



QUARTERLY STATEMENT

As of June 30, 2012
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704
(Current Period) (Prior Period)

NAIC Company Code..... 89206

Employer's ID Number..... 31-0962495

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated/Organized..... June 26, 1979

Commenced Business..... August 22, 1979

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

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513-794-6100-6015
(Area Code) (Telephone Number) (Extension)
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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	Senior Vice President
Paul Joseph Twilling	Senior Vice President		

DIRECTORS OR TRUSTEES

Larry Joel Adams Ronald John Dolan Michael Francis Haverkamp Gary Thomas Huffman

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

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

_____ (Signature) Gary Thomas Huffman (Printed Name) President, Chairman, & CEO (Title)	_____ (Signature) Therese Susan McDonough (Printed Name) Secretary (Title)	_____ (Signature) Joseph Richard Sander (Printed Name) Treasurer (Title)
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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			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,091,128,578		2,091,128,578	1,991,095,593
2. Stocks:				
2.1 Preferred stocks.....	7,127		7,127	5,735
2.2 Common stocks.....	117,906		117,906	190,304
3. Mortgage loans on real estate:				
3.1 First liens.....	395,947,902		395,947,902	398,170,002
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(16,216,370)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(16,216,370)		(16,216,370)	(7,874,448)
6. Contract loans (including \$.....0 premium notes).....	89,155,180		89,155,180	85,786,129
7. Derivatives.....			0	
8. Other invested assets.....	432,899		432,899	441,962
9. Receivables for securities.....	1,516,271		1,516,271	506,538
10. Securities lending reinvested collateral assets.....	135,070,253		135,070,253	97,551,493
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,697,159,746	0	2,697,159,746	2,565,873,308
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	26,176,655		26,176,655	25,923,604
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	12,563,917		12,563,917	13,674,481
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	105,033,811		105,033,811	105,498,991
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	17,401,078		17,401,078	12,686,439
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	180,809		180,809	106,290
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	6,176,879		6,176,879	16,580,012
18.2 Net deferred tax asset.....	106,449,307	50,415,996	56,033,311	61,717,682
19. Guaranty funds receivable or on deposit.....	2,720,805		2,720,805	2,639,445
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	95,971,058		95,971,058	143,291,611
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	711,219	0	711,219	728,167
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,070,545,284	50,415,996	3,020,129,288	2,948,720,030
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	230,935,674		230,935,674	223,761,892
28. Total (Lines 26 and 27).....	3,301,480,958	50,415,996	3,251,064,962	3,172,481,922

DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			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. Miscellaneous assets.....	631,996		631,996	631,996
2502. Fund revenue receivable.....	63,117		63,117	61,713
2503. State taxes recoverable.....	16,106		16,106	34,458
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	711,219	0	711,219	728,167

OHIO NATIONAL LIFE ASSURANCE CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,448,548,823 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,448,548,823	2,374,495,166
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	46,412,758	46,805,515
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	853,010	953,238
4. Contract claims:		
4.1 Life.....	5,130,631	11,426,300
4.2 Accident and health.....	325,343	296,745
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....177,365 accident and health premiums.....	878,637	581,547
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
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.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....		
9.4 Interest Maintenance Reserve.....	12,475,825	13,449,767
10. Commissions to agents due or accrued - life and annuity contracts \$.....4,712,291, accident and health \$.....295,457 and deposit-type contract funds \$.....0.....	5,007,748	4,216,114
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	1,098,976	763,236
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(8,095,349) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(8,095,349)	(9,116,718)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	4,305,473	6,230,619
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	3,708,322	
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	3,227,236	3,024,171
17. Amounts withheld or retained by company as agent or trustee.....	15,176	7,697
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	34,125,747	51,558,417
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	17,520,601	13,820,924
24.02 Reinsurance in unauthorized companies.....		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....		
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	5,967,522	
24.10 Payable for securities lending.....	135,070,253	97,551,493
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	205,715	249,975
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,716,782,447	2,616,314,206
27. From Separate Accounts statement.....	230,935,674	223,761,892
28. Total liabilities (Lines 26 and 27).....	2,947,718,121	2,840,076,098
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	33,310,579
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	205,770,551	201,518,957
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	293,746,837	322,805,822
38. Totals of Lines 29, 30 and 37.....	303,346,842	332,405,827
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,251,064,963	3,172,481,925

DETAILS OF WRITE-INS

2501. Unclaimed funds.....	205,715	249,975
2502.		
2503.		
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).....	205,715	249,975
3101. Additional deferred tax asset.....		33,310,579
3102.		
3103.		
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	33,310,579
3401.		
3402.		
3403.		
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.....	109,956,507	121,985,712	205,900,917
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	75,362,089	78,608,790	153,838,333
4. Amortization of Interest Maintenance Reserve (IMR).....	1,056,749	730,789	1,576,743
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	18,513,669	69,853,441	108,256,875
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	744,815	800,875	1,543,207
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	11,406,915	11,712,770	23,530,587
9. Totals (Lines 1 to 8.3).....	217,040,744	283,692,377	494,646,662
10. Death benefits.....	26,347,293	20,373,344	36,323,802
11. Matured endowments (excluding guaranteed annual pure endowments).....		15,580	22,207
12. Annuity benefits.....	2,584,833	3,203,995	5,763,004
13. Disability benefits and benefits under accident and health contracts.....	1,650,334	1,807,659	3,619,212
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	38,998,540	51,260,906	87,599,467
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	670,991	634,138	1,265,265
18. Payments on supplementary contracts with life contingencies.....	93,900	97,041	194,364
19. Increase in aggregate reserves for life and accident and health contracts.....	73,660,900	101,377,588	162,210,204
20. Totals (Lines 10 to 19).....	144,006,791	178,770,251	296,997,525
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	24,830,866	25,675,044	49,276,820
22. Commissions and expense allowances on reinsurance assumed.....	53,767	72,259	105,584
23. General insurance expenses.....	25,926,743	25,608,949	44,890,628
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	5,248,786	5,150,903	11,155,904
25. Increase in loading on deferred and uncollected premiums.....	4,432,531	650,566	(4,637,566)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,083,874)	1,024,261	2,281,853
27. Aggregate write-ins for deductions.....	1,718,374	1,030,154	2,583,436
28. Totals (Lines 20 to 27).....	205,133,984	237,982,387	402,654,184
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	11,906,760	45,709,990	91,992,478
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	11,906,760	45,709,990	91,992,478
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	3,426,234	42,439,263	54,930,774
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).....	8,480,526	3,270,727	37,061,704
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(44,589) (excluding taxes of \$....44,589 transferred to the IMR).....	(1,045,416)	(576,001)	(2,468,915)
35. Net income (Line 33 plus Line 34).....	7,435,110	2,694,726	34,592,789
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	332,405,822	251,177,285	251,177,285
37. Net income (Line 35).....	7,435,110	2,694,726	34,592,789
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	280,620	844,990	1,272,820
39. Change in net unrealized foreign exchange capital gain (loss).....	(7,357)	53,746	1,482
40. Change in net deferred income tax.....	3,930,941	(6,308,214)	(4,643,252)
41. Change in nonadmitted assets.....	(5,357,169)	1,046,959	888,526
42. Change in liability for reinsurance in unauthorized companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(3,699,677)	(779,169)	(5,091,906)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....		94,121,747	110,897,460
52. Dividends to stockholders.....	(16,000,000)	(6,720,000)	(24,640,000)
53. Aggregate write-ins for gains and losses in surplus.....	(15,641,452)	(12,128,213)	(32,049,382)
54. Net change in capital and surplus (Lines 37 through 53).....	(29,058,984)	72,826,572	81,228,537
55. Capital and surplus as of statement date (Lines 36 + 54).....	303,346,838	324,003,857	332,405,822
DETAILS OF WRITE-INS			
08.301. COI Charges.....	6,247,752	6,357,937	12,623,050
08.302. Surrender Charges.....	4,695,576	5,185,438	10,609,109
08.303. Administrative Charges.....	463,587	169,395	298,428
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	11,406,915	11,712,770	23,530,587
2701. Health Surrender Benefits.....	1,718,374	1,030,154	2,583,436
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	1,718,374	1,030,154	2,583,436
5301. Additional deferred tax asset.....		(1,071,664)	(1,684,715)
5302. Prior period adjustment.....	(4,258,143)	(618,342)	(2,828,897)
5303. Amortization of Coinsurance Gain.....	(11,383,309)	(10,438,207)	(27,535,770)
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).....	(15,641,452)	(12,128,213)	(32,049,382)

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.....	107,396,810	50,315,131	79,274,826
2. Net investment income.....	75,280,818	78,269,894	152,959,114
3. Miscellaneous income.....	19,282,091	23,353,553	73,995,287
4. Total (Lines 1 through 3).....	201,959,719	151,938,578	306,229,227
5. Benefit and loss related payments.....	81,402,120	76,366,858	135,562,967
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(2,105,243)	(175,811)	171,999
7. Commissions, expenses paid and aggregate write-ins for deductions.....	58,701,928	59,698,913	109,052,252
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(10,685,221)	8,320,748	74,542,258
10. Total (Lines 5 through 9).....	127,313,584	144,210,708	319,329,476
11. Net cash from operations (Line 4 minus Line 10).....	74,646,135	7,727,870	(13,100,249)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	115,640,919	157,874,061	305,037,515
12.2 Stocks.....	8,000		
12.3 Mortgage loans.....	12,111,696	15,745,118	35,833,386
12.4 Real estate.....			
12.5 Other invested assets.....			1,919,945
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	5,967,522	15,000,464	7,963,125
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	133,728,137	188,619,643	350,753,971
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	215,921,493	184,747,042	275,077,127
13.2 Stocks.....	8,000		
13.3 Mortgage loans.....	10,220,000	22,281,250	35,208,250
13.4 Real estate.....			
13.5 Other invested assets.....		24,592,561	175,033
13.6 Miscellaneous applications.....	38,528,493		94,621
13.7 Total investments acquired (Lines 13.1 to 13.6).....	264,677,986	231,620,853	310,555,031
14. Net increase (decrease) in contract loans and premium notes.....	3,369,051	(2,655)	4,584,100
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(134,318,900)	(42,998,555)	35,614,841
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			(331,078)
16.5 Dividends to stockholders.....	16,000,000	6,720,000	24,640,000
16.6 Other cash provided (applied).....	67,330,843	(6,337,251)	(26,840,538)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	51,330,843	(13,057,251)	(51,811,616)
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).....	(8,341,922)	(48,327,936)	(29,297,024)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(7,874,449)	21,422,576	21,422,576
19.2 End of period (Line 18 plus Line 19.1).....	(16,216,371)	(26,905,361)	(7,874,449)

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

20.0001			
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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.....			
2. Ordinary life insurance.....	245,100,727	221,604,833	442,801,318
3. Ordinary individual annuities.....	93,997	55,538	506,084
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....			
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	8,662,805	8,639,575	17,391,421
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	253,857,529	230,299,946	460,698,823
12. Deposit-type contracts.....			
13. Total.....	253,857,529	230,299,946	460,698,823

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
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 National Security Life and Annuity Company ("NSLAC") are presented on the basis of accounting practices prescribed or permitted by the New York Insurance Department.

The New York Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the New York 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 New York.

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 understating surplus as of December 31, 2011 by \$1,558,312. The events contributing to the adjustment impact surplus as follows:

Reserve adjustments on reinsurance ceded (P4, L7, C1)	\$ 1,558,312
Increase in surplus (P4, L53, C1)	<u>\$ 1,558,312</u>

3 – 4. No significant change

5. Investments

D. Loaned-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:

For the 3 month period ended December 31, 2011

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
12667GYN8	232,951	223,292	9,658	223,292	197,977
76110HQ77	243,885	241,014	2,871	241,014	213,212
Total	<u>\$ 476,835</u>	<u>\$ 464,306</u>	<u>\$ 12,529</u>	<u>\$ 464,306</u>	<u>\$ 411,189</u>

- (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.

7 – 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 could occur as a result.

NOTES TO FINANCIAL STATEMENTS**10 – 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**

A.

(1) Fair Value Measurements at March 31, 2012 are as follows

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
Assets at fair value				
Cash	\$ 364,638	\$ -	\$ -	\$ 364,638
Short term	-	3,699,994	-	3,699,994
Perpetual Preferred stock				
Industrial and Misc.	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	-	-	-
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets	172,727,571	-	-	172,727,571
Total assets at fair value	\$ 173,092,209	\$ 3,699,994	\$ -	\$ 176,792,203
Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -

(2) Fair Value Measurements in Level 3 of the Fair value Hierarchy- None

21 – 24. No significant change**25. Change in Incurred Losses and Loss Adjustment Expenses – NONE****26. – 34. 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 O.N. Equity Sales Company	Cincinnati, OH				YES

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

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

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: \$.....95,971,058

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 [] No [X]

14.2 If yes, please complete the following:

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

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

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

16. 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
U.S. Bank NA	P.O. Box 2504 Schilitz Park, Suite 300, Milwaukee, WI 53201

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:

**OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES (continued)**

PART 2 - LIFE & HEALTH

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

	Amount
1.1 Long-term mortgages in good standing	
1.11 Farm mortgages.....	\$.....
1.12 Residential mortgages.....	\$.....
1.13 Commercial mortgages.....	\$.....395,947,902
1.14 Total mortgages in good standing.....	\$.....395,947,902
1.2 Long-term mortgages in good standing with restructured terms	
1.21 Total mortgages in good standing with restructured terms.....	\$.....
1.3 Long-term mortgage loans upon which interest is overdue more than three months	
1.31 Farm mortgages.....	\$.....
1.32 Residential mortgages.....	\$.....
1.33 Commercial mortgages.....	\$.....
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.....	\$.....
1.42 Residential mortgages.....	\$.....
1.43 Commercial mortgages.....	\$.....
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)	\$.....395,947,902
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61 Farm mortgages.....	\$.....
1.62 Residential mortgages.....	\$.....
1.63 Commercial mortgages.....	\$.....
1.64 Total mortgages foreclosed and transferred to real estate.....	\$.....0
2. Operating Percentages:	
2.1 A&H loss percent.....	.....
2.2 A&H cost containment percent.....	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....
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.....	\$.....
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.....	\$.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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

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

Current Year to Date - Allocated by States and Territories

States, Etc.	1	Active Status	Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama.....	AL	L	2,574,053	120	206,158	2,780,331		
2. Alaska.....	AK	N	25,898		2,267	28,165		
3. Arizona.....	AZ	L	2,424,001	180	49,800	2,473,981		
4. Arkansas.....	AR	L	2,286,641		36,187	2,322,828		
5. California.....	CA	L	23,405,885		875,518	24,281,403	30,389	
6. Colorado.....	CO	L	8,855,172		758,502	9,613,674		
7. Connecticut.....	CT	L	4,440,812		50,532	4,491,344		
8. Delaware.....	DE	L	774,701		13,212	787,913		
9. District of Columbia.....	DC	L	286,403		20,015	306,418		
10. Florida.....	FL	L	11,542,593	824	409,308	11,952,725		
11. Georgia.....	GA	L	6,394,780		170,963	6,565,743		
12. Hawaii.....	HI	N	48,836		9,501	58,337		
13. Idaho.....	ID	L	2,006,530		129,031	2,135,561		
14. Illinois.....	IL	L	14,748,206		161,000	14,909,206		
15. Indiana.....	IN	L	6,209,755		129,637	6,339,392		
16. Iowa.....	IA	L	3,285,064		89,203	3,374,267		
17. Kansas.....	KS	L	4,859,419	1,450	170,803	5,031,672		
18. Kentucky.....	KY	L	2,342,708		129,361	2,472,069		
19. Louisiana.....	LA	L	2,422,977		80,043	2,503,020		
20. Maine.....	ME	L	498,549		795	499,344		
21. Maryland.....	MD	L	3,806,739	1,497	204,852	4,013,088		
22. Massachusetts.....	MA	L	6,483,874		74,941	6,558,815		
23. Michigan.....	MI	L	6,643,060		332,494	6,975,554		
24. Minnesota.....	MN	L	3,712,069		115,869	3,827,938	100,103	
25. Mississippi.....	MS	L	1,155,616		93,327	1,248,943		
26. Missouri.....	MO	L	3,948,842		125,609	4,074,451		
27. Montana.....	MT	L	1,194,727		19,437	1,214,164		
28. Nebraska.....	NE	L	3,651,771		55,016	3,706,787		
29. Nevada.....	NV	L	503,132		28,454	531,586		
30. New Hampshire.....	NH	L	765,772		17,490	783,262		
31. New Jersey.....	NJ	L	9,110,558	300	176,136	9,286,994		
32. New Mexico.....	NM	L	437,714		22,380	460,094		
33. New York.....	NY	N	781,150		24,488	805,638		
34. North Carolina.....	NC	L	5,312,692	26,400	231,458	5,570,550		
35. North Dakota.....	ND	L	461,709		21,592	483,301		
36. Ohio.....	OH	L	23,110,019		722,344	23,832,363		
37. Oklahoma.....	OK	L	2,393,161		42,484	2,435,645		
38. Oregon.....	OR	L	6,284,724		147,811	6,432,535		
39. Pennsylvania.....	PA	L	15,409,696	35,679	408,594	15,853,969		
40. Rhode Island.....	RI	L	677,559		7,757	685,316		
41. South Carolina.....	SC	L	1,644,748		31,017	1,675,765		
42. South Dakota.....	SD	L	323,136		8,937	332,073		
43. Tennessee.....	TN	L	7,724,031	20,856	199,088	7,943,975		
44. Texas.....	TX	L	16,222,978	57	601,426	16,824,461		
45. Utah.....	UT	L	5,722,185		20,189	5,742,374		
46. Vermont.....	VT	L	253,083		2,454	255,537		
47. Virginia.....	VA	L	4,324,567	1,435	170,323	4,496,325		
48. Washington.....	WA	L	3,641,975		224,523	3,866,498		
49. West Virginia.....	WV	L	654,401	5,200	127,219	786,820		
50. Wisconsin.....	WI	L	3,469,170		183,489	3,652,659		
51. Wyoming.....	WY	L	413,901		17,240	431,141		
52. American Samoa.....	AS	N				0		
53. Guam.....	GU	N	36,996			36,996		
54. Puerto Rico.....	PR	L	2,499,805		185,866	2,685,671		
55. US Virgin Islands.....	VI	N	7,273			7,273		
56. Northern Mariana Islands.....	MP	N				0		
57. Canada.....	CN	N	3,022			3,022		
58. Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	
59. Subtotal.....	(a)	49	242,218,838	93,998	8,136,140	250,448,976	130,492	
90. Reporting entity contributions for employee benefit plans.....	XXX					0		
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX					0		
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX					0		
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX		220,713		621,447	842,160		
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	
95. Totals (Direct Business).....	XXX		242,439,551	93,998	8,757,587	251,291,136	130,492	
96. Plus Reinsurance Assumed.....	XXX				418,905	418,905		
97. Totals (All Business).....	XXX		242,439,551	93,998	9,176,492	251,710,041	130,492	
98. Less Reinsurance Ceded.....	XXX		137,870,589		6,442,643	144,313,232		
99. Totals (All Business) less Reinsurance Ceded.....	XXX		104,568,962	93,998	2,733,849	107,396,809	130,492	

DETAILS OF WRITE-INS

5801.	XXX					0	
5802.	XXX					0	
5803.	XXX					0	
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX		0	0	0	0	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

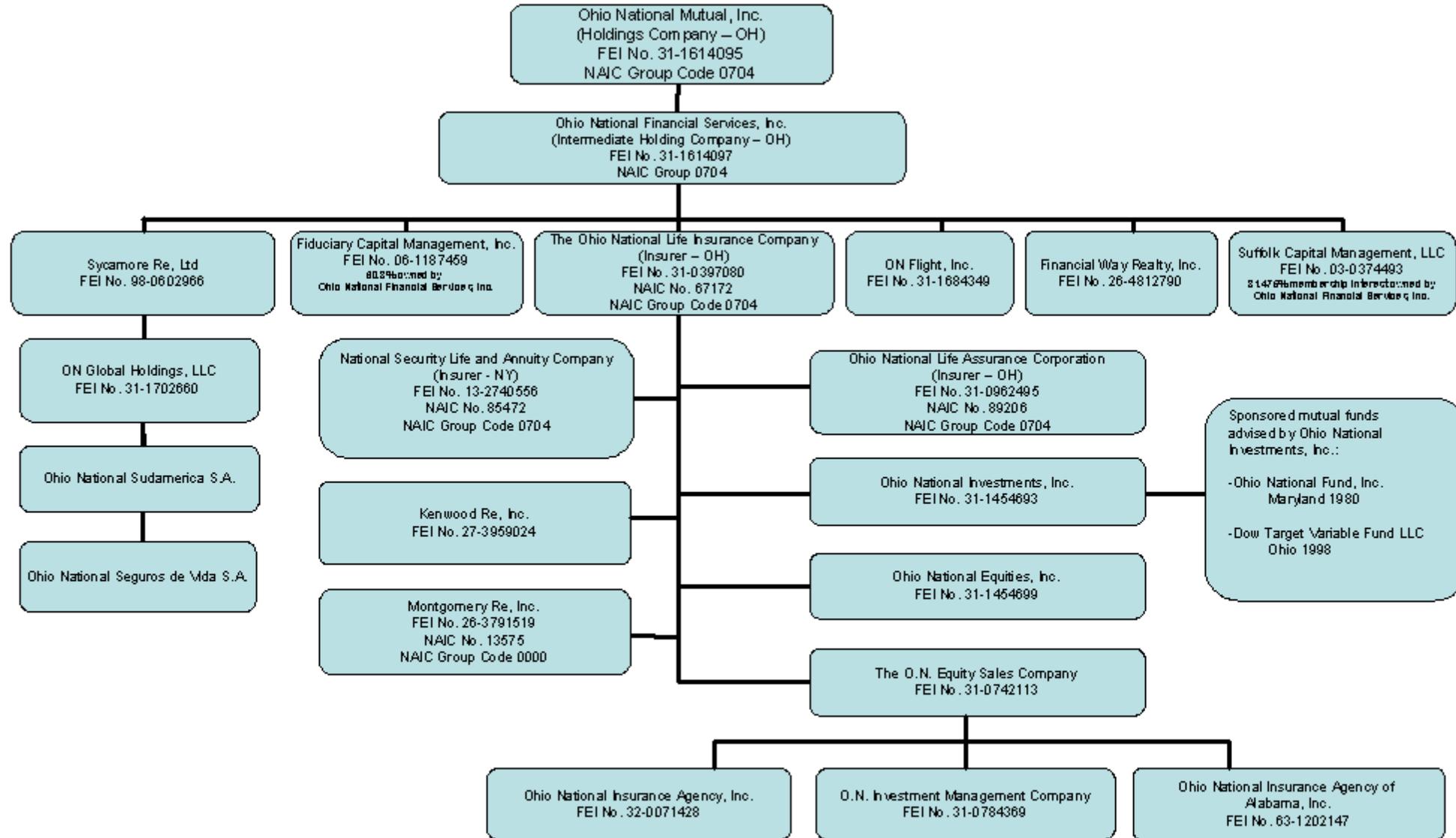
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(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

All subsidiaries are 100% owned except as noted



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*

Members

Q13

0704.....	Ohio National Mutual, Inc.....		31-1614095				Ohio National Mutual, Inc.....	OH.....	UIP.....		Ownership, Board of Directors, Management			
0704.....	Ohio National Mutual, Inc.....		31-1614097				Ohio National Financial Sevices, Inc.....	OH.....	UIP.....	Ohio National Mutual, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....		98-0602966				Sycamore Re, Ltd.....	BM.....	IA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....		31-1702660				ON Global Holdings, LLC.....	OH.....	NIA.....	Sycamore Re LTD.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....						Ohio National Sudamerica S.A.....	CL.....	NIA.....	ON Global Holding, LLC.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....						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.....	
0704.....	Ohio National Mutual, Inc.....		06-1187459				Fiduciary Capital Management, Inc.....	CT.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	60.800	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....	67172.....	31-0397080				The Ohio National Life Insurance Company.....	OH.....	UDP.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....	89206.....	31-0962495				Ohio National Life Assurance Coporation.....	OH.....		The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....	85472.....	13-2740556				National Security Life and Annuity Company.....	NY.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704	Ohio National Mutual, Inc.....	13575	26-37591519				Montgomery Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704	Ohio National Mutual, Inc.....		27-3959024				Kenwood Re, Inc.....	VT.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704	Ohio National Mutual, Inc.....		31-1454693				Ohio National Investments, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704	Ohio National Mutual, Inc.....		31-1454699				Ohio National Equities, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704	Ohio National Mutual, Inc.....		31-0742113				The O.N. Equity Sales Company.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704	Ohio National Mutual, Inc.....		32-0071428				Ohio National Insurance Agency, Inc.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704	Ohio National Mutual, Inc.....		31-0784369				O.N. Investment Management Company.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704	Ohio National Mutual, Inc.....		63-1202147				Ohio National insurance Agency of Alabama, Inc...	AL.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704	Ohio National Mutual, Inc.....		31-1684349				ON Flight, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704.....	Ohio National Mutual, Inc.....		26-4812790				Financial Way Realty, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....		03-0374493				Suffolk Capital Management, LLC.....	NY.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	....81.475	Ohio National Mutual, Inc.....	

Q13.2

OHIO NATIONAL LIFE ASSURANCE CORPORATION SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

Bar Code:



NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	398,170,002	399,059,777
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	10,220,000	35,147,000
2.2 Additional investment made after acquisition.....		61,250
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	12,111,696	35,833,386
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....	330,404	264,639
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	395,947,902	398,170,002
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	395,947,902	398,170,002
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	395,947,902	398,170,002

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	441,964	1,921,485
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		175,033
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(7,357)	263,910
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		1,919,945
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....	(1,706)	1,482
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	432,901	441,964
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	432,901	441,964

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.....	1,991,291,629	2,016,015,578
2. Cost of bonds and stocks acquired.....	215,929,491	275,077,127
3. Accrual of discount.....	1,579,485	3,339,244
4. Unrealized valuation increase (decrease).....	282,326	1,008,911
5. Total gain (loss) on disposals.....	105,545	9,705,846
6. Deduct consideration for bonds and stocks disposed of.....	115,648,917	305,037,515
7. Deduct amortization of premium.....	1,548,200	3,195,070
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	737,751	5,622,492
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,091,253,608	1,991,291,629
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,091,253,608	1,991,291,629

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	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	1,086,846,702	69,981,314	36,467,417	(693,774)	1,086,846,702	1,119,666,825		1,060,433,559
2. Class 2 (a).....	785,508,813	52,015,496	14,331,598	(2,227,437)	785,508,813	820,965,273		780,281,392
3. Class 3 (a).....	116,076,622		7,205,484	1,630,537	116,076,622	110,501,676		110,489,231
4. Class 4 (a).....	25,377,411		188,311	(20,371)	25,377,411	25,168,730		27,125,913
5. Class 5 (a).....	9,011,743	12,691	59,439	53,440	9,011,743	9,018,436		7,451,503
6. Class 6 (a).....	5,393,660		35,037	449,017	5,393,660	5,807,640		5,313,997
7. Total Bonds.....	2,028,214,951	122,009,501	58,287,286	(808,588)	2,028,214,951	2,091,128,580	0	1,991,095,595
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....	6,665			463	6,665	7,127		5,735
13. Class 6.....								
14. Total Preferred Stock.....	6,665	0	0	463	6,665	7,127	0	5,735
15. Total Bonds and Preferred Stock.....	2,028,221,616	122,009,501	58,287,286	(808,125)	2,028,221,616	2,091,135,707	0	1,991,101,330

QS102

(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 NONE Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....		XXX			

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	24,992,969
2. Cost of short-term investments acquired.....		
3. Accrual of discount.....		7,031
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		25,000,000
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

**Sch. DB-Pt A-Verification
NONE**

**Sch. DB-Pt B-Verification
NONE**

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

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

**Sch. DB-Verification
NONE**

**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 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	3 City	3 State						

Mortgages in Good Standing

Commercial Mortgages - All Other

2325550	ROCHESTER HILLS	MI		04/04/2012	5.000	2,100,000		8,900,000
3825553	PORTLAND	OR		05/07/2012	5.375	1,000,000		3,600,000
3925551	PITTSBURGH	PA		04/30/2012	4.750	960,000		2,500,000
3925552	PITTSBURGH	PA		04/30/2012	4.750	660,000		1,650,000
4425554	PORTLAND	TX		05/14/2012	4.750	1,750,000		3,200,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	6,470,000	0	19,850,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	6,470,000	0	19,850,000
3399999. Total Mortgages				XXX	XXX	6,470,000	0	19,850,000

SCHEDULE B - PART 3

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

QE02

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					

Mortgages With Partial Repayments

0024695	COEUR D'ALENE	ID		04/30/2001		1,526,977								24,518			0
0024719	PLAINFIELD	IN		06/12/1997		67,141								22,548			0
0024741	ONONDAGA	NY		04/30/2001		110,060								36,752			0
0024744	EL PASO	TX		08/28/1997		203,689								67,978			0
0024745	SAN ANTONIO	TX		08/29/1997		1,044,113								36,759			0
0024750	DOUGLASS TWP	PA		09/30/1997		1,166,329								40,471			0
0024762	SODDY-DAISY	TN		04/30/2001		135,258								5,910			0
0024786	COLUMBUS	GA		06/03/1998		495,284								15,095			0
0024798	FAYETTEVILLE	NC		09/30/1998		106,062								3,576			0
0024807	BROKEN ARROW	OK		10/22/1998		281,007								36,624			0
0024809	COLONIAL HGTS	TN		10/30/1998		1,010,140								28,785			0
0024872	OAKWOOD	GA		10/22/1999		466,898								11,337			0
0024881	ELKTON	MD		02/15/2000		2,773,060								44,934			0
0024883	LOS ANGELES	CA		04/26/2000		421,818								27,424			0
0024884	LOUISA	KY		04/28/2000		1,370,384								29,638			0
0024885	BEAVERCREEK TWP	OH		05/11/2000		926,752								15,983			0
0024891	TAYLORS	SC		09/07/2000		6,089,128								122,325			0
0024893	ALBUQUERQUE	NM		11/06/2000		1,229,036								22,958			0
0024902	HALLS CROSSROAD	TN		05/16/2001		406,077								19,338			0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0024905	BATTLE CREEK	MI		08/30/2001		2,071,741					0		92,034			0	
0024906	OLIVE TWP	IN		08/30/2001		1,001,636					0		44,503			0	
0024907	TOWNSEND TWP	OH		08/30/2001		1,295,473					0		57,544			0	
0024909	KNOX COUNTY	TN		08/30/2001		695,128					0		38,434			0	
0024910	ROWAN COUNTY	NC		08/30/2001		1,035,870					0		46,017			0	
0024912	VERNON TOWNSHIP	PA		09/10/2001		484,975					0		21,103			0	
0024913	KNOX COUNTY	TN		10/12/2001		1,476,114					0		25,494			0	
0024917	MUSKOGEE	OK		12/21/2001		1,234,830					0		24,422			0	
0024922	BIRMINGHAM	AL		04/09/2002		5,483,275					0		88,536			0	
0024924	COLUMBUS	OH		05/01/2002		1,186,498					0		10,434			0	
0024926	EL PASO	TX		05/17/2002		2,551,501					0		95,579			0	
0024927	BROOKSVILLE	FL		05/20/2002		911,334					0		14,693			0	
0024947	COLUMBIA	MD		10/15/2002		1,529,861					0		17,837			0	
0125139	PHENIX CITY	AL		05/17/2005		1,819,319					0		22,684			0	
0125329	MOUNTAIN BROOK	AL		06/21/2007		2,478,819					0		24,489			0	
0125488	BIRMINGHAM	AL		03/09/2011		1,213,266					0		29,824			0	
0125523	FORT PAYNE	AL		08/30/2011		1,674,801					0		25,900			0	
0325132	TUCSON	AZ		04/07/2005		643,560					0		4,976			0	
0325153	GILBERT	AZ		07/07/2005		1,035,441					0		7,916			0	
0325357	LAVEEN	AZ		11/30/2007		864,204					0		9,834			0	
0325372	SCOTTSDALE	AZ		01/07/2008		1,076,997					0		5,455			0	
0325431	TUCSON	AZ		12/05/2008		1,425,164					0		7,239			0	
0325510	CHANDLER	AZ		06/29/2011		1,383,067					0		10,467			0	
0325548	MESA	AZ		03/20/2012							0		9,754			0	
0425231	LITTLE ROCK	AR		04/25/2006		3,016,320					0		53,117			0	
0524992	DEL AIRE	CA		04/10/2003		2,976,675					0		45,366			0	
0524994	TUSTIN	CA		04/17/2003		2,812,213					0		43,572			0	
0524995	FRESNO	CA		04/23/2003		1,126,720					0		9,856			0	
0525116	SAN DIEGO	CA		12/29/2004		4,408,679					0		21,099			0	
0525133	PACOIMA	CA		04/20/2005		2,797,310					0		21,803			0	
0525142	FRESNO	CA		05/31/2005		3,151,085					0		39,453			0	
0525227	SAN DIEGO	CA		04/03/2006		1,421,267					0		9,686			0	
0525241	SANTA ANNA	CA		06/07/2006		3,343,139					0		117,601			0	
0525267	SAN DIEGO	CA		09/27/2006		1,807,339					0		11,285			0	
0525291	LONG BEACH	CA		12/27/2006		1,573,924					0		13,366			0	
0525295	MISSION VIEJO	CA		12/28/2006		1,659,449					0		26,344			0	
0525315	SACRAMENTO	CA		04/16/2007		1,524,699					0		24,866			0	
0525373	WINDSOR	CA		01/15/2008		3,426,443					0		20,441			0	

QE02.1

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0525396	MORGAN HILLS	CA		05/22/2008		2,763,891					0			19,117			0
0525404	LOS ANGELES	CA		07/09/2008		1,616,658					0			8,446			0
0525417	DEL MAR	CA		09/30/2008		1,420,128					0			16,125			0
0525425	CHINO	CA		10/30/2008		2,553,314					0			13,452			0
0525452	SUNNYVALE	CA		06/17/2010		1,011,927					0			7,204			0
0525522	DANA POINT	CA		08/19/2011		1,285,942					0			14,449			0
0625232	DENVER	CO		04/25/2006		1,313,336					0			11,419			0
0R24066	GREELEY	CO		07/31/1997		36,779					0			13,916			0
0R24234	NEW BRIGHTON	MN		04/29/1999		21,403					0			2,085			0
0R24298	ALBUQUERQUE	NM		08/24/1999		223,993					0			18,879			0
1025057	LAKELAND	FL		02/27/2004		1,900,733					0			26,944			0
1025169	PALMETTO	FL		09/16/2005		1,634,311					0			13,559			0
1025205	PORT ST LUCIE	FL		01/31/2006		656,544					0			6,634			0
1025264	WEST PALM BEACH	FL		09/07/2006		1,587,873					0			6,549			0
1025286	FORT LAUDERDALE	FL		12/18/2006		2,263,430					0			14,328			0
1025325	PLANTATION	FL		05/14/2007		787,592					0			10,608			0
1025349	WINTER HAVEN	FL		09/28/2007		751,716					0			13,940			0
1025363	CORAL SPRINGS	FL		12/20/2007		1,714,699					0			21,175			0
1025381	ROCKLEDGE	FL		01/31/2008		2,555,986					0			29,953			0
1025398	TAMPA	FL		06/02/2008		1,093,042					0			34,048			0
1025434	POMPANO BEACH	FL		02/17/2009		730,681					0			9,265			0
1025473	JACKSONVILLE	FL		11/01/2010		1,827,575					0			23,774			0
1025485	GROVELAND	FL		01/26/2011		2,334,351					0			20,592			0
1025486	GROVELAND	FL		01/26/2011		437,689					0			3,862			0
1025489	ORLANDO	FL		03/24/2011		971,789					0			11,030			0
1025495	ST PETERSBURG	FL		04/07/2011		1,448,263					0			23,027			0
1025502	BRADENTON	FL		05/25/2011		1,154,692					0			23,466			0
1025503	JACKSONVILLE	FL		05/27/2011		1,516,596					0			17,298			0
1025505	TAMPA	FL		06/03/2011		1,119,573					0			12,664			0
1025515	KISSIMEE	FL		07/07/2011		1,182,987					0			13,161			0
1025519	DESTIN	FL		07/27/2011		2,972,262					0			21,431			0
1025528	ORLANDO	FL		09/29/2011		989,188					0			11,062			0
1125112	TIFTON	GA		11/29/2004		388,378					0			9,564			0
1125183	OAKWOOD	GA		11/01/2005		2,120,805					0			29,033			0
1125258	DALTON	GA		08/21/2006		2,419,793					0			39,400			0
1125338	OAKWOOD	GA		08/13/2007		502,778					0			5,033			0
1125362	SAVANNAH	GA		12/20/2007		2,132,500					0			19,703			0

QE02.2

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1125483	SAVANNAH	GA		12/22/2010		1,440,627					0		16,984			0	
1125531	SAVANNAH	GA		10/20/2011		881,357					0		17,321			0	
1325092	COEUR D'ALENE	ID		09/16/2004		595,288					0		4,643			0	
1325224	COEUR D'ALENE	ID		03/30/2006		443,477					0		3,030			0	
1425146	KENILWORTH	IL		06/08/2005		989,855					0		7,620			0	
1425236	MIDLOTHIAN	IL		05/15/2006		1,198,256					0		8,281			0	
1425304	ARLINGTON HEIGHTS	IL		02/01/2007		1,888,490					0		19,113			0	
1425382	EDWARDSVILLE	IL		02/07/2008		1,937,465					0		10,622			0	
1425385	BOURBONNAIS	IL		02/28/2008		936,627					0		5,585			0	
1425429	LINCOLNWOOD	IL		12/01/2008		1,702,031					0		13,928			0	
1425458	CHICAGO	IL		07/16/2010		862,929					0		7,427			0	
1425459	GURNEE	IL		07/22/2010		943,420					0		11,303			0	
1525141	ZIONSVILLE	IN		05/24/2005		1,119,193					0		8,553			0	
1525180	BUCKCREEK TWP	IN		10/28/2005		2,218,119					0		16,907			0	
1525229	ST JOSEPH TWP	IN		04/07/2006		918,709					0		9,901			0	
1525287	BROWNSBURG	IN		12/20/2006		1,485,113					0		15,122			0	
1525331	INDIANAPOLIS	IN		06/26/2007		632,229					0		24,306			0	
1525332	MCCORDSVILLE	IN		06/28/2007		1,769,840					0		13,979			0	
1525371	INDIANAPOLIS	IN		12/26/2007		1,870,818					0		16,961			0	
1525491	FISHERS	IN		04/06/2011		975,322					0		10,998			0	
1525499	CARMEL	IN		04/28/2011		1,224,538					0		11,346			0	
1625230	DAVENPORT	IA		04/24/2006		407,258					0		13,194			0	
1625247	DES MOINES	IA		06/29/2006		1,247,057					0		13,902			0	
1625278	ELLSWORTH	IA		11/28/2006		827,016					0		10,379			0	
1625322	WATERLOO	IA		04/30/2007		300,714					0		8,054			0	
1625419	DES MOINES	IA		10/09/2008		2,474,869					0		20,631			0	
1825089	DANVILLE	KY		08/26/2004		757,597					0		9,684			0	
1825143	LEXINGTON	KY		05/31/2005		858,379					0		10,537			0	
1825352	LOUISVILLE	KY		10/17/2007		1,058,396					0		22,995			0	
2225157	PLYMOUTH	MA		07/18/2005		4,122,050					0		32,339			0	
2225506	BURLINGTON	MA		06/09/2011		1,473,125					0		16,661			0	
2325307	PLYMOUTH TWP	MI		03/01/2007		1,867,785					0		33,189			0	
2325326	ROMULUS	MI		05/30/2007		928,703					0		11,186			0	
2325550	ROCHESTER HILLS	MI		04/04/2012							0		7,857			0	
2425080	MINNETONKA	MN		06/18/2004		7,068,588					0		60,229			0	
2425368	ST PAUL	MN		12/21/2007		2,681,823					0		16,013			0	
2425507	GOLDEN VALLEY	MN		06/14/2011		1,235,832					0		5,872			0	
2625165	LEE'S SUMMIT	MO		08/22/2005		920,040					0		13,827			0	

QE02.3

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
2625179	JEFFERSON COUNTY	MO		10/06/2005		741,416					0			5,434			0
2625233	ST LOUIS	MO		04/26/2006		2,300,718					0			15,890			0
2625406	EARTH CITY	MO		07/23/2008		3,624,857					0			19,284			0
2725159	BOZEMAN	MT		07/29/2005		1,178,167					0			22,939			0
2725206	BOZEMAN	MT		02/08/2006		1,642,167					0			18,765			0
2725366	BOZEMAN	MT		12/20/2007		1,152,386					0			18,300			0
2725477	BOZEMAN	MT		11/29/2010		622,418					0			7,265			0
2825023	OMAHA	NE		09/09/2003		821,951					0			11,838			0
2825149	OMAHA	NE		06/22/2005		457,407					0			10,434			0
2825151	OMAHA	NE		06/29/2005		675,593					0			15,494			0
2825251	LINCOLN	NE		07/13/2006		1,052,946					0			11,146			0
2825293	OMAHA	NE		12/28/2006		2,115,622					0			38,421			0
2825496	PAPILLION	NE		04/15/2011		836,542					0			5,992			0
2925469	LAS VEGAS	NV		10/27/2010		2,002,477					0			23,749			0
3025334	COLEBROOK	NH		07/31/2007		786,187					0			7,650			0
3125190	ELIZABETH	NJ		11/15/2005		1,423,383					0			11,381			0
3225187	ALBUQUERQUE	NM		11/09/2005		2,378,759					0			51,470			0
3225235	ROSWELL	NM		05/04/2006		2,646,780					0			48,847			0
3325115	MORAVIA	NY		12/22/2004		835,007					0			10,046			0
3325129	AUBURN	NY		03/22/2005		767,693					0			12,766			0
3325171	PENFIELD	NY		09/22/2005		1,253,647					0			9,606			0
3325194	MINEOLA	NY		11/18/2005		2,258,719					0			37,419			0
3325269	BOHEMIA	NY		09/29/2006		2,371,636					0			33,867			0
3425202	DURHAM	NC		01/19/2006		1,385,953					0			9,829			0
3425239	GREENSBORO	NC		05/31/2006		1,749,075					0			47,512			0
3425370	CHARLOTTE	NC		12/21/2007		3,612,851					0			28,275			0
3425403	GOLDSBORO	NC		06/24/2008		2,765,632					0			23,773			0
3425444	ROANOKE RAPIDS	NC		03/01/2010		822,490					0			27,442			0
3425457	CHARLOTTE	NC		07/13/2010		1,505,453					0			17,869			0
3425475	HOLLY SPRINGS	NC		11/22/2010		1,266,304					0			8,896			0
3425487	ASHEVILLE	NC		01/26/2011		1,828,998					0			22,201			0
3625002	LOVELAND	OH		05/30/2003		3,557,766					0			32,322			0
3625138	VANDALIA	OH		05/10/2005		1,912,104					0			44,481			0
3625144	GROVEPORT	OH		06/02/2005		952,579					0			11,793			0
3625145	CINCINNATI	OH		06/02/2005		3,450,915					0			26,233			0
3625166	COLUMBUS	OH		08/30/2005		643,887					0			14,434			0
3625184	FRANKLIN TWP	OH		11/01/2005		766,539					0			9,146			0
3625185	WASHINGTON TWP	OH		11/01/2005		5,094,911					0			36,135			0

QE02.4

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3625189	COLUMBUS	OH		11/10/2005		969,183					0		11,589			0	
3625192	GAHANNA	OH		11/18/2005		599,911					0		7,074			0	
3625197	WASHINGTON TWP	OH		12/16/2005		1,575,152					0		11,484			0	
3625240	BROOK PARK	OH		06/06/2006		1,734,233					0		11,921			0	
3625246	ELYRIA	OH		06/27/2006		1,092,562					0		11,606			0	
3625252	PAINESVILLE	OH		07/18/2006		964,396					0		6,269			0	
3625256	HUBER HEIGHTS	OH		08/08/2006		2,551,803					0		25,969			0	
3625274	GROVE CITY	OH		10/31/2006		939,830					0		9,500			0	
3625280	CINCINNATI	OH		11/28/2006		1,177,286					0		7,361			0	
3625283	BROOK PARK	OH		12/05/2006		987,722					0		17,783			0	
3625290	FAIRFIELD	OH		12/22/2006		846,403					0		15,363			0	
3625294	WEST CHESTER	OH		12/28/2006		1,524,639					0		27,616			0	
3625335	COLUMBUS	OH		07/31/2007		2,110,558					0		12,776			0	
3625340	ATHENS	OH		08/16/2007		2,183,721					0		56,004			0	
3625361	CINCINNATI	OH		12/11/2007		1,868,505					0		39,140			0	
3625388	CARROLLTON	OH		03/24/2008		1,664,696					0		26,096			0	
3625534	FOREST PARK	OH		10/27/2011		1,156,509					0		10,710			0	
3725123	OKLAHOMA CITY	OK		02/22/2005		1,916,427					0		20,126			0	
3725181	TULSA	OK		10/31/2005		526,245					0		20,254			0	
3725225	TULSA	OK		03/31/2006		905,013					0		12,308			0	
3725226	MUSKOGEE	OK		03/31/2006		533,222					0		7,221			0	
3725532	TULSA	OK		10/20/2011		1,335,632					0		13,408			0	
3925199	HORSHAM TWP	PA		12/28/2005		2,740,820					0		20,688			0	
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		537,568					0		5,726			0	
3925248	QUAKERTOWN	PA		07/06/2006		3,193,135					0		26,755			0	
3925289	PITTSBURGH	PA		12/21/2006		846,944					0		15,345			0	
3925551	PITTSBURGH	PA		04/30/2012							0		4,960			0	
3925552	PITTSBURGH	PA		04/30/2012							0		3,410			0	
4125118	MOUNT PLEASANT	SC		01/18/2005		1,859,392					0		14,851			0	
4125271	NORTH MYRTLE BEACH	SC		09/29/2006		1,537,071					0		9,554			0	
4125272	CONWAY	SC		10/24/2006		1,537,601					0		27,684			0	
4125365	GEORGETOWN	SC		12/20/2007		3,012,704					0		28,387			0	
4125440	GREENVILLE	SC		12/23/2009		2,004,977					0		24,282			0	
4125449	GREENVILLE	SC		06/03/2010		1,007,355					0		17,439			0	
4125536	FORT MILL	SC		10/31/2011		1,295,335					0		14,318			0	
4325113	LAKELAND	TN		12/14/2004		1,582,564					0		12,159			0	
4325167	COLLIERVILLE	TN		08/30/2005		1,272,654					0		28,583			0	

QE02.5

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
4325374	HENDERSONVILLE	TN		01/24/2008		888,686					0		8,314			0
4425058	ABILENE	TX		02/27/2004		4,202,936					0		42,315			0
4425107	DALLAS	TX		11/16/2004		1,087,460					0		27,286			0
4425108	EL PASO	TX		11/17/2004		832,937					0		10,922			0
4425114	ALLEN	TX		12/20/2004		331,204					0		7,865			0
4425120	LAREDO	TX		01/25/2005		1,287,370					0		26,207			0
4425161	EL PASO	TX		08/10/2005		1,714,246					0		39,769			0
4425188	SAN ANTONIO	TX		11/09/2005		870,015					0		6,522			0
4425193	PASADENA	TX		11/18/2005		1,262,636					0		24,428			0
4425222	CONROE	TX		03/28/2006		1,511,514					0		10,486			0
4425223	CONROE	TX		03/28/2006		344,688					0		2,394			0
4425228	TEMPLE	TX		04/06/2006		1,411,925					0		15,588			0
4425249	HOUSTON	TX		07/11/2006		2,078,664					0		26,876			0
4425250	DALLAS	TX		07/12/2006		2,064,887					0		26,575			0
4425284	LEWISVILLE	TX		12/12/2006		1,239,534					0		5,176			0
4425299	CONROE	TX		01/19/2007		590,683					0		3,620			0
4425302	MCALLEN	TX		01/31/2007		1,158,890					0		20,913			0
4425312	HOUSTON	TX		03/29/2007		910,561					0		5,660			0
4425316	ADDISON	TX		04/16/2007		1,298,887					0		12,893			0
4425324	DALLAS	TX		05/14/2007		1,842,882					0		11,587			0
4425333	HOUSTON	TX		06/29/2007		1,913,026					0		32,399			0
4425367	CARROLLTON	TX		12/21/2007		3,154,695					0		18,129			0
4425369	SUGAR LAND	TX		12/21/2007		1,418,101					0		8,753			0
4425377	SAN ANTONIO	TX		01/29/2008		1,093,305					0		6,485			0
4425393	TEMPLE	TX		05/12/2008		1,040,612					0		8,963			0
4425415	HOUSTON	TX		09/26/2008		1,086,095					0		5,727			0
4425427	HOUSTON	TX		11/21/2008		3,217,122					0		26,578			0
4425462	HOUSTON	TX		09/15/2010		1,186,568					0		14,358			0
4425493	DALLAS	TX		04/07/2011		1,458,357					0		18,533			0
4425511	SAN ANTONIO	TX		06/30/2011		1,067,645					0		7,659			0
4525162	SALT LAKE CITY	UT		08/15/2005		2,445,637					0		24,496			0
4525163	SANDY	UT		08/15/2005		1,000,881					0		12,147			0
4525380	PROVO	UT		01/31/2008		2,610,038					0		29,288			0
4625461	BARRE	VT		08/26/2010		3,291,737					0		24,410			0
4725131	STERLING	VA		03/30/2005		2,957,268					0		70,934			0
4725134	MIDLOTHIAN	VA		04/28/2005		814,985					0		19,167			0
4725204	POWHATAN	VA		01/30/2006		837,105					0		9,526			0
4725237	MECHANICSVILLE	VA		05/15/2006		987,659					0		17,126			0

QE02.6

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
4725261	NORFOLK	VA		08/30/2006		1,280,758					0		8,049			0	
4725408	GAINESVILLE	VA		08/15/2008		1,324,711					0		15,316			0	
4725411	NORFOLK	VA		09/02/2008		3,260,168					0		46,610			0	
4725412	NORFOLK	VA		09/02/2008		88,355					0		16,256			0	
4725420	GAINESVILLE	VA		10/10/2008		2,479,573					0		13,037			0	
4725450	VIRGINIA BEACH	VA		06/07/2010		1,248,812					0		28,459			0	
4725454	MIDLOTHIAN	VA		06/23/2010		736,014					0		12,156			0	
4725467	PORTSMOUTH	VA		10/27/2010		1,260,401					0		9,732			0	
4725546	ROANOKE	VA		02/27/2012							0		14,229			0	
4825137	SPOKANE VALLEY	WA		05/02/2005		612,460					0		117,054			0	
4825262	TACOMA	WA		09/01/2006		1,013,443					0		10,678			0	
4825435	GIG HARBOR	WA		02/19/2009		1,554,813					0		7,229			0	
4925383	HEDGESVILLE	WV		02/11/2008		2,311,215					0		36,677			0	
5025191	OCONOMOWOC	WI		11/16/2005		1,981,046					0		14,773			0	
5025364	PRAIRIE DU CHIEN	WI		12/20/2007		2,145,805					0		44,643			0	
5025416	MADISON	WI		09/30/2008		2,247,390					0		18,249			0	
5025447	MADISON	WI		04/20/2010		958,377					0		7,069			0	
5325355	TOWNSEND TWP	OH		11/28/2007		1,959,407					0		89,722			0	
0299999	Total - Mortgages With Partial Repayments						396,981,373	0	0	0	0	0	0	5,606,725	0	0	0
0599999	Total Mortgages						396,981,373	0	0	0	0	0	0	5,606,725	0	0	0

QE02.7

SCHEDULE BA - PART 2

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

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

NONE

QE03

SCHEDULE BA - PART 3

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

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

NONE

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.....		.....2,000,000	.....2,000,000	.....	1FE.....
0599999.	Total - Bonds - U.S. Government.....					.....2,000,000	.....2,000,000	.....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	.....	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	.....	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	.....	1FE.....
452227 FN 6	ILLINOIS ST SALES TAX 3.081% 06/15/23.....		...05/10/2012	Key Banc Capital Markets.....		.....1,500,000	.....1,500,000	.....	1FE.....
452227 FP 1	ILLINOIS ST SALES TAX 3.231% 06/15/24.....		...05/10/2012	Key Banc Capital Markets.....		.....770,000	.....770,000	.....	1FE.....
49130T PQ 3	KENTUCKY ST HSG CORP HS 4.268% 01/01/28.....		...06/06/2012	Citi.....		.....1,000,000	.....1,000,000	.....	1FE.....
57563R KE 8	MASSACHUSETTS EDL ING A 4.800% 07/01/27.....		...06/01/2012	Morgan Stanley & Co.....		.....1,000,000	.....1,000,000	.....	1FE.....
736740 MS 7	PORTLAND OREGON TAX REV 3.250% 06/01/25.....		...04/13/2012	Citi.....		.....2,010,580	.....2,000,000	.....	1FE.....
83756C AY 1	SOUTH DAKOTA HSG DEV AU 4.000% 11/01/42.....		...05/23/2012	Citi.....		.....2,000,000	.....2,000,000	.....	1FE.....
93978P LL 9	WASHINGTON ST HSG FIN C 3.700% 07/01/30.....		...05/31/2012	Citi.....		.....1,325,000	.....1,325,000	.....	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					.....14,566,900	.....14,595,000	.....0	.....XXX.....
Bonds - Industrial and Miscellaneous									
00037B AB 8	ABB FINANCE USA INC 2.875% 05/08/22.....		...05/04/2012	Various.....		.....1,964,620	.....2,000,000	......80	1FE.....
00101J AB 2	ADT CORP 3.500% 07/15/22.....		...06/28/2012	Various.....		.....2,006,240	.....2,000,000	.....	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.....		.....2,000,000	.....2,000,000	.....	2FE.....
10112R AU 8	BOSTON PROPERTIES LP 3.850% 02/01/23.....		...05/31/2012	Bank of America.....		.....798,232	.....800,000	.....	2FE.....
124857 AG 8	CBS CORP 3.375% 03/01/22.....		...04/27/2012	Citi.....		.....2,449,225	.....2,500,000	.....14.063	2FE.....
12558B AE 6	CIT EQUIPMENT COLLATERA 2.550% 09/20/16.....		...04/19/2012	Barclays Bank PLC.....		.....1,999,925	.....2,000,000	.....	1FE.....
12558B AF 3	CIT EQUIPMENT COLLATERA 4.120% 10/21/19.....		...04/19/2012	Barclays Bank PLC.....		.....2,880,289	.....2,881,000	.....	2AM.....
126673 ZS 4	COUNTRYWIDE ASSET-BACKE 5.308% 08/25/35.....		...05/07/2012	Wells Fargo Securities.....		.....1,547,647	.....1,581,248	.....2.098	1FE.....
14366U AB 8	CARNOW AUTO RECEIVABLES 3.240% 03/15/16.....		...04/30/2012	RBS Securities Corp.....		.....999,953	.....1,000,000	.....	1FE.....
14366U AC 6	CARNOW AUTO RECEIVABLES 4.940% 03/15/16.....		...04/30/2012	RBS Securities Corp.....		.....1,374,765	.....1,375,000	.....	2AM.....
165182 BC 9	CHESAPEAKE FUNDING LLC 2.239% 11/07/23.....		...05/10/2012	J P Morgan & Co.....		.....2,000,000	.....2,000,000	.....	1FE.....
208245 AA 8	CONN FUNDING II LP 2012 4.000% 04/15/16.....		...04/26/2012	Jeffries & Co.....		.....1,803,476	.....1,814,926	.....	2AM.....
208245 AA 8	CONN FUNDING II LP 2012 4.000% 04/15/16.....		...04/26/2012	Jeffries & Co.....		.....183,906	.....185,074	.....	2FE.....
210518 CT 1	CONSUMERS ENERGY CO 2.850% 05/15/22.....		...05/01/2012	Wells Fargo Securities.....		.....1,506,095	.....1,500,000	.....	1FE.....
277432 AN 0	EASTMAN CHEMICAL CO 3.600% 08/15/22.....		...05/30/2012	Various.....		.....2,787,032	.....2,800,000	.....	2FE.....
302491 AR 6	FMC CORPORATION 3.950% 02/01/22.....		...04/25/2012	Key Banc Capital Markets.....		.....1,038,230	.....1,000,000	.....17.336	2FE.....
33843B AC 1	FLAGSHIP CREDIT AUTO TR 3.320% 10/16/17.....		...06/26/2012	Wells Fargo Securities.....		.....1,999,962	.....2,000,000	.....	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	.....	3AM.....
45138L AZ 6	IDAHO POWER CORP 2.950% 04/01/22.....		...04/10/2012	J P Morgan & Co.....		.....998,290	.....1,000,000	.....	1FE.....
48305Q AA 1	KAISER FOUNDATION HOSPI 3.500% 04/01/22.....		...04/03/2012	Citigroup.....		.....991,940	.....1,000,000	.....	1FE.....
501044 CQ 2	KROGER CO 3.400% 04/15/22.....		...04/16/2012	Various.....		.....2,992,660	.....3,000,000	.....283	2FE.....
53117C AN 2	LIBERTY PROPERTY LP 4.125% 06/15/22.....		...06/07/2012	Piper Jaffray Inc.....		.....1,005,440	.....1,000,000	.....115	2FE.....
57165A AA 6	MARRIOTT VACATION CLUB 2.510% 05/20/30.....		...06/20/2012	Credit Suisse.....	1,999,7222,000,000	1FE.....

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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)
57165A AB 4	MARRIOTT VACATION CLUB 3.500% 05/20/30.....		...06/20/2012	Credit Suisse.....		.....1,999,859	.....2,000,000		2AM.....
60871R AC 4	MOLSON COORS BREWING CO 3.500% 05/01/22.....		...04/27/2012	Various.....		.....2,815,372	.....2,800,000		2FE.....
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21.....		...06/26/2012	Various.....		.....1,782,710	.....1,700,000	.....17,408	2FE.....
651229 AM 8	NEWELL RUBBERMAID INC 4.000% 06/15/22.....		...06/12/2012	RBC Capital Markets.....		.....498,205	.....500,000	......56	2FE.....
651639 AN 6	NEWMONT MINING CORP 3.500% 03/15/22.....		...04/16/2012	RBC Capital Markets.....		.....1,477,635	.....1,500,000	.....5,979	2FE.....
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12.....		...06/30/2012	Interest Capitalization.....		.....12,691	.....12,691		5.....
76110G ZD 6	RESIDENTIAL ACCREDIT LO 7.000% 05/25/31.....		...06/01/2012	Interest Capitalization.....		.....146,033	.....146,033		1FM.....
78447B AB 8	SLM STUDENT LOAN TRUST 3.310% 10/15/46.....		...05/23/2012	Barclays Capital Inc.....		.....1,999,744	.....2,000,000		1FE.....
78459T AC 2	SNAAC AUTO RECEIVABLES 3.110% 06/15/17.....		...06/06/2012	Wells Fargo Securities.....		.....999,981	.....1,000,000		1FE.....
82894* AV 9	J R SIMPLOT COMPANY SEN 3.910% 05/22/24.....		...05/22/2012	Bank of America Merrill Lynch.....		.....2,000,000	.....2,000,000		2Z.....
871503 AK 4	SYMANTEC CORP 3.950% 06/15/22.....		...06/12/2012	Various.....		.....1,288,630	.....1,300,000	......55	2FE.....
87408# AB 7	TAL INTERNATIONAL CONTA 5.410% 04/30/24.....		...04/12/2012	RBC Capital Markets.....		.....1,000,000	.....1,000,000		2Z.....
89678D AA 3	TRITON CONTAINER FINANC 4.210% 05/14/27.....		...05/16/2012	Wells Fargo Securities.....		.....1,999,753	.....2,000,000		1FE.....
908906 AC 4	UNIONBANCAL CORP 3.500% 06/18/22.....		...06/12/2012	Various.....		.....2,296,955	.....2,300,000		1FE.....
913017 BV 0	UNITED TECHNOLOGIES COR 3.100% 06/01/22.....		...05/24/2012	Bank of America.....		.....999,230	.....1,000,000		1FE.....
94973V AX 5	WELLPOINT INC 3.125% 05/15/22.....		...05/03/2012	Various.....		.....2,985,150	.....3,000,000	......87	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		1FE.....
96328U AM 8	WHEELS SPV LLC 2012-1 C 2.820% 03/20/21.....		...04/18/2012	J P Morgan & Co.....		.....3,964,949	.....3,965,000		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		1FE.....
067901 AL 2	BARRICK GOLD CORP 3.850% 04/01/22.....	A.....	...06/14/2012	Tax Free Exchange.....		.....999,439	.....1,000,000		1FE.....
13643E AG 0	CANADIAN OIL SANDS LTD 4.500% 04/01/22.....	A.....	...04/24/2012	Gleacher & Co.....		.....1,032,980	.....1,000,000	.....3,500	2FE.....
22576C D@ 7	CRESCENT POINT ENERGY C 4.000% 05/22/22.....	A.....	...05/22/2012	RBC Capital Markets.....		.....1,000,000	.....1,000,000		2Z.....
87425E AH 6	TALISMAN ENERGY INC 5.750% 05/15/35.....	A.....	...04/13/2012	RBS Securities Corp.....		.....1,838,200	.....1,750,000	.....42,766	2FE.....
87425E AM 5	TALISMAN ENERGY INC 3.750% 02/01/21.....	A.....	...06/21/2012	Citigroup.....		.....1,007,070	.....1,000,000	.....15,104	2FE.....
05530Q AF 7	BRITISH AMER TOBACCO IN 3.250% 06/07/22.....	F.....	...05/31/2012	J P Morgan & Co.....		.....990,640	.....1,000,000		2FE.....
22303Q AN 0	COVIDIEN INTERNATIONAL 3.200% 06/15/22.....	F.....	...05/22/2012	Deutsche Bank Securities.....		.....996,920	.....1,000,000		1FE.....
227170 AC 1	CRONOS CONTAINERS PROGR 4.210% 05/18/27.....	F.....	...05/18/2012	Deutsche Bank Securities.....		.....1,999,754	.....2,000,000		1.....
23636T AA 8	DANONE 144A 3.000% 06/15/22.....	F.....	...05/30/2012	Various.....		.....3,495,305	.....3,500,000		1FE.....
25245B AB 3	DIAGEO INVESTMENT CORP 2.875% 05/11/22.....	F.....	...05/09/2012	Various.....		.....997,240	.....1,000,000	......120	1FE.....
377373 AD 7	GLAXOSMITHKLINE CAPITAL 2.850% 05/08/22.....	F.....	...05/03/2012	Various.....		.....2,985,530	.....3,000,000		1FE.....
705011 AA 2	PEARSON FUNDING FOUR PL 3.750% 05/08/22.....	F.....	...05/01/2012	RBS Securities Corp.....		.....2,989,690	.....3,000,000		2FE.....
78467K A# 4	SSE PLC SENIOR NOTES 3.890% 04/16/22.....	F.....	...04/16/2012	RBS Securities Corp.....		.....2,000,000	.....2,000,000		1Z.....
78467K B* 7	SSE PLC SENIOR NOTES 4.010% 04/16/24.....	F.....	...04/16/2012	RBS Securities Corp.....		.....4,000,000	.....4,000,000		1Z.....
92852T AE 2	VIVENDI SA 144A 4.750% 04/12/22.....	F.....	...04/03/2012	Bank of America.....		.....2,989,860	.....3,000,000		2FE.....
F6519# AG 6	NEOPOST SA SENIOR NOTES 4.500% 06/20/22.....	F.....	...06/20/2012	HSBC Securities.....		.....1,000,000	.....1,000,000		1Z.....
K2162@ AA 4	DANISH CROWN A/S SENIOR 4.940% 06/13/22.....	F.....	...06/13/2012	RBS Securities Corp.....		.....1,000,000	.....1,000,000		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		2Z.....
R8047# AA 3	SOLVEIG GAS NORWAY AS 4.000% 12/27/27.....	F.....	...06/27/2012	RBC Capital Markets.....		.....2,000,000	.....2,000,000		1Z.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....				105,442,601105,410,972126,717XXX.....

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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)
8399997.	Total - Bonds - Part 3.....					.....122,009,501	.....122,005,972	.....126,717	.....XXX.....
8399999.	Total - Bonds.....					.....122,009,501	.....122,005,972	.....126,717	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....122,009,501	.....XXX.....	.....126,717	.....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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Government

36202B	U9	4	06/01/2012	GNMA II SF POOL# 001508 10.000% 11/20/20		106	106	106	106						106			0	5	11/20/2020	1
36202B	UP	8	06/01/2012	GNMA II SF POOL# 001490 10.000% 10/20/20		32	32	31	31						32			0	1	10/20/2020	1
36202B	VT	9	06/01/2012	GNMA II SF POOL# 001526 10.000% 12/20/20		51	51	52	51						51			0	2	12/20/2020	1
36235*	AB	7	06/15/2012	CANTON LEASE FINANCE 4.730% 06/15/30	100.0000	54,032	54,032	54,032	54,032						54,032			0	1,065	06/15/2030	1Z
831641	EM	3	05/10/2012	SMALL BUSINESS ADMIN 5.944% 08/10/18	100.0000	7,497	7,497	7,497	7,497						7,497			0	224	08/10/2018	1
0599999	Total - Bonds - U.S. Government						61,718	61,718	61,718	61,717	0	0	0	0	61,718	0	0	0	1,297	XXX	XXX

Bonds - U.S. States, Territories and Possessions

93978X	EM	8	04/01/2012	WASHINGTON ST HSG FIN C 4.600% 10/01/33	100.0000	15,000	15,000	15,000	15,000						15,000			0	349	10/01/2033	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions						15,000	15,000	15,000	15,000	0	0	0	0	15,000	0	0	0	349	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

076523	AA	7	05/01/2012	CITY OF BEDFORD VIRGINI 7.810% 05/01/26	100.0000	40,000	40,000	40,000	40,000						40,000			0	1,562	05/01/2026	2
31340Y	4Z	9	06/01/2012	FHLMC REMIC 93 H 8.500% 11/15/20		2,663	2,663	2,786	2,684		(21)		(21)		2,663			0	93	11/15/2020	1
31358P	HV	2	06/01/2012	FNMA REMIC G92-35 EB 7.500% 07/25/22		3,232	3,232	3,239	3,223		9		9		3,232			0	101	07/25/2022	1
31358Q	EU	5	06/01/2012	FNMA REMIC 1992-162 D 7.000% 09/25/22		13,799	13,799	13,372	13,609		190		190		13,799			0	418	09/25/2022	1
31392D	2B	7	06/01/2012	FNMA 2002-59 ZB 6.000% 09/25/32		753,318	753,318	724,136	740,058		13,260		13,260		753,318			0	18,703	09/25/2032	1
31392R	WT	4	06/01/2012	FHLMC 2492 Z 5.500% 08/15/32		405,566	405,566	365,932	388,793		16,773		16,773		405,566			0	9,227	08/15/2032	1
31393A	5P	8	06/01/2012	FNMA 2003-43 PE 5.500% 05/25/33		781,773	781,773	767,725	776,091		5,681		5,681		781,773			0	18,023	05/25/2033	1
31393N	4A	4	06/01/2012	FHLMC 2589 GM 5.500% 03/15/33		1,123	1,123	1,114	1,118		5		5		1,123			0	31	03/15/2033	1
31405W	QT	5	06/01/2012	FNMA POOL 801566 5.000% 01/01/20		3,375	3,375	3,396	3,383		(7)		(7)		3,375			0	70	01/01/2020	1
38373M	2F	6	06/01/2012	GNMA 2008-80 IO 1.060% 04/16/50				89,192	88,007		(88,007)		(88,007)					0	6,332	04/16/2050	1
38373M	3S	7	06/01/2012	GNMA 2008-86 IO 0.866% 10/16/48				2,537	2,504		(2,504)		(2,504)					0	183	10/16/2048	1
38373M	7D	6	06/01/2012	GNMA 2009-37 IO 1.802% 05/16/49				275,607	273,198		(273,198)		(273,198)					0	22,122	05/16/2049	1
38373M	J2	7	06/01/2012	GNMA 2007-52 A 4.054% 01/16/48		1,085,434	1,085,434	1,107,228	1,106,311		(20,877)		(20,877)		1,085,434			0	16,732	01/16/2048	1
38373V	PY	0	06/01/2012	GNMA 2002-64 ZH 6.000% 09/16/32		555,422	555,422	550,785	552,351		3,071		3,071		555,422			0	13,659	09/16/2032	1
38376G	AN	0	06/01/2012	GNMA 2009-86 A 3.536% 03/16/35		285,566	285,566	285,923	285,868		(303)		(303)		285,566			0	3,414	03/16/2035	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment						3,931,271	3,931,271	4,232,972	4,277,198	0	(345,928)	0	(345,928)	3,931,271	0	0	0	110,670	XXX	XXX

Bonds - Industrial and Miscellaneous

000780	HW	9	06/01/2012	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33		303,540	303,540	290,651	300,158		3,381		3,381		303,540			0	5,734	06/25/2033	1FM
000780	LC	8	06/01/2012	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18		43,375	43,375	43,673	43,467		(93)		(93)		43,375			0	832	08/25/2018	1FM
00228#	AA	0	06/15/2012	AV CINGULAR LLC CINGULA 7.450% 08/15/21	100.0000	38,832	38,832	40,773	40,136		(44)		(44)		40,091		(1,260)	(1,260)	1,206	08/15/2021	1
00441R	AH	0	06/20/2012	ACE RV AND MARINE TRUST 7.580% 09/20/21		415,335	415,335	416,114	415,646		(311)		(311)		415,335			0	12,947	09/20/2021	1FE
00442Q	AG	3	06/01/2012	ACE SECURITIES CORP 6.500% 08/15/30		19,695	19,695	20,803	20,415		(720)		(720)		19,695			0	640	08/15/2030	3AM
00442Q	AG	3	05/01/2012	ACE SECURITIES CORP 6.500% 08/15/30		45,006	45,006	47,537	46,651		(1,646)		(1,646)		45,006			0	1,116	08/15/2030	3FE
03064A	AC	8	06/15/2012	AMERICREDIT AUTOMOBILE 3.040% 10/15/13		155,860	155,860	157,078	156,005		(145)		(145)		155,860			0	1,947	10/15/2013	1FE
04542B	MS	8	06/01/2012	ASSET BACKED FUNDING CE 5.010% 06/25/35		64,838	64,838	63,987	64,042		796		796		64,838			0	1,377	06/25/2035	1FM

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.							
04626R AA 4	ASTORIA POWER PROJECT 5.744% 05/01/16.....		06/01/2012	Various.....		108,829	108,829	108,829	108,829				0		108,829			0	2,597	05/01/2016	2FE.....
049164 AK 2	ATLAS AIR INC 7.336% 01/02/18.....		06/02/2012	Redemption 100.0000.....		34,317	34,317	34,563	34,445		(6)		(6)		34,439		(122)	(122)	839	01/02/2018	3.....
05463S AA 5	AXIS EQUIPMENT FIN REC 1.250% 03/20/15.....		06/20/2012	Paydown.....		414,149	414,149	403,414			10,735		10,735		414,149			0	873	03/20/2015	1FE.....
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		117		117		109,771			0	2,333	03/02/2026	1FE.....
05949A EC 0	BANK OF AMERICA MORTGAG 5.500% 05/25/34.....		06/01/2012	Paydown.....		1,835,818	1,835,818	1,817,746	1,824,015		11,803		11,803		1,835,818			0	43,654	05/25/2034	1FM.....
05955P AJ 7	BANC OF AMERICA FUNDING 5.000% 06/26/21.....		06/01/2012	Paydown.....		107,209	107,209	106,271	106,689		521		521		107,209			0	1,827	06/26/2021	1FM.....
05955Q AE 6	BANC OF AMERICA FUNDING 5.500% 02/26/20.....		06/01/2012	Paydown.....		96,526	96,526	97,009	96,646		(119)		(119)		96,526			0	2,209	02/26/2020	1FM.....
05955R AA 2	BANC OF AMERICA LARGE L 5.204% 01/25/42.....		06/01/2012	Paydown.....		4,588	4,588	4,843	4,836		(248)		(248)		4,588			0	100	01/25/2042	1FM.....
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36.....		06/01/2012	Paydown.....		317,661	317,661	315,874	316,266		1,395		1,395		317,661			0	6,317	05/26/2036	1FM.....
073914 VK 6	BEAR STEARNS MTGE SEC I 3.743% 10/25/25.....		06/01/2012	Paydown.....		103,006	103,006	99,401	100,150		2,856		2,856		103,006			0	1,607	10/25/2025	1FM.....
099738 AA 4	BORGER ENERGY ASSOCIATE 7.260% 12/31/22.....		06/30/2012	Redemption 100.0000.....		127,851	127,851	127,851	127,851				0		127,851			0	4,641	06/30/2022	4FE.....
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34.....		06/01/2012	Redemption 100.0000.....		89,404	89,404	89,404	89,404				0		89,404			0	3,062	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		391		391		155,777			0	3,219	09/25/2018	1FE.....
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		(23,629)		(23,629)		2,000,000			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		35,901			0	680	03/18/2026	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			34		34		270,662			0	1,131	06/17/2019	1FE.....
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/19.....		04/15/2012	Paydown.....		1	1	1					0		1			0		06/17/2019	2AM.....
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18.....		06/16/2012	Paydown.....		148,711	148,711	148,691	148,695		16		16		148,711			0	1,709	04/16/2018	1FE.....
12620T AD 3	CNH EQUIPMENT TRUST 200 5.170% 10/15/14.....		06/15/2012	Paydown.....		175,724	175,724	184,318	178,351		(2,626)		(2,626)		175,724			0	3,738	10/15/2014	1FE.....
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37.....		06/01/2012	Paydown.....		29,315	29,315	29,645	29,438		(123)		(123)		29,315			0	803	05/27/2037	1FM.....
126673 ZS 4	COUNTRYWIDE ASSET-BACKE 5.308% 08/25/35.....		06/01/2012	Paydown.....		1,704	1,704	1,668			36		36		1,704			0	8	08/25/2035	1FE.....
12667F VF 9	COUNTRYWIDE ALTERNATIVE 6.500% 10/25/34.....		06/01/2012	Paydown.....		54,677	54,677	48,970	49,936		4,741		4,741		54,677			0	1,301	10/25/2034	1FM.....
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35.....		06/01/2012	Paydown.....		127,766	127,766	104,040	113,528		23,824		9,586		127,766			0	3,189	11/25/2035	1FM.....
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35.....		06/30/2012	Security Withdraw.....			24,244	19,742	21,542		47		1,819		19,771		(19,771)	(19,771)	666	11/25/2035	1FM.....
12669A CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35.....		06/01/2012	Paydown.....		173,492	173,492	162,864	165,532		7,960		7,960		173,492			0	4,183	10/25/2035	1FM.....
12669E S2 3	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33.....		06/01/2012	Paydown.....		839,578	839,578	799,731	827,956		11,622		11,622		839,578			0	16,901	10/25/2033	1FM.....
12669E ZG 4	COUNTRYWIDE ALTERNATIVE 5.250% 09/25/33.....		06/01/2012	Paydown.....		205,571	205,571	205,121	204,893		678		678		205,571			0	4,482	09/25/2033	1FM.....
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34.....		06/01/2012	Paydown.....		57,900	57,900	56,163	57,335		565		565		57,900			0	1,168	07/25/2034	1FM.....
12669G 4J 7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35.....		06/01/2012	Paydown.....		149,908	149,908	148,690	149,094		815		815		149,908			0	3,534	09/25/2035	1FM.....
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35.....		06/01/2012	Paydown.....		52,608	52,608	52,450	52,458		150		150		52,608			0	1,163	06/25/2035	1FM.....
152314 PH 7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35.....		06/01/2012	Paydown.....		71,270	71,270	70,711	70,711		558		558		71,270			0	2,038	11/25/2035	1FM.....
161546 FW 1	CHASE FUNDING MORTGAGE 4.429% 10/25/14.....		06/01/2012	Paydown.....		45,239	45,239	43,994	44,612		626		626		45,239			0	811	10/25/2014	1FM.....
16162W BV 0	CHASE MORTGAGE FINANCE 4.750% 12/25/18.....		06/01/2012	Paydown.....		40,880	40,880	41,289	41,002		(122)		(122)		40,880			0	840	12/25/2018	1FM.....
16165T AJ 2	CHASEFLEX TRUST 2005-1 5.500% 02/25/35.....		06/01/2012	Paydown.....		94,448	94,448	79,336	82,599		11,849		11,849		94,448			0	2,214	02/25/2035	1FM.....
172973 2R 9	CITICORP MORTGAGE 5.625% 09/25/35.....		06/01/2012	Paydown.....		104,292	104,292	99,572	99,572		4,720		4,720		104,292			0	2,471	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		606		606		45,687			0	907	02/25/2021	1FM.....

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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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)
17310A AG 1	CITICORP MTGE SECURITIE 5.750% 04/25/36.....		06/01/2012	Paydown.....		807,332	807,332	812,882	807,250		82		82		807,332			0	21,009	04/25/2036	1FM.....
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37.....		06/01/2012	Paydown.....		140,427	140,427	139,725	139,740		687		687		140,427			0	3,597	09/25/2037	1FM.....
208245 AA 8	CONN FUNDING II LP 2012 4.000% 04/15/16.....		06/15/2012	Paydown.....		177,731	177,731	176,609			1,121		1,121		177,731			0	889	04/15/2016	2AM.....
208245 AA 8	CONN FUNDING II LP 2012 4.000% 04/15/16.....		05/15/2012	Paydown.....		185,074	185,074	183,906			1,168		1,168		185,074			0	308	04/15/2016	2FE.....
20846Q HE 1	CONSECO FINANCE SECURITIZATION.....		06/30/2012	Paydown.....		16,451	16,451	16,451	16,451				0		16,451			0		02/1/2033	6FE.....
209115 A* 5	CONSOLIDATED EDISON INC 8.710% 06/30/22....		06/30/2012	Various.....		8,059	8,059	8,059	8,059				0		8,059			0	351	06/30/2022	1.....
21075W BF 1	CONTI MTGE HOME EQUITY 8.100% 08/15/25.....		06/01/2012	Paydown.....		5,463	5,463	5,457	5,463				0		5,463			0	175	08/15/2025	4FM.....
22540A AJ 7	ASSOCIATES MANUF HOUSIN 7.600% 06/15/28....		06/15/2012	Paydown.....		154,599	154,599	139,622	149,429		5,169		5,169		154,599			0	4,806	06/15/2028	1FE.....
22540A CP 1	ASSOCIATES MANUF HOUSIN 7.025% 03/15/28....		06/15/2012	Paydown.....		172,942	172,942	158,242	165,976		6,966		6,966		172,942			0	4,950	03/15/2028	1FE.....
22541N SZ 8	CS FIRST BOSTON MTG SEC 5.000% 05/25/18....		06/01/2012	Paydown.....		166,325	166,325	168,818	167,092		(768)		(768)		166,325			0	3,285	05/25/2018	1FM.....
22541N LU 1	CS FIRST BOSTON MTG SEC 6.250% 10/25/32....		05/01/2012	Paydown.....		2,748,829	2,748,829	2,757,900	2,758,368		(9,539)		(9,539)		2,748,829			0	71,475	10/25/2032	1FM.....
22541Q VG 4	CS FIRST BOSTON MORTGAG 5.500% 10/25/33....		06/01/2012	Paydown.....		417,416	417,416	411,905	413,787		3,629		3,629		417,416			0	9,634	10/25/2033	1FM.....
2254W0 KD 6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19....		06/01/2012	Paydown.....		75,182	75,182	76,873	76,301		(1,120)		(1,120)		75,182			0	1,548	10/25/2019	1FM.....
2254W0 PE 9	CS FIRST BOSTON MRTGE S 5.250% 12/25/35....		06/01/2012	Paydown.....		50,670	50,670	51,106	50,752		(82)		(82)		50,670			0	1,019	12/25/2035	1FM.....
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25....		06/30/2012	Redemption 100.0000.....		10,749	10,749	10,749	10,749				0		10,749			0	315	03/30/2025	2FE.....
22943Y UB 3	CREDIT SUISSE MTG CAPIT 4.396% 08/27/37.....		06/01/2012	Paydown.....		147,936	147,936	143,591	143,789		4,147		4,147		147,936			0	2,857	08/27/2037	1FM.....
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		1,000,000			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.....		42,681	42,681	42,681	42,681				0		42,681			0	1,272	10/15/2027	1.....
31953* AM 4	BNSF RAILWAY COMPANY SE 5.960% 10/15/27...		05/15/2012	Redemption 100.0000.....		4,289	4,289	4,289	4,289				0		4,289			0	128	10/15/2027	1.....
31953* AN 2	BNSF RAILWAY COMPANY SE 5.960% 10/15/27...		05/15/2012	Redemption 100.0000.....		27,143	27,143	27,143	27,143				0		27,143			0	809	10/15/2027	1.....
31953* AP 7	BNSF RAILWAY COMPANY SE 5.960% 10/15/27...		05/15/2012	Redemption 100.0000.....		10,993	10,993	10,993	10,993				0		10,993			0	328	10/15/2027	1.....
31953* AQ 5	BNSF RAILWAY COMPANY SE 5.960% 10/15/27...		05/15/2012	Redemption 100.0000.....		14,582	14,582	14,582	14,582				0		14,582			0	435	10/15/2027	1.....
32051D X5 6	FIRST HORIZON ASSET SEC 5.500% 05/25/34.....		06/01/2012	Paydown.....		340,485	340,485	337,080	338,552		1,933		1,933		340,485			0	7,444	05/25/2034	1FM.....
32051D Z3 9	FIRST HORIZON ASSET SEC 5.250% 06/25/34.....		06/01/2012	Paydown.....		917,685	917,685	876,819	900,573		17,112		17,112		917,685			0	22,604	06/25/2034	1FM.....
32051G CN 3	FIRST HORIZON MTG PASS- 5.500% 01/25/35.....		06/01/2012	Paydown.....		129,683	129,683	128,224	128,994		689		689		129,683			0	2,841	01/25/2035	1FM.....
33612# AA 5	FIRST POTOMAC REALTY 6.410% 06/15/13.....		06/11/2012	Redemption 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	444,897	06/15/2013	2.....
33761N A* 0	FIRST SERVICE CORPORATI 5.440% 04/01/15.....		04/01/2012	Redemption 100.0000.....		400,000	400,000	400,000	400,000				0		400,000			0	10,880	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		59,151			0	1,922	06/30/2025	2FE.....
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29.....		06/01/2012	Paydown.....		40,019	40,019	34,064	34,770		5,249		5,249		40,019			0	1,083	04/25/2029	1FM.....
362341 4B 2	GSR MORTGAGE LOAN TRUST 2.705% 01/25/36....		06/01/2012	Paydown.....		135,885	135,885	131,468	133,818		2,067		2,067		135,885			0	1,498	01/25/2036	1FM.....
362341 DK 2	GSR MORTGAGE LOAN TRUST 5.000% 07/25/35....		06/01/2012	Paydown.....		203,762	203,762	205,290	204,474		(712)		(712)		203,762			0	4,287	07/25/2035	1FM.....
37048@ AB 0	GENERAL PARTS INTL INC 8.480% 11/01/16.....		05/01/2012	Redemption 100.0000.....		250,000	250,000	250,000	250,000		782		782		250,782			(782)	(782)	11/01/2016	3Z.....
393505 CF 7	GREEN TREE FINANCIAL CO 8.300% 05/15/19.....		06/15/2012	Paydown.....		45,568	45,568	45,397	45,560		8		8		45,568			0	1,474	05/15/2019	1FE.....
393505 KX 9	GREEN TREE FINANCIAL CO 7.000% 02/15/27.....		06/15/2012	Paydown.....		388,576	388,576	384,934	387,101		1,475		1,475		388,576			0	11,509	02/15/2027	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		7,979		7,979		114,546			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		5,077		5,077		147,178			0	3,527	02/25/2036	1FM.....

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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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contract Maturity Date	NAIC Designation or Market Indicator (a)
43718W AB 8	RESIDENTIAL FUNDING MRT 5.640% 03/25/37.....		06/01/2012	Paydown.....		562,562	562,562	551,311	559,519		3,043		3,043		562,562			0	13,155	03/25/2037	1FM.....
45254T PM 0	IMPAC SECURED ASSETS CM 4.825% 08/25/34....		06/01/2012	Paydown.....		102,553	102,553	100,822	100,837		1,716		1,716		102,553			0	2,242	08/25/2034	1FM.....
45660N QC 2	RESIDENTIAL ASSET SEC T 4.750% 06/25/33.....		06/01/2012	Paydown.....		150,887	150,887	132,783	145,170		5,717		5,717		150,887			0	3,156	06/25/2033	1FM.....
46616M AA 8	HENDERSON RECEIVABLES L 3.820% 12/15/48....		06/15/2012	Paydown.....		36,836	36,836	36,606	36,614		223		223		36,836			0	599	12/15/2048	1FE.....
46628C AC 2	JP MORGAN ALTRNTVE LOAN 5.810% 05/25/36....		06/01/2012	Paydown.....		105,872	105,872	104,019	105,277		595		595		105,872			0	2,698	05/25/2036	1FM.....
477874 AD 3	JOHN DEERE OWNER TRUST 3.960% 05/16/16....		06/15/2012	Paydown.....		761,333	761,333	760,857	761,210		123		123		761,333			0	13,878	05/16/2016	1FE.....
49327H AE 5	KEYCORP STUDENT LOAN TR 0.541% 06/27/25....		06/27/2012	Paydown.....		279,560	279,560	266,281	271,493		8,067		8,067		279,560			0	857	06/27/2025	1FE.....
494492 AA 9	KINCAID GENERATION LLC 7.330% 06/15/20.....		06/15/2012	Redemption 100.0000.....		164,341	164,341	164,748	164,534		(13)		(13)		164,520		(180)	(180)	6,023	06/15/2020	2FE.....
52176Y AA 2	LEAF II RECEIVABLES FUN 1.700% 08/20/18.....		06/20/2012	Paydown.....		222,534	222,534	218,576	220,197		2,337		2,337		222,534			0	1,565	08/20/2018	1FE.....
52177A AA 3	LEAF II RECEIVABLES FND 3.450% 06/20/16.....		06/20/2012	Paydown.....		262,159	262,159	261,453	261,916		243		243		262,159			0	3,782	06/20/2016	1FE.....
52465# AD 7	LEGG MASON CAPITAL CORP 7.240% 12/05/20....		06/05/2012	Redemption 100.0000.....		34,970	34,970	34,970	34,970				0		34,970			0	1,456	12/05/2020	2.....
52520M AG 8	LEHMAN MTG TRUST 2005-1 5.500% 09/25/35....		06/01/2012	Paydown.....		129,856	129,856	124,272	124,272		5,584		5,584		129,856			0	2,730	09/25/2035	2FM.....
53688Q AA 8	LITIGATION SETTLEMENT 5.270% 10/25/32.....		04/25/2012	Paydown.....		337,309	337,309	335,201			2,108		2,108		337,309			0	8,888	10/25/2032	2AM.....
55265K 2C 2	MASTR ASSET SEC TRUST 5.250% 12/25/33.....		06/01/2012	Paydown.....		1,781,524	1,781,524	1,716,665	1,761,402		20,121		20,121		1,781,524			0	37,457	12/25/2033	1FM.....
55265K 2X 6	MASTR ASSET SEC TRUST 5.000% 12/25/18.....		06/01/2012	Paydown.....		55,774	55,774	55,984	55,813		(38)		(38)		55,774			0	1,090	12/25/2018	1FM.....
55265K VE 6	MASTR ASSET SEC TRUST 4.750% 05/25/18.....		06/01/2012	Paydown.....		8,926	8,926	8,803	8,840		86		86		8,926			0	182	05/25/2018	1FM.....
57164X AA 7	MARRIOTT VACATION CLUB 4.809% 07/20/31....		06/20/2012	Paydown.....		63,350	63,350	63,349	63,349		1		1		63,350			0	1,250	07/20/2031	1FE.....
59549N AD 5	MID-STATE TRUST 6 A4 7.790% 07/01/35.....		04/01/2012	Paydown.....		20,156	20,156	19,148	19,345		811		811		20,156			0	785	07/01/2035	1FE.....
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38.....		06/15/2012	Paydown.....		8,704	8,704	8,247	8,304		400		400		8,704			0	212	07/15/2038	1AM.....
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38.....		05/15/2012	Paydown.....		11,887	11,887	11,263	11,341		546		546		11,887			0	222	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		(540)		(540)		24,175			0	608	08/15/2037	3AM.....
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45.....		06/01/2012	Paydown.....		27,660	27,660	27,622	27,621		40		40		27,660			0	603	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		25,251			0	673	06/30/2027	2Z.....
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		8,651		8,651		2,000,000			0	51,333	05/18/2018	2FE.....
66416T AF 2	NORTHEAST GENERATION CO 8.812% 10/15/26....		04/15/2012	Redemption 100.0000.....		127,656	127,656	127,656	127,656				0		127,656			0	5,625	10/15/2026	3FE.....
685049 AA 6	ORANGE LAKE TIMESHARE T 3.450% 03/10/27....		06/10/2012	Paydown.....		77,433	77,433	77,429			4		4		77,433			0	457	03/10/2027	1FE.....
685049 AB 4	ORANGE LAKE TIMESHARE T 4.870% 03/10/27....		06/10/2012	Paydown.....		58,075	58,075	58,064			11		11		58,075			0	484	03/10/2027	2AM.....
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15.....		06/30/2012	Redemption 100.0000.....		5,000	5,000	5,531	5,197		(47)		(47)		5,150		(150)	(150)	200	12/30/2015	2FE.....
73932# AA 4	POWER MINN 9090 LLC SER 7.170% 07/15/27....		04/15/2012	Redemption 100.0000.....		3,352	3,352	3,352	3,352				0		3,352			0	120	07/15/2027	5Z.....
74112R AA 8	PRESTIGE AUTO REC TRUST 5.670% 04/15/17....		06/15/2012	Paydown.....		164,835	164,835	164,806	164,834		1		1		164,835			0	3,879	04/15/2017	1FE.....
74160M BP 6	PRIME MORTGAGE TRUST 20 5.000% 10/25/33....		06/01/2012	Paydown.....		503,282	503,282	481,106	491,873		11,409		11,409		503,282			0	10,093	10/25/2033	1FM.....
743263 AJ 4	PROGRESS ENERGY INC 6.850% 04/15/12.....		04/15/2012	Maturity.....		100,000	100,000	110,229	100,515		(515)		(515)		100,000			0	3,425	04/15/2012	2FE.....
74927D AL 0	RBSSP RESECURITIZATION 5.825% 02/26/36.....		06/01/2012	Paydown.....		47,327	47,327	47,327	47,327				0		47,327			0	1,148	02/26/2036	1FM.....
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32.....		06/01/2012	Paydown.....		73,792	73,792	74,392	74,001		(208)		(208)		73,792			0	1,151	06/27/2032	1FM.....
74958D AH 1	RESIDENTIAL FUNDING MTG 5.500% 10/25/21....		06/01/2012	Paydown.....		114,914	114,914	109,240	110,524		4,390		4,390		114,914			0	2,511	10/25/2021	1FM.....
760985 7E 5	RESIDENTIAL FDG SEC COR 5.641% 07/25/34....		04/01/2012	Paydown.....		791	791	687	687		105		105		791			0	19	07/25/2034	2FM.....

QE05.3

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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
760985 7E 5	RESIDENTIAL FDG SEC COR 5.641% 07/25/34.....		06/30/2012	Security Withdraw.....			9,112	7,912	7,905		7		7		7,912		(7,912)	(7,912)	300	07/25/2034	2FM.....
760985 UX 7	RESIDENTIAL FDG SEC COR 4.500% 05/25/33.....		06/01/2012	Paydown.....		36,063	36,063	34,299	35,617		446		446		36,063			0	715	05/25/2033	1FM.....
76111X HD 8	RESIDENTIAL FUNDING MTG 5.250% 04/25/34.....		06/01/2012	Paydown.....		644,644	644,644	610,397	636,065		8,579		8,579		644,644			0	14,989	04/25/2034	1FM.....
76112B SP 6	RESIDENTIAL ASSET MTG 5.250% 09/25/34.....		06/01/2012	Paydown.....		35,261	35,261	34,125	34,903		358		358		35,261			0	765	09/25/2034	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		38		38		98,188			0	1,491	07/20/2027	1FE.....
803111 AQ 6	SARA LEE CORP 3.875% 06/15/13.....		04/06/2012	Call 104.0288.....		260,072	250,000	231,835	246,660		588		588		247,248		12,824	12,824	2,987	06/15/2013	2FE.....
805564 PA 3	SAXON ASSET SECURITIES 4.947% 12/25/33.....		06/01/2012	Paydown.....		56,595	56,595	56,595	55,470		1,125		1,125		56,595			0	1,262	12/25/2033	1FM.....
81744T AB 3	SEQUOIA MORTGAGE TRUST 3.474% 01/25/42.....		06/01/2012	Paydown.....		53,650	53,650	53,648			2		2		53,650			0	567	01/25/2042	1FE.....
82651L AA 1	SIERRA RECEIVABLES FUND 4.480% 07/20/26.....		06/20/2012	Paydown.....		67,375	67,375	67,362	67,366		9		9		67,375			0	1,239	07/20/2026	1FE.....
82651N AA 7	SIERRA RECEIVABLES FUND 3.510% 11/20/25.....		06/20/2012	Paydown.....		33,813	33,813	33,809	33,810		2		2		33,813			0	490	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		7		7		93,284			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		6		6		68,957			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			28		28		131,943			0	639	11/20/2028	1FE.....
826671 AD 1	SIGNAL SEC CORP MFD HS 7.420% 04/15/30.....		06/01/2012	Paydown.....		20,982	20,982	20,970	20,956		26		26		20,982			0	778	04/15/2030	5AM.....
826671 AD 1	SIGNAL SEC CORP MFD HS 7.420% 04/15/30.....		05/01/2012	Paydown.....		35,105	35,105	35,085	35,061		44		44		35,105			0	971	04/15/2030	5FE.....
82838W AA 3	SILVERLEAF FINANCE LLC 6.000% 05/16/22.....		06/01/2012	Paydown.....		257,329	257,329	257,184	257,126		203		203		257,329			0	6,219	05/16/2022	1FE.....
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22.....		06/01/2012	Paydown.....		64,332	64,332	64,300	64,278		54		54		64,332			0	2,196	05/16/2022	2AM.....
844895 AS 1	SOUTHWEST GAS CORPORATI 7.625% 05/15/12.....		05/15/2012	Maturity.....		75,000	75,000	86,084	75,655		(655)		(655)		75,000			0	2,859	05/15/2012	2FE.....
86359B 3A 7	STRUCTURED ASSET SECURI 5.500% 02/25/20.....		06/01/2012	Paydown.....		62,547	62,547	59,263	59,998		2,549		2,549		62,547			0	1,431	02/25/2020	1FM.....
86359B 5G 2	STRUCTURED ASSET SECURI 4.790% 03/25/35.....		06/01/2012	Paydown.....		288,621	288,621	287,539	287,595		1,026		1,026		288,621			0	5,721	03/25/2035	1FM.....
86359D GT 8	STRUCTURED ASSET SECURI 5.250% 12/25/34.....		06/01/2012	Paydown.....		196,342	196,342	190,129	192,863		3,478		3,478		196,342			0	3,992	12/25/2034	1FM.....
86359D JT 5	STRUCTURED ASSET SECURI 5.750% 07/25/35.....		06/01/2012	Paydown.....		101,389	101,389	98,108	98,125		3,264		3,264		101,389			0	2,385	07/25/2035	1FM.....
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25.....		06/22/2012	Paydown.....		25,000	25,000	25,000	25,000				0		25,000			0	456	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		62,500			0	1,219	01/20/2026	1FE.....
88031Q AA 8	TENASKA VIRGINA PARTNER 6.119% 03/30/24.....		06/30/2012	Redemption 100.0000.....		49,021	49,021	49,021	49,021				0		49,021			0	1,500	03/30/2024	2FE.....
88031R AA 6	TENASKA ALABAMA II PART 6.125% 03/30/23.....		06/30/2012	Various.....		122,763	122,763	123,264	123,083		(17)		(17)		123,067		(304)	(304)	3,760	03/30/2023	2FE.....
883145 AJ 3	TEXTAINER MARINE CONTAI 4.700% 06/15/26.....		06/15/2012	Paydown.....		50,000	50,000	50,000	50,000				0		50,000			0	997	06/15/2026	1FE.....
88641T AA 4	TIDEWATER AUTO REC TRUS 5.920% 05/15/17.....		06/15/2012	Paydown.....		105,826	105,826	105,819	105,824		2		2		105,826			0	2,581	05/15/2017	1FE.....
89656C AA 1	TRINITY RAIL LEASING LP 5.194% 10/16/40.....		06/16/2012	Paydown.....		16,883	16,883	16,883	16,883				0		16,883			0	366	10/16/2040	1FE.....
89678D AA 3	TRITON CONTAINER FINANC 4.210% 05/14/27.....		06/14/2012	Paydown.....		16,667	16,667	16,665			2		2		16,667			0	43	05/14/2027	1FE.....
91155@ AA 8	ARMY LODGING FUND SENIO 5.250% 09/23/30.....		06/23/2012	Various.....		23,111	23,111	23,111	23,111				0		23,111			0	506	09/23/2030	1.....
91913Y AD 2	VALERO ENERGY 6.875% 04/15/12.....		04/15/2012	Maturity.....		75,000	75,000	84,461	75,432		(432)		(432)		75,000			0	2,578	04/15/2012	2FE.....
92718B AA 3	DT AUTO OWNER TRUST 200 2.980% 10/15/15.....		06/15/2012	Paydown.....		184,601	184,601	184,587	184,599		2		2		184,601			0	2,239	10/15/2015	1FE.....
92922F QH 4	WASHINGTON MUTUAL 2004- 5.500% 06/25/34.....		05/01/2012	Paydown.....		268,554	268,554	269,436	267,824		730		730		268,554			0	5,030	06/25/2034	1FE.....
92922F VE 5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34.....		06/01/2012	Paydown.....		102,607	102,607	102,928	102,595		12		12		102,607			0	2,316	07/25/2034	1FM.....
94068V AE 3	AVISTA CORP WASH WATER 7.370% 05/10/12.....		05/10/2012	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	193,463	05/10/2012	1FE.....

QE05.4

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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94403*	AY 2 WAWA INC SENIOR UNSECUR 5.870% 05/04/16...		05/04/2012	Redemption	100.0000	110,000	110,000	110,000	110,000				0		110,000			0	3,229	05/04/2016	2Z
94980K	AG 7 WELLS FARGO MBS 2004-4 5.500% 05/25/34...		06/01/2012	Paydown		378,361	378,361	354,123	371,269		7,092		7,092		378,361			0	9,684	05/25/2034	1FM
94981A	AA 1 WELLS FARGO MBS 2003-14 4.750% 12/25/18...		06/01/2012	Paydown		42,506	42,506	42,573	42,479		27		27		42,506			0	809	12/25/2018	1FM
94981B	AA 9 WELLS FARGO MBS 2004-T 2.647% 09/25/34...		06/01/2012	Paydown		2,414	2,414	2,094	2,135		279		279		2,414			0	27	09/25/2034	1FM
94982C	AF 5 WELLS FARGO MB TRST 200 2.616% 01/25/35...		06/01/2012	Paydown		177,011	177,011	173,471	175,811		1,200		1,200		177,011			0	1,899	01/25/2035	1FM
94982J	AA 1 WELLS FARGO MTG BACKED 5.250% 08/25/35...		06/01/2012	Paydown		536,589	536,589	545,308	542,149		(5,560)		(5,560)		536,589			0	11,959	08/25/2035	1FM
94982W	AZ 7 WELLS FARGO MB TRST 200 5.250% 09/25/35...		06/01/2012	Paydown		159,386	159,386	152,224	152,224		7,162		7,162		159,386			0	3,560	09/25/2035	1FM
94982W	BB 9 WELLS FARGO MB TRST 200 5.500% 10/25/35...		06/01/2012	Paydown		203,145	203,145	192,925	197,531		5,614		5,614		203,145			0	4,751	10/25/2035	1FM
94984F	AV 1 WELLS FARGO MBS 2006-11 6.000% 09/25/36...		06/01/2012	Paydown		703,730	703,730	674,455	680,136		23,595		23,595		703,730			0	18,482	09/25/2036	3FM
973582	AA 7 WINDSOR FINANCING LLC 1 5.881% 07/15/17...		04/15/2012	Redemption	100.0000	54,998	54,998	54,998	54,998				0		54,998			0	1,617	07/15/2017	4FE
067901	AJ 7 BARRICK GOLD CORP 144A 3.850% 04/01/22...	A..	06/14/2012	Tax Free Exchange		999,439	1,000,000	999,430			9		9		999,439			0		04/01/2022	1FE
30217V	AC 1 EXPRESS PIPELINE LP LP 7.390% 12/31/17...	A..	06/30/2012	Redemption	100.0000	168,000	168,000	168,000	168,000				0		168,000			0	6,208	12/31/2017	2FE
305915	AC 4 XSTRATA CANADA CORP 7.350% 06/05/12...	A..	06/05/2012	Maturity		400,000	400,000	451,304	403,165		(3,165)		(3,165)		400,000			0	14,700	06/05/2012	1FE
453258	AN 5 VALE INCO LTD 7.750% 05/15/12...	A..	05/15/2012	Maturity		3,000,000	3,000,000	2,997,510	2,999,872		128		128		3,000,000			0	116,250	05/15/2012	2FE
227170	AC 1 CRONOS CONTAINERS PROGR 4.210% 05/18/27...	F...	06/18/2012	Paydown		16,667	16,667	16,665			2		2		16,667			0	37	05/18/2027	1
68210*	AC 7 OMEGA LEASING LLC GUARA 5.980% 07/12/16...	R..	04/12/2012	Redemption	100.0000	7,971	7,971	7,971	7,971				0		7,971			0	238	07/12/2016	1
71912N	AA 5 PHOENIX PARK FUNDING LT 7.267% 04/01/13...	F...	04/01/2012	Redemption	100.0000	137,500	137,500	137,500	137,500				0		137,500			0	4,996	04/01/2013	2FE
83363R	AA 5 SOCIEDAD CONC AUTOPISTA 6.223% 12/15/26...	R..	06/15/2012	Redemption	100.0000	14,688	14,688	14,688	14,688				0		14,688			0	457	12/15/2026	2FE
880334	AA 5 TENGIZCHEVROIL FINANCE 6.124% 11/15/14...	F...	05/15/2012	Redemption	100.0000	17,841	17,841	17,930	17,865		(4)		(4)		17,861		(20)	(20)	468	11/15/2014	2FE
D7625#	AB 8 SOLARWORLD AG SENIOR 6.020% 12/21/16...	F...	05/25/2012	Redemption	87.0000	1,740,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(260,000)	(260,000)	51,504	12/21/2016	3
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		931		4,535	4,535		12/02/2016	6*
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		4,000,000			0	272,052	06/30/2018	3
3899999.	Total - Bonds - Industrial & Miscellaneous					53,988,504	54,272,349	53,886,109	51,040,694	25	257,084	11,405	245,704	0	54,261,645	0	(273,142)	(273,142)	1,862,362	XXX	XXX
8399997.	Total - Bonds - Part 4					57,996,493	58,280,338	58,195,799	55,394,609	25	(88,844)	11,405	(100,224)	0	58,269,634	0	(273,142)	(273,142)	1,974,678	XXX	XXX
8399999.	Total - Bonds					57,996,493	58,280,338	58,195,799	55,394,609	25	(88,844)	11,405	(100,224)	0	58,269,634	0	(273,142)	(273,142)	1,974,678	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					57,996,493	XXX	58,195,799	55,394,609	25	(88,844)	11,405	(100,224)	0	58,269,634	0	(273,142)	(273,142)	1,974,678	XXX	XXX

QE05.5

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

**Sch. DB-Pt A-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1B-Broker List
NONE**

**Sch. DB-Pt D
NONE**

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	135,070,253	135,070,253	
7499999	Total - Common Stocks - Money Market Mutual Funds			135,070,253	135,070,253	XXX
7599999	Total - Common Stock			135,070,253	135,070,253	XXX
7699999	Total - Preferred and Common Stock			135,070,253	135,070,253	XXX
9999999	Totals			135,070,253	135,070,253	XXX

General Interrogatories:

- The activity for the year to date: Fair Value \$.....135,070,253 Book/Adjusted Carrying Value \$.....135,070,253
- Average balance for the year to date: Fair Value \$.....111,740,497 Book/Adjusted Carrying Value \$.....111,740,497
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....135,070,253 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity 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 \$.....135,070,253 Book/Adjusted Carrying Value \$.....135,070,253

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

U.S. Bank NA..... Cincinnati, OH .....	.....	.....	.....	.....	.....(5,487,649)	.....(7,483,897)	.....(16,216,370)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(5,487,649)	.....(7,483,897)	.....(16,216,370)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(5,487,649)	.....(7,483,897)	.....(16,216,370)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(5,487,649)	.....(7,483,897)	.....(16,216,370)	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
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NONE