaska AK	N	32,608	155,000	3,276	0	190,884	443
3.	Arizona AZ	L	2,112,994	24,273,872	56,165	212,744	26,655,775	8,894
4.	Arkansas AR	L	1,125,737	8,917,767	56,276	395,418	10,495,198	3,571
5.	California CA	L	5,648,070	87,326,685	526,147	2,711,988	96,212,890	40,432
6.	Colorado CO	L	3,559,716	18,812,496	302,884	522,363	23,197,459	24,833
7.	Connecticut CT	L	830,073	14,327,351	88,010	111,710	15,357,144	92,092,204
8.	Delaware DE	L	127,763	6,672,993	26,741	10,527	6,838,024	1,800,472
9.	District of Columbia DC	L	97,524	7,673,431	10,527	177,800	7,959,282	543
10.	Florida FL	L	6,644,867	134,956,360	355,180	665,940	142,622,347	127,779
11.	Georgia GA	L	1,356,356	22,206,222	161,220	1,579,089	25,302,887	2,717
12.	Hawaii HI	N	30,142	5,750	949	0	36,841	743
13.	Idaho ID	L	476,917	6,551,372	63,869	420,711	7,512,869	44,885
14.	Illinois IL	L	10,465,026	57,061,420	465,201	1,600,062	69,591,709	37,050
15.	Indiana IN	L	1,797,177	17,645,895	92,835	1,455,640	20,991,547	2,056,821
16.	Iowa IA	L	859,293	16,269,795	79,334	1,359,840	18,568,262	131,764
17.	Kansas KS	L	4,216,401	27,701,668	183,299	2,208,321	34,309,689	1,233,851
18.	Kentucky KY	L	807,684	16,902,875	63,228	641,806	18,415,593	5,824
19.	Louisiana LA	L	2,818,646	5,630,165	36,680	349,653	8,835,144	4,351
20.	Maine ME	L	138,017	2,798,908	22,083	0	2,959,008	321
21.	Maryland MD	L	2,687,123	89,493,010	150,414	2,114,916	94,445,463	6,884
22.	Massachusetts MA	L	667,793	38,892,867	282,408	59,331	39,902,399	3,251,446
23.	Michigan MI	L	5,188,182	64,428,894	247,411	4,095,131	73,959,618	2,124,232
24.	Minnesota MN	L	2,025,162	15,138,226	104,858	752,646	18,020,892	10,144
25.	Mississippi MS	L	554,844	5,915,962	54,307	233,256	6,758,369	1,659
26.	Missouri MO	L	1,667,463	31,916,147	67,786	944,026	34,595,422	73,155
27.	Montana MT	L	189,397	2,597,199	12,037	7,383	2,806,016	5,602
28.	Nebraska NE	L	1,739,087	12,289,186	52,171	674,747	14,755,191	176,338
29.	Nevada NV	L	660,663	5,316,751	41,168	365,385	6,383,967	3,627
30.	New Hampshire NH	L	219,094	11,135,990	54,786	121,225	11,531,095	60,981
31.	New Jersey NJ	L	4,242,501	75,908,838	124,096	127,835	80,403,270	9,154,306
32.	New Mexico NM	L	227,493	3,803,037	14,158	81,376	4,126,064	808
33.	New York NY	N	383,580	2,601,135	20,823	334,943	3,340,481	2,013
34.	North Carolina NC	L	2,401,442	81,846,199	158,789	2,981,359	87,387,789	120,810
35.	North Dakota ND	L	439,161	426,141	61,599	73,760	1,000,661	1,461
36.	Ohio OH	L	10,512,080	99,332,512	744,580	23,399,562	133,988,734	150,124,059
37.	Oklahoma OK	L	1,554,363	19,183,696	75,396	313,771	21,127,226	297,960
38.	Oregon OR	L	747,472	17,202,453	141,287	369,618	18,460,830	9,911
39.	Pennsylvania PA	L	9,314,957	86,319,858	397,334	871,321	96,903,470	726,115
40.	Rhode Island RI	L	68,705	7,231,996	34,205	0	7,334,906	26,623
41.	South Carolina SC	L	497,091	35,264,931	60,851	195,246	36,018,119	1,695
42.	South Dakota SD	L	143,712	1,167,718	7,714	16,292	1,335,436	1,901
43.	Tennessee TN	L	1,962,245	24,936,049	280,702	2,010,457	29,189,453	5,856
44.	Texas TX	L	7,017,165	53,716,209	318,608	5,223,550	66,275,532	253,207
45.	Utah UT	L	818,237	4,926,024	32,372	85,514	5,862,147	832
46.	Vermont VT	L	32,534	1,214,271	2,516	4,642	1,253,963	38
47.	Virginia VA	L	3,745,851	62,080,778	156,406	3,629,608	69,612,643	59,947
48.	Washington WA	L	1,594,677	18,260,816	73,157	429,952	20,358,602	66,249
49.	West Virginia WV	L	319,901	3,954,217	68,390	416,644	4,759,152	1,069
50.	Wisconsin WI	L	6,523,643	29,283,540	420,495	1,181,741	37,409,419	3,532
51.	Wyoming WY	L	257,440	297,744	24,864	4,145	584,193	4,196
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	L	4,117	53,753	608,469	0	666,339	0
55.	US Virgin Islands VI	N	50	0	0	0	50	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CN	N	16,254	0	7,498	0	23,752	15
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 49	113,889,050	1,391,388,540	7,581,491	66,083,353	1,578,942,434	264,197,354
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	16,972,183	431	0	0	16,972,614	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	283,541	6,922,639	394,525	0	7,600,705	0
94.	Aggregate other amounts not allocable by State	XXX	830,864	0	0	0	830,864	0
95.	Totals (Direct Business)	XXX	131,975,638	1,398,311,610	7,976,016	66,083,353	1,604,346,617	264,197,354
96.	Plus Reinsurance Assumed	XXX	71,958,229	624,508	2,089,234	0	74,671,971	0
97.	Totals (All Business)	XXX	203,933,867	1,398,936,118	10,065,250	66,083,353	1,679,018,588	264,197,354
98.	Less Reinsurance Ceded	XXX	14,322,779	63,933,011	4,050,824	0	82,306,614	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	189,611,088	1,335,003,107	6,014,426	66,083,353	1,596,711,974	264,197,354

DETAILS OF WRITE-INS

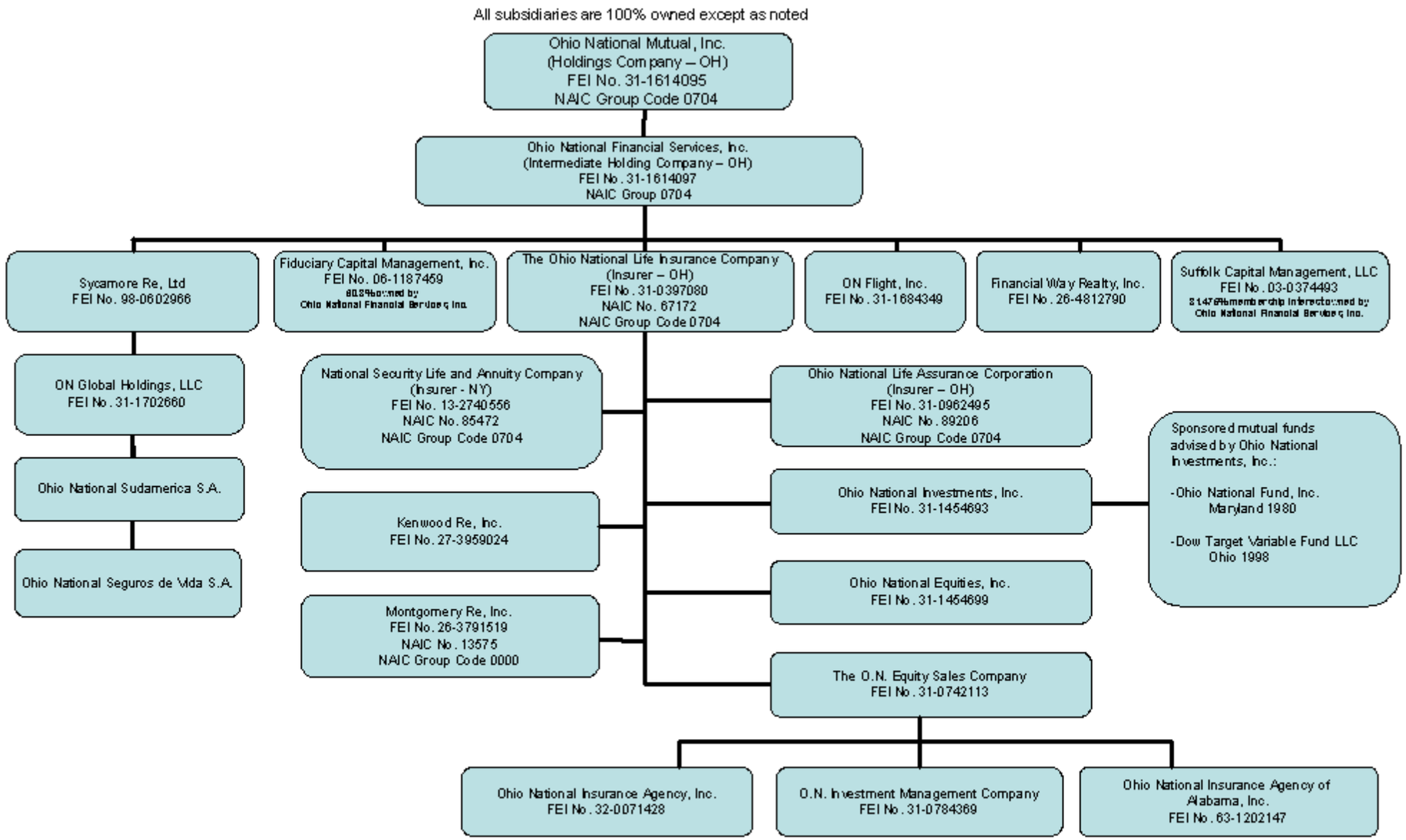
5801.		XXX	0	0	0	0	0	0
5802.		XXX	0	0	0	0	0	0
5803.		XXX	0	0	0	0	0	0
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	0	0	0	0	0	0
9401.	Dividends accums used to purchase paid-up additions	XXX	816,332	0	0	0	816,332	0
9402.	Dividends accums used to shorten endow or prem pay	XXX	14,532	0	0	0	14,532	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	830,864	0	0	0	830,864	0

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

(a) Insert the number of L responses except for Canada and Other Alien.

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal 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 *
Members														
0704	Ohio National Mutual, Inc.	0	31-1614095	0	0		Ohio National Mutual, Inc.	OH	UIP		Ownership, Board of Directors, Management	0.000		0
0704	Ohio National Mutual, Inc.	0	31-1614097	0	0		Ohio National Financial Sevices, Inc.	OH	UDP	Ohio National Mutual, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	98-0602966	0	0		Sycamore Re, Ltd.	BM	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	31-1702660	0	0		ON Global Holdings, LLC.	OH	NIA	Sycamore Re, Ltd.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0		0	0		Ohio National Sudamerica S.A.	CL	NIA	ON Global Holdings, LLC.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0		0	0		Ohio National Seguros de Vida S.A.	CL	IA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	06-1187459	0	0		Fiduciary Capital Management, Inc.	CT	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	60.800	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	31-0397080	0	0		The Ohio National Life Insurance Company	OH		Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	89206	31-0962495	0	0		Ohio National Life Assurance Coporation	OH	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal 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 *
0704	Ohio National Mutual, Inc.	13575	26-3759151 9	0	0		Montgomery Re, Inc.	VT	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	27-3959024	0	0		Kenwood Re, Inc.	VT	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	31-1454693	0	0		Ohio National Investments, Inc.	OH	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	31-1454699	0	0		Ohio National Equities, Inc.	OH	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	31-0742113	0	0		The O.N. Equity Sales Company	OH	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	32-0071428	0	0		Ohio National Insurance Agency, Inc.	OH	DS	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	31-0784369	0	0		O.N. Investment Management Company	OH	DS	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	63-1202147	0	0		Ohio National insurance Agency of Alabama, Inc.	AL	DS	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	31-1684349	0	0		ON Flight, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal 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 *
0704	Ohio National Mutual, Inc.	0	26-4812790	0	0		Financial Way Realty, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	03-0374493	0	0		Suffolk Capital Management, LLC	NY	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	81.475	Ohio National Mutual, Inc.	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.
2.
3.
4.
5.
6.
7.

Bar Code:

6717220124900000 02

6717220124470000 02

6717220123650000 02

6717220124480000 02

6717220124450000 02

6717220124490000 02

6717220124460000 02

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Goodwill	751,447	0	751,447	747,713
2505. Pension fee income recoverable	218,172	0	218,172	19,063
2506. NSCC deposit	20,000	0	20,000	20,000
2507. Overfunded pension asset	21,445,592	21,445,592	0	0
2508. Prepaid expenses	1,818,687	1,818,687	0	0
2509. Surplus note issuance cost	127,217	127,217	0	0
2597. Summary of remaining write-ins for Line 25	24,381,115	23,391,496	989,619	786,776

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Modified coinsurance risk charge	784	1,592,259	3,149,445
08.305. Miscellaneous gains/(losses)	996,979	(209,924)	(2,356,435)
08.397. Summary of remaining write-ins for Line 8.3	997,763	1,382,335	793,010

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,521,832	3,593,664
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	153,000
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	(21,400)
5. Deduct amounts received on disposals	0	131,600
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	35,916	71,832
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	3,485,916	3,521,832
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	3,485,916	3,521,832

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	887,273,641	880,039,137
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	45,780,000	90,359,000
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	2,000	3,793
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	35,775,368	81,754,126
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	782,550	1,374,163
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	896,497,723	887,273,641
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	896,497,723	887,273,641
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	896,497,723	887,273,641

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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. 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	4,623,219,922	4,595,753,225
2. Cost of bonds and stocks acquired	375,783,358	549,609,190
3. Accrual of discount	2,392,421	6,106,134
4. Unrealized valuation increase (decrease)	(24,792,326)	185,789,084
5. Total gain (loss) on disposals	2,116,377	24,200,270
6. Deduct consideration for bonds and stocks disposed of	306,350,900	721,974,122
7. Deduct amortization of premium	3,468,579	7,526,311
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	1,406,455	8,737,548
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,667,493,818	4,623,219,922
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,667,493,818	4,623,219,922

SCHEDULE D - PART 1B

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

	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. Class 1 (a)	2,625,261,011	236,790,497	74,298,661	43,044,889	2,625,261,011	2,830,797,736	0	2,646,273,409
2. Class 2 (a)	1,405,677,070	110,283,050	39,247,447	(7,099,731)	1,405,677,070	1,469,612,942	0	1,440,902,725
3. Class 3 (a)	168,318,260	0	8,012,455	(1,678,344)	168,318,260	158,627,461	0	177,094,998
4. Class 4 (a)	50,764,268	0	542,637	5,365,700	50,764,268	55,587,331	0	54,375,197
5. Class 5 (a)	17,428,201	12,691	112,172	(6,524,985)	17,428,201	10,803,735	0	15,485,002
6. Class 6 (a)	20,633,581	0	330,660	1,409,411	20,633,581	21,712,332	0	20,744,119
7. Total Bonds	4,288,082,390	347,086,238	122,544,032	34,516,940	4,288,082,390	4,547,141,536	0	4,354,875,449
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	101,234	0	0	0	101,234	101,234	0	101,234
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	155,789	0	0	10,811	155,789	166,599	0	134,050
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	257,023	0	0	10,811	257,023	267,833	0	235,284
15. Total Bonds and Preferred Stock	4,288,339,413	347,086,238	122,544,032	34,527,751	4,288,339,413	4,547,409,369	0	4,355,110,733

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	385,396,396	XXX	385,396,229	70,395	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	262,396,312	255,831,321
2. Cost of short-term investments acquired	38,096,984,917	30,634,386,997
3. Accrual of discount	15,166	112,483
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(2,607)
6. Deduct consideration received on disposals	37,974,000,000	30,627,931,882
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)	385,396,395	262,396,312
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	385,396,395	262,396,312

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)	10,520,268
2.	Cost paid/(consideration received) on additions	937,209
3.	Unrealized valuation increase (decrease)	(1,833,044)
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)	9,624,433
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	9,624,433

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year				(10,722,709)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				(32,290,306)
3.1	Change in variation margin on open contracts			(32,290,306)	
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 16, current year to date minus	(43,013,015)			
3.24	Section 1, Column 16, prior year	(10,722,709)	(32,290,306)	(32,290,306)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year		(78,542,410)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(78,542,410)	(78,542,410)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				0
5.2	Used to adjust basis of hedged items				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(43,013,015)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(43,013,015)

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	9,624,433	
2.	Part B, Section 1, Column 14	(43,013,015)	
3.	Total (Line 1 plus Line 2)		(33,388,582)
4.	Part D, Column 5	9,845,489	
5.	Part D, Column 6	(43,234,071)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	9,624,433	
8.	Part B, Section 1, Column 13	(43,013,015)	
9.	Total (Line 7 plus Line 8)		(33,388,582)
10.	Part D, Column 8	9,845,489	
11.	Part D, Column 9	(43,234,071)	
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 19	(81,208,666)	
15.	Part D, Column 11	(81,208,666)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0325559	PHOENIX	AZ		05/22/2012	5.000	1,000,000	0	2,500,000
0525557	HUNTINGTON BEACH	CA		05/17/2012	5.125	6,900,000	0	13,800,000
1425562	CHICAGO HEIGHTS	IL		06/28/2012	5.000	4,650,000	0	7,350,000
1825555	RICHMOND	KY		05/17/2012	4.875	4,100,000	0	5,600,000
1925561	KENNER	LA		06/11/2012	5.000	3,100,000	0	5,300,000
2125564	HAGERSTOWN	MD		06/28/2012	4.750	2,200,000	0	4,290,000
3125558	WILLIAMSTOWN	NJ		05/18/2012	5.125	2,200,000	0	3,950,000
3425560	CHARLOTTE	NC		05/29/2012	4.875	2,000,000	0	8,010,000
4125556	ROCK HILL	SC		05/17/2012	5.000	5,100,000	0	8,080,000
4725563	RICHMOND	VA		06/28/2012	4.750	2,900,000	0	4,575,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	34,150,000	0	63,455,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	34,150,000	0	63,455,000
3399999. Total Mortgages				XXX	XXX	34,150,000	0	63,455,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024721	FORT COLLINS	CO		06/17/1997	05/01/2012	247,193	0	0	0	0	0	0	91,954	91,954	0	0	0
0024722	FORT COLLINS	CO		06/17/1997	05/01/2012	170,197	0	0	0	0	0	0	58,934	58,934	0	0	0
0024836	TOPEKA	KS		02/24/1999	04/01/2012	676,280	0	0	0	0	0	0	664,084	664,084	0	0	0
0024929	AUSTIN	TX		06/28/2002	05/02/2012	784,454	0	0	0	0	0	0	768,420	768,420	0	0	0
0024932	RICHMOND	VA		07/24/2002	06/28/2012	2,926,657	0	0	0	0	0	0	2,885,635	2,885,635	0	0	0
0024945	PHOENIX	AZ		10/09/2002	05/22/2012	980,818	0	0	0	0	0	0	969,739	969,739	0	0	0
0R24499	COEUR D'ALENE	ID		06/14/2002	05/31/2012	1,697,853	0	0	0	0	0	0	1,672,949	1,672,949	0	0	0
2425003	COON RAPIDS	MN		05/30/2003	05/31/2012	789,861	0	0	0	0	0	0	770,019	770,019	0	0	0
0199999. Total - Mortgages Closed by Repayment						8,273,313	0	0	0	0	0	0	7,881,734	7,881,734	0	0	0
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		171,525	0	0	0	0	0	0	0	20,355	0	0	0
0024509	NASHVILLE	TN		05/11/1994		791,669	0	0	0	0	0	0	0	76,115	0	0	0
0024520	MC DONOUGH	GA		09/28/1994		1,020,851	0	0	0	0	0	0	0	98,052	0	0	0
0024586	BESSEMER	AL		12/20/1995		1,289,823	0	0	0	0	0	0	0	45,860	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
0024589	HOUGHTON LAKE	MI		12/01/1995		1,687,436	0	0	0	0	0	0	0	55,408	0	0	0
0024596	CHRISTIANA HUN	DE		01/30/1996		705,291	0	0	0	0	0	0	0	36,840	0	0	0
0024627	MACOMB	IL		06/11/1996		29,463	0	0	0	0	0	0	0	2,403	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		1,472,197	0	0	0	0	0	0	0	68,673	0	0	0
0024652	VERNON TWP	PA		09/19/1996		1,920,017	0	0	0	0	0	0	0	82,963	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		2,128,756	0	0	0	0	0	0	0	91,619	0	0	0
0024667	MIAMI TWP	OH		12/19/1996		3,938,016	0	0	0	0	0	0	0	104,183	0	0	0
0024669	CHATTANOOGA	TN		12/23/1996		1,354,456	0	0	0	0	0	0	0	55,363	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		456,065	0	0	0	0	0	0	0	18,625	0	0	0
0024692	ACWORTH	GA		03/10/1997		2,412,132	0	0	0	0	0	0	0	105,393	0	0	0
0024696	COLUMBUS	OH		03/25/1997		5,521,081	0	0	0	0	0	0	0	89,131	0	0	0
0024715	QUAKERTOWN	PA		05/28/1997		2,678,858	0	0	0	0	0	0	0	99,846	0	0	0
0024721	FORT COLLINS	CO		06/17/1997		247,193	0	0	0	0	0	0	0	39,217	0	0	0
0024722	FORT COLLINS	CO		06/17/1997		170,197	0	0	0	0	0	0	0	28,104	0	0	0
0024723	FARRAGUT	TN		06/17/1997		461,179	0	0	0	0	0	0	0	28,574	0	0	0
0024726	WEST DES MOINES	IA		06/24/1997		74,637	0	0	0	0	0	0	0	32,265	0	0	0
0024731	HAVELOCK	NC		07/11/1997		845,402	0	0	0	0	0	0	0	33,777	0	0	0
0024739	CHILLUM	MD		08/18/1997		3,178,094	0	0	0	0	0	0	0	47,105	0	0	0
0024757	FORT DODGE	IA		10/10/1997		1,297,379	0	0	0	0	0	0	0	44,222	0	0	0
0024758	KANSAS CITY	MO		10/22/1997		2,373,144	0	0	0	0	0	0	0	80,579	0	0	0
0024764	SYOSSET	NY		11/20/1997		3,241,163	0	0	0	0	0	0	0	106,429	0	0	0
0024768	BEREA	SC		01/05/1998		2,454,587	0	0	0	0	0	0	0	81,231	0	0	0
0024773	TONAWANDA	NY		02/13/1998		163,950	0	0	0	0	0	0	0	32,216	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		3,713,686	0	0	0	0	0	0	0	117,496	0	0	0
0024778	MASON	OH		03/20/1998		3,331,704	0	0	0	0	0	0	0	47,424	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		298,610	0	0	0	0	0	0	0	9,537	0	0	0
0024783	KNOX COUNTY	TN		04/01/1998		457,342	0	0	0	0	0	0	0	83,874	0	0	0
0024787	HOPKINS	MN		06/23/1998		3,207,092	0	0	0	0	0	0	0	35,676	0	0	0
0024789	ANDERSON	SC		07/22/1998		146,515	0	0	0	0	0	0	0	4,164	0	0	0
0024816	OHIO TWP	PA		11/23/1998		2,904,833	0	0	0	0	0	0	0	81,767	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		285,088	0	0	0	0	0	0	0	8,059	0	0	0
0024819	MADISON	WI		12/10/1998		91,694	0	0	0	0	0	0	0	2,547	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		1,250,969	0	0	0	0	0	0	0	40,439	0	0	0
0024821	RALEIGH	NC		12/16/1998		294,141	0	0	0	0	0	0	0	33,657	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,635,401	0	0	0	0	0	0	0	46,531	0	0	0
0024828	LYTLE	TX		01/21/1999		94,103	0	0	0	0	0	0	0	3,905	0	0	0
0024831	MONONA	WI		02/01/1999		98,681	0	0	0	0	0	0	0	2,739	0	0	0
0024834	STANLEY	VA		02/24/1999		1,285,893	0	0	0	0	0	0	0	34,833	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024839	LAREDO	TX		03/09/1999		228,768	0	0	0	0	0	0	0	23,176	0	0	0
0024840	WESTLAKE	OH		03/11/1999		28,983	0	0	0	0	0	0	0	2,935	0	0	0
0024843	LOUISVILLE	KY		03/23/1999		45,429	0	0	0	0	0	0	0	4,767	0	0	0
0024847	EL PASO	TX		03/31/1999		647,000	0	0	0	0	0	0	0	65,557	0	0	0
0024858	LIBERTY LAKE	WA		06/02/1999		2,120,665	0	0	0	0	0	0	0	27,097	0	0	0
0024861	FRANKENMUTH	MI		06/30/1999		446,364	0	0	0	0	0	0	0	44,311	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		53,153	0	0	0	0	0	0	0	3,824	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		1,411,585	0	0	0	0	0	0	0	32,191	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		513,177	0	0	0	0	0	0	0	17,600	0	0	0
0024890	LAWRENCE	KS		08/07/2000		5,332,059	0	0	0	0	0	0	0	57,677	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		999,867	0	0	0	0	0	0	0	15,836	0	0	0
0024900	SAN DIEGO	CA		04/05/2001		641,255	0	0	0	0	0	0	0	31,422	0	0	0
0024920	SALINE	MI		03/20/2002		998,007	0	0	0	0	0	0	0	16,692	0	0	0
0024923	KNOXVILLE	TN		04/30/2002		2,625,375	0	0	0	0	0	0	0	22,267	0	0	0
0024928	MIDDLEBURY	VT		06/26/2002		3,302,058	0	0	0	0	0	0	0	36,054	0	0	0
0024929	AUSTIN	TX		06/28/2002		784,454	0	0	0	0	0	0	0	4,048	0	0	0
0024930	COBB COUNTY	GA		07/17/2002		4,022,161	0	0	0	0	0	0	0	33,971	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		946,339	0	0	0	0	0	0	0	14,893	0	0	0
0024932	RICHMOND	VA		07/24/2002		2,926,657	0	0	0	0	0	0	0	20,700	0	0	0
0024933	WELLINGTON	OH		07/31/2002		1,584,234	0	0	0	0	0	0	0	11,694	0	0	0
0024934	HOUSTON	TX		07/31/2002		1,064,914	0	0	0	0	0	0	0	16,710	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		444,815	0	0	0	0	0	0	0	15,804	0	0	0
0024938	PORT HURON	MI		08/21/2002		1,092,819	0	0	0	0	0	0	0	17,027	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,930,694	0	0	0	0	0	0	0	68,447	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,644,243	0	0	0	0	0	0	0	29,270	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		930,148	0	0	0	0	0	0	0	14,332	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,308,043	0	0	0	0	0	0	0	19,839	0	0	0
0024945	PHOENIX	AZ		10/09/2002		980,818	0	0	0	0	0	0	0	5,573	0	0	0
0024948	ROUND ROCK	TX		10/24/2002		2,093,391	0	0	0	0	0	0	0	17,998	0	0	0
0024949	SAVANNAH	GA		10/29/2002		3,752,473	0	0	0	0	0	0	0	56,759	0	0	0
0024951	KISSIMMEE	FL		11/08/2002		4,048,308	0	0	0	0	0	0	0	19,300	0	0	0
0024952	FISHERS	IN		11/08/2002		1,291,701	0	0	0	0	0	0	0	11,263	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,526,569	0	0	0	0	0	0	0	23,193	0	0	0
0024955	CORONA	CA		11/25/2002		809,771	0	0	0	0	0	0	0	7,225	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,368,107	0	0	0	0	0	0	0	16,586	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,709,840	0	0	0	0	0	0	0	27,302	0	0	0
0024958	OGDEN	UT		11/26/2002		1,955,362	0	0	0	0	0	0	0	17,831	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024959	ALBUQUERQUE	NM		12/02/2002		983,369	0	0	0	0	0	0	0	13,569	0	0	0
0024960	BISBEE	AZ		12/06/2002		395,562	0	0	0	0	0	0	0	17,672	0	0	0
0024961	LAREDO	TX		12/12/2002		2,215,246	0	0	0	0	0	0	0	75,287	0	0	0
0024962	BERMUDA DUNES	CA		12/12/2002		4,114,852	0	0	0	0	0	0	0	34,379	0	0	0
0024964	WASHINGTON TWP.	OH		12/19/2002		2,121,994	0	0	0	0	0	0	0	32,799	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,810,183	0	0	0	0	0	0	0	27,135	0	0	0
0024966	AMARILLO	TX		12/19/2002		3,138,501	0	0	0	0	0	0	0	48,505	0	0	0
0024967	MIAMI TWNSHP	OH		12/20/2002		1,232,830	0	0	0	0	0	0	0	19,476	0	0	0
0024969	SACRAMENTO	CA		12/23/2002		3,615,391	0	0	0	0	0	0	0	54,348	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,720,282	0	1,144	0	0	1,144	0	0	39,676	0	0	0
0024971	VISALIA	CA		12/23/2002		3,486,907	0	(584)	0	0	(584)	0	0	38,731	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,502,310	0	0	0	0	0	0	0	8,869	0	0	0
0125442	MONTGOMERY	AL		01/27/2010		874,746	0	0	0	0	0	0	0	6,834	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		4,450,928	0	0	0	0	0	0	0	51,263	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		2,371,605	0	0	0	0	0	0	0	21,953	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,500,000	0	0	0	0	0	0	0	27,406	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		817,000	0	0	0	0	0	0	0	8,297	0	0	0
0325066	TEMPE	AZ		04/13/2004		1,911,749	0	0	0	0	0	0	0	15,431	0	0	0
0325093	SUN CITY	AZ		09/17/2004		481,876	0	0	0	0	0	0	0	12,036	0	0	0
0325094	PHOENIX	AZ		09/17/2004		749,382	0	0	0	0	0	0	0	18,688	0	0	0
0325119	TUCSON	AZ		01/24/2005		2,492,240	0	0	0	0	0	0	0	26,332	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,243,056	0	0	0	0	0	0	0	14,290	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,328,788	0	0	0	0	0	0	0	15,276	0	0	0
0325410	TUCSON	AZ		08/29/2008		5,343,451	0	0	0	0	0	0	0	55,287	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,705,284	0	0	0	0	0	0	0	27,113	0	0	0
0325436	MARANA	AZ		05/06/2009		2,856,268	0	0	0	0	0	0	0	16,079	0	0	0
0425045	ROGERS	AR		12/05/2003		5,393,058	0	0	0	0	0	0	0	48,161	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,213,234	0	0	0	0	0	0	0	11,989	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,842,638	0	0	0	0	0	0	0	35,567	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		1,051,688	0	0	0	0	0	0	0	15,679	0	0	0
0525008	LOS ANGELES	CA		07/16/2003		2,926,696	0	0	0	0	0	0	0	43,999	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		2,177,192	0	0	0	0	0	0	0	49,904	0	0	0
0525083	LEMON GROVE	CA		07/16/2004		3,276,255	0	0	0	0	0	0	0	42,736	0	0	0
0525099	SACRAMENTO	CA		09/30/2004		867,151	0	0	0	0	0	0	0	13,037	0	0	0
0525147	TEMECULA	CA		06/15/2005		776,092	0	0	0	0	0	0	0	7,648	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,613,109	0	0	0	0	0	0	0	36,063	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,494,770	0	0	0	0	0	0	0	25,731	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,375,750	0	0	0	0	0	0	0	27,165	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525273	HOMEWOOD	CA		10/30/2006		5,977,991	0	0	0	0	0	0	0	36,954	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		960,358	0	0	0	0	0	0	0	17,411	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,696,623	0	0	0	0	0	0	0	34,394	0	0	0
0525346	CLOVIS	CA		09/14/2007		2,310,654	0	0	0	0	0	0	0	13,305	0	0	0
0525394	FRESNO	CA		05/19/2008		2,526,433	0	0	0	0	0	0	0	14,149	0	0	0
0525395	CUPERTINO	CA		05/22/2008		2,763,891	0	0	0	0	0	0	0	19,117	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,723,777	0	0	0	0	0	0	0	24,772	0	0	0
0525414	BREA	CA		09/22/2008		3,296,500	0	0	0	0	0	0	0	17,679	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		4,310,814	0	0	0	0	0	0	0	55,041	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,911,494	0	0	0	0	0	0	0	21,671	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,802,159	0	0	0	0	0	0	0	43,544	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,985,616	0	0	0	0	0	0	0	22,125	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,690,415	0	0	0	0	0	0	0	29,435	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		741,396	0	0	0	0	0	0	0	24,108	0	0	0
0625177	AURORA	CO		09/30/2005		1,142,939	0	0	0	0	0	0	0	25,549	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,703,520	0	0	0	0	0	0	0	56,595	0	0	0
0625525	WINDSOR	CO		09/28/2011		4,025,838	0	0	0	0	0	0	0	44,857	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		4,244,882	0	0	0	0	0	0	0	26,628	0	0	0
0925303	WASHINGTON DC	DC		01/31/2007		2,875,276	0	0	0	0	0	0	0	29,120	0	0	0
0R24029	CHINO	CA		09/30/1997		155,401	0	0	0	0	0	0	0	46,494	0	0	0
0R24190	DOUGLASVILLE	GA		09/01/1998		566,915	0	0	0	0	0	0	0	82,026	0	0	0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		514,541	0	0	0	0	0	0	0	56,376	0	0	0
0R24373	ST PAUL	MN		06/08/2000		359,954	0	0	0	0	0	0	0	22,285	0	0	0
0R24383	JENISON	MI		06/25/1997		51,225	0	0	0	0	0	0	0	25,744	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		3,040,157	0	0	0	0	0	0	0	37,310	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		273,258	0	0	0	0	0	0	0	3,353	0	0	0
0R24452	EL TORO	CA		11/24/1998		358,944	0	0	0	0	0	0	0	42,975	0	0	0
0R24499	COEUR D'ALENE	ID		06/14/2002		1,697,853	0	0	0	0	0	0	0	10,052	0	0	0
0R24568	BURNSVILLE	MN		12/05/2002		1,073,058	0	0	0	0	0	0	0	9,570	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		731,314	0	0	0	0	0	0	0	4,362	0	0	0
0R24717	DELTA TWP	MI		12/27/2002		1,809,374	0	0	0	0	0	0	0	37,471	0	0	0
0S24376	INDIANAPOLIS	IN		11/01/2002		685,622	0	0	0	0	0	0	0	10,755	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		923,877	0	0	0	0	0	0	0	5,508	0	0	0
1025079	VIERA	FL		06/09/2004		517,470	0	0	0	0	0	0	0	6,701	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,576,788	0	0	0	0	0	0	0	20,195	0	0	0
1025200	SAN CARLOS PARK	FL		12/28/2005		4,896,140	0	0	0	0	0	0	0	35,892	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		904,035	0	0	0	0	0	0	0	5,626	0	0	0
1025305	ORLANDO	FL		02/26/2007		4,594,432	0	0	0	0	0	0	0	98,160	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025317	DORAL	FL		04/24/2007		3,091,086	0	0	0	0	0	0	0	26,351	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,227,051	0	0	0	0	0	0	0	28,697	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,122,580	0	0	0	0	0	0	0	12,178	0	0	0
1025399	TAMPA	FL		06/02/2008		1,457,404	0	0	0	0	0	0	0	45,396	0	0	0
1025400	ODESSA	FL		06/09/2008		3,066,251	0	0	0	0	0	0	0	27,032	0	0	0
1025490	ORLANDO	FL		03/25/2011		2,855,113	0	0	0	0	0	0	0	29,279	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,635,046	0	0	0	0	0	0	0	46,262	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,800,000	0	0	0	0	0	0	0	9,183	0	0	0
1025549	APOPKA	FL		03/28/2012		0	0	0	0	0	0	0	0	7,486	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,259,783	0	0	0	0	0	0	0	17,999	0	0	0
1125178	CANTON	GA		10/05/2005		1,281,556	0	0	0	0	0	0	0	11,138	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,515,630	0	0	0	0	0	0	0	19,213	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		7,122,767	0	0	0	0	0	0	0	60,747	0	0	0
1325086	POCATELLO	ID		07/30/2004		893,797	0	0	0	0	0	0	0	23,725	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		680,082	0	0	0	0	0	0	0	16,967	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,559,716	0	0	0	0	0	0	0	31,979	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		3,085,734	0	0	0	0	0	0	0	21,944	0	0	0
1425025	BUFFALO GROVE	IL		09/25/2003		4,748,242	0	0	0	0	0	0	0	55,724	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,458,944	0	0	0	0	0	0	0	8,314	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,879,228	0	0	0	0	0	0	0	12,906	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,570,032	0	0	0	0	0	0	0	23,154	0	0	0
1525013	FISHERS	IN		07/29/2003		1,232,869	0	0	0	0	0	0	0	18,393	0	0	0
1525032	SELLERSBURG	IN		10/06/2003		232,692	0	0	0	0	0	0	0	30,682	0	0	0
1525053	LAWRENCE	IN		02/02/2004		842,379	0	0	0	0	0	0	0	11,090	0	0	0
1525060	FISHERS	IN		03/15/2004		641,251	0	0	0	0	0	0	0	8,781	0	0	0
1525061	FISHERS	IN		03/15/2004		694,169	0	0	0	0	0	0	0	13,690	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		853,888	0	0	0	0	0	0	0	21,771	0	0	0
1525124	DECATUR	IN		02/28/2005		924,789	0	0	0	0	0	0	0	7,146	0	0	0
1525125	CARMEL	IN		03/09/2005		1,709,443	0	0	0	0	0	0	0	13,411	0	0	0
1525126	GREENWOOD	IN		03/09/2005		1,633,106	0	0	0	0	0	0	0	20,836	0	0	0
1525127	GREENWOOD	IN		03/09/2005		1,648,812	0	0	0	0	0	0	0	21,034	0	0	0
1525174	FISHERS	IN		09/29/2005		1,588,025	0	0	0	0	0	0	0	19,798	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		708,923	0	0	0	0	0	0	0	10,583	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006		344,836	0	0	0	0	0	0	0	18,007	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,681,983	0	0	0	0	0	0	0	17,127	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,987,175	0	0	0	0	0	0	0	12,831	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,997,047	0	0	0	0	0	0	0	15,903	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525339	INDIANAPOLIS	IN		08/15/2007		1,459,597	0	0	0	0	0	0	0	16,253	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,248,820	0	0	0	0	0	0	0	7,123	0	0	0
1525418	GREENFIELD	IN		10/01/2008		4,826,054	0	0	0	0	0	0	0	69,303	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,618,157	0	0	0	0	0	0	0	31,990	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,680,555	0	0	0	0	0	0	0	30,890	0	0	0
1525500	CARMEL	IN		04/28/2011		2,498,057	0	0	0	0	0	0	0	23,147	0	0	0
1624983	JOHNSTON	IA		02/26/2003		2,922,427	0	0	0	0	0	0	0	25,990	0	0	0
1625051	MASON CITY	IA		01/07/2004		2,731,394	0	0	0	0	0	0	0	78,036	0	0	0
1625063	URBANDALE	IA		03/17/2004		3,099,714	0	0	0	0	0	0	0	25,265	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,470,202	0	0	0	0	0	0	0	10,457	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,638,524	0	0	0	0	0	0	0	18,922	0	0	0
1725298	WICHITA	KS		01/18/2007		2,925,878	0	0	0	0	0	0	0	29,215	0	0	0
1825019	FERN CREEK	KY		08/27/2003		632,536	0	0	0	0	0	0	0	19,141	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		2,774,607	0	0	0	0	0	0	0	77,268	0	0	0
1825215	OWENSBORO	KY		02/23/2006		999,895	0	0	0	0	0	0	0	11,322	0	0	0
1825379	COLD SPRING	KY		01/31/2008		3,113,137	0	0	0	0	0	0	0	29,087	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,531,128	0	0	0	0	0	0	0	17,052	0	0	0
1825472	NEWPORT	KY		10/29/2010		4,715,483	0	0	0	0	0	0	0	69,349	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		4,318,290	0	0	0	0	0	0	0	51,871	0	0	0
1925041	BROSSARD	LA		11/21/2003		2,303,925	0	0	0	0	0	0	0	68,325	0	0	0
1925270	BROUSSARD	LA		09/29/2006		685,459	0	0	0	0	0	0	0	18,506	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		1,150,316	0	0	0	0	0	0	0	15,863	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,670,508	0	0	0	0	0	0	0	26,761	0	0	0
2125430	LAUREL	MD		12/02/2008		2,583,612	0	0	0	0	0	0	0	20,906	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		4,020,520	0	0	0	0	0	0	0	43,893	0	0	0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,791,711	0	0	0	0	0	0	0	41,793	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,260,444	0	0	0	0	0	0	0	9,429	0	0	0
2325216	NOVI	MI		03/01/2006		5,564,133	0	0	0	0	0	0	0	38,816	0	0	0
2325533	WYOMING	MI		10/26/2011		1,992,885	0	0	0	0	0	0	0	21,847	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		0	0	0	0	0	0	0	0	36,048	0	0	0
2425003	COON RAPIDS	MN		05/30/2003		789,861	0	0	0	0	0	0	0	7,998	0	0	0
2425030	EAGAN	MN		09/30/2003		2,124,914	0	0	0	0	0	0	0	18,053	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		3,085,326	0	0	0	0	0	0	0	42,515	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		5,408,348	0	0	0	0	0	0	0	71,147	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		7,192,446	0	0	0	0	0	0	0	68,255	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		8,081,063	0	0	0	0	0	0	0	49,711	0	0	0
2725026	BOZEMAN	MT		09/25/2003		2,999,009	0	0	0	0	0	0	0	38,376	0	0	0
2725242	BOZEMAN	MT		06/13/2006		733,741	0	0	0	0	0	0	0	43,371	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2725476	KALISPELL	MT		11/23/2010		3,793,960	0	0	0	0	0	0	0	54,389	0	0	0
2824984	OMAHA	NE		02/28/2003		2,315,965	0	0	0	0	0	0	0	35,828	0	0	0
2824987	OMAHA	NE		03/28/2003		644,480	0	0	0	0	0	0	0	9,871	0	0	0
2825214	RALSTON	NE		02/16/2006		1,259,579	0	0	0	0	0	0	0	12,713	0	0	0
2825220	OMAHA	NE		03/09/2006		2,001,175	0	0	0	0	0	0	0	14,454	0	0	0
2825301	OMAHA	NE		01/29/2007		128,719	0	0	0	0	0	0	0	1,306	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,792,844	0	0	0	0	0	0	0	34,945	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		2,193,188	0	0	0	0	0	0	0	26,011	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		5,964,869	0	0	0	0	0	0	0	226,762	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		4,252,116	0	0	0	0	0	0	0	31,477	0	0	0
3125306	OAKLAND	NJ		03/01/2007		2,490,380	0	0	0	0	0	0	0	44,253	0	0	0
3225074	ALBUQUERUQE	NM		05/19/2004		1,108,110	0	0	0	0	0	0	0	13,917	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		2,177,043	0	0	0	0	0	0	0	40,931	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005		4,364,360	0	0	0	0	0	0	0	54,092	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,972,107	0	0	0	0	0	0	0	15,015	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,800,692	0	0	0	0	0	0	0	15,926	0	0	0
3325101	PULASKI	NY		10/25/2004		955,797	0	0	0	0	0	0	0	11,985	0	0	0
3325219	CLAY	NY		12/01/2010		2,157,881	0	0	0	0	0	0	0	23,594	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,845,424	0	0	0	0	0	0	0	14,593	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,739,548	0	0	0	0	0	0	0	18,603	0	0	0
3325439	WEST SENECA	NY		12/22/2009		3,917,607	0	0	0	0	0	0	0	128,788	0	0	0
3325538	LATHAM	NY		11/28/2011		2,500,000	0	0	0	0	0	0	0	17,537	0	0	0
3425039	CHARLOTTE	NC		11/14/2003		1,175,283	0	0	0	0	0	0	0	15,147	0	0	0
3425105	MATTHEWS	NC		11/08/2004		817,854	0	0	0	0	0	0	0	10,466	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		834,161	0	0	0	0	0	0	0	10,497	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		2,529,689	0	0	0	0	0	0	0	51,564	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,703,001	0	0	0	0	0	0	0	12,374	0	0	0
3425482	CARRBORO	NC		12/20/2010		5,025,982	0	0	0	0	0	0	0	62,229	0	0	0
3425504	CARY	NC		05/31/2011		2,692,309	0	0	0	0	0	0	0	34,971	0	0	0
3425529	GREENSBORO	NC		09/29/2011		2,017,382	0	0	0	0	0	0	0	34,791	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,904,549	0	0	0	0	0	0	0	13,288	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		754,067	0	0	0	0	0	0	0	24,083	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		1,596,847	0	0	0	0	0	0	0	48,032	0	0	0
3625027	WEST CARROLLTON	OH		09/29/2003		1,014,493	0	0	0	0	0	0	0	15,183	0	0	0
3625037	WELLINGTON	OH		10/24/2003		1,180,440	0	0	0	0	0	0	0	10,150	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		710,388	0	0	0	0	0	0	0	20,527	0	0	0
3625042	WASHINGTON TWP	OH		11/21/2003		633,509	0	0	0	0	0	0	0	10,526	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625044	COLUMBUS	OH		11/24/2003		621,084	0	0	0	0	0	0	0	17,799	0	0	0
3625046	CINCINNATI	OH		12/09/2003		3,985,383	0	0	0	0	0	0	0	33,390	0	0	0
3625048	MONTGOMERY	OH		12/30/2003		23,037,113	0	0	0	0	0	0	0	199,603	0	0	0
3625081	WELLINGTON	OH		07/07/2004		571,255	0	0	0	0	0	0	0	5,149	0	0	0
3625084	PLAIN CITY	OH		07/22/2004		1,686,365	0	0	0	0	0	0	0	43,990	0	0	0
3625100	DAYTON	OH		10/14/2004		507,647	0	0	0	0	0	0	0	12,907	0	0	0
3625128	WESTERVILLE	OH		03/15/2005		1,032,376	0	0	0	0	0	0	0	8,001	0	0	0
3625130	VANDALIA	OH		03/29/2005		2,146,769	0	0	0	0	0	0	0	51,329	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		1,039,201	0	0	0	0	0	0	0	12,077	0	0	0
3625279	LOVELAND	OH		11/28/2006		1,587,143	0	0	0	0	0	0	0	15,831	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,565,669	0	0	0	0	0	0	0	27,451	0	0	0
3625341	ELIDA	OH		08/24/2007		1,307,118	0	0	0	0	0	0	0	9,890	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,314,380	0	0	0	0	0	0	0	17,076	0	0	0
3625423	ELYRIA	OH		10/29/2008		388,131	0	0	0	0	0	0	0	30,933	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,851,362	0	0	0	0	0	0	0	61,345	0	0	0
3625445	WADSWORTH	OH		03/09/2010		2,058,129	0	0	0	0	0	0	0	24,662	0	0	0
3625465	GRANDVIEW HEIGHTS	OH		10/06/2010		7,153,540	0	0	0	0	0	0	0	35,618	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,922,596	0	0	0	0	0	0	0	18,527	0	0	0
3625484	WESTLAKE	OH		12/27/2010		3,530,060	0	0	0	0	0	0	0	62,784	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,986,715	0	0	0	0	0	0	0	14,425	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		0	0	0	0	0	0	0	0	33,642	0	0	0
3724985	TULSA	OK		03/03/2003		414,469	0	0	0	0	0	0	0	29,293	0	0	0
3725043	TULSA	OK		11/24/2003		2,779,617	0	0	0	0	0	0	0	23,275	0	0	0
3725098	EDMOND	OK		09/29/2004		3,054,826	0	0	0	0	0	0	0	23,963	0	0	0
3725234	EDOMOND	OK		04/27/2006		1,505,262	0	0	0	0	0	0	0	10,405	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,388,154	0	0	0	0	0	0	0	14,150	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,112,921	0	0	0	0	0	0	0	20,111	0	0	0
3825076	PORTLAND	OR		05/27/2004		499,794	0	0	0	0	0	0	0	15,231	0	0	0
3825259	HILLSBORO	OR		08/22/2006		5,676,760	0	0	0	0	0	0	0	35,958	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,959,293	0	0	0	0	0	0	0	30,779	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		2,322,691	0	0	0	0	0	0	0	33,689	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		8,341,885	0	0	0	0	0	0	0	59,731	0	0	0
3924978	CONNELLSVILLE	PA		01/27/2003		1,129,028	0	0	0	0	0	0	0	17,816	0	0	0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,273,549	0	0	0	0	0	0	0	50,333	0	0	0
3925017	WHITPAIN TWP	PA		08/14/2003		1,186,682	0	0	0	0	0	0	0	17,802	0	0	0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,196,170	0	0	0	0	0	0	0	32,940	0	0	0
3925070	QUAKERTOWN	PA		04/30/2004		523,192	0	0	0	0	0	0	0	20,325	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,558,513	0	0	0	0	0	0	0	9,770	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3925428	WASHINGTON	PA		11/26/2008		3,600,018	0	0	0	0	0	0	0	18,803	0	0	0
4124976	LEXINGTON	SC		01/14/2003		949,187	0	0	0	0	0	0	0	14,196	0	0	0
4124977	CHARLESTON	SC		01/16/2003		3,388,734	0	0	0	0	0	0	0	20,543	0	0	0
4125152	NORTH CHARLESTON	SC		06/29/2005		7,000,164	0	0	0	0	0	0	0	35,224	0	0	0
4125311	CHARLESTON	SC		03/28/2007		7,784,655	0	0	0	0	0	0	0	76,991	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,408,297	0	0	0	0	0	0	0	57,327	0	0	0
4125438	SUMMERVILLE	SC		10/09/2009		2,758,018	0	0	0	0	0	0	0	32,306	0	0	0
4125480	CHARLESTON	SC		12/14/2010		848,674	0	0	0	0	0	0	0	14,773	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,825,000	0	0	0	0	0	0	0	12,742	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		0	0	0	0	0	0	0	0	29,366	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		1,053,410	0	0	0	0	0	0	0	15,651	0	0	0
4325001	KINGSPORT	TN		05/30/2003		688,265	0	0	0	0	0	0	0	21,981	0	0	0
4325031	MEMPHIS	TN		09/30/2003		530,936	0	0	0	0	0	0	0	15,957	0	0	0
4325056	FARRAGUT	TN		02/23/2004		1,451,778	0	0	0	0	0	0	0	20,542	0	0	0
4325078	BRISTOL	TN		06/04/2004		1,486,210	0	0	0	0	0	0	0	39,305	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,131,009	0	0	0	0	0	0	0	8,303	0	0	0
4325217	FARRAGUT	TN		03/01/2006		824,835	0	0	0	0	0	0	0	9,254	0	0	0
4325254	KISSIMMEE	FL		07/07/2005		1,512,299	0	0	0	0	0	0	0	7,305	0	0	0
4325350	LAVERGNE	TN		10/09/2007		1,524,320	0	0	0	0	0	0	0	2,966	0	0	0
4325537	COLUMBIA	TN		11/21/2011		800,000	0	0	0	0	0	0	0	8,951	0	0	0
4424979	EL PASO	TX		02/04/2003		1,358,199	0	0	0	0	0	0	0	133,199	0	0	0
4424980	BOERNE	TX		02/04/2003		937,444	0	0	0	0	0	0	0	31,168	0	0	0
4425006	CONROE	TX		07/10/2003		1,486,090	0	0	0	0	0	0	0	12,791	0	0	0
4425021	HOLLYWOOD PARK	TX		08/29/2003		1,823,894	0	0	0	0	0	0	0	16,560	0	0	0
4425028	SAN ANTONIO	TX		09/30/2003		5,563,084	0	0	0	0	0	0	0	78,843	0	0	0
4425029	EL PASO	TX		09/30/2003		594,780	0	0	0	0	0	0	0	18,017	0	0	0
4425033	EL PASO	TX		10/08/2003		3,859,486	0	0	0	0	0	0	0	116,124	0	0	0
4425049	SAN ANTONIO	TX		12/30/2003		4,847,025	0	0	0	0	0	0	0	41,394	0	0	0
4425064	SAN ANTONIO	TX		03/31/2004		2,173,759	0	0	0	0	0	0	0	18,618	0	0	0
4425075	CONROE	TX		05/24/2004		788,132	0	0	0	0	0	0	0	6,427	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		777,144	0	0	0	0	0	0	0	20,981	0	0	0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,632,331	0	0	0	0	0	0	0	36,525	0	0	0
4425103	SAN ANTONIO	TX		11/03/2004		1,919,979	0	0	0	0	0	0	0	22,656	0	0	0
4425121	BEE CAVE	TX		02/07/2005		1,049,516	0	0	0	0	0	0	0	8,428	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,139,111	0	0	0	0	0	0	0	8,465	0	0	0
4425170	LAREDO	TX		09/16/2005		2,927,297	0	0	0	0	0	0	0	22,800	0	0	0
4425173	EL PASO	TX		09/28/2005		1,718,839	0	0	0	0	0	0	0	38,593	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
4425182	HOUSTON	TX		10/31/2005		3,251,004	0	0	0	0	0	0	0	33,011	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		929,709	0	0	0	0	0	0	0	6,376	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,456,851	0	0	0	0	0	0	0	14,616	0	0	0
4425297	HOUSTON	TX		01/17/2007		1,271,462	0	0	0	0	0	0	0	30,561	0	0	0
4425309	EL PASO	TX		03/14/2007		2,372,914	0	0	0	0	0	0	0	23,790	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,278,390	0	0	0	0	0	0	0	16,273	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,699,830	0	0	0	0	0	0	0	34,821	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,964,417	0	0	0	0	0	0	0	26,704	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,382,478	0	0	0	0	0	0	0	16,712	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,942,090	0	0	0	0	0	0	0	33,233	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,595,929	0	0	0	0	0	0	0	37,965	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,105,280	0	0	0	0	0	0	0	25,773	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,917,811	0	0	0	0	0	0	0	43,706	0	0	0
4425463	EL PASO	TX		09/16/2010		1,900,515	0	0	0	0	0	0	0	22,572	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		4,681,239	0	0	0	0	0	0	0	77,696	0	0	0
4425478	EL PASO	TX		12/06/2010		2,689,182	0	0	0	0	0	0	0	31,700	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		981,896	0	0	0	0	0	0	0	11,215	0	0	0
4425535	CONROE	TX		10/31/2011		996,019	0	0	0	0	0	0	0	12,218	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,900,000	0	0	0	0	0	0	0	42,556	0	0	0
4525007	SALT LAKE COUNTY	UT		07/15/2003		1,998,978	0	0	0	0	0	0	0	62,385	0	0	0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,115,913	0	0	0	0	0	0	0	14,700	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		5,027,130	0	0	0	0	0	0	0	64,729	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,423,377	0	0	0	0	0	0	0	19,455	0	0	0
4625460	BARRE	VT		08/26/2010		4,553,279	0	0	0	0	0	0	0	100,635	0	0	0
4725136	RICHMOND	VA		04/29/2005		1,498,596	0	0	0	0	0	0	0	18,781	0	0	0
4725313	YORKTOWN	VA		03/30/2007		2,880,112	0	0	0	0	0	0	0	51,485	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,257,171	0	0	0	0	0	0	0	11,613	0	0	0
4725378	NORFOLK	VA		01/30/2008		7,568,317	0	0	0	0	0	0	0	43,716	0	0	0
4725402	ASHLAND	VA		06/23/2008		2,809,127	0	0	0	0	0	0	0	15,861	0	0	0
4725407	CHESTER	VA		07/29/2008		5,783,285	0	0	0	0	0	0	0	40,244	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		3,780,042	0	0	0	0	0	0	0	87,992	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,618,145	0	0	0	0	0	0	0	14,160	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		4,153,572	0	0	0	0	0	0	0	20,639	0	0	0
4825004	VANCOUVER	WA		06/30/2003		1,471,725	0	0	0	0	0	0	0	22,197	0	0	0
4825342	TACOMA	WA		08/30/2007		1,316,448	0	0	0	0	0	0	0	12,581	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		4,317,097	0	0	0	0	0	0	0	50,768	0	0	0
4925073	CHARLESTON	WV		05/04/2004		5,441,136	0	0	0	0	0	0	0	70,049	0	0	0
4925347	LEWISBURG	WV		09/20/2007		1,774,901	0	0	0	0	0	0	0	34,572	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
5024991	TWO RIVERS	WI		03/31/2003		565,238	0	0	0	0	0	0	0	110,783	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,935,423	0	0	0	0	0	0	0	23,690	0	0	0
5025077	WAUWATOSA	WI		06/03/2004		1,057,330	0	0	0	0	0	0	0	9,117	0	0	0
5025087	OSHKOSH	WI		08/11/2004		4,237,417	0	0	0	0	0	0	0	55,497	0	0	0
5025104	MARSHFIELD	WI		11/04/2004		5,462,932	0	0	0	0	0	0	0	45,088	0	0	0
5025122	HARTLAND	WI		02/15/2005		1,398,140	0	0	0	0	0	0	0	11,219	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		916,328	0	0	0	0	0	0	0	20,490	0	0	0
5025208	PEWAUKEE	WI		02/09/2006		1,018,220	0	0	0	0	0	0	0	14,323	0	0	0
5325172	KANSAS CITY	KS		09/23/2005		2,200,456	0	0	0	0	0	0	0	80,007	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,889,779	0	0	0	0	0	0	0	36,246	0	0	0
5325337	OMAHA	NE		08/03/2007		2,429,807	0	0	0	0	0	0	0	32,152	0	0	0
5325360	DETROIT	MI		12/06/2007		8,521,140	0	0	0	0	0	0	0	147,882	0	0	0
5325494	SEDALIA	MO		04/07/2011		2,097,668	0	0	0	0	0	0	0	29,945	0	0	0
0299999. Total - Mortgages With Partial Repayments						885,534,195	0	560	0	0	560	0	0	12,761,529	0	0	0
Mortgages Disposed																	
4325350	LAVERGNE	TN		10/09/2007	06/28/2012	1,524,320	0	0	782,550	0	(782,550)	0	730,000	730,000	0	0	0
0399999. Total - Mortgages Disposed						1,524,320	0	0	782,550	0	(782,550)	0	730,000	730,000	0	0	0
0599999. Total Mortgages						895,331,828	0	560	782,550	0	(781,990)	0	8,611,734	21,373,263	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

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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

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
33803W AA 7	FISHERS LANE ASSOC LLC 3.666% 08/05/30		06/20/2012	Raymond James & Associates		3,000,000	3,000,000	0	1FE
0599999.	Total - Bonds - U.S. Government					3,000,000	3,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
01170R EF 5	ALASKA ST HSG FIN CORP 4.125% 12/01/37		05/25/2012	Bank of America		1,961,320	2,000,000	0	1FE
20775B YZ 3	CONNECTICUT ST HSG FIN 4.150% 05/15/42		05/23/2012	Morgan Stanley & Co.		2,000,000	2,000,000	0	1FE
434682 AA 8	HOKE CNTY NC LMTD OBLIG 4.914% 06/01/32		06/21/2012	Wells Fargo Securities		1,000,000	1,000,000	0	1FE
452227 FM 8	ILLINOIS ST SALES TAX 2.931% 06/15/22		05/10/2012	Key Banc Capital Markets		3,730,000	3,730,000	0	1FE
452227 FN 6	ILLINOIS ST SALES TAX 3.081% 06/15/23		05/10/2012	Key Banc Capital Markets		6,000,000	6,000,000	0	1FE
49130T PQ 3	KENTUCKY ST HSG CORP HS 4.268% 01/01/28		06/06/2012	Citi		1,500,000	1,500,000	0	1FE
56052E 3M 8	MAINE ST HSG AUTH MTG P 4.000% 11/15/24		04/27/2012	Citi		1,500,000	1,500,000	0	1FE
57563R KF 5	MASSACHUSETTS EDL ING A 4.900% 07/01/28		06/01/2012	Morgan Stanley & Co.		2,000,000	2,000,000	0	1FE
83756C AZ 8	SOUTH DAKOTA HSG DEV AU 3.750% 05/01/33		05/23/2012	Citi		2,000,000	2,000,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					21,691,320	21,730,000	0	XXX
Bonds - Industrial and Miscellaneous									
00037B AB 8	ABB FINANCE USA INC 2.875% 05/08/22		05/04/2012	Various		3,939,760	4,000,000	240	1FE
00101J AB 2	ADT CORP 3.500% 07/15/22		06/28/2012	Various		3,014,840	3,000,000	0	2FE
001055 AJ 1	AFLAC INC 4.000% 02/15/22		04/16/2012	Piper Jaffray Inc.		1,025,940	1,000,000	7,667	1FE
025932 40 1	AMERICAN FINANCIAL GROU 6.375% 06/12/42		06/07/2012	Wells Fargo Securities		3,000,000	3,000,000	0	2FE
10112R AU 8	BOSTON PROPERTIES LP 3.850% 02/01/23		05/31/2012	Bank of America		1,995,580	2,000,000	0	2FE
125509 BS 7	CIGNA CORP 4.000% 02/15/22		04/20/2012	Bank of America		2,065,000	2,000,000	15,556	2FE
12558B AE 6	CIT EQUIPMENT COLLATERA 2.550% 09/20/16		04/19/2012	Barclays Bank PLC		1,999,925	2,000,000	0	1FE
12558B AF 3	CIT EQUIPMENT COLLATERA 4.120% 10/21/19		04/19/2012	Barclays Bank PLC		4,998,767	5,000,000	0	2AM
126673 ZS 4	COUNTRYWIDE ASSET-BACKE 5.308% 08/25/35		05/07/2012	Wells Fargo Securities		3,007,475	3,072,771	4,076	1FE
12669C E5 5	COUNTRYWIDE ALTERNATIVE 6.750% 07/25/32		06/01/2012	Various		61,242	61,242	0	1FM
14366U AB 8	CARNOW AUTO RECEIVABLES 3.240% 03/15/16		04/30/2012	RBS Securities Corp.		999,953	1,000,000	0	1FE
14366U AC 6	CARNOW AUTO RECEIVABLES 4.940% 03/15/16		04/30/2012	RBS Securities Corp.		1,374,765	1,375,000	0	2AM
151020 AE 4	CELGENE CORP 3.950% 10/15/20		04/23/2012	RBC Capital Markets		3,149,520	3,000,000	3,621	2FE
165182 BC 9	CHESAPEAKE FUNDING LLC 2.239% 11/07/23		05/10/2012	J P Morgan & Co.		2,250,000	2,250,000	0	1FE
17252M AL 4	CINTAS CORPORATION NO 2 3.250% 06/01/22		06/05/2012	Key Bank		1,996,960	2,000,000	0	2FE
208245 AA 8	CONN FUNDING II LP 2012 4.000% 04/15/16		04/26/2012	Jeffries & Co.		1,987,382	2,000,000	0	2AM
210518 CT 1	CONSUMERS ENERGY CO 2.850% 05/15/22		05/01/2012	Wells Fargo Securities		5,324,443	5,300,000	0	1FE
25179M AP 8	DEVON ENERGY CORPORATIO 3.250% 05/15/22		05/08/2012	Various		4,493,400	4,500,000	0	2FE
277432 AN 0	EASTMAN CHEMICAL CO 3.600% 08/15/22		05/30/2012	Various		3,979,910	4,000,000	0	2FE
302491 AR 6	FMC CORPORATION 3.950% 02/01/22		04/25/2012	Key Banc Capital Markets		2,076,460	2,000,000	34,672	2FE
33843B AC 1	FLAGSHIP CREDIT AUTO TR 3.320% 10/16/17		06/26/2012	Wells Fargo Securities		2,999,943	3,000,000	0	1FE
345397 VY 6	FORD MOTOR CREDIT 2011- 4.207% 04/15/16		06/06/2012	Tax Free Exchange		1,000,000	1,000,000	0	3AM
361448 AN 3	GATX CAPITAL CORPORATIO 4.750% 06/15/22		06/06/2012	Various		2,987,640	3,000,000	0	2FE
443510 AF 9	HUBBELL INC 3.625% 11/15/22		04/18/2012	BB&T Capital Markets		1,054,810	1,000,000	15,910	1FE
45138L AZ 6	IDAHO POWER CORP 2.950% 04/01/22		04/10/2012	J P Morgan & Co.		998,290	1,000,000	0	1FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
48305Q AA 1	KAISER FOUNDATION HOSPI 3.500% 04/01/22		04/03/2012	Citigroup		991,940	1,000,000	0	1FE
501044 CQ 2	KROGER CO 3.400% 04/15/22		04/16/2012	Credit Suisse		2,011,120	2,000,000	567	2FE
53117C AN 2	LIBERTY PROPERTY LP 4.125% 06/15/22		06/07/2012	Various		3,008,930	3,000,000	229	2FE
548661 CW 5	LOWES COMPANIES INC 3.120% 04/15/22		04/16/2012	Various		4,014,120	4,000,000	0	1FE
57165A AA 6	MARRIOTT VACATION CLUB 2.510% 05/20/30		06/20/2012	Credit Suisse		2,999,584	3,000,000	0	1FE
57165A AB 4	MARRIOTT VACATION CLUB 3.500% 05/20/30		06/20/2012	Credit Suisse		1,999,859	2,000,000	0	2AM
60871R AC 4	MOLSON COORS BREWING CO 3.500% 05/01/22		04/27/2012	Bank of America		5,045,450	5,000,000	0	2FE
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21		06/26/2012	Various		4,210,310	4,000,000	30,833	2FE
651229 AM 8	NEWELL RUBBERMAID INC 4.000% 06/15/22		06/12/2012	RBC Capital Markets		2,789,948	2,800,000	311	2FE
651639 AN 6	NEWMONT MINING CORP 3.500% 03/15/22		04/16/2012	RBC Capital Markets		2,955,270	3,000,000	11,958	2FE
69144X AA 7	OXFORD FINANCE FUNDING 3.900% 03/15/17		04/19/2012	Guggenheim Capital		4,563,380	4,569,000	0	1FE
69144X AA 7	OXFORD FINANCE FUNDING 3.900% 03/15/17		04/27/2012	Tax Free Exchange		2,431,304	2,431,102	0	1FE
703481 A@ 0	PATTERSON-UTI ENERGY IN 4.270% 06/14/22		06/14/2012	Wells Fargo Securities		4,000,000	4,000,000	0	2Z
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		06/30/2012	Interest Capitalization		12,691	12,691	0	5
78447B AB 8	SLM STUDENT LOAN TRUST 3.310% 10/15/46		05/23/2012	Barclays Capital Inc.		2,999,616	3,000,000	0	1FE
78459T AC 2	SNAAC AUTO RECEIVABLES 3.110% 06/15/17		06/06/2012	Wells Fargo Securities		999,981	1,000,000	0	1FE
82894* AV 9	J R SIMPLOT COMPANY SEN 3.910% 05/22/24		05/22/2012	Bank of America Merrill Lynch		5,000,000	5,000,000	0	2Z
871503 AK 4	SYMANTEC CORP 3.950% 06/15/22		06/12/2012	Various		1,487,030	1,500,000	55	2FE
87408# AB 7	TAL INTERNATIONAL CONTA 5.410% 04/30/24		04/12/2012	RBC Capital Markets		4,000,000	4,000,000	0	2Z
89678D AA 3	TRITON CONTAINER FINANC 4.210% 05/14/27		05/16/2012	Wells Fargo Securities		2,999,630	3,000,000	0	1FE
908906 AC 4	UNIONBANCAL CORP 3.500% 06/18/22		06/12/2012	Various		4,499,045	4,500,000	0	1FE
913017 BV 0	UNITED TECHNOLOGIES COR 3.100% 06/01/22		05/24/2012	Bank of America		999,230	1,000,000	0	1FE
92553P AM 4	VIACOM INC 3.125% 06/15/22		06/07/2012	J P Morgan & Co.		985,530	1,000,000	0	2FE
94973V AX 5	WELLPOINT INC 3.125% 05/15/22		05/03/2012	Various		4,975,420	5,000,000	174	1FE
96328U AL 0	WHEELS SPV LLC 2012-1 B 2.300% 03/20/21		04/18/2012	J P Morgan & Co.		1,499,535	1,500,000	0	1FE
96328U AM 8	WHEELS SPV LLC 2012-1 C 2.820% 03/20/21		04/18/2012	J P Morgan & Co.		3,999,948	4,000,000	0	1FE
981464 CW 8	WORLD FINANCIAL NETWORK 3.140% 01/17/23		04/05/2012	J P Morgan & Co.		1,999,952	2,000,000	0	1FE
067901 AL 2	BARRICK GOLD CORP 3.850% 04/01/22	A	06/14/2012	Tax Free Exchange		1,998,877	2,000,000	0	1FE
22576C D@ 7	CRESCENT POINT ENERGY C 4.000% 05/22/22	A	05/22/2012	RBC Capital Markets		3,000,000	3,000,000	0	2Z
87425E AM 5	TALISMAN ENERGY INC 3.750% 02/01/21	A	06/21/2012	Citigroup		4,028,280	4,000,000	60,417	2FE
05530Q AF 7	BRITISH AMER TOBACCO IN 3.250% 06/07/22	F	05/31/2012	J P Morgan & Co.		2,971,920	3,000,000	0	2FE
22303Q AN 0	COVIDIEN INTERNATIONAL 3.200% 06/15/22	F	05/22/2012	Deutsche Bank Securities		2,990,760	3,000,000	0	1FE
227170 AC 1	CRONOS CONTAINERS PROGR 4.210% 05/18/27	F	05/18/2012	Deutsche Bank Securities		2,999,631	3,000,000	0	1
23636T AA 8	DANONE 144A 3.000% 06/15/22	F	05/30/2012	Various		5,489,285	5,500,000	0	1FE
25156P AR 4	DEUTSCHE TELEKOM INTL 4.875% 03/06/42	F	04/17/2012	Morgan Stanley & Co.		4,729,300	5,000,000	29,792	2FE
25245B AB 3	DIAGEO INVESTMENT CORP 2.875% 05/11/22	F	05/09/2012	Various		8,978,600	9,000,000	1,557	1FE
377373 AD 7	GLAXOSMITHKLINE CAPITAL 2.850% 05/08/22	F	05/03/2012	Various		8,952,980	9,000,000	0	1FE
705011 AA 2	PEARSON FUNDING FOUR PL 3.750% 05/08/22	F	05/01/2012	RBS Securities Corp.		4,981,360	5,000,000	0	2FE
78467K A# 4	SSE PLC SENIOR NOTES 3.890% 04/16/22	F	04/16/2012	RBS Securities Corp.		4,000,000	4,000,000	0	1Z
88166J AA 1	TEVA PHARMACEUTICAL 3.650% 11/10/21	F	04/03/2012	BB&T Capital Markets		3,030,000	3,000,000	45,321	1FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92852T AE 2	VIVENDI SA 144A 4.750% 04/12/22	F	04/03/2012	Bank of America		4,983,100	5,000,000	0	2FE
F6519# AF 8	NEOPOST SA SENIOR NOTES 3.890% 06/20/19	F	06/20/2012	HSBC Securities		5,000,000	5,000,000	0	1Z
F6519# AG 6	NEOPOST SA SENIOR NOTES 4.500% 06/20/22	F	06/20/2012	HSBC Securities		4,000,000	4,000,000	0	1Z
K2162@ AA 4	DANISH CROWN A/S SENIOR 4.940% 06/13/22	F	06/13/2012	RBS Securities Corp.		4,000,000	4,000,000	0	2Z
K2162@ AB 2	DANISH CROWN A/S SENIOR 5.090% 06/13/24	F	06/13/2012	RBS Securities Corp.		1,000,000	1,000,000	0	2Z
R8047# AA 3	SOLVEIG GAS NORWAY AS 4.000% 12/27/27	F	06/27/2012	RBC Capital Markets		6,000,000	6,000,000	0	1Z
3899999.	Total - Bonds - Industrial & Miscellaneous					222,394,921	222,371,806	262,956	XXX
Bonds - Parent, Subsidiaries and Affiliates									
677820 $X 0	MONTGOMERY RE INC SURPLUS NOTES 144A 6.875% 06/15/2032		06/14/2012	Montgomery Re Incorporated		100,000,000	100,000,000	0	1FE
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates					100,000,000	100,000,000	0	XXX
8399997.	Total - Bonds - Part 3					347,086,241	347,101,806	262,956	XXX
8399999.	Total - Bonds					347,086,241	347,101,806	262,956	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					347,086,241	XXX	262,956	XXX

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

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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																					
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		06/01/2012	Paydown		1,946	1,946	1,932	1,938	0	8	0	8	0	1,946	0	0	0	66	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE 4.730% 06/15/30		06/15/2012	Redemption 100.0000		90,053	90,053	90,053	90,053	0	0	0	0	0	90,053	0	0	0	1,776	06/15/2030	1Z
831641 EM 3	SMALL BUSINESS ADMIN 5.944% 08/10/18		05/10/2012	Redemption 100.0000		52,480	52,480	52,480	52,480	0	0	0	0	0	52,480	0	0	0	1,565	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					144,479	144,479	144,465	144,471	0	8	0	8	0	144,479	0	0	0	3,407	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
594659 AP 9	MICHIGAN ST HSG DEV AUT 4.600% 12/01/26		06/01/2012	Redemption 100.0000		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	6,095	12/01/2026	1FE
61212R T8 9	MONTANA ST BRD OF HSG 4.625% 12/01/26		06/01/2012	Redemption 100.0000		35,000	35,000	34,999	34,999	0	1	0	1	0	35,000	0	0	0	872	12/01/2026	1FE
677555 UT 9	STATE OF OHIO 144A OHIO 8.570% 06/01/20		06/01/2012	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,428	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO 7.050% 03/01/17		06/01/2012	Redemption 100.0000		65,000	65,000	65,000	64,999	0	1	0	1	0	65,000	0	0	0	2,291	03/01/2017	1FE
93978X EK 2	WASHINGTON ST HSG FIN C 4.500% 10/01/31		04/01/2012	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	341	10/01/2031	1FE
98321C BZ 1	WYOMING CMNTY DEV AUTH 4.625% 06/01/28		06/01/2012	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,469	06/01/2028	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					610,000	610,000	609,999	609,998	0	2	0	2	0	610,000	0	0	0	16,496	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2012	Paydown		367,945	367,945	371,082	368,137	0	(191)	0	(191)	0	367,945	0	0	0	9,388	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2012	Paydown		328,620	328,620	321,597	325,166	0	3,454	0	3,454	0	328,620	0	0	0	7,377	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2012	Paydown		364,713	364,713	366,234	364,594	0	119	0	119	0	364,713	0	0	0	8,900	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2012	Paydown		263,678	263,678	249,123	260,581	0	3,098	0	3,098	0	263,678	0	0	0	5,521	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2012	Paydown		804,375	804,375	739,367	776,945	0	27,430	0	27,430	0	804,375	0	0	0	21,019	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2012	Paydown		711,725	711,725	686,903	699,844	0	11,881	0	11,881	0	711,725	0	0	0	16,762	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2012	Paydown		76,569	76,569	69,283	74,409	0	2,160	0	2,160	0	76,569	0	0	0	1,919	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2012	Paydown		251,787	251,787	238,930	247,198	0	4,589	0	4,589	0	251,787	0	0	0	6,177	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2012	Paydown		268,757	268,757	257,487	264,238	0	4,519	0	4,519	0	268,757	0	0	0	6,422	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		06/01/2012	Paydown		181	181	178	179	0	2	0	2	0	181	0	0	0	7	07/01/2017	1
31359D Y9 8	FNMA REMIC 1993-187 L 6.500% 07/25/23		06/01/2012	Paydown		75,270	75,270	70,966	74,699	0	571	0	571	0	75,270	0	0	0	2,065	07/25/2023	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2012	Paydown		51,332	51,332	48,685	50,389	0	943	0	943	0	51,332	0	0	0	1,368	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2012	Paydown		110,531	110,531	105,350	108,596	0	1,934	0	1,934	0	110,531	0	0	0	2,964	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		06/01/2012	Paydown		6,521	6,521	6,521	6,521	0	0	0	0	0	6,521	0	0	0	187	12/25/2025	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2012	Paydown		94,738	94,738	91,606	93,493	0	1,245	0	1,245	0	94,738	0	0	0	2,573	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		06/01/2012	Paydown		440,423	440,423	420,279	431,547	0	8,876	0	8,876	0	440,423	0	0	0	9,299	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		06/01/2012	Paydown		279,090	279,090	273,787	276,763	0	2,327	0	2,327	0	279,090	0	0	0	6,744	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		06/01/2012	Paydown		78,411	78,411	75,645	77,285	0	1,126	0	1,126	0	78,411	0	0	0	1,930	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		06/01/2012	Paydown		183,776	183,776	182,594	183,026	0	750	0	750	0	183,776	0	0	0	4,899	06/15/2032	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		06/01/2012	Paydown		98,336	98,336	94,207	96,318	0	2,019	0	2,019	0	98,336	0	0	0	2,408	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		06/01/2012	Paydown		187,169	187,169	172,048	179,852	0	7,317	0	7,317	0	187,169	0	0	0	4,726	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		06/01/2012	Paydown		676,239	676,239	651,605	665,787	0	10,451	0	10,451	0	676,239	0	0	0	16,375	07/15/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2012	Paydown		463,504	463,504	418,207	444,335	0	19,169	0	19,169	0	463,504	0	0	0	10,545	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		06/01/2012	Paydown		365,282	365,282	351,946	360,434	0	4,848	0	4,848	0	365,282	0	0	0	8,595	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		06/01/2012	Paydown		614,111	614,111	603,227	610,722	0	3,389	0	3,389	0	614,111	0	0	0	15,205	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		06/01/2012	Paydown		491,940	491,940	469,841	483,209	0	8,731	0	8,731	0	491,940	0	0	0	11,214	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		06/01/2012	Paydown		44,780	44,780	42,443	44,013	0	767	0	767	0	44,780	0	0	0	1,027	04/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		06/01/2012	Paydown		561	561	565	562	0	(1)	0	(1)	0	561	0	0	0	15	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		06/01/2012	Paydown		3,547	3,547	3,568	3,554	0	(8)	0	(8)	0	3,547	0	0	0	74	01/01/2020	1
38373M 2F 6	GNMA 2008-80 IO 1.060% 04/16/50		06/01/2012	Paydown		0	0	133,788	132,010	0	(132,010)	0	(132,010)	0	0	0	0	0	9,498	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.866% 10/16/48		06/01/2012	Paydown		0	0	5,073	5,008	0	(5,008)	0	(5,008)	0	0	0	0	0	366	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 1.802% 05/16/49		06/01/2012	Paydown		0	0	367,477	364,264	0	(364,264)	0	(364,264)	0	0	0	0	0	29,495	05/16/2049	1
38373M J2 7	GNMA 2007-52 A 4.054% 01/16/48		06/01/2012	Paydown		2,170,868	2,170,868	2,214,455	2,212,621	0	(41,753)	0	(41,753)	0	2,170,868	0	0	0	33,464	01/16/2048	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		06/01/2012	Paydown		1,444,788	1,444,788	1,412,776	1,426,304	0	18,484	0	18,484	0	1,444,788	0	0	0	32,914	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		06/01/2012	Paydown		435,396	435,396	452,132	440,843	0	(5,447)	0	(5,447)	0	435,396	0	0	0	11,013	07/20/2032	1
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		06/01/2012	Paydown		156,583	156,583	156,681	156,181	0	402	0	402	0	156,583	0	0	0	3,477	01/20/2032	1
38374B 4L 4	GNMA 2003-77 TH 5.000% 07/16/32		06/01/2012	Paydown		237,489	237,489	235,299	236,910	0	578	0	578	0	237,489	0	0	0	4,516	07/16/2032	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		06/01/2012	Paydown		589,263	589,263	589,999	589,887	0	(625)	0	(625)	0	589,263	0	0	0	7,045	03/16/2035	1
911551 AA 7	US ARMY HOSP CASH MGMT 7.467% 05/01/32		06/01/2012	Various		23,327	23,327	23,327	23,327	0	0	0	0	0	23,327	0	0	0	728	05/01/2032	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					12,761,625	12,761,625	12,974,281	13,159,751	0	(398,128)	0	(398,128)	0	12,761,625	0	0	0	318,221	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33		06/01/2012	Paydown		151,770	151,770	145,325	150,079	0	1,691	0	1,691	0	151,770	0	0	0	2,867	06/25/2033	1FM
000780 LC 8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18		06/01/2012	Paydown		80,553	80,553	81,107	80,725	0	(172)	0	(172)	0	80,553	0	0	0	1,546	08/25/2018	1FM
00212P AV 0	ASG RESECURITIZATION TR 3.526% 02/28/37		06/01/2012	Paydown		156,437	156,437	153,309	155,205	0	1,232	0	1,232	0	156,437	0	0	0	2,223	02/28/2037	1FM
00228# AA 0	AV CINGULAR LLC CINGULA 7.450% 08/15/21		06/15/2012	Redemption 100.0000		78,901	78,901	81,005	80,212	0	(44)	0	(44)	0	80,169	0	(1,267)	(1,267)	2,451	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TR 4.980% 10/25/33		06/01/2012	Paydown		85,736	85,736	64,731	69,896	0	15,841	0	15,841	0	85,736	0	0	0	1,655	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 6.500% 08/15/30		06/01/2012	Paydown		39,391	39,391	41,606	40,831	0	(1,440)	0	(1,440)	0	39,391	0	0	0	1,280	08/15/2030	3AM
00442Q AG 3	ACE SECURITIES CORP 6.500% 08/15/30		05/01/2012	Paydown		90,012	90,012	95,075	93,303	0	(3,291)	0	(3,291)	0	90,012	0	0	0	2,231	08/15/2030	3FE
00922K AB 6	AIR 2 US 144A SERIES B 8.627% 10/01/20		04/01/2012	Various		414,599	414,599	417,087	415,582	0	(20)	0	(20)	0	415,562	0	(963)	(963)	17,884	10/01/2020	4FE
01877K AA 1	ALLIANCE PIPELINE LP 14 7.770% 06/30/15		06/30/2012	Redemption 100.0000		443,331	443,331	443,331	443,331	0	0	0	0	0	443,331	0	0	0	17,223	06/30/2015	1FE
02146P AA 3	COUNTRYWIDE ALTER LOAN 5.477% 08/25/36		06/01/2012	Paydown		225,114	225,114	224,762	224,447	0	667	0	667	0	225,114	0	0	0	5,184	08/25/2036	1FM
02640F AA 6	AMERICAN GEN MRTGE LOAN 5.150% 03/25/58		06/01/2012	Paydown		229,025	229,025	228,970	228,737	0	287	0	287	0	229,025	0	0	0	4,812	03/25/2058	1FM
030616 AF 3	AMERICREDIT PRIME AUTO 5.350% 03/08/16		06/08/2012	Paydown		972,950	972,950	1,004,191	985,306	0	(12,356)	0	(12,356)	0	972,950	0	0	0	25,018	03/08/2016	1FE
03215P EQ 8	AMRESCO RESIDENTIAL SEC 7.300% 02/25/28		06/01/2012	Paydown		75,300	75,300	69,746	71,793	0	3,507	0	3,507	0	75,300	0	0	0	2,453	02/25/2028	1FM
03235M AA 0	AMTRAK / PENN STATION 1 9.500% 06/15/17		06/15/2012	Redemption 100.0000		218,430	218,430	218,430	218,715	0	(15)	0	(15)	0	218,700	0	(270)	(270)	10,375	06/15/2017	1
04542B MS 8	ASSET BACKED FUNDING CE 5.010% 06/25/35		06/01/2012	Paydown		87,337	87,337	86,191	86,265	0	1,072	0	1,072	0	87,337	0	0	0	1,855	06/25/2035	1FM
04626R AA 4	ASTORIA POWER PROJECT 5.744% 05/01/16		06/01/2012	Redemption 100.0000		108,829	108,829	108,829	108,829	0	0	0	0	0	108,829	0	0	0	2,597	05/01/2016	2FE
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		06/07/2012	Redemption 100.0000		39,501	39,501	36,888	37,661	0	73	0	73	0	37,734	0	1,767	1,767	1,237	01/02/2019	3

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05463S AA 5	AXIS EQUIPMENT FIN REC 1.250% 03/20/15		06/20/2012	Paydown		414,149	414,149	403,414	0	0	10,735	0	10,735	0	414,149	0	0	0	873	03/20/2015	1FE
05532J DT 8	BCAP LLC TRUST 2009-RR1 6.000% 05/26/37		06/01/2012	Paydown		141,449	141,449	142,421	141,660	0	(211)	0	(211)	0	141,449	0	0	0	3,631	05/26/2037	1FM
055392 AB 0	BFL FUNDING I 144A TRU 7.105% 05/01/26		05/01/2012	Redemption 100.0000		444,478	444,478	444,478	444,576	0	(98)	0	(98)	0	444,478	0	0	0	15,790	05/01/2026	1
05606T AA 1	BXG RECEIVABLES NOTE TR 5.100% 03/02/26	E	06/02/2012	Paydown		109,771	109,771	109,687	109,654	0	117	0	117	0	109,771	0	0	0	2,333	03/02/2026	1FE
05949A 6H 8	BANK OF AMERICA MORTGAG 3.112% 06/25/35		06/01/2012	Paydown		402,857	402,857	372,642	386,915	0	15,942	0	15,942	0	402,857	0	0	0	4,835	06/25/2035	1FM
05949A FC 9	BANK OF AMERICA MORTGAG 4.500% 05/25/19		06/01/2012	Paydown		58,697	58,697	57,890	58,205	0	492	0	492	0	58,697	0	0	0	1,050	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SE 5.000% 10/25/20		06/01/2012	Paydown		32,517	32,517	31,969	32,151	0	367	0	367	0	32,517	0	0	0	675	10/25/2020	1FM
05955P AJ 7	BANC OF AMERICA FUNDING 5.000% 06/26/21		06/01/2012	Paydown		160,814	160,814	159,407	160,033	0	781	0	781	0	160,814	0	0	0	2,741	06/26/2021	1FM
05955Q AE 6	BANC OF AMERICA FUNDING 5.500% 02/26/20		06/01/2012	Paydown		144,789	144,789	145,513	144,968	0	(179)	0	(179)	0	144,789	0	0	0	3,314	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE L 5.204% 01/25/42		06/01/2012	Paydown		13,764	13,764	14,530	14,508	0	(744)	0	(744)	0	13,764	0	0	0	299	01/25/2042	1FM
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36		06/01/2012	Paydown		615,071	615,071	611,611	612,370	0	2,700	0	2,700	0	615,071	0	0	0	12,232	05/26/2036	1FM
06052F AD 2	BANK OF AMERICA AUTO TR 3.030% 10/15/16		06/15/2012	Paydown		844,006	844,006	843,934	843,987	0	18	0	18	0	844,006	0	0	0	11,864	10/15/2016	1FE
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34		06/01/2012	Redemption 100.0000		44,702	44,702	44,702	44,702	0	0	0	0	0	44,702	0	0	0	1,531	06/01/2033	2FE
123168 AA 4	BUSH TRUCK LEASING LLC 5.000% 09/25/18		06/01/2012	Paydown		155,777	155,777	155,409	155,385	0	391	0	391	0	155,777	0	0	0	3,219	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.624% 01/01/29		06/01/2012	Paydown		13,280	13,280	13,035	13,102	0	178	0	178	0	13,280	0	0	0	358	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		06/01/2012	Paydown		60,682	60,682	58,299	58,299	0	2,383	0	2,383	0	60,682	0	0	0	1,573	01/25/2033	4FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		06/01/2012	Paydown		103,970	103,970	103,710	103,658	0	312	0	312	0	103,970	0	0	0	2,063	08/25/2035	1FM
125152 AC 2	CE GENERATION LLC SENIO 7.416% 12/15/18		06/15/2012	Redemption 100.0000		108,800	108,800	109,409	109,097	0	(28)	0	(28)	0	109,070	0	(270)	(270)	4,034	12/15/2018	3FE
12519B AA 2	CHRYSLER FINANCIAL AUTO 6.540% 11/10/14		05/08/2012	Paydown		2,000,000	2,000,000	2,087,734	2,023,629	0	(23,629)	0	(23,629)	0	2,000,000	0	0	0	54,189	11/10/2014	1FE
125634 AA 3	CLI FUNDING LLC 2011-1A 4.500% 03/18/26		06/19/2012	Paydown		35,901	35,901	35,901	35,901	0	0	0	0	0	35,901	0	0	0	680	03/18/2026	1FE
125634 AC 9	CLI FUNDING LLC 2011-2 4.940% 10/15/26		06/19/2012	Paydown		122,322	122,322	122,276	122,272	0	50	0	50	0	122,322	0	0	0	2,541	10/15/2026	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/19		06/15/2012	Paydown		270,662	270,662	270,628	0	0	34	0	34	0	270,662	0	0	0	1,131	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		06/16/2012	Paydown		185,889	185,889	185,864	185,869	0	20	0	20	0	185,889	0	0	0	2,136	04/16/2018	1FE
126193 AB 7	CPS AUTO TRUST 2010-A A 2.890% 03/15/16		06/15/2012	Paydown		349,966	349,966	349,944	349,960	0	7	0	7	0	349,966	0	0	0	4,254	03/15/2016	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/18		06/15/2012	Paydown		312,677	312,677	312,639	312,641	0	36	0	36	0	312,677	0	0	0	4,705	09/17/2018	1FE
12620T AD 3	CNH EQUIPMENT TRUST 200 5.170% 10/15/14		06/15/2012	Paydown		439,311	439,311	460,796	445,876	0	(6,566)	0	(6,566)	0	439,311	0	0	0	9,345	10/15/2014	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37		06/01/2012	Paydown		43,973	43,973	44,467	44,157	0	(184)	0	(184)	0	43,973	0	0	0	1,205	05/27/2037	1FM
12643F AA 2	CTL CAPITAL WALGREEN CO 7.270% 11/15/26		05/15/2012	Redemption 100.0000		168,549	168,549	168,549	168,549	0	0	0	0	0	168,549	0	0	0	6,127	11/15/2026	1
126673 ZS 4	COUNTRYWIDE ASSET-BACKE 5.308% 08/25/35		06/01/2012	Paydown		3,311	3,311	3,241	0	0	70	0	70	0	3,311	0	0	0	15	08/25/2035	1FE
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35		06/01/2012	Paydown		2,607	2,607	2,123	2,317	0	486	196	290	0	2,607	0	0	0	65	11/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35		06/30/2012	Security Withdraw		0	495	403	440	0	1	37	(36)	0	403	0	(403)	(403)	14	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35		06/01/2012	Paydown		173,492	173,492	162,864	165,532	0	7,960	0	7,960	0	173,492	0	0	0	4,183	10/25/2035	1FM
12669D CF 3	COUNTRYWIDE HOME LOANS 6.500% 11/25/32		06/01/2012	Paydown		151,056	151,056	151,795	151,114	0	(57)	0	(57)	0	151,056	0	0	0	4,085	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE 5.500% 10/25/33		06/01/2012	Paydown		97,811	97,811	94,266	94,754	0	3,057	0	3,057	0	97,811	0	0	0	2,115	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE 6.000% 05/25/33		06/01/2012	Paydown		273,342	273,342	272,495	272,522	0	820	0	820	0	273,342	0	0	0	7,640	05/25/2033	1FM
12669E S6 4	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33		06/01/2012	Paydown		321,734	321,734	312,685	318,799	0	2,935	0	2,935	0	321,734	0	0	0	6,477	10/25/2033	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
12669E ZG 4	COUNTRYWIDE ALTERNATIVE 5.250% 09/25/33		06/01/2012	Paydown		308,356	308,356	307,682	307,339	0	1,017	0	1,017	0	308,356	0	0	0	6,723	09/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34		06/01/2012	Paydown		521,096	521,096	505,463	516,015	0	5,081	0	5,081	0	521,096	0	0	0	10,512	07/25/2034	1FM
12669F SC 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		06/01/2012	Paydown		669,454	669,454	656,901	665,768	0	3,686	0	3,686	0	669,454	0	0	0	15,330	05/25/2034	1FM
12669G 4J 7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35		06/01/2012	Paydown		299,817	299,817	297,381	298,188	0	1,629	0	1,629	0	299,817	0	0	0	7,069	09/25/2035	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35		06/01/2012	Paydown		131,519	131,519	131,124	131,144	0	375	0	375	0	131,519	0	0	0	2,908	06/25/2035	1FM
152314 PH 7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35		06/01/2012	Paydown		142,635	142,635	142,635	141,257	0	1,378	0	1,378	0	142,635	0	0	0	(1,589)	11/25/2035	1FM
170356 AA 7	CHOCTAW GENERATION SERI 8.368% 06/15/23		06/15/2012	Redemption 100.0000		109,295	109,295	109,295	109,295	0	0	0	0	0	109,295	0	0	0	4,573	06/15/2023	6FE
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		06/05/2012	Paydown		41,807	41,807	41,807	41,807	0	0	0	0	0	41,807	0	0	0	1,929	11/05/2016	2AM
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		05/05/2012	Paydown		82,659	82,659	82,659	82,659	0	0	0	0	0	82,659	0	0	0	2,862	11/05/2016	2FE
172973 2R 9	CITICORP MORTGAGE 5.625% 09/25/35		06/01/2012	Paydown		2,128	2,128	2,032	2,032	0	96	0	96	0	2,128	0	0	0	50	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE 5.000% 02/25/21		06/01/2012	Paydown		45,687	45,687	44,802	45,081	0	606	0	606	0	45,687	0	0	0	907	02/25/2021	1FM
17310A AG 1	CITICORP MTGE SECURITIE 5.750% 04/25/36		06/01/2012	Paydown		884,259	884,259	888,006	884,384	0	(124)	0	(124)	0	884,259	0	0	0	23,011	04/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE 5.500% 12/25/21		06/01/2012	Paydown		25,496	25,496	22,691	23,691	0	1,805	0	1,805	0	25,496	0	0	0	500	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37		06/01/2012	Paydown		140,427	140,427	139,725	139,740	0	687	0	687	0	140,427	0	0	0	3,597	09/25/2037	1FM
208245 AA 8	CONN FUNDING II LP 2012 4.000% 04/15/16		06/15/2012	Paydown		362,804	362,804	360,515	0	0	2,289	0	2,289	0	362,804	0	0	0	1,197	04/15/2016	2AM
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		06/01/2012	Paydown		18,702	18,702	18,702	18,702	0	0	0	0	0	18,702	0	0	0	0	05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 8.700% 06/15/25		06/01/2012	Paydown		4,040	4,040	3,209	3,209	0	831	0	831	0	4,040	0	0	0	139	06/15/2025	2FM
21075W BX 2	CONTI MTGE HOME EQUITY 7.330% 03/15/27		06/01/2012	Paydown		14,790	14,790	11,261	11,261	0	3,529	0	3,529	0	14,790	0	0	0	454	03/15/2027	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 7.000% 03/15/27		06/01/2012	Paydown		5,466	5,466	5,305	5,305	0	161	0	161	0	5,466	0	0	0	164	03/15/2027	3FM
21075W ER 2	CONTI MTGE HOME EQUITY 7.620% 04/15/28		06/01/2012	Paydown		29,619	29,619	29,615	29,619	0	0	0	0	0	29,619	0	0	0	961	04/15/2028	1FM
210805 AN 7	CONTINENTAL AIRLINES SE 7.820% 04/15/15		06/12/2012	Redemption 100.0000		55,337	55,337	55,337	55,337	0	0	0	0	0	55,337	0	0	0	2,713	04/15/2015	4FE
22540A CP 1	ASSOCIATES MANUF HOUSIN 7.025% 03/15/28		06/15/2012	Paydown		378,310	378,310	344,617	362,355	0	15,955	0	15,955	0	378,310	0	0	0	10,827	03/15/2028	1FE
22540V MK 5	CSFB TRUST 2001-HE30 M- 7.650% 07/25/32		06/01/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2032	5FM
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		06/01/2012	Paydown		247,772	247,772	223,614	234,472	0	24,224	10,924	13,300	0	247,772	0	0	0	8,215	02/25/2032	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19		06/01/2012	Paydown		75,299	75,299	76,993	76,421	0	(1,121)	0	(1,121)	0	75,299	0	0	0	1,551	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		06/30/2012	Redemption 100.0000		42,997	42,997	42,997	42,997	0	0	0	0	0	42,997	0	0	0	1,262	03/30/2025	2FE
24648* AA 6	DELAWARE TR CAP MGMT (G 8.490% 05/01/13		05/01/2012	Redemption 100.0000		530,634	530,634	530,634	530,569	0	68	0	68	0	530,637	0	(4)	(4)	18,175	05/01/2013	1
25087* AA 1	DETROIT INTL BRIDGE COM 4.780% 09/02/14		06/02/2012	Redemption 100.0000		101,306	101,306	101,306	101,306	0	0	0	0	0	101,306	0	0	0	2,019	09/02/2014	2Z
294751 DQ 2	EQUITY ONE ABS INC 2004 4.145% 04/25/34		06/01/2012	Paydown		50,645	50,645	50,772	0	0	(126)	0	(126)	0	50,645	0	0	0	371	04/25/2034	1FE
29476Y AN 9	EQUIVANTAGE HOME EQ 199 7.700% 09/25/27		06/01/2012	Paydown		6,921	6,921	6,938	6,921	0	0	0	0	0	6,921	0	0	0	224	09/25/2027	1FM
30273@ AA 3	FPL ENERGY ROCKAWAY PEA 7.110% 06/28/20		06/30/2012	Redemption 100.0000		145,855	145,855	145,855	145,855	0	0	0	0	0	145,855	0	0	0	5,185	06/28/2020	2
30277M AA 2	FUEL TRUST 2011-1 4.207% 04/15/16		06/06/2012	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,035	04/15/2016	2AM
31953* AL 6	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2012	Redemption 100.0000		14,012	14,012	14,012	14,012	0	0	0	0	0	14,012	0	0	0	418	10/15/2027	1
31953* AM 4	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2012	Redemption 100.0000		1,408	1,408	1,408	1,408	0	0	0	0	0	1,408	0	0	0	42	10/15/2027	1
31953* AN 2	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2012	Redemption 100.0000		8,911	8,911	8,911	8,911	0	0	0	0	0	8,911	0	0	0	266	10/15/2027	1
31953* AP 7	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2012	Redemption 100.0000		3,609	3,609	3,609	3,609	0	0	0	0	0	3,609	0	0	0	108	10/15/2027	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31953*	AQ 5 BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2012	Redemption 100.0000		4,787	4,787	4,787	4,787	0	0	0	0	0	4,787	0	0	0	143	10/15/2027	1
31953*	AR 3 BNSF RAILWAY COMPANY SE 5.960% 12/13/27		05/15/2012	Redemption 100.0000		17,085	17,085	17,085	17,085	0	0	0	0	0	17,085	0	0	0	509	10/15/2027	1
32051D	X5 6 FIRST HORIZON ASSET SEC 5.500% 05/25/34		06/01/2012	Paydown		510,728	510,728	505,620	507,828	0	2,899	0	2,899	0	510,728	0	0	0	11,166	05/25/2034	1FM
32051D	Z3 9 FIRST HORIZON ASSET SEC 5.250% 06/25/34		06/01/2012	Paydown		917,685	917,685	880,404	901,914	0	15,771	0	15,771	0	917,685	0	0	0	22,604	06/25/2034	1FM
32051D	ZH 8 FIRST HORIZON ASSET SEC 5.250% 08/25/33		06/01/2012	Paydown		1,976,891	1,976,891	1,977,199	1,971,017	0	5,874	0	5,874	0	1,976,891	0	0	0	46,333	08/25/2033	1FM
32051G	CN 3 FIRST HORIZON MTG PASS- 5.500% 01/25/35		06/01/2012	Paydown		907,782	907,782	897,569	902,961	0	4,821	0	4,821	0	907,782	0	0	0	19,884	01/25/2035	1FM
33761N	A* 0 FIRST SERVICE CORPORATI 5.440% 04/01/15		04/01/2012	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	21,760	04/01/2015	2
35669#	AA 2 FREEPORT LNG DEVELOPMEN 6.500% 12/19/25		06/30/2012	Redemption 100.0000		59,151	59,151	59,151	59,151	0	0	0	0	0	59,151	0	0	0	1,922	06/30/2025	2FE
36157R	D7 7 GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		06/01/2012	Paydown		74,667	74,667	75,227	75,117	0	(449)	0	(449)	0	74,667	0	0	0	2,021	04/25/2029	2FM
36157R	D9 3 GE CAPITAL MTG 1999-HE 6.705% 04/25/29		06/01/2012	Paydown		28,163	28,163	26,642	27,197	0	1,529	563	966	0	28,163	0	0	0	762	04/25/2029	1FM
36161F	AD 7 GE EQUIPMENT MIDTICKET 3.130% 11/16/20		06/15/2012	Paydown		1,424,149	1,424,149	1,423,827	1,424,050	0	100	0	100	0	1,424,149	0	0	0	18,413	11/16/2020	1FE
362341	DK 2 GSR MORTGAGE LOAN TRUST 5.000% 07/25/35		06/01/2012	Paydown		211,664	211,664	213,252	212,403	0	(739)	0	(739)	0	211,664	0	0	0	4,453	07/25/2035	1FM
36242D	RF 2 GSR MORTGAGE LOAN TRUST 5.500% 01/25/20		06/01/2012	Paydown		468,552	468,552	481,437	481,038	0	(12,485)	0	(12,485)	0	468,552	0	0	0	10,740	01/25/2020	1FM
36962G	B5 2 GENERAL ELECTRIC CAPITA 5.600% 04/25/18		04/25/2012	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	280,000	04/25/2018	1FE
372109	AA 6 GENEVA ILL PRD FAC LICE 5.400% 10/01/13		06/01/2012	Various		3,416,051	3,260,067	3,260,067	3,260,067	0	0	0	0	0	3,260,067	0	155,985	155,985	83,669	10/01/2013	2
393505	CV 2 GREEN TREE FINANCIAL CO 8.300% 07/15/19		06/15/2012	Paydown		59,961	59,961	59,380	59,937	0	24	0	24	0	59,961	0	0	0	2,321	07/15/2019	1FE
393505	DH 2 GREEN TREE FINANCIAL CO 8.300% 11/15/19		06/15/2012	Paydown		134,878	134,878	134,077	134,838	0	40	0	40	0	134,878	0	0	0	4,690	11/15/2019	1FE
40432B	AA 7 HSI ASSET LOAN OBLIGATI 5.500% 09/25/37		06/01/2012	Paydown		114,546	114,546	104,239	106,567	0	7,979	0	7,979	0	114,546	0	0	0	2,464	09/25/2037	1FM
437185	AC 5 RESIDENTIAL FUNDING MRT 5.790% 02/25/36		06/01/2012	Paydown		147,178	147,178	134,668	142,101	0	5,077	0	5,077	0	147,178	0	0	0	3,527	02/25/2036	1FM
449670	CP 1 IMC HOME EQUITY LN TR 7.520% 08/20/28		06/01/2012	Paydown		32,931	32,931	32,922	32,880	0	51	0	51	0	32,931	0	0	0	1,007	08/20/2028	1FM
45254N	FL 6 IMPAC CMB TRUST 2003-9F 1.245% 07/25/33		06/25/2012	Paydown		26,867	26,867	23,106	23,977	0	2,890	0	2,890	0	26,867	0	0	0	135	07/25/2033	1FM
45254T	PM 0 IMPAC SECURED ASSETS CM 4.825% 08/25/34		06/01/2012	Paydown		71,967	71,967	70,752	70,763	0	1,204	0	1,204	0	71,967	0	0	0	1,573	08/25/2034	1FM
46616M	AA 8 HENDERSON RECEIVABLES L 3.820% 12/15/48		06/15/2012	Paydown		49,115	49,115	49,105	49,105	0	9	0	9	0	49,115	0	0	0	799	12/15/2048	1FE
46626A	AA 2 JP MORGAN H&Q BUILDING 7.100% 09/15/17		06/15/2012	Redemption 100.0000		169,566	169,566	169,566	169,566	0	0	0	0	0	169,566	0	0	0	5,020	09/15/2017	1
46628C	AC 2 JP MORGAN ALTRNTVE LOAN 5.810% 05/25/36		06/01/2012	Paydown		211,744	211,744	208,039	210,555	0	1,190	0	1,190	0	211,744	0	0	0	5,397	05/25/2036	1FM
46629E	AA 1 JP MORGAN ALTERNATIVE L 5.950% 09/25/36		06/01/2012	Paydown		210,000	210,000	210,854	209,823	0	177	0	177	0	210,000	0	0	0	5,206	09/25/2036	1FM
477874	AD 3 JOHN DEERE OWNER TRUST 3.960% 05/16/16		06/15/2012	Paydown		2,093,665	2,093,665	2,092,357	2,093,326	0	339	0	339	0	2,093,665	0	0	0	38,165	05/16/2016	1FE
49228R	AC 7 KERN RIVER FUNDING CORP 6.676% 07/31/16		06/30/2012	Various		68,627	68,627	67,779	68,233	0	38	0	38	0	68,271	0	357	357	1,909	07/31/2016	1FE
49327H	AE 5 KEYCORP STUDENT LOAN TR 0.541% 06/27/25		06/27/2012	Paydown		519,184	519,184	494,522	504,201	0	14,982	0	14,982	0	519,184	0	0	0	1,592	06/27/2025	1FE
521615	AA 2 LEA POWER PARTNERS LLC 6.595% 06/15/33		06/15/2012	Redemption 100.0000		6,038	6,038	6,038	6,038	0	0	0	0	0	6,038	0	0	0	199	06/15/2033	3FE
52176Y	AA 2 LEAF II RECEIVABLES FUN 1.700% 08/20/18		06/20/2012	Paydown		222,534	222,534	218,576	220,197	0	2,337	0	2,337	0	222,534	0	0	0	1,565	08/20/2018	1FE
52465#	AZ 8 FLUOR CORPORATION LESSE 7.560% 06/08/21		06/08/2012	Redemption 100.0000		48,732	48,732	48,732	48,732	0	0	0	0	0	48,732	0	0	0	1,436	06/08/2021	1
52518R	BE 5 LEHMAN STRUCTURED 0.000% 08/26/24		06/01/2012	Paydown		1,981	1,981	1,908	1,521	387	73	0	460	0	1,981	0	0	0	0	08/26/2024	6AM
52518R	BE 5 LEHMAN STRUCTURED 0.000% 08/26/24		05/01/2012	Paydown		3,915	3,915	3,771	3,006	765	144	0	909	0	3,915	0	0	0	0	08/26/2024	6Z
536885	AA 4 LITIGATION SETTLEMENT 6.950% 01/26/32		04/25/2012	Paydown		232,865	232,865	219,633	228,225	0	4,640	0	4,640	0	232,865	0	0	0	8,092	01/26/2032	2AM
55265K	2X 6 MASTR ASSET SEC TRUST 5.000% 12/25/18		06/01/2012	Paydown		156,168	156,168	156,754	156,276	0	(107)	0	(107)	0	156,168	0	0	0	3,053	12/25/2018	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57164X AA 7	MARRIOTT VACATION CLUB 4.809% 07/20/31		06/20/2012	Paydown		105,583	105,583	105,581	105,582	0	1	0	1	0	105,583	0	0	0	2,084	07/20/2031	1FE
57165L AA 2	MARRIOTT VACATION CLUB 3.540% 10/20/32		06/20/2012	Paydown		252,761	252,761	252,734	252,737	0	24	0	24	0	252,761	0	0	0	3,758	10/20/2032	1FE
589497 AA 4	MEREY SWEENEY LP 144A 8.850% 12/18/19		06/18/2012	Redemption 100.0000		75,054	75,054	75,054	75,054	0	0	0	0	0	75,054	0	0	0	3,321	12/18/2019	2FE
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		04/01/2012	Paydown		18,803	18,803	18,800	18,803	0	0	0	0	0	18,803	0	0	0	783	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		06/15/2012	Paydown		17,104	17,104	16,206	16,318	0	786	0	786	0	17,104	0	0	0	416	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		06/15/2012	Paydown		40,465	40,465	40,464	40,464	0	1	0	1	0	40,465	0	0	0	853	07/15/2038	2AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		05/15/2012	Paydown		23,361	23,361	22,134	22,287	0	1,074	0	1,074	0	23,361	0	0	0	437	07/15/2038	2FE
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		06/01/2012	Paydown		24,175	24,175	24,738	24,716	0	(540)	0	(540)	0	24,175	0	0	0	608	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		06/01/2012	Paydown		55,321	55,321	55,283	55,281	0	40	0	40	0	55,321	0	0	0	1,205	12/15/2045	1FM
60040# AA 0	MILLENNIUM PIPELINE LLC 5.330% 06/30/27		06/30/2012	Redemption 100.0000		25,251	25,251	25,251	25,251	0	0	0	0	0	25,251	0	0	0	673	06/30/2027	2Z
60685@ AA 2	MO DATA PROPERTY LESSEE 5.630% 11/11/23		05/11/2012	Redemption 100.0000		50,102	50,102	50,102	50,102	0	0	0	0	0	50,102	0	0	0	1,410	11/11/2023	1
61745M VY 6	MORGAN STANLEY CAPITAL 5.000% 11/25/33		06/01/2012	Paydown		170,646	170,646	170,419	170,163	0	483	0	483	0	170,646	0	0	0	3,981	11/25/2033	1FM
63937W AE 5	NAVISTAR FINANCIAL CORP 6.160% 05/18/18		05/18/2012	Paydown		2,000,000	2,000,000	1,984,269	1,991,349	0	8,651	0	8,651	0	2,000,000	0	0	0	51,333	05/18/2018	2FE
65488B AA 7	SOUTHWESTERN ENERGY CO 7.150% 06/01/18		06/01/2012	Various		45,000	45,000	44,548	44,736	0	17	0	17	0	44,753	0	247	247	1,609	06/01/2018	2
66416T AF 2	NORTHEAST GENERATION CO 8.812% 10/15/26		04/15/2012	Various		124,297	124,297	130,691	129,244	0	(102)	0	(102)	0	129,141	0	(4,844)	(4,844)	5,477	10/15/2026	3FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		06/01/2012	Paydown		8,807	8,807	8,807	8,807	0	0	0	0	0	8,807	0	0	0	0	12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		06/01/2012	Paydown		45,324	45,324	45,324	45,324	0	0	0	0	0	45,324	0	0	0	0	06/15/2032	6FE
675748 CF 2	OCWEN RESIDENTIAL MBS C 6.753% 06/25/39		06/01/2012	Paydown		37,589	37,589	0	0	0	37,589	0	37,589	0	37,589	0	0	0	1,274	06/25/2039	6FE
68213K AD 7	OAKWOOD MORTGAGE INVEST 6.810% 12/15/31		06/01/2012	Paydown		109,820	109,820	109,820	109,820	0	0	0	0	0	109,820	0	0	0	2,879	12/15/2031	4AM
68240M AE 8	SECURED LIEN HOME OWNER 7.600% 02/15/29		06/01/2012	Paydown		17,916	17,916	17,911	17,865	0	51	0	51	0	17,916	0	0	0	567	02/15/2029	1FM
68240M AF 5	SECURED LIEN HOME OWNER 7.960% 02/15/29		06/01/2012	Paydown		16,801	16,801	16,250	16,723	0	78	0	78	0	16,801	0	0	0	580	02/15/2029	1FE
684181 AA 8	ORANGE COGEN FUNDING CO 8.175% 03/15/22		06/15/2012	Redemption 100.0000		33,075	33,075	33,075	33,075	0	0	0	0	0	33,075	0	0	0	1,352	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOU 7.170% 05/15/32		06/01/2012	Paydown		150,280	150,280	149,825	149,835	0	445	0	445	0	150,280	0	0	0	4,395	05/15/2032	1FE
69144W AA 9	OXFORD FINANCE FUNDING 3.750% 03/15/17		04/15/2012	Paydown		106,254	106,254	106,287	106,275	0	(21)	0	(21)	0	106,254	0	0	0	1,328	03/15/2017	1FE
69144W AA 9	OXFORD FINANCE FUNDING 3.750% 03/15/17		04/27/2012	Tax Free Exchange		2,431,304	2,431,102	2,431,862	2,431,581	0	(278)	0	(278)	0	2,431,304	0	0	0	30,389	03/15/2017	1FE
69144X AA 7	OXFORD FINANCE FUNDING 3.900% 03/15/17		06/15/2012	Paydown		216,839	216,839	216,672	0	0	168	0	168	0	216,839	0	0	0	832	03/15/2017	1FE
69144X AA 7	OXFORD FINANCE FUNDING 3.900% 03/15/17		04/27/2012	Redemption 100.3635		102	102	102	0	0	0	0	0	0	102	0	0	0	0	03/15/2017	1FE
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15		06/30/2012	Redemption 100.0000		606,000	606,000	638,586	616,735	0	(2,550)	0	(2,550)	0	614,185	0	(8,185)	(8,185)	24,240	12/30/2015	2FE
73316P EZ 9	POPULAR ABS MORTGAGE 5.537% 09/25/35		06/01/2012	Paydown		71,021	71,021	71,554	71,518	0	(497)	0	(497)	0	71,021	0	0	0	1,768	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		06/30/2012	Redemption 100.0000		89,625	89,625	89,625	89,625	0	0	0	0	0	89,625	0	0	0	2,644	12/31/2018	2
73932# AA 4	POWER MINN 9090 LLC SER 7.170% 07/15/27		04/15/2012	Redemption 100.0000		13,408	13,408	13,408	13,408	0	0	0	0	0	13,408	0	0	0	481	07/15/2027	5Z
74112R AA 8	PRESTIGE AUTO REC TRUST 5.670% 04/15/17		06/15/2012	Paydown		224,775	224,775	224,736	224,773	0	2	0	2	0	224,775	0	0	0	5,289	04/15/2017	1FE
74160M CN 0	PRIME MORTGAGE TRUST 20 5.500% 01/25/34		06/01/2012	Paydown		971,341	971,341	971,948	968,484	0	2,857	0	2,857	0	971,341	0	0	0	21,930	01/25/2034	1FM
743263 AJ 4	PROGRESS ENERGY INC 6.850% 04/15/12		04/15/2012	Maturity		4,900,000	4,900,000	5,401,221	4,925,233	0	(25,233)	0	(25,233)	0	4,900,000	0	0	0	167,825	04/15/2012	2FE
74927D AL 0	RBSSP RESECURITIZATION 5.825% 02/26/36		06/01/2012	Paydown		57,251	57,251	57,251	57,251	0	0	0	0	0	57,251	0	0	0	1,389	02/26/2036	1FM

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										11	12	13	14	15							
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74929W AA 0	RBSSP RESECURITIZATION 2.950% 10/20/13		06/20/2012	Paydown		833,333	833,333	833,236	833,255	0	78	0	78	0	833,333	0	0	0	11,267	10/20/2013	1FE
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32		06/01/2012	Paydown		147,584	147,584	148,783	148,001	0	(417)	0	(417)	0	147,584	0	0	0	2,301	06/27/2032	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG 5.500% 10/25/21		06/01/2012	Paydown		180,612	180,612	171,694	173,712	0	6,900	0	6,900	0	180,612	0	0	0	3,947	10/25/2021	1FM
760985 B8 3	RESIDENTIAL FDG SEC COR 6.040% 10/25/33		06/01/2012	Paydown		24,490	24,490	24,375	24,379	0	111	0	111	0	24,490	0	0	0	644	10/25/2033	1FM
760985 UX 7	RESIDENTIAL FDG SEC COR 4.500% 05/25/33		06/01/2012	Paydown		216,378	216,378	205,795	213,701	0	2,676	0	2,676	0	216,378	0	0	0	4,292	05/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC COR 5.861% 08/25/33		06/01/2012	Paydown		151,070	151,070	150,849	150,662	0	408	0	408	0	151,070	0	0	0	3,725	08/25/2033	1FM
76110G J3 6	RESIDENTIAL ACCREDIT LO 6.350% 08/25/32		06/01/2012	Paydown		211,412	211,412	217,556	211,117	0	296	0	296	0	211,412	0	0	0	5,581	08/25/2032	1FM
76110V BX 5	RESIDENTIAL FDG MTG SEC 7.580% 09/25/29		06/01/2012	Paydown		17,361	17,361	17,354	17,289	0	72	0	72	0	17,361	0	0	0	561	09/25/2029	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG 4.500% 05/25/19		06/01/2012	Paydown		172,643	172,643	174,083	173,420	0	(777)	0	(777)	0	172,643	0	0	0	3,230	05/25/2019	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG 4.750% 02/25/20		06/01/2012	Paydown		52,301	52,301	53,086	52,785	0	(484)	0	(484)	0	52,301	0	0	0	1,051	02/25/2020	1FM
78487Y AA 1	SVO VOI MORTGAGE CORP 3.650% 07/20/27		06/01/2012	Paydown		98,188	98,188	98,187	98,149	0	38	0	38	0	98,188	0	0	0	1,491	07/20/2027	1FE
82651L AA 1	SIERRA RECEIVABLES FUND 4.480% 07/20/26		06/20/2012	Paydown		101,062	101,062	101,043	101,048	0	14	0	14	0	101,062	0	0	0	1,859	07/20/2026	1FE
82651N AA 7	SIERRA RECEIVABLES FUND 3.510% 11/20/25		06/20/2012	Paydown		169,063	169,063	169,223	169,182	0	(120)	0	(120)	0	169,063	0	0	0	2,449	11/20/2025	1FE
82651P AA 2	SIERRA RECEIVABLES FUND 3.840% 11/15/25		06/20/2012	Paydown		93,284	93,284	93,274	93,276	0	7	0	7	0	93,284	0	0	0	1,468	11/15/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUN 3.350% 06/20/18		06/20/2012	Paydown		68,957	68,957	68,950	68,951	0	6	0	6	0	68,957	0	0	0	945	06/20/2018	1FE
82652A AA 4	SIERRA RECEIVABLES FUND 2.840% 11/20/28		06/20/2012	Paydown		131,943	131,943	131,915	0	0	28	0	28	0	131,943	0	0	0	639	11/20/2028	1FE
82838W AA 3	SILVERLEAF FINANCE LLC 6.000% 05/16/22		06/01/2012	Paydown		257,329	257,329	257,184	257,126	0	203	0	203	0	257,329	0	0	0	6,219	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22		06/01/2012	Paydown		17,483	17,483	17,474	17,468	0	15	0	15	0	17,483	0	0	0	741	05/16/2022	2AM
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22		05/01/2012	Paydown		46,849	46,849	46,826	46,809	0	40	0	40	0	46,849	0	0	0	1,455	05/16/2022	2FE
82894* AR 8	J R SIMPLOT COMPANY SER 7.920% 04/03/12		04/03/2012	Maturity		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	130,680	04/03/2012	2
844895 AS 1	SOUTHWEST GAS CORPORATI 7.625% 05/15/12.		05/15/2012	Maturity		6,625,000	6,625,000	6,676,696	6,627,700	0	(2,700)	0	(2,700)	0	6,625,000	0	0	0	252,578	05/15/2012	2FE
859245 AA 0	STERLING BANK TRUST FSB 2.041% 04/26/26		06/26/2012	Paydown		0	0	45,161	43,222	0	(43,222)	0	(43,222)	0	0	0	0	0	7,306	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 7.271% 03/25/31		05/01/2012	Paydown		3,425	3,425	2,610	2,610	0	815	0	815	0	3,425	0	0	0	93	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CO 6.500% 03/25/32		06/01/2012	Paydown		11,277	11,277	11,350	11,346	0	(69)	0	(69)	0	11,277	0	0	0	357	03/25/2032	1FM
86359A DL 4	STRUCTURED ASSET SECURI 6.580% 11/25/32		06/01/2012	Paydown		145,023	145,023	148,422	146,810	0	(1,786)	0	(1,786)	0	145,023	0	0	0	4,136	11/25/2032	1FM
86359A KD 4	STRUCTURED ASSET SECURI 4.730% 01/25/33		06/01/2012	Paydown		48,010	48,010	47,800	47,821	0	189	0	189	0	48,010	0	0	0	1,039	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURI 5.500% 02/25/20		06/01/2012	Paydown		62,547	62,547	59,263	59,998	0	2,549	0	2,549	0	62,547	0	0	0	1,431	02/25/2020	1FM
86359B 5G 2	STRUCTURED ASSET SECURI 4.790% 03/25/35		06/01/2012	Paydown		112,304	112,304	111,883	111,905	0	399	0	399	0	112,304	0	0	0	2,226	03/25/2035	1FM
86359B RB 9	STRUCTURED ASSET SECURI 5.560% 05/25/34		06/01/2012	Paydown		49,303	49,303	43,017	44,700	0	4,603	0	4,603	0	49,303	0	0	0	1,172	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURI 5.250% 12/25/34		06/01/2012	Paydown		392,683	392,683	380,258	385,727	0	6,956	0	6,956	0	392,683	0	0	0	7,985	12/25/2034	1FM
869434 AB 6	SUTTON BRIDGE FIN LTD 1 7.970% 06/30/22		06/30/2012	Redemption 100.0000		85,665	85,665	85,665	85,665	0	0	0	0	0	85,665	0	0	0	3,414	06/30/2022	2FE
870537 AA 5	SWEETWATER INVESTORS LL 5.875% 05/15/14		05/15/2012	Redemption 100.0000		231,286	231,286	231,286	231,286	0	0	0	0	0	231,286	0	0	0	6,794	05/15/2014	2
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25		06/22/2012	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	912	10/20/2025	1FE
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		06/22/2012	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,219	01/20/2026	1FE
875127 AS 1	TAMPA ELECTRIC 6.875% 06/15/12		06/15/2012	Maturity		2,000,000	2,000,000	2,053,880	2,003,293	0	(3,293)	0	(3,293)	0	2,000,000	0	0	0	68,750	06/15/2012	1FE
883145 AJ 3	TEXTAINER MARINE CONTAI 4.700% 06/15/26		06/15/2012	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,495	06/15/2026	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
88641T AA 4	TIDEWATER AUTO REC TRUS 5.920% 05/15/17		06/15/2012	Paydown		181,417	181,417	181,404	181,413	0	4	0	4	0	181,417	0	0	0	4,425	05/15/2017	1FE
89655V AA 0	TRINITY RAIL LEASING II 5.640% 11/12/26		06/12/2012	Redemption 100.0000		116,200	116,200	116,200	116,200	0	0	0	0	0	116,200	0	0	0	2,733	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 5.194% 10/16/40		06/16/2012	Paydown		33,766	33,766	33,766	33,766	0	0	0	0	0	33,766	0	0	0	731	10/16/2040	1FE
89678D AA 3	TRITON CONTAINER FINANC 4.210% 05/14/27		06/14/2012	Paydown		25,000	25,000	24,997	0	0	3	0	3	0	25,000	0	0	0	64	05/14/2027	1FE
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		06/10/2012	Redemption 100.0000		28,925	28,925	28,925	28,925	0	0	0	0	0	28,925	0	0	0	728	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2.300% 11/08/27		05/25/2012	Paydown		0	0	7,007	0	0	0	0	0	0	0	0	0	0	3,163	11/08/2027	1FE
91155@ AA 8	ARMY LODGING FUND SENIO 5.250% 09/23/30		06/23/2012	Redemption 100.0000		53,925	53,925	53,925	53,925	0	0	0	0	0	53,925	0	0	0	1,180	09/23/2030	1
91913Y AD 2	VALERO ENERGY 6.875% 04/15/12		04/15/2012	Maturity		1,925,000	1,925,000	1,999,498	1,927,998	0	(2,998)	0	(2,998)	0	1,925,000	0	0	0	66,172	04/15/2012	2FE
921796 GR 3	VANDERBILT MORTGAGE 199 7.415% 07/07/29		06/01/2012	Paydown		52,064	52,064	51,205	51,400	0	664	0	664	0	52,064	0	0	0	1,649	07/07/2029	1FE
92718B AA 3	DT AUTO OWNER TRUST 200 2.980% 10/15/15		06/15/2012	Paydown		307,668	307,668	307,645	307,665	0	3	0	3	0	307,668	0	0	0	3,731	10/15/2015	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003- 2.467% 10/25/33		06/01/2012	Paydown		12,954	12,954	8,420	9,323	0	3,631	0	3,631	0	12,954	0	0	0	133	10/25/2033	1FM
92922F JY 5	WASHINGTON MUTUAL 2003- 5.500% 01/25/34		06/01/2012	Paydown		1,013,092	1,013,092	990,930	1,007,509	0	5,582	0	5,582	0	1,013,092	0	0	0	21,987	01/25/2034	1FM
92922F KF 4	WASHINGTON MUTUAL 2003- 5.000% 12/25/18		06/01/2012	Paydown		158,211	158,211	160,089	158,906	0	(695)	0	(695)	0	158,211	0	0	0	3,214	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003- 2.502% 02/25/34		06/01/2012	Paydown		23,247	23,247	14,646	16,628	0	6,619	0	6,619	0	23,247	0	0	0	243	02/25/2034	1FM
92922F VE 5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34		06/01/2012	Paydown		228,016	228,016	228,728	227,988	0	28	0	28	0	228,016	0	0	0	5,146	07/25/2034	1FM
94403* AY 2	WAWA INC SENIOR UNSECUR 5.870% 05/04/16		05/04/2012	Redemption 100.0000		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	12,914	05/04/2016	2Z
949762 AC 2	WELLS FARGO MBS 2003-10 4.500% 09/25/18		06/01/2012	Paydown		627,866	627,866	579,991	614,706	0	13,160	0	13,160	0	627,866	0	0	0	12,200	09/25/2018	1FM
94978# AH 0	CVS CORP CRED LEASE BAC 7.530% 01/10/24		06/10/2012	Redemption 100.0000		50,303	50,303	50,303	50,302	0	0	0	0	0	50,303	0	0	0	1,495	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21		06/05/2012	Redemption 100.0000		33,369	33,369	33,369	33,369	0	0	0	0	0	33,369	0	0	0	1,033	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS 5.262% 05/10/19		06/10/2012	Redemption 100.0000		39,684	39,684	39,684	39,684	0	0	0	0	0	39,684	0	0	0	872	05/10/2019	2
94979F AC 0	WELLS FARGO MBS 2003-12 5.000% 11/25/18		06/01/2012	Paydown		90,530	90,530	90,473	90,356	0	174	0	174	0	90,530	0	0	0	1,890	11/25/2018	1FM
94980K AG 7	WELLS FARGO MBS 2004-4 5.500% 05/25/34		06/01/2012	Paydown		189,181	189,181	175,731	185,284	0	3,897	0	3,897	0	189,181	0	0	0	4,842	05/25/2034	1FM
94981A AA 1	WELLS FARGO MBS 2003-14 4.750% 12/25/18		06/01/2012	Paydown		77,284	77,284	77,405	77,235	0	49	0	49	0	77,284	0	0	0	1,470	12/25/2018	1FM
94981A AC 7	WELLS FARGO MBS 2003-14 4.500% 12/25/18		06/01/2012	Paydown		155,647	155,647	156,766	155,761	0	(114)	0	(114)	0	155,647	0	0	0	2,806	12/25/2018	1FM
94982C AF 5	WELLS FARGO MB TRST 200 2.616% 01/25/35		06/01/2012	Paydown		354,022	354,022	346,277	351,434	0	2,588	0	2,588	0	354,022	0	0	0	3,799	01/25/2035	1FM
94982J AA 1	WELLS FARGO MTG BACKED 5.250% 08/25/35		06/01/2012	Paydown		804,883	804,883	817,962	813,223	0	(8,340)	0	(8,340)	0	804,883	0	0	0	17,939	08/25/2035	1FM
94982W BB 9	WELLS FARGO MB TRST 200 5.500% 10/25/35		06/01/2012	Paydown		4,146	4,146	3,937	4,031	0	115	0	115	0	4,146	0	0	0	97	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED 6.000% 07/25/36		06/01/2012	Paydown		77,911	77,911	68,367	70,306	0	7,605	0	7,605	0	77,911	0	0	0	1,964	07/25/2036	1FM
97180* SC 3	WILMINGTON TRUST CO 9.030% 11/27/14		05/29/2012	Redemption 100.0000		73,589	73,589	73,589	73,589	0	0	0	0	0	73,589	0	0	0	3,352	11/27/2014	1
97180* SD 1	WILMINGTON TRUST CO 9.030% 11/29/14		05/29/2012	Redemption 100.0000		73,589	73,589	73,589	73,589	0	0	0	0	0	73,589	0	0	0	3,323	11/29/2014	1
97180* SE 9	WILMINGTON TRUST CO 9.030% 11/28/14		05/29/2012	Redemption 100.0000		73,589	73,589	73,589	73,589	0	0	0	0	0	73,589	0	0	0	3,337	11/28/2014	1
97180* SF 6	WILMINGTON TRUST CO 9.030% 11/29/14		05/29/2012	Various		73,589	73,589	73,589	73,589	0	0	0	0	0	73,589	0	0	0	3,323	11/29/2014	1
97180* SG 4	WILMINGTON TRUST CO 9.030% 11/29/14		05/29/2012	Various		73,589	73,589	73,589	73,589	0	0	0	0	0	73,589	0	0	0	3,323	11/29/2014	1
97180* SH 2	WILMINGTON TRUST CO 9.030% 11/28/14		05/29/2012	Redemption 100.0000		73,589	73,589	73,589	73,589	0	0	0	0	0	73,589	0	0	0	3,337	11/28/2014	1
97180* SR 0	WILMINGTON TRUST CO 8.740% 06/29/15		06/29/2012	Various		45,516	45,516	45,516	45,516	0	0	0	0	0	45,516	0	0	0	1,989	06/29/2015	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
97180* SS 8	WILMINGTON TRUST CO 8.740% 06/29/15		06/29/2012	Redemption 100.0000		45,516	45,516	45,519	45,518	0	0	0	0	0	45,518	0	(2)	(2)	1,989	06/29/2015	1
97180* ST 6	WILMINGTON TRUST CO 8.740% 06/29/15		06/29/2012	Redemption 100.0000		45,516	45,516	45,516	45,516	0	0	0	0	0	45,516	0	0	0	1,989	06/29/2015	1
97180* SU 3	WILMINGTON TRUST CO 8.740% 06/29/15		06/29/2012	Redemption 100.0000		45,516	45,516	45,518	45,517	0	0	0	0	0	45,517	0	(1)	(1)	1,989	06/29/2015	1
067901 AJ 7	BARRICK GOLD CORP 144A 3.850% 04/01/22	A	06/14/2012	Tax Free Exchange		1,998,877	2,000,000	1,998,860	0	0	17	0	17	0	1,998,877	0	0	0	0	04/01/2022	1FE
10549P AE 1	BROOKFIELD ASSET MGMNT 7.125% 06/15/12	A	06/15/2012	Maturity		10,000,000	10,000,000	9,945,400	9,996,629	0	3,371	0	3,371	0	10,000,000	0	0	0	356,250	06/15/2012	1FE
30217V AC 1	EXPRESS PIPELINE LP LP 7.390% 12/31/17	A	06/30/2012	Various		539,762	539,762	518,147	531,911	0	1,230	0	1,230	0	533,142	0	6,620	6,620	19,944	12/31/2017	2FE
305915 AC 4	XSTRATA CANADA CORP 7.350% 06/05/12	A	06/05/2012	Maturity		450,000	450,000	449,433	449,967	0	33	0	33	0	450,000	0	0	0	16,538	06/05/2012	1FE
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16	A	06/12/2012	Paydown		19,984	19,984	13,720	13,722	185	6,077	0	6,262	0	19,984	0	0	0	970	08/09/2016	6FE
893526 CC 5	TRANS-CANADA PIPELINES 8.625% 05/15/12	A	05/15/2012	Maturity		6,000,000	6,000,000	6,030,854	6,001,173	0	(1,173)	0	(1,173)	0	6,000,000	0	0	0	258,750	05/15/2012	1FE
227170 AC 1	CRONOS CONTAINERS PROGR 4.210% 05/18/27	F	06/18/2012	Paydown		25,000	25,000	24,997	0	0	3	0	3	0	25,000	0	0	0	56	05/18/2027	1
23406# AA 6	DAK AMERICAS LLC GRUPO 6.850% 06/23/14	R	06/23/2012	Redemption 100.0000		571,429	571,429	571,429	571,429	0	0	0	0	0	571,429	0	0	0	19,571	06/23/2014	3
68210* AC 7	OMEGA LEASING LLC GUARA 5.980% 07/12/16	R	04/12/2012	Redemption 100.0000		15,942	15,942	15,942	15,942	0	0	0	0	0	15,942	0	0	0	477	07/12/2016	1
83363R AA 5	SOCIEDAD CONC AUTOPISTA 6.223% 12/15/26	R	06/15/2012	Redemption 100.0000		313	313	321	319	0	0	0	0	0	318	0	(6)	(6)	10	12/15/2026	2FE
880334 AA 5	TENGIZCHEVROIL FINANCE 6.124% 11/15/14	F	05/15/2012	Redemption 100.0000		124,886	124,886	125,511	125,056	0	(30)	0	(30)	0	125,027	0	(140)	(140)	3,279	11/15/2014	2FE
D7625# AB 8	SOLARWORLD AG SENIOR 6.020% 12/21/16	F	05/25/2012	Redemption 87.0000		2,610,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(390,000)	(390,000)	77,257	12/21/2016	3
F1068# AA 5	BONDUELLE SCA SENIOR NO 8.530% 06/07/12	R	06/07/2012	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	34,120	06/07/2012	2
G3651@ AA 5	QUINN MANUFACTURING GRO 0.000% 12/02/16	F	05/11/2012	Redemption 100.0000		5,465	5,465	784	784	25	122	0	147	0	931	0	4,535	4,535	0	12/02/2016	6*
G9284# AJ 6	VITOL FINANCE LTD GUAR 7.450% 06/28/12	R	06/28/2012	Redemption 100.0000		214,286	214,286	214,286	214,286	0	0	0	0	0	214,286	0	0	0	7,982	06/28/2012	2
Q1403* AD 5	BLUESCOPE STEEL LIMITED 8.210% 06/30/18	F	05/08/2012	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	272,052	06/30/2018	3
3899999.	Total - Bonds - Industrial & Miscellaneous					108,706,954	108,942,386	109,305,324	105,284,158	1,362	183,888	11,720	173,530	0	108,943,801	0	(236,844)	(236,844)	3,218,839	XXX	XXX
8399997.	Total - Bonds - Part 4					122,223,058	122,458,490	123,034,069	119,198,378	1,362	(214,230)	11,720	(224,588)	0	122,459,905	0	(236,844)	(236,844)	3,556,963	XXX	XXX
8399999.	Total - Bonds					122,223,058	122,458,490	123,034,069	119,198,378	1,362	(214,230)	11,720	(224,588)	0	122,459,905	0	(236,844)	(236,844)	3,556,963	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
18462F $0 1	GLOBAL ENERGY INC		06/05/2012	Direct	10,000.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799999.	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					122,223,058	XXX	123,034,069	119,198,378	1,362	(214,230)	11,720	(224,588)	0	122,459,905	0	(236,844)	(236,844)	3,556,963	XXX	XXX

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

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

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Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283	0	0	114,161		114,161	(16,477)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656	0	0	106,159		106,159	(16,027)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	143,230		143,230	(13,749)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	39,924		39,924	(3,708)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	243,671		243,671	(33,062)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	216,152		216,152	(22,119)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	22,637		22,637	(2,095)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	290,091		290,091	(59,865)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	96,331		96,331	(9,628)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	114,656		114,656	(18,689)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2014	1,580	1,811,944	1,147.0000	623,394	0	0	150,182		150,182	(93,190)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161	0	0	365,009		365,009	(125,903)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	27,634		27,634	(3,690)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	87,518		87,518	(10,683)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	115,609		115,609	(24,071)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	37,301		37,301	(5,535)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	71,675		71,675	(7,342)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	273,103		273,103	(51,466)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	144,179		144,179	(16,250)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2017	545	851,524	1,562.0000	362,705	0	0	216,589		216,589	(29,107)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	94,100		94,100	(9,287)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2014	1,285	1,504,992	1,171.0000	529,298	0	0	147,330		147,330	(77,807)	0	0	0	N/A		N/A

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S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2015	1,870	2,555,168	1,366.0000	1,012,094	0	0	443,635		443,635	(125,636)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150	0	0	66,012		66,012	(12,197)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2017	300	464,307	1,548.0000	196,568	0	0	117,354		117,354	(15,697)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971	0	0	142,376		142,376	(25,545)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2015	655	815,082	1,244.0000	303,606	0	0	123,676		123,676	(38,509)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2017	400	624,972	1,562.0000	265,607	0	0	160,276		160,276	(20,594)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	97,495		97,495	(13,278)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	148,332		148,332	(23,747)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	08/31/2017	550	851,230	1,548.0000	359,756	0	0	217,070		217,070	(27,607)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	48,578		48,578	(6,422)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	160,421		160,421	(11,796)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	09/30/2014	2,110	2,780,136	1,318.0000	1,069,095	0	0	380,474		380,474	(151,385)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262	0	0	181,650		181,650	(47,281)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924	0	0	100,429		100,429	(27,588)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	165,832		165,832	(27,318)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	81,229		81,229	(5,233)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	40,811		40,811	(13,222)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	176,341		176,341	(27,790)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	294,666		294,666	(22,724)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	103,418		103,418	(6,402)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	51,035		51,035	(3,034)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	160,289		160,289	(34,317)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	84,436		84,436	(12,648)	0	0	0	N/A		N/A

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S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	83,949		83,949	(6,049)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	112,155		112,155	(10,877)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2013	735	726,327	988.2000	220,437	0	0	35,703		35,703	(31,778)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823	0	0	363,755		363,755	(134,480)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097	0	0	160,967		160,967	(38,903)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	224,499		224,499	(38,399)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	66,044		66,044	(5,900)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	338,599		338,599	(48,678)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	142,631		142,631	(19,924)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	148,788		148,788	(19,173)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	03/31/2020	315	343,164	1,089.0000	93,410	0	0	74,227		74,227	(6,576)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	04/30/2020	250	272,353	1,089.0000	74,010	0	0	59,070		59,070	(5,100)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	30,155		30,155	(2,621)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	26,933		26,933	(2,271)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	07/31/2020	105	110,180	1,049.0000	30,864	0	0	23,652		23,652	(1,933)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	08/31/2020	120	125,920	1,049.0000	35,348	0	0	27,175		27,175	(2,144)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	09/30/2020	20	22,824	1,141.0000	4,658	0	0	5,290		5,290	(518)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	10/30/2020	25	29,582	1,183.0000	6,185	0	0	7,040		7,040	(653)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	11/30/2020	45	53,125	1,181.0000	11,122	0	0	12,667		12,667	(1,151)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	12/31/2020	65	81,747	1,258.0000	17,796	0	0	20,335		20,335	(1,711)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	01/29/2021	75	96,459	1,286.0000	21,324	0	0	24,250		24,250	(2,112)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	02/26/2021	95	126,086	1,327.0000	28,446	0	0	32,395		32,395	(2,708)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	03/31/2021	155	205,504	1,326.0000	46,387	0	0	52,886		52,886	(4,339)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	04/30/2021	120	163,633	1,364.0000	37,620	0	0	42,925		42,925	(3,384)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/28/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	05/28/2021	393	494,237	1,257.6000	0	145,214	0	130,879		130,879	(14,335)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	06/30/2021	621	780,970	1,257.6000	0	230,056	0	207,493		207,493	(22,563)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	07/30/2021	203	255,293	1,257.6000	0	75,313	0	67,924		67,924	(7,389)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	08/31/2021	223	280,445	1,257.6000	0	83,041	0	74,882		74,882	(8,159)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	09/30/2021	114	143,366	1,257.6000	0	42,517	0	38,357		38,357	(4,160)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	10/29/2021	211	265,354	1,257.6000	0	78,819	0	71,103		71,103	(7,716)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	11/30/2021	235	295,536	1,257.6000	0	88,085	0	79,452		79,452	(8,633)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	12/31/2021	517	650,179	1,257.6000	0	194,165	0	175,177		175,177	(18,987)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										17,437,316	937,209	0	9,624,433	XXX	9,624,433	(1,833,044)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										17,437,316	937,209	0	9,624,433	XXX	9,624,433	(1,833,044)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										17,437,316	937,209	0	9,624,433	XXX	9,624,433	(1,833,044)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										17,437,316	937,209	0	9,624,433	XXX	9,624,433	(1,833,044)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										17,437,316	937,209	0	9,624,433	XXX	9,624,433	(1,833,044)	0	0	0	0	XXX	XXX
1449999. TOTAL										17,437,316	937,209	0	9,624,433	XXX	9,624,433	(1,833,044)	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	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Short Futures																			
Hedging Other																			
BPU2	(2,991)	(1,869,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/20/2012	154.9528	156.7700	(3,397,019)	(3,397,019)	(3,397,019)	(3,397,019)	0	0	(4,486,500)	N/A
VGU2	(5,137)	(65,191)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	EUR	06/22/2012	2,142.2223	2,255.0000	(7,352,089)	(7,352,089)	(7,352,089)	(7,352,089)	0	0	(11,004,257)	N/A
ECU2	(879)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	1.2519	1.2668	(1,640,875)	(1,640,875)	(1,640,875)	(1,640,875)	0	0	(2,637,000)	N/A
ZU2	(3,464)	(54,331)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/24/2012	LIF	06/20/2012	5,414.7185	5,523.0000	(5,883,044)	(5,883,044)	(5,883,044)	(5,883,044)	0	0	(16,299,332)	N/A
JYU2	(277)	(346,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/19/2012	CME	06/12/2012	125.9884	125.3500	221,056	221,056	221,056	221,056	0	0	(831,000)	N/A
NQU2	(2,809)	(56,180)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/11/2012	2,556.7562	2,609.7500	(2,977,189)	(2,977,189)	(2,977,189)	(2,977,189)	0	0	(5,618,000)	N/A
NKU2	(387)	(4,850)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/14/2012	OSE	06/06/2012	8,377.5227	9,010.0000	(3,067,515)	(3,067,515)	(3,067,515)	(3,067,515)	0	0	(1,600,577)	N/A
TAU2	(3,905)	(390,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	NYF	06/19/2012	766.0831	795.4000	(11,448,250)	(11,448,250)	(11,448,250)	(11,448,250)	0	0	(23,430,000)	N/A
ESU2	(4,372)	(218,600)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/21/2012	CME	06/19/2012	1,322.2367	1,356.4000	(7,468,090)	(7,468,090)	(7,468,090)	(7,468,090)	0	0	(15,302,000)	N/A
13429999. Total-Short Futures-Hedging Other												(43,013,015)	(43,013,015)	(43,013,015)	(43,013,015)	0	0	(81,208,666)	XXX
1389999. Total-Short Futures												(43,013,015)	(43,013,015)	(43,013,015)	(43,013,015)	0	0	(81,208,666)	XXX
1409999. Total-Hedging Other												(43,013,015)	(43,013,015)	(43,013,015)	(43,013,015)	0	0	(81,208,666)	XXX
1449999. TOTAL												(43,013,015)	(43,013,015)	(43,013,015)	(43,013,015)	0	0	(81,208,666)	XXX

Broker Name	Net Cash Deposits
Brokers	
Golman Sachs	(32,290,306)
Total Net Cash Deposits	(32,290,306)

SCHEDULE DB - PART D

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 Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	221,056	(43,234,071)	221,056	221,056	(43,234,071)	221,056	(81,208,666)	221,056
NAIC 1 Designation											
BARCLAYS CAPITAL	Y	Y	0	3,979,704	0	3,979,704	3,979,704	0	3,979,704	0	0
SOCIETE GENERALE	Y	Y	0	2,335,779	0	2,335,779	2,335,779	0	2,335,779	0	0
JP MORGAN CHASE	Y	Y	0	1,413,134	0	1,413,134	1,413,134	0	1,413,134	0	0
DEUTSCHE BANK	Y	Y	0	141,240	0	141,240	141,240	0	141,240	0	0
BNP PARIBUS	Y	Y	0	1,556,789	0	1,556,789	1,556,789	0	1,556,789	0	0
CREDIT SUISSE	Y	Y	0	197,787	0	197,787	197,787	0	197,787	0	0
0299999. Total NAIC 1 Designation			0	9,624,433	0	9,624,433	9,624,433	0	9,624,433	0	0
0899999. Totals			0	9,845,489	(43,234,071)	9,845,489	9,845,489	(43,234,071)	9,845,489	(81,208,666)	221,056

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	180,881,620	180,881,620	
7499999.	Total - Common Stocks - Money Market Mutual Funds			180,881,620	180,881,620	XXX
7599999.	Total - Common Stock			180,881,620	180,881,620	XXX
7699999.	Total - Preferred and Common Stock			180,881,620	180,881,620	XXX
9999999.	Totals			180,881,620	180,881,620	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....180,881,620 Book/Adjusted Carrying Value $.....180,881,620
2. Average balance for the year to date: Fair Value $.....166,275,387 Book/Adjusted Carrying Value $.....166,275,387
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....180,881,620 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year to date: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....180,881,620 Book/Adjusted Carrying Value $.....180,881,620

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 Cincinnati, OH		0.000	0	0	37,152,527	30,982,188	35,778,340	XXX
Goldman Sachs New York, NY		0.000	0	0	114,766,438	118,748,287	130,175,518	XXX
0199998. Deposits in 9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	320,459	599,714	320,459	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	152,239,424	150,330,189	166,274,317	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	152,239,424	150,330,189	166,274,317	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	5,000	5,000	5,000	XXX
0599999. Total Cash	XXX	XXX	0	0	152,244,424	150,335,189	166,279,317	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE