* 6 7 1 7 2 2 0 1 2 2 0 1 0 0 1 0 3 *

QUARTERLY STATEMENT

As of September 30, 2012

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Gary Thomas Huffman	Therese Susan McDonough	Joseph Richard Sander
(Printed Name)	(Printed Name)	(Printed Name)
President, Chairman, & CEO	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This ______ day of November, 2012

a. Is this an original filing? Yes [X] No [ ]

b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

Roxanna S Henry, Notary Public

May 11, 2014

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,288,508,396		4,288,508,396	4,092,479,134
2. Stocks:				
2.1 Preferred stocks	12,776,167		12,776,167	235,284
2.2 Common stocks	506,073,737		506,073,737	530,505,508
3. Mortgage loans on real estate:				
3.1 First liens	867,459,437		867,459,437	887,273,641
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)	296,500		296,500	296,500
4.3 Properties held for sale (less $..........0 encumbrances)	3,171,457		3,171,457	3,225,331
5. Cash ($.....105,277,212), cash equivalents ($..........0) and short-term investments ($.....210,396,481)	315,673,693		315,673,693	345,361,180
6. Contract loans (including $..........0 premium notes)	263,261,700		263,261,700	247,954,877
7. Derivatives	25,901,559		25,901,559	13,446,313
8. Other invested assets	9,787,436		9,787,436	
9. Receivables for securities	11,524,258		11,524,258	6,746,263
10. Securities lending reinvested collateral assets	156,343,844		156,343,844	175,060,753
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,460,778,184	0	6,460,778,184	6,302,584,784
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	59,371,120		59,371,120	53,175,251
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,632,861		4,632,861	7,433,533
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	28,895,047		28,895,047	27,813,814
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,699,911		6,699,911	8,601,779
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	483		483	7,975
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	4,234,549		4,234,549	14,733,309
18.2 Net deferred tax asset	124,253,696	58,987,898	65,265,798	68,790,196
19. Guaranty funds receivable or on deposit	1,755,976		1,755,976	1,845,125
20. Electronic data processing equipment and software	4,026,792		4,026,792	3,200,317
21. Furniture and equipment, including health care delivery assets ($..........0)	2,563,075	2,563,075	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	58,981,358		58,981,358	45,991,791
24. Health care ($..........0) and other amounts receivable	14,625,010	14,625,010	0	
25. Aggregate write-ins for other than invested assets	117,464,381	22,137,387	95,326,994	75,252,948
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,888,282,443	98,313,370	6,789,969,073	6,609,430,822
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	14,132,367,001		14,132,367,001	11,519,577,343
28. Total (Lines 26 and 27)	21,020,649,444	98,313,370	20,922,336,074	18,129,008,165

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. Annuity rider charges receivable	71,157,376		71,157,376	59,758,957
2502. Keyman insurance	10,637,297		10,637,297	9,324,303
2503. Fund revenue receivable	6,149,728		6,149,728	5,382,912
2598. Summary of remaining write-ins for Line 25 from overflow page	29,519,980	22,137,387	7,382,593	786,776
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	117,464,381	22,137,387	95,326,994	75,252,948

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....4,655,106,554 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	4,655,106,554	4,529,366,373
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	85,398,632	88,209,279
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	631,902,587	595,613,512
4. Contract claims:		
4.1 Life	16,976,600	14,792,795
4.2 Accident and health	788,575	937,883
5. Policyholders' dividends $.....1,701,654 and coupons $..........0 due and unpaid	1,701,654	1,249,616
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	47,227,326	45,398,381
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 $..........0 accident and health premiums	1,033,154	908,724
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	53,924,937	56,910,873
10. Commissions to agents due or accrued - life and annuity contracts $.....5,058,662, accident and health $.....689,815 and deposit-type contract funds $..........0	5,748,479	6,139,923
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	9,898,662	9,360,805
13. Transfers to Separate Accounts due or accrued (net) (including $.....(226,641,741) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(226,641,741)	(179,406,770)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,965,542	2,520,285
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	4,962,541	5,176,674
17. Amounts withheld or retained by company as agent or trustee	98,449,627	98,898,914
18. Amounts held for agents' account, including $.....1,787,014 agents' credit balances	3,001,031	3,743,759
19. Remittances and items not allocated	25,881,562	13,381,898
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		40,000,000
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	34,423,633	22,034,427
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers	72,665,551	32,432,423
24.04 Payable to parent, subsidiaries and affiliates	13,547,834	128,832,103
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	602,599	13,648,754
24.09 Payable for securities	4,000,000	
24.10 Payable for securities lending	156,343,844	175,060,753
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	1,537,544	1,703,464
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,700,446,727	5,706,914,848
27. From Separate Accounts statement	14,132,367,002	11,519,577,343
28. Total liabilities (Lines 26 and 27)	19,832,813,729	17,226,492,191
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	24,414,958
32. Surplus notes	309,221,684	109,164,465
33. Gross paid in and contributed surplus	183,297,154	183,297,154
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	587,003,506	575,639,397
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)	1,079,522,344	892,515,974
38. Totals of Lines 29, 30 and 37	1,089,522,344	902,515,974
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	20,922,336,073	18,129,008,165

DETAILS OF WRITE-INS

2501. Unclaimed funds	1,537,544	1,703,464
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)	1,537,544	1,703,464
3101. Additional deferred tax asset		24,414,958
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	24,414,958
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	2,389,346,833	1,509,201,929	1,948,437,379
2. Considerations for supplementary contracts with life contingencies	193,136		
3. Net investment income	254,199,923	256,885,586	339,547,834
4. Amortization of Interest Maintenance Reserve (IMR)	5,077,593	4,426,652	6,033,377
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	3,517,547	4,183,476	5,351,601
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	123,955,364	112,523,580	148,790,146
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	145,777,302	125,831,951	166,188,786
9. Totals (Lines 1 to 8.3)	2,922,067,698	2,013,053,174	2,614,349,123
10. Death benefits	43,508,318	40,461,311	55,224,073
11. Matured endowments (excluding guaranteed annual pure endowments)	807,760	762,037	885,797
12. Annuity benefits	286,234,266	262,272,334	358,275,309
13. Disability benefits and benefits under accident and health contracts	6,264,072	6,679,025	8,989,211
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	676,895,552	724,022,025	946,423,823
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,219,819	25,267,414	32,705,982
18. Payments on supplementary contracts with life contingencies	420,737	436,557	562,987
19. Increase in aggregate reserves for life and accident and health contracts	125,634,490	17,192,320	4,693,872
20. Totals (Lines 10 to 19)	1,140,985,014	1,077,093,023	1,407,761,054
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	193,264,671	131,918,373	177,050,516
22. Commissions and expense allowances on reinsurance assumed	6,051,715	7,357,414	4,509,310
23. General insurance expenses	61,497,354	52,863,127	75,341,619
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,602,681	7,952,539	8,694,848
25. Increase in loading on deferred and uncollected premiums	2,954,768	1,788,162	1,987,267
26. Net transfers to or (from) Separate Accounts net of reinsurance	1,338,187,753	626,647,497	802,751,321
27. Aggregate write-ins for deductions	7,186,075	9,920,652	12,556,328
28. Totals (Lines 20 to 27)	2,758,730,031	1,915,540,787	2,490,652,263
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	163,337,667	97,512,387	123,696,860
30. Dividends to policyholders	34,923,518	32,199,364	45,536,188
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	128,414,149	65,313,023	78,160,672
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	12,288,482	20,549,167	2,097,219
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	116,125,667	44,763,856	76,063,453
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(1,126,277) (excluding taxes of $.....1,126,277 transferred to the IMR)	(37,298,974)	29,207,465	(2,688,556)
35. Net income (Line 33 plus Line 34)	78,826,693	73,971,321	73,374,897
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	902,515,977	860,700,902	860,700,902
37. Net income (Line 35)	78,826,693	73,971,321	73,374,897
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	(16,840,945)	217,607,188	179,089,985
39. Change in net unrealized foreign exchange capital gain (loss)	531,656	(244,874)	(118,443)
40. Change in net deferred income tax	7,913,001	(5,187,577)	28,218,826
41. Change in nonadmitted assets	(7,174,638)	(991,154)	(44,123,323)
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	(12,389,206)	(8,162,113)	(1,110,489)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period		811,597	811,597
47. Other changes in surplus in Separate Accounts Statement		(722,939)	(722,939)
48. Change in surplus notes	200,057,219	27,149	3,734,343
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			
52. Dividends to stockholders	(60,000,000)	(68,000,000)	(108,000,000)
53. Aggregate write-ins for gains and losses in surplus	(3,917,407)	4,360,328	(89,339,379)
54. Net change in capital and surplus (Lines 37 through 53)	187,006,373	213,468,926	41,815,075
55. Capital and surplus as of statement date (Lines 36 + 54)	1,089,522,350	1,074,169,828	902,515,977

DETAILS OF WRITE-INS

08.301.	Policy charges	101,649,403	88,916,114	116,569,169
08.302.	Fee income	31,553,735	29,022,094	38,358,062
08.303.	Rider fees	11,398,419	6,116,941	10,468,545
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,175,745	1,776,802	793,010
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	145,777,302	125,831,951	166,188,786
2701.	Reserve adjustment on reinsurance assumed	1,813	6,902,914	8,358,595
2702.	Health surrender benefits	3,993,558	3,017,738	4,197,733
2703.	Expenses related to surplus note issuance	3,190,704		
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)	7,186,075	9,920,652	12,556,328
5301.	Additional deferred tax asset		2,212,190	1,670,570
5302.	Prior period adjustment	(3,917,407)	2,148,138	2,148,138
5303.	Voluntary Reserve			(93,158,087)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(3,917,407)	4,360,328	(89,339,379)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,388,429,070	1,507,862,982	1,943,897,696
2.	Net investment income	248,759,418	253,370,925	342,347,542
3.	Miscellaneous income	273,250,213	242,539,007	320,330,533
4.	Total (Lines 1 through 3)	2,910,438,701	2,003,772,914	2,606,575,771
5.	Benefit and loss related payments	1,012,394,592	1,030,863,841	1,363,726,730
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,385,422,724	597,837,104	779,834,313
7.	Commissions, expenses paid and aggregate write-ins for deductions	277,087,597	211,470,287	278,555,712
8.	Dividends paid to policyholders	32,642,535	29,763,503	40,731,596
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	1,789,722	(41,433,037)	(40,561,038)
10.	Total (Lines 5 through 9)	2,709,337,170	1,828,501,698	2,422,287,313
11.	Net cash from operations (Line 4 minus Line 10)	201,101,531	175,271,216	184,288,458
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	446,590,514	516,306,099	721,971,588
	12.2 Stocks	187,000	2,534	2,534
	12.3 Mortgage loans	74,671,731	55,758,494	81,754,126
	12.4 Real estate		131,600	131,600
	12.5 Other invested assets		48,552,002	
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			(2,607)
	12.7 Miscellaneous proceeds	22,716,909	12,576,102	91,614,888
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	544,166,154	633,326,831	895,472,129
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	642,937,714	444,709,230	510,493,047
	13.2 Stocks	12,687,000	8,210,524	39,116,143
	13.3 Mortgage loans	56,730,000	70,517,000	90,359,000
	13.4 Real estate		153,000	153,000
	13.5 Other invested assets	10,133,333		
	13.6 Miscellaneous applications	17,233,241	14,832,456	9,080,547
	13.7 Total investments acquired (Lines 13.1 to 13.6)	739,721,288	538,422,210	649,201,737
14.	Net increase (decrease) in contract loans and premium notes	15,306,823	(74,509)	8,727,263
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(210,861,957)	94,979,130	237,543,129
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	200,057,219		
	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	33,283,190	(230,279,243)	(265,756,130)
	16.5 Dividends to stockholders	100,000,000	68,000,000	68,000,000
	16.6 Other cash provided (applied)	(153,267,470)	(114,190,824)	(78,166,843)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(19,927,061)	(412,470,067)	(411,922,973)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(29,687,487)	(142,219,721)	9,908,614
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	345,361,180	335,452,566	335,452,566
	19.2 End of period (Line 18 plus Line 19.1)	315,673,693	193,232,846	345,361,180

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

20.0001			

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	204,263,151	181,621,168	251,534,057
3. Ordinary individual annuities	2,083,627,652	1,256,647,432	1,645,351,725
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	106,087,662	85,931,834	122,920,349
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other	11,970,613	12,402,428	16,376,145
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,405,949,079	1,536,602,862	2,036,182,276
12. Deposit-type contracts		15,007,421	17,728,561
13. Total	2,405,949,079	1,551,610,283	2,053,910,837

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

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

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

2. Accounting Changes and Corrections of Errors

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

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

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

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

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

For the 3 month period ended March 31, 2010

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

For the 3 month period ended June 30, 2010

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

For the 3 month period ended September 30, 2010

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

For the 3 month period ended December 31, 2010

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

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

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

For the 3 month period ended September 30, 2011

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

NOTES TO FINANCIAL STATEMENTS

For the 3 month period ended December 31, 2011

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

For the 3 month period ended March 31, 2012

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

For the 3 month period ended June 30, 2012

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

For the 3 month period ended September 30, 2012

73316PHP8	$	98,306	$	96,372	$	1,934	$	96,372	$	82,675
12667FR56		6,432,670		6,421,562		11,108		6,421,562		6,421,562
013104AC8		5,868,313		3,276,875		2,591,438		3,276,875		3,276,875
291701CD0		133,120		-		133,120		-		-
Total	$	12,532,409	$	9,794,809	$	2,737,600	$	9,794,809	$	9,781,112

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

(a) The aggregate amount of unrealized losses:

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

6-8. No significant change

9. Income Taxes

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

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $26,000,000, $0, $3,200,000 and $672,000 as of September 30, 2012 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

The Company paid $100,000,000 in dividends to its parent, Ohio National Financial Services Inc. (ONFS), in 2012.

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At September 30, 2012, ONLIC held the following balances for the participating entities in Page 2 Line 23 Receivable from parent, subsidiaries and affiliates in the general account as of the quarterly statement:

LAC	$ (70,114,745)
Suffolk Capital Management LLC	(731,740)
ONFS	(25,004,226)
Sycamore Re, LTD.	172,106,129
ONII	(213,237)
Montgomery	(18,866,364)
Ohio National Mutual Holdings, Inc.	(122,755)
ONFlight Inc	(2,064,824)
ON Global Holdings Inc	276,234
Financial Way Realty, Inc.	(9,987,506)
Kenwood Re	(241,503)
Total	$ 45,035,463

11 -12. No significant change

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

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

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

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

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

14 -16. No significant change

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

C. Wash Sales

The Company has no wash sales.

18 - 19. No significant change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

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

	(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 105,277,212	$ -	$ -	$ 105,277,212
	Short term	19,396,481	191,000,000		210,396,481
	Securities lending collateral	-	156,343,844	-	156,343,844
	Perpetual Preferred stock				
	Industrial and Misc.	-	174,933	-	174,933
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	174,933	-	174,933
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	7,963,198	5,005,871	12,969,069
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	7,963,198	5,005,871	12,969,069
	Common Stock				
	Industrial and Misc	-	37,793,773	-	37,793,773
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	37,793,773	-	37,793,773
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	8,412,201	-	8,412,201
	Credit contracts	-	-	-	-
	Futures contracts	17,489,358	-	-	17,489,358
	Commodity forward contracts	-	-	-	-
	Total Derivatives	17,489,358	8,412,201	-	25,901,559
	Separate account assets	14,132,367,001	-	-	14,132,367,001
	Total assets at fair value	$ 14,274,530,052	$ 401,687,949	$ 5,005,871	$ 14,681,223,872
b.	Liabilities at fair value				
	Derivative liabilities	$ 602,599	$ -	$ -	$ 602,599
	Total liabilities at fair value	$ 602,599	$ -	$ -	$ 602,599

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

	Balance at 6/30/2012	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 9/30/2012
a. Assets:										
Loan-backed & structured	$ 4,175,434	$ -	$ (469,945)	$ -	$ 108,835	$ -	$ -	$ -	$ -	$ 3,814,324
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	2,931,425	-	(1,468,934)	129,132	113,796	-	-	-	(513,872)	1,191,547
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ 7,106,859	$ -	$ (1,938,879)	$ 129,132	$ 222,631	$ -	$ -	$ -	$ (513,872)	$ 5,005,871
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) As of September 30, 2012, the reported fair value of the reporting entity's investments in Level 3, NAIC 6 securities was $5,005,871. The loan-backed and structured securities are mezzanine and subordinate tranches in securitization trusts with a weighted-average coupon rate of 6.87% and weighted-average maturity of 12 years. The underlying loans for these securities are manufactured housing and franchise/equipment loans originated in 1998 and 2000. The private placement securities have a weighted-average coupon rate of 7.61% and weighted-average maturity of 4 years. All of these securities are below investment grade. To measure the fair value the Company used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes or were priced by the Company as the securities are illiquid and no price available. Therefore, the Company has classified these fair values within Level 3.

(4) priced by the Company as the securities are illiquid and no price available. Therefore, the Company has classified these fair values within Level 3.

NOTES TO FINANCIAL STATEMENTS

21. Other

C. Other Disclosures

General Interrogatory 15.2

As of September 30, 2012, the Company holds $8,412,201 in over-the-counter S&P 500 European put options in order to hedge the exposure on its guaranteed principal protection rider (GPP) and guaranteed principal access rider (GPA). Since this program uses put options, there are no additional cash requirements for the Company related to these derivative instruments.

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

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

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

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

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

Derivative instruments are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative, the gain or loss shall be recognized in income. During 2012, the Company has recognized $228,065,364 in losses in the statement of operations of which $195,024,442 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $33,040,922 which represented as part of the Summary of Operations line 34.

22 - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2011 were $62,456,206. As of September 30, 2012, $6,049,145 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $58,840,232. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010......................

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/1/2012..........................

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $........................988,559

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 4,937,350	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 492,636,141	$ 468,279,965
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 497,573,491	$ 468,279,965
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$867,459,437
1.14	Total mortgages in good standing	$867,459,437
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)	$867,459,437
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	38.0
2.2	A&H cost containment percent	3.7
2.3	A&H expense percent excluding cost containment expenses	33.9

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	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only						
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	3,852,922	12,303,573	136,226	790,321	17,083,042	3,830
2.	Alaska AK	N	46,923	155,000	3,796		205,719	1,528
3.	Arizona AZ	L	2,821,821	38,699,827	87,007	408,499	42,017,154	11,663
4.	Arkansas AR	L	1,734,595	14,852,555	88,201	458,668	17,134,019	5,826
5.	California CA	L	10,020,292	129,724,402	805,627	4,523,411	145,073,732	63,121
6.	Colorado CO	L	5,844,315	31,147,142	434,729	677,084	38,103,270	31,136
7.	Connecticut CT	L	1,090,688	19,856,093	154,059	135,168	21,236,008	109,795,726
8.	Delaware DE	L	184,849	8,457,429	41,172	15,345	8,698,795	3,100,855
9.	District of Columbia DC	L	178,820	10,864,900	13,035	254,433	11,311,188	621
10.	Florida FL	L	9,510,283	194,942,205	521,408	1,197,286	206,171,182	135,947
11.	Georgia GA	L	2,107,282	33,882,954	239,966	2,069,535	38,299,737	255,922
12.	Hawaii HI	N	79,400	8,625	2,596		90,621	829
13.	Idaho ID	L	651,956	8,872,908	99,399	2,221,346	11,845,609	47,869
14.	Illinois IL	L	15,758,083	83,743,299	696,973	3,199,407	103,397,762	63,533
15.	Indiana IN	L	3,012,011	30,086,190	138,205	2,566,689	35,803,095	4,059,920
16.	Iowa IA	L	1,855,765	21,504,655	147,633	1,916,303	25,424,356	138,584
17.	Kansas KS	L	6,215,908	42,621,918	280,048	2,953,310	52,071,184	1,235,336
18.	Kentucky KY	L	1,252,157	23,519,555	105,192	1,032,957	25,909,861	8,536
19.	Louisiana LA	L	4,546,937	7,344,035	52,004	531,486	12,474,462	4,435
20.	Maine ME	L	196,161	4,694,294	27,176		4,917,631	321
21.	Maryland MD	L	3,784,674	125,928,786	224,933	2,600,663	132,539,056	8,057
22.	Massachusetts MA	L	1,091,100	57,895,254	467,940	981,897	60,436,191	10,051,984
23.	Michigan MI	L	8,633,181	120,896,283	398,217	5,181,391	135,109,072	4,149,895
24.	Minnesota MN	L	3,486,978	25,668,106	176,665	1,440,305	30,772,054	14,789
25.	Mississippi MS	L	889,150	9,088,699	91,299	651,080	10,720,228	2,604
26.	Missouri MO	L	2,548,821	49,641,292	119,409	2,695,560	55,005,082	80,876
27.	Montana MT	L	242,325	3,626,516	20,866	12,350	3,902,057	7,514
28.	Nebraska NE	L	2,429,617	17,563,397	91,982	886,564	20,971,560	188,675
29.	Nevada NV	L	882,495	8,518,628	58,575	515,229	9,974,927	4,573
30.	New Hampshire NH	L	406,141	13,799,195	70,471	161,886	14,437,693	61,104
31.	New Jersey NJ	L	6,208,471	100,762,176	205,121	930,598	108,106,366	10,107,339
32.	New Mexico NM	L	265,798	9,049,384	17,746	123,541	9,456,469	2,024
33.	New York NY	N	519,247	5,206,216	33,223	440,138	6,198,824	2,650
34.	North Carolina NC	L	3,085,864	114,821,008	225,270	6,079,015	124,211,157	126,370
35.	North Dakota ND	L	816,848	534,601	86,476	105,733	1,543,658	2,944
36.	Ohio OH	L	17,224,270	136,689,416	1,158,949	34,663,823	189,736,458	150,658,444
37.	Oklahoma OK	L	2,163,555	28,388,512	102,435	405,155	31,059,657	299,431
38.	Oregon OR	L	1,262,667	21,814,218	201,913	459,027	23,737,825	18,807
39.	Pennsylvania PA	L	13,841,567	128,801,911	658,051	1,406,714	144,708,243	964,616
40.	Rhode Island RI	L	201,138	10,219,913	57,812		10,478,863	26,673
41.	South Carolina SC	L	855,014	51,428,374	91,809	1,772,514	54,147,711	2,331
42.	South Dakota SD	L	212,587	1,292,193	11,230	24,034	1,540,044	2,839
43.	Tennessee TN	L	2,866,189	36,680,442	457,063	2,919,830	42,923,524	8,862
44.	Texas TX	L	11,322,777	103,450,216	526,490	7,226,206	122,525,689	336,565
45.	Utah UT	L	1,386,630	7,125,127	53,943	120,884	8,686,584	1,262
46.	Vermont VT	L	58,952	1,945,334	3,791	7,160	2,015,237	91
47.	Virginia VA	L	5,280,563	86,972,790	244,512	5,899,639	98,397,504	61,369
48.	Washington WA	L	2,489,863	28,012,028	132,770	636,613	31,271,274	70,135
49.	West Virginia WV	L	462,674	8,347,622	113,268	485,884	9,409,448	1,727
50.	Wisconsin WI	L	9,264,365	42,552,840	666,135	2,297,913	54,781,253	4,568
51.	Wyoming WY	L	394,028	499,675	30,475	5,069	929,247	5,799
52.	American Samoa AS	N					0	
53.	Guam GU	N	54				54	
54.	Puerto Rico PR	L	6,176	76,964	925,731		1,008,871	
55.	US Virgin Islands VI	N	54				54	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CN	N	31,262		8,561		39,823	143
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 49	175,576,263	2,074,578,675	11,807,583	106,087,663	2,368,050,184	296,240,598
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	26,038,786	466			26,039,252	
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	407,068	9,048,400	162,963		9,618,431	
94.	Aggregate other amounts not allocable by State	XXX	1,501,638	0	0	0	1,501,638	0
95.	Totals (Direct Business)	XXX	203,523,755	2,083,627,541	11,970,546	106,087,663	2,405,209,505	296,240,598
96.	Plus Reinsurance Assumed	XXX	109,055,235	961,397	3,099,288		113,115,920	
97.	Totals (All Business)	XXX	312,578,990	2,084,588,938	15,069,834	106,087,663	2,518,325,425	296,240,598
98.	Less Reinsurance Ceded	XXX	23,249,849	99,123,321	6,214,688		128,587,858	
99.	Totals (All Business) less Reinsurance Ceded	XXX	289,329,141	1,985,465,617	8,855,146	106,087,663	2,389,737,567	296,240,598

DETAILS OF WRITE-INS

		1	2	3	4	5	6	7
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	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	0	0	0	0	0	0
9401.	Dividends accums used to purchase paid-up additions	XXX	1,487,106				1,487,106	
9402.	Dividends accums used to shorten endow or prem pay	XXX	14,532				14,532	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	1,501,638	0	0	0	1,501,638	0

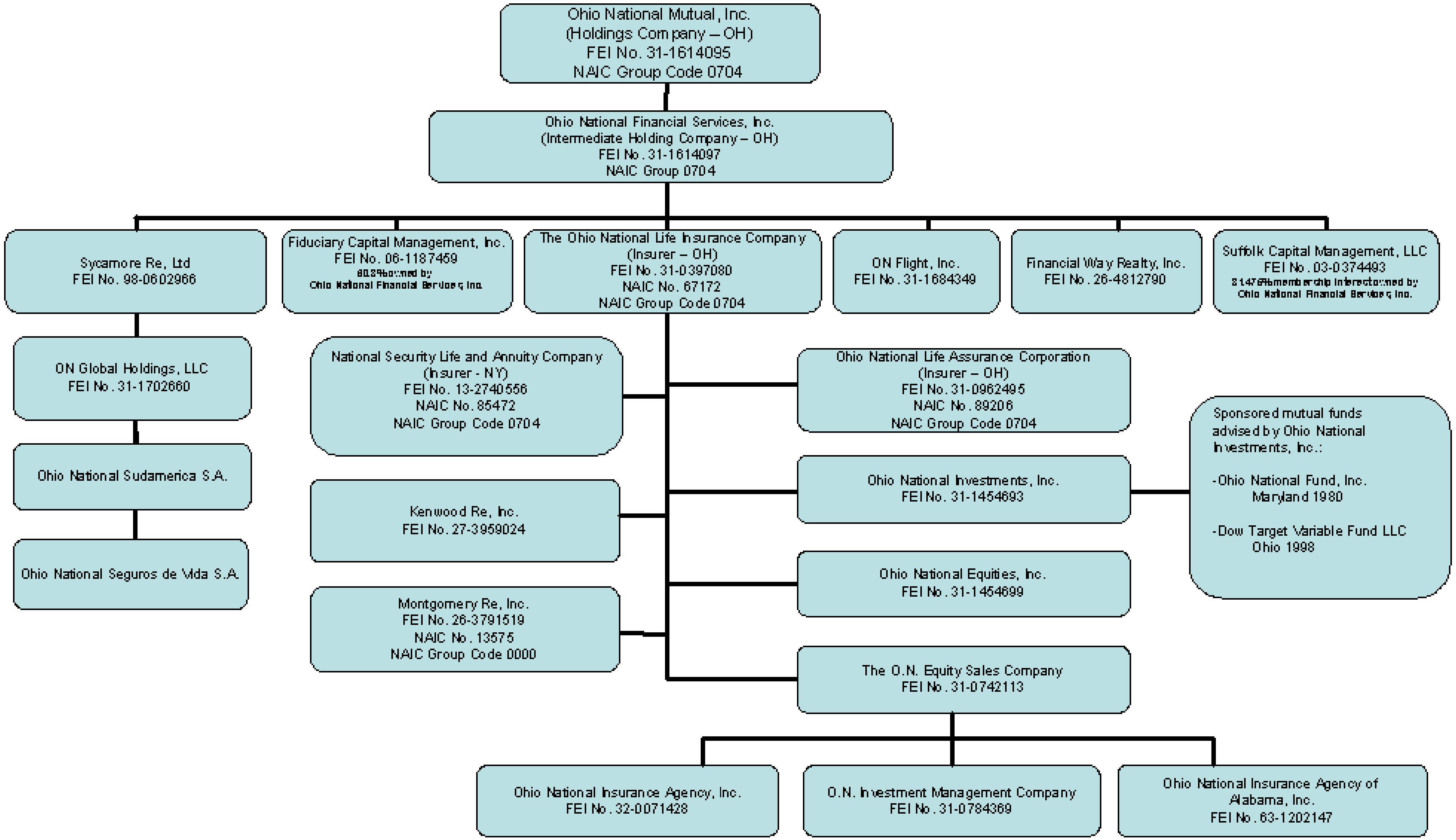
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to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



Q12

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														
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	UDP	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 Holdings, 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		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	DS	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	DS	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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0704	Ohio National Mutual, Inc.	13575	26-37591519				Montgomery Re, Inc.	VT	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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:

* 6 7 1 7 2 2 0 1 2 4 9 0 0 0 0 0 3 *

* 6 7 1 7 2 2 0 1 2 3 6 5 0 0 0 0 3 *

* 6 7 1 7 2 2 0 1 2 4 4 5 0 0 0 0 3 *

* 6 7 1 7 2 2 0 1 2 4 4 6 0 0 0 0 3 *

* 6 7 1 7 2 2 0 1 2 4 4 7 0 0 0 0 3 *

* 6 7 1 7 2 2 0 1 2 4 4 8 0 0 0 0 3 *

* 6 7 1 7 2 2 0 1 2 4 4 9 0 0 0 0 3 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Goodwill	753,314		753,314	747,713
2505. Pension fee income recoverable	165,016		165,016	19,063
2506. NSCC deposit	20,000		20,000	20,000
2507. Overfunded pension asset	20,499,307	20,499,307	0	
2508. Prepaid expenses	1,513,148	1,513,148	0	
2509. Surplus note issuance cost	124,932	124,932	0	
2510. Accounts Receivable Separate Accounts	6,444,263		6,444,263	
2597. Summary of remaining write-ins for Line 25	29,519,980	22,137,387	7,382,593	786,776

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Modified coinsurance risk charge	1,338	2,378,223	3,149,445
08.305. Miscellaneous gains/(losses)	1,174,407	(601,421)	(2,356,435)
08.397. Summary of remaining write-ins for Line 8.3	1,175,745	1,776,802	793,010

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,521,832	3,593,664
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		153,000
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		(21,400)
5. Deduct amounts received on disposals		131,600
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	53,874	71,832
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	3,467,958	3,521,832
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	3,467,958	3,521,832

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	887,273,641	880,039,137
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	56,730,000	90,359,000
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	3,476	3,793
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	74,671,731	81,754,126
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	1,875,949	1,374,163
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	867,459,437	887,273,641
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	867,459,437	887,273,641
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	867,459,437	887,273,641

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	10,133,333	
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(345,898)	
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
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)	9,787,435	0
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	9,787,435	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,623,219,922	4,595,753,225
2. Cost of bonds and stocks acquired	655,624,714	549,609,190
3. Accrual of discount	4,425,612	6,106,134
4. Unrealized valuation increase (decrease)	(23,644,538)	185,789,084
5. Total gain (loss) on disposals	3,998,867	24,200,270
6. Deduct consideration for bonds and stocks disposed of	446,777,514	721,974,122
7. Deduct amortization of premium	5,344,711	7,526,311
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	4,144,055	8,737,548
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,807,358,297	4,623,219,922
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,807,358,297	4,623,219,922

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,830,797,736	130,848,978	72,122,611	(190,264,857)	2,625,261,011	2,830,797,736	2,699,259,246	2,646,273,409
2. Class 2 (a)	1,469,612,942	130,461,250	47,700,906	13,604,643	1,405,677,070	1,469,612,942	1,565,977,929	1,440,902,725
3. Class 3 (a)	158,627,461	6,000,000	13,870,825	(8,502,565)	168,318,260	158,627,461	142,254,071	177,094,998
4. Class 4 (a)	55,587,331		87,898	77,319	50,764,268	55,587,331	55,576,752	54,375,197
5. Class 5 (a)	10,803,735		122,770	5,090,452	17,428,201	10,803,735	15,771,417	15,485,002
6. Class 6 (a)	21,712,332		474,661	(1,172,208)	20,633,581	21,712,332	20,065,463	20,744,119
7. Total Bonds	4,547,141,536	267,310,228	134,379,671	(181,167,216)	4,288,082,390	4,547,141,536	4,498,904,877	4,354,875,449
PREFERRED STOCK								
8. Class 1								
9. Class 2	101,234	12,500,000			101,234	101,234	12,601,234	101,234
10. Class 3								
11. Class 4								
12. Class 5	166,599			8,333	155,789	166,599	174,933	134,050
13. Class 6								
14. Total Preferred Stock	267,833	12,500,000	0	8,333	257,023	267,833	12,776,167	235,284
15. Total Bonds and Preferred Stock	4,547,409,369	279,810,228	134,379,671	(181,158,883)	4,288,339,413	4,547,409,369	4,511,681,044	4,355,110,733

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	210,396,479	XXX	210,396,289	103,317	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	262,396,312	255,831,321
2. Cost of short-term investments acquired	55,513,977,334	30,634,386,997
3. Accrual of discount	22,833	112,483
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(2,607)
6. Deduct consideration received on disposals	55,566,000,000	30,627,931,882
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)	210,396,479	262,396,312
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	210,396,479	262,396,312

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	10,520,268
2.	Cost paid/(consideration received) on additions	937,209
3.	Unrealized valuation increase (decrease)	(3,045,276)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	8,412,201
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	8,412,201

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year				(10,722,709)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				27,609,468
3.1	Change in variation margin on open contracts			27,609,468	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	16,886,759			
3.24	Section 1, Column 16, prior year	(10,722,709)	27,609,468	27,609,468	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year		(228,065,364)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(228,065,364)	(228,065,364)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				
5.2	Used to adjust basis of hedged items				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				16,886,759
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				16,886,759

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	8,412,201	
2.	Part B, Section 1, Column 14	16,886,759	
3.	Total (Line 1 plus Line 2)		25,298,960
4.	Part D, Column 5	25,901,559	
5.	Part D, Column 6	(602,599)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	8,412,201	
8.	Part B, Section 1, Column 13	16,886,759	
9.	Total (Line 7 plus Line 8)		25,298,960
10.	Part D, Column 8	25,901,559	
11.	Part D, Column 9	(602,599)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19	(56,844,562)	
15.	Part D, Column 11	(56,844,562)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3				Actual	Additional	
						Cost	Investment	Value of
			Loan	Date	Rate of	at Time	Made After	Land and
Loan Number	City	State	Type	Acquired	Interest	of Acquisition	Acquisition	Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0525574	BAKERSFIELD	CA		09/25/2012	4.750	1,650,000		2,470,000
1325570	COEUR D'ALENE	ID		08/16/2012	5.250	2,000,000		3,755,000
3625566	COLUMBUS	OH		07/13/2012	4.500	3,250,000		6,250,000
4425567	FREDERICKSBURG	TX		07/16/2012	4.875	4,050,000		6,750,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	10,950,000	0	19,225,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	10,950,000	0	19,225,000
3399999. Total Mortgages				XXX	XXX	10,950,000	0	19,225,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current Year's			Total	Recorded				
						Investment	Unrealized	Current	Other Than	Capitalized	Total	Foreign	Investment		Foreign		
						Excluding	Valuation	Year's	Temporary	Deferred	Change in	Exchange	Excluding		Exchange	Realized	Total
			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest	Book Value	Change in	Accrued Interest		Gain (Loss)	Gain (Loss)	Gain (Loss)
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other	(8+9-10+11)	Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
Mortgages Closed by Repayment																	
0024726	WEST DES MOINES	IA		06/24/1997	07/05/2012	74,637					0		10,772	10,772			0
0024858	LIBERTY LAKE	WA		06/02/1999	09/21/2012	2,120,665					0		2,039,367	2,039,367			0
0024923	KNOXVILLE	TN		04/30/2002	07/03/2012	2,625,375					0		2,581,254	2,581,254			0
0024934	HOUSTON	TX		07/31/2002	08/30/2012	1,064,914					0		1,020,491	1,020,491			0
0024949	SAVANNAH	GA		10/29/2002	08/09/2012	3,752,473					0		3,601,580	3,601,580			0
0024951	KISSIMMEE	FL		11/08/2002	09/04/2012	4,048,308					0		3,971,547	3,971,547			0
0325436	MARANA	AZ		05/06/2009	07/31/2012	2,856,268					0		2,818,965	2,818,965			0
0R24029	CHINO	CA		09/30/1997	08/22/2012	155,401					0		31,838	31,838			0
0R24383	JENISON	MI		06/25/1997	07/05/2012	51,225					0		8,613	8,613			0
3625084	PLAIN CITY	OH		07/22/2004	09/06/2012	1,686,365					0		1,569,352	1,569,352			0
3924978	CONNELLSVILLE	PA		01/27/2003	08/23/2012	1,129,028					0		1,081,641	1,081,641			0
4325254	KISSIMMEE	FL		07/07/2005	09/04/2012	1,512,299					0		1,483,222	1,483,222			0
5325172	KANSAS CITY	KS		09/23/2005	09/21/2012	2,200,456					0		1,960,415	1,960,415			0
0199999. Total - Mortgages Closed by Repayment						23,277,414	0	0	0	0	0	0	22,179,057	22,179,057	0	0	0
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		171,525					0			20,791			0
0024509	NASHVILLE	TN		05/11/1994		791,669					0			77,769			0
0024520	MC DONOUGH	GA		09/28/1994		1,020,851					0			100,213			0
0024586	BESSEMER	AL		12/20/1995		1,289,823					0			69,978			0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,687,436					0			56,805			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024596	CHRISTIANA HUN	DE		01/30/1996		705,291					0			37,573			0
0024627	MACOMB	IL		06/11/1996		29,463					0			2,449			0
0024648	NEW IBERIA	LA		09/09/1996		1,472,197					0			70,099			0
0024652	VERNON TWP	PA		09/19/1996		1,920,017					0			84,738			0
0024655	PITTSBURGH	PA		10/09/1996		2,128,756					0			93,405			0
0024667	MIAMI TWP	OH		12/19/1996		3,938,016					0			106,452			0
0024669	CHATTANOOGA	TN		12/23/1996		1,354,456					0			56,513			0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		456,065					0			19,015			0
0024692	ACWORTH	GA		03/10/1997		2,412,132					0			107,515			0
0024696	COLUMBUS	OH		03/25/1997		5,521,081					0			60,430			0
0024715	QUAKERTOWN	PA		05/28/1997		2,678,858					0			101,869			0
0024723	FARRAGUT	TN		06/17/1997		461,179					0			29,164			0
0024731	HAVELOCK	NC		07/11/1997		845,402					0			34,489			0
0024739	CHILLUM	MD		08/18/1997		3,178,094					0			48,098			0
0024757	FORT DODGE	IA		10/10/1997		1,297,379					0			45,112			0
0024758	KANSAS CITY	MO		10/22/1997		2,373,144					0			82,226			0
0024764	SYOSSET	NY		11/20/1997		3,241,163					0			108,590			0
0024768	BEREA	SC		01/05/1998		2,454,587					0			82,706			0
0024773	TONAWANDA	NY		02/13/1998		163,950					0			32,783			0
0024774	HUNTSVILLE	AL		03/03/1998		3,713,686					0			119,746			0
0024778	MASON	OH		03/20/1998		3,331,704					0			48,319			0
0024779	HEMPFIELD TWP	PA		03/25/1998		298,610					0			9,712			0
0024783	KNOX COUNTY	TN		04/01/1998		457,342					0			85,457			0
0024787	HOPKINS	MN		06/23/1998		3,207,092					0			36,327			0
0024789	ANDERSON	SC		07/22/1998		146,515					0			4,238			0
0024816	OHIO TWP	PA		11/23/1998		2,904,833					0			83,268			0
0024817	SOUTH POINT	OH		11/25/1998		285,088					0			8,206			0
0024819	MADISON	WI		12/10/1998		91,694					0			2,594			0
0024820	MOUNT HOLLY	NC		12/15/1998		1,250,969					0			41,141			0
0024821	RALEIGH	NC		12/16/1998		294,141					0			34,263			0
0024824	MT JACKSON	VA		12/28/1998		1,635,401					0			47,365			0
0024828	LYTLE	TX		01/21/1999		94,103					0			3,972			0
0024831	MONONA	WI		02/01/1999		98,681					0			2,786			0
0024834	STANLEY	VA		02/24/1999		1,285,893					0			35,457			0
0024839	LAREDO	TX		03/09/1999		228,768					0			23,582			0
0024840	WESTLAKE	OH		03/11/1999		28,983					0			2,987			0
0024843	LOUISVILLE	KY		03/23/1999		45,429					0			4,849			0
0024847	EL PASO	TX		03/31/1999		647,000					0			66,704			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024858	LIBERTY LAKE	WA		06/02/1999		2,120,665					0			27,570			0
0024861	FRANKENMUTH	MI		06/30/1999		446,364					0			22,542			0
0024868	NEW ALBANY	OH		09/23/1999		53,153					0			1,366			0
0024876	INDEPENDENCE	KY		11/29/1999		1,411,585					0			32,858			0
0024879	KANSAS CITY	MO		12/30/1999		513,177					0			17,945			0
0024890	LAWRENCE	KS		08/07/2000		5,332,059					0			58,747			0
0024894	DEERFIELD TWP	OH		12/08/2000		999,867					0			16,165			0
0024900	SAN DIEGO	CA		04/05/2001		641,255					0			32,085			0
0024920	SALINE	MI		03/20/2002		998,007					0			16,996			0
0024928	MIDDLEBURY	VT		06/26/2002		3,302,058					0			36,735			0
0024930	COBB COUNTY	GA		07/17/2002		4,022,161					0			461,470			0
0024931	SUMMIT TWP	PA		07/23/2002		946,339					0			15,176			0
0024933	WELLINGTON	OH		07/31/2002		1,584,234					0			11,925			0
0024934	HOUSTON	TX		07/31/2002		1,064,914					0			11,316			0
0024937	SAN DIEGO	CA		08/07/2002		444,815					0			16,114			0
0024938	PORT HURON	MI		08/21/2002		1,092,819					0			17,348			0
0024940	LOUISVILLE	KY		09/18/2002		1,930,694					0			69,759			0
0024941	ELLENTON	FL		09/19/2002		1,644,243					0			29,832			0
0024943	VOLUSIA COUNTY	FL		09/30/2002		930,148					0			14,602			0
0024944	HEMPSTEAD	NY		10/04/2002		1,308,043					0			20,218			0
0024948	ROUND ROCK	TX		10/24/2002		2,093,391					0			18,326			0
0024949	SAVANNAH	GA		10/29/2002		3,752,473					0			38,443			0
0024951	KISSIMMEE	FL		11/08/2002		4,048,308					0			19,526			0
0024952	FISHERS	IN		11/08/2002		1,291,701					0			11,462			0
0024953	TROUTVILLE	VA		11/08/2002		1,526,569					0			23,633			0
0024955	CORONA	CA		11/25/2002		809,771					0			7,348			0
0024956	COEUR D'ALENE	ID		11/26/2002		1,368,107					0			16,878			0
0024957	BOYLSTON	MA		11/26/2002		2,709,840					0			41,596			0
0024958	OGDEN	UT		11/26/2002		1,955,362					0			18,122			0
0024959	ALBUQUERQUE	NM		12/02/2002		983,369					0			13,812			0
0024960	BISBEE	AZ		12/06/2002		395,562					0			13,546			0
0024961	LAREDO	TX		12/12/2002		2,215,246					0			76,589			0
0024962	BERMUDA DUNES	CA		12/12/2002		4,114,852					0			35,019			0
0024964	WASHINGTON TWP	OH		12/19/2002		2,121,994					0			33,366			0
0024965	CALUMET CITY	IL		12/19/2002		1,810,183					0			27,640			0
0024966	AMARILLO	TX		12/19/2002		3,138,501					0			49,344			0
0024967	MIAMI TWNSHP	OH		12/20/2002		1,232,830					0			19,794			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024969	SACRAMENTO	CA		12/23/2002		3,615,391					0			55,353			0
0024970	BEVERLY HILLS	CA		12/23/2002		3,720,282		658			658			40,389			0
0024971	VISALIA	CA		12/23/2002		3,486,907		818			818			39,425			0
0125359	BIRMINGHAM	AL		12/03/2007		1,502,310					0			9,008			0
0125442	MONTGOMERY	AL		01/27/2010		874,746					0			6,972			0
0125514	BIRMINGHAM	AL		07/06/2011		4,450,928					0			51,971			0
0125516	HUNTSVILLE	AL		07/20/2011		2,371,605					0			22,263			0
0125539	TUSCALOOSA	AL		11/30/2011		2,500,000					0			27,784			0
0125540	PRATTVILLE	AL		12/15/2011		817,000					0			12,582			0
0325066	TEMPE	AZ		04/13/2004		1,911,749					0			15,677			0
0325093	SUN CITY	AZ		09/17/2004		481,876					0			12,237			0
0325094	PHOENIX	AZ		09/17/2004		749,382					0			19,001			0
0325119	TUCSON	AZ		01/24/2005		2,492,240					0			26,712			0
0325344	GLENDALE	AZ		08/30/2007		1,243,056					0			14,526			0
0325345	TUCSON	AZ		08/30/2007		1,328,788					0			15,527			0
0325410	TUCSON	AZ		08/29/2008		5,343,451					0			56,223			0
0325424	TUCSON	AZ		10/30/2008		2,705,284					0			27,570			0
0325436	MARANA	AZ		05/06/2009		2,856,268					0			5,422			0
0325559	PHOENIX	AZ		05/22/2012							0			16,593			0
0425045	ROGERS	AR		12/05/2003		5,393,058					0			48,839			0
0425321	FAYETTEVILLE	AR		04/30/2007		1,213,234					0			12,177			0
0425509	LITTLE ROCK	AR		06/29/2011		2,842,638					0			36,072			0
0524998	SANTA ROSA	CA		05/15/2003		1,051,688					0			15,939			0
0525008	LOS ANGELES	CA		07/16/2003		2,926,696					0			44,677			0
0525071	LOS ANGELES	CA		04/30/2004		2,177,192					0			50,672			0
0525083	LEMON GROVE	CA		07/16/2004		3,276,255					0			43,434			0
0525099	SACRAMENTO	CA		09/30/2004		867,151					0			13,278			0
0525147	TEMECULA	CA		06/15/2005		776,092					0			7,765			0
0525175	HAYWARD	CA		09/30/2005		1,613,109					0			36,570			0
0525198	BARSTOW	CA		12/21/2005		3,494,770					0			26,103			0
0525238	ONTARIO	CA		05/25/2006		1,375,750					0			27,591			0
0525273	HOMEWOOD	CA		10/30/2006		5,977,991					0			37,573			0
0525276	SANTA MONICA	CA		11/07/2006		960,358					0			17,699			0
0525323	NATIONAL CITY	CA		05/02/2007		4,696,623					0			34,825			0
0525346	CLOVIS	CA		09/14/2007		2,310,654					0			13,525			0
0525394	FRESNO	CA		05/19/2008		2,526,433					0			14,374			0
0525395	CUPERTINO	CA		05/22/2008		2,763,891					0			19,406			0
0525413	ALTADENA	CA		09/09/2008		4,723,777					0			25,184			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525414	BREA	CA		09/22/2008		3,296,500					0			24,020			0
0525441	MONTEREY PARK	CA		12/29/2009		4,310,814					0			55,888			0
0525471	SAN DIEGO	CA		10/28/2010		1,911,494					0			22,025			0
0525498	COSTA MESA	CA		04/26/2011		3,802,159					0			44,166			0
0525527	GLENDALE	CA		09/28/2011		1,985,616					0			22,431			0
0525530	YUCCA VALLEY	CA		10/18/2011		2,690,415					0			29,851			0
0525557	HUNTINGTON BEACH	CA		05/17/2012							0			78,534			0
0624981	HIGHLANDS RANCH	CO		02/21/2003		741,396					0			24,548			0
0625177	AURORA	CO		09/30/2005		1,142,939					0			25,909			0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,703,520					0			57,494			0
0625525	WINDSOR	CO		09/28/2011		4,025,838					0			45,477			0
0725266	NEW CANAAN	CT		09/18/2006		4,244,882					0			27,069			0
0925303	WASHINGTON DC	DC		01/31/2007		2,875,276					0			29,578			0
0R24029	CHINO	CA		09/30/1997		155,401					0			31,544			0
0R24190	DOUGLASVILLE	GA		09/01/1998		566,915					0			83,626			0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		514,541					0			57,404			0
0R24373	ST PAUL	MN		06/08/2000		359,954					0			22,748			0
0R24396	WHITMORE LAKE	MI		08/26/1999		3,040,157					0			37,990			0
0R24431	WHITMORE LAKE	MI		08/26/1999		273,258					0			3,414			0
0R24452	EL TORO	CA		11/24/1998		358,944					0			43,721			0
0R24568	BURNSVILLE	MN		12/05/2002		1,073,058					0			6,470			0
0R24671	GIG HARBOR	WA		12/30/2002		731,314					0			4,430			0
0R24717	DELTA TWP	MI		12/27/2002		1,809,374					0			38,083			0
0S24376	INDIANAPOLIS	IN		11/01/2002		685,622					0			10,944			0
0S24404	GIG HARBOR	WA		12/30/2002		923,877					0			5,594			0
1025079	VIERA	FL		06/09/2004		517,470					0			6,815			0
1025155	LAKELAND	FL		07/08/2005		2,576,788					0			20,474			0
1025200	SAN CARLOS PARK	FL		12/28/2005		4,896,140					0			36,415			0
1025265	WEST PALM BEACH	FL		09/12/2006		904,035					0			5,720			0
1025305	ORLANDO	FL		02/26/2007		4,594,432					0			49,823			0
1025317	DORAL	FL		04/24/2007		3,091,086					0			13,375			0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,227,051					0			29,166			0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,122,580					0			12,374			0
1025399	TAMPA	FL		06/02/2008		1,457,404					0			46,144			0
1025400	ODESSA	FL		06/09/2008		3,066,251					0			27,458			0
1025490	ORLANDO	FL		03/25/2011		2,855,113					0			29,713			0
1025520	ORLANDO	FL		08/09/2011		4,635,046					0			46,930			0
1025541	JACKSONVILLE	FL		12/20/2011		1,800,000					0			9,298			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025549	APOPKA	FL		03/28/2012							0			11,355			0
1125052	FT OGLETHORPE	GA		01/20/2004		1,259,783					0			18,270			0
1125178	CANTON	GA		10/05/2005		1,281,556					0			11,291			0
1125285	LITHONIA	GA		12/13/2006		4,515,630					0			29,199			0
1325034	COEUR D'ALENE	ID		10/17/2003		7,122,767					0			61,701			0
1325086	POCATELLO	ID		07/30/2004		893,797					0			24,067			0
1325109	IDAHO FALLS	ID		11/18/2004		680,082					0			17,222			0
1325358	MERIDIAN	ID		11/30/2007		5,559,716					0			32,499			0
1325526	COEUR D'ALENE	ID		09/28/2011		3,085,734					0			22,247			0
1425025	BUFFALO GROVE	IL		09/25/2003		4,748,242					0			56,599			0
1425281	ORLAND PARK	IL		11/29/2006		1,458,944					0			8,457			0
1425512	WAUKEGAN	IL		06/30/2011		1,879,228					0			13,100			0
1425518	WOODRIVER	IL		07/27/2011		1,570,032					0			23,474			0
1425562	CHICAGO HEIGHTS	IL		06/28/2012							0			34,866			0
1525013	FISHERS	IN		07/29/2003		1,232,869					0			18,682			0
1525032	SELLERSBURG	IN		10/06/2003		232,692					0			20,722			0
1525053	LAWRENCE	IN		02/02/2004		842,379					0			11,288			0
1525060	FISHERS	IN		03/15/2004		641,251					0			8,924			0
1525061	FISHERS	IN		03/15/2004		694,169					0			13,923			0
1525102	INDIANAPOLIS	IN		10/29/2004		853,888					0			22,085			0
1525124	DECATUR	IN		02/28/2005		924,789					0			7,254			0
1525125	CARMEL	IN		03/09/2005		1,709,443					0			13,606			0
1525126	GREENWOOD	IN		03/09/2005		1,633,106					0			21,137			0
1525127	GREENWOOD	IN		03/09/2005		1,648,812					0			21,338			0
1525174	FISHERS	IN		09/29/2005		1,588,025					0			20,071			0
1525213	INDIANAPOLIS	IN		02/14/2006		708,923					0			10,743			0
1525221	INDIANAPOLIS	IN		03/17/2006		344,836					0			24,451			0
1525288	INDIANAPOLIS	IN		12/20/2006		1,681,983					0			17,398			0
1525296	INDIANAPOLIS	IN		12/29/2006		1,987,175					0			13,029			0
1525308	INDIANAPOLIS	IN		03/06/2007		1,997,047					0			16,168			0
1525339	INDIANAPOLIS	IN		08/15/2007		1,459,597					0			16,513			0
1525348	INDIANAPOLIS	IN		09/21/2007		1,248,820					0			7,242			0
1525418	GREENFIELD	IN		10/01/2008		4,826,054					0			70,442			0
1525470	INDIANAPOLIS	IN		10/28/2010		2,618,157					0			32,432			0
1525497	INDIANAPOLIS	IN		04/19/2011		2,680,555					0			31,325			0
1525500	CARMEL	IN		04/28/2011		2,498,057					0			23,488			0
1624983	JOHNSTON	IA		02/26/2003		2,922,427					0			26,415			0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1625051	MASON CITY	IA		01/07/2004		2,731,394					0			79,213			0
1625063	URBANDALE	IA		03/17/2004		3,099,714					0			25,665			0
1625524	WEST DES MOINES	IA		09/26/2011		1,470,202					0			10,602			0
1725207	LAWRENCE	KS		02/09/2006		2,638,524					0			19,201			0
1725298	WICHITA	KS		01/18/2007		2,925,878					0			29,687			0
1825019	FERN CREEK	KY		08/27/2003		632,536					0			19,453			0
1825062	LOUISVILLE	KY		03/17/2004		2,774,607					0			78,468			0
1825215	OWENSBORO	KY		02/23/2006		999,895					0			11,494			0
1825379	COLD SPRING	KY		01/31/2008		3,113,137					0			29,533			0
1825386	LOUISVILLE	KY		03/14/2008		1,531,128					0			17,316			0
1825472	NEWPORT	KY		10/29/2010		4,715,483					0			70,395			0
1825479	LOUISVILLE	KY		12/14/2010		4,318,290					0			52,588			0
1825555	RICHMOND	KY		05/17/2012							0			35,823			0
1925041	BROSSARD	LA		11/21/2003		2,303,925					0			69,311			0
1925270	BROUSSARD	LA		09/29/2006		685,459					0			18,822			0
1925392	LAFAYETTE	LA		05/01/2008		1,150,316					0			16,106			0
1925561	KENNER	LA		06/11/2012							0			21,189			0
2125397	ROCKVILLE	MD		05/29/2008		4,670,508					0			27,174			0
2125430	LAUREL	MD		12/02/2008		2,583,612					0			21,254			0
2125451	GAITHERSBURG	MD		06/10/2010		4,020,520					0			44,721			0
2125564	HAGERSTOWN	MD		06/28/2012							0			11,039			0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,791,711					0			42,502			0
2325186	ANN ARBOR	MI		11/01/2005		1,260,444					0			9,565			0
2325216	NOVI	MI		03/01/2006		5,564,133					0			39,413			0
2325533	WYOMING	MI		10/26/2011		1,992,885					0			22,154			0
2325544	KALAMAZOO	MI		02/09/2012							0			36,500			0
2425030	EAGAN	MN		09/30/2003		2,124,914					0			18,342			0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		3,085,326					0			43,168			0
2425517	EDEN PRAIRIE	MN		07/21/2011		5,408,348					0			72,287			0
2625211	CHESTERFIELD	MO		02/14/2006		7,192,446					0			69,246			0
2625376	RIVERSIDE	MO		01/28/2008		8,081,063					0			50,435			0
2725026	BOZEMAN	MT		09/25/2003		2,999,009					0			39,003			0
2725242	BOZEMAN	MT		06/13/2006		733,741					0			44,115			0
2725476	KALISPELL	MT		11/23/2010		3,793,960					0			55,244			0
2824984	OMAHA	NE		02/28/2003		2,315,965					0			36,413			0
2824987	OMAHA	NE		03/28/2003		644,480					0			10,033			0
2825214	RALSTON	NE		02/16/2006		1,259,579					0			12,911			0
2825220	OMAHA	NE		03/09/2006		2,001,175					0			14,662			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2825301	OMAHA	NE		01/29/2007		128,719					0			1,327			0
2925245	LAS VEGAS	NV		06/20/2006		1,792,844					0			35,496			0
2925468	LAS VEGAS	NV		10/27/2010		2,193,188					0			26,397			0
2925481	LAS VEGAS	NV		12/15/2010		5,964,869					0			231,041			0
3125158	BRICK TWP	NJ		07/19/2005		4,252,116					0			31,955			0
3125306	OAKLAND	NJ		03/01/2007		2,490,380					0			44,955			0
3125558	WILLIAMSTOWN	NJ		05/18/2012							0			24,543			0
3225074	ALBUQUERUQE	NM		05/19/2004		1,108,110					0			14,145			0
3225088	ALBUQUERUE	NM		08/25/2004		2,177,043					0			41,604			0
3225150	ALBUQUERQUE	NM		06/27/2005		4,364,360					0			54,878			0
3225210	ALBUQUERQUE	NM		02/13/2006		1,972,107					0			22,804			0
3225389	ALBUQUERQUE	NM		04/04/2008		1,800,692					0			16,182			0
3325101	PULASKI	NY		10/25/2004		955,797					0			12,185			0
3325219	CLAY	NY		12/01/2010		2,157,881					0			23,979			0
3325353	BAY SHORE	NY		10/17/2007		1,845,424					0			11,145			0
3325409	CARLE PLACE	NY		08/21/2008		3,739,548					0			18,934			0
3325439	WEST SENECA	NY		12/22/2009		3,917,607					0			1,003,661			0
3325538	LATHAM	NY		11/28/2011		2,500,000					0			17,779			0
3425039	CHARLOTTE	NC		11/14/2003		1,175,283					0			15,380			0
3425105	MATTHEWS	NC		11/08/2004		817,854					0			10,629			0
3425106	WINSTON-SALEM	NC		11/08/2004		834,161					0			10,668			0
3425433	CHARLOTTE	NC		01/23/2009		2,529,689					0			52,417			0
3425474	GRAHAM	NC		11/17/2010		1,703,001					0			12,559			0
3425482	CARRBORO	NC		12/20/2010		5,025,982					0			63,034			0
3425504	CARY	NC		05/31/2011		2,692,309					0			35,432			0
3425529	GREENSBORO	NC		09/29/2011		2,017,382					0			35,271			0
3425560	CHARLOTTE	NC		05/29/2012							0			22,775			0
3624997	LEXINGTON	OH		05/06/2003		1,904,549					0			13,513			0
3624999	WASHINGTON TWP	OH		05/27/2003		754,067					0			24,461			0
3625022	COLUMBIA TWP	OH		09/05/2003		1,596,847					0			48,781			0
3625027	WEST CARROLLTON	OH		09/29/2003		1,014,493					0			15,407			0
3625037	WELLINGTON	OH		10/24/2003		1,180,440					0			10,310			0
3625038	MIAMISBURG	OH		11/14/2003		710,388					0			20,864			0
3625042	WASHINGTON TWP	OH		11/21/2003		633,509					0			10,693			0
3625044	COLUMBUS	OH		11/24/2003		621,084					0			18,103			0
3625046	CINCINNATI	OH		12/09/2003		3,985,383					0			33,916			0
3625048	MONTGOMERY	OH		12/30/2003		23,037,113					0			202,612			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625081	WELLINGTON	OH		07/07/2004		571,255					0			5,223			0
3625084	PLAIN CITY	OH		07/22/2004		1,686,365					0			29,707			0
3625100	DAYTON	OH		10/14/2004		507,647					0			8,715			0
3625128	WESTERVILLE	OH		03/15/2005		1,032,376					0			8,120			0
3625130	VANDALIA	OH		03/29/2005		2,146,769					0			52,070			0
3625201	PLAIN CITY	OH		12/29/2005		1,039,201					0			12,257			0
3625279	LOVELAND	OH		11/28/2006		1,587,143					0			16,096			0
3625300	FAIRBORN	OH		01/23/2007		1,565,669					0			27,961			0
3625341	ELIDA	OH		08/24/2007		1,307,118					0			10,056			0
3625422	ELYRIA	OH		10/29/2008		3,314,380					0			17,364			0
3625423	ELYRIA	OH		10/29/2008		388,131					0			31,447			0
3625443	MARYSVILLE	OH		02/18/2010		3,851,362					0			62,270			0
3625445	WADSWORTH	OH		03/09/2010		2,058,129					0			25,072			0
3625465	GRANDVIEW HEIGHTS	OH		10/06/2010		7,153,540					0			36,132			0
3625466	CINCINNATI	OH		10/12/2010		2,922,596					0			18,713			0
3625484	WESTLAKE	OH		12/27/2010		3,530,060					0			63,651			0
3625508	GAHANNA	OH		06/16/2011		1,986,715					0			14,624			0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012							0			34,085			0
3625566	COLUMBUS	OH		07/13/2012							0			21,496			0
3724985	TULSA	OK		03/03/2003		414,469					0			29,753			0
3725043	TULSA	OK		11/24/2003		2,779,617					0			23,647			0
3725098	EDMOND	OK		09/29/2004		3,054,826					0			24,343			0
3725234	EDOMOND	OK		04/27/2006		1,505,262					0			10,565			0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,388,154					0			14,384			0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,112,921					0			20,428			0
3825076	PORTLAND	OR		05/27/2004		499,794					0			38,222			0
3825259	HILLSBORO	OR		08/22/2006		5,676,760					0			36,552			0
3825260	TUALATIN	OR		08/29/2006		2,959,293					0			31,287			0
3825455	SPRINGFIELD	OR		07/01/2010		2,322,691					0			34,272			0
3825521	MCMINNVILLE	OR		08/17/2011		8,341,885					0			60,556			0
3924978	CONNELLSVILLE	PA		01/27/2003		1,129,028					0			12,036			0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,273,549					0			51,105			0
3925017	WHITPAIN TWP	PA		08/14/2003		1,186,682					0			18,070			0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,196,170					0			33,437			0
3925070	QUAKERTOWN	PA		04/30/2004		523,192					0			20,653			0
3925343	PHILADELPHIA	PA		08/30/2007		2,558,513					0			9,931			0
3925428	WASHINGTON	PA		11/26/2008		3,600,018					0			19,112			0
4124976	LEXINGTON	SC		01/14/2003		949,187					0			14,455			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4124977	CHARLESTON	SC		01/16/2003		3,388,734					0			41,744			0
4125152	NORTH CHARLESTON	SC		06/29/2005		7,000,164					0			71,503			0
4125311	CHARLESTON	SC		03/28/2007		7,784,655					0			78,217			0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,408,297					0			58,202			0
4125438	SUMMERVILLE	SC		10/09/2009		2,758,018					0			32,926			0
4125480	CHARLESTON	SC		12/14/2010		848,674					0			15,014			0
4125542	CHARLESTON	SC		12/20/2011		1,825,000					0			12,918			0
4125545	NORTH CHARLESTON	SC		02/17/2012							0			39,845			0
4125556	ROCK HILL	SC		05/17/2012							0			43,998			0
4324986	SEVIERVILLE	TN		03/21/2003		1,053,410					0			15,927			0
4325001	KINGSPORT	TN		05/30/2003		688,265					0			22,326			0
4325031	MEMPHIS	TN		09/30/2003		530,936					0			16,208			0
4325056	FARRAGUT	TN		02/23/2004		1,451,778					0			20,852			0
4325078	BRISTOL	TN		06/04/2004		1,486,210					0			39,917			0
4325160	MEMPHIS	TN		08/04/2005		1,131,009					0			8,429			0
4325217	FARRAGUT	TN		03/01/2006		824,835					0			9,397			0
4325254	KISSIMMEE	FL		07/07/2005		1,512,299					0			7,378			0
4325537	COLUMBIA	TN		11/21/2011		800,000					0			9,069			0
4424979	EL PASO	TX		02/04/2003		1,358,199					0			135,632			0
4424980	BOERNE	TX		02/04/2003		937,444					0			31,677			0
4425006	CONROE	TX		07/10/2003		1,486,090					0			13,000			0
4425021	HOLLYWOOD PARK	TX		08/29/2003		1,823,894					0			16,799			0
4425028	SAN ANTONIO	TX		09/30/2003		5,563,084					0			80,181			0
4425029	EL PASO	TX		09/30/2003		594,780					0			18,289			0
4425033	EL PASO	TX		10/08/2003		3,859,486					0			117,801			0
4425049	SAN ANTONIO	TX		12/30/2003		4,847,025					0			42,025			0
4425064	SAN ANTONIO	TX		03/31/2004		2,173,759					0			18,890			0
4425075	CONROE	TX		05/24/2004		788,132					0			6,527			0
4425085	SAN ANTONIO	TX		07/22/2004		777,144					0			21,272			0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,632,331					0			37,031			0
4425103	SAN ANTONIO	TX		11/03/2004		1,919,979					0			11,506			0
4425121	BEE CAVE	TX		02/07/2005		1,049,516					0			8,548			0
4425148	BEE CAVE	TX		06/21/2005		1,139,111					0			8,594			0
4425170	LAREDO	TX		09/16/2005		2,927,297					0			23,115			0
4425173	EL PASO	TX		09/28/2005		1,718,839					0			39,126			0
4425182	HOUSTON	TX		10/31/2005		3,251,004					0			16,738			0
4425218	PFLUGERVILLE	TX		03/01/2006		929,709					0			6,477			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425277	SAN ANTONIO	TX		11/21/2006		1,456,851					0			14,858			0
4425297	HOUSTON	TX		01/17/2007		1,271,462					0			15,527			0
4425309	EL PASO	TX		03/14/2007		2,372,914					0			24,159			0
4425327	AUSTIN	TX		06/11/2007		2,278,390					0			16,477			0
4425330	SAN ANTONIO	TX		06/25/2007		2,699,830					0			35,383			0
4425391	CLEAR LAKE	TX		04/14/2008		2,964,417					0			27,119			0
4425405	HOUSTON	TX		07/10/2008		1,382,478					0			16,964			0
4425421	HOUSTON	TX		10/15/2008		7,942,090					0			50,535			0
4425426	HOUSTON	TX		11/21/2008		4,595,929					0			38,585			0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,105,280					0			26,226			0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,917,811					0			44,365			0
4425463	EL PASO	TX		09/16/2010		1,900,515					0			22,913			0
4425464	SAN ANTONIO	TX		10/05/2010		4,681,239					0			78,867			0
4425478	EL PASO	TX		12/06/2010		2,689,182					0			32,157			0
4425513	ALAMO HEIGHTS	TX		06/30/2011		981,896					0			11,370			0
4425535	CONROE	TX		10/31/2011		996,019					0			12,385			0
4425543	HOUSTON	TX		12/29/2011		3,900,000					0			43,144			0
4425567	FREDERICKSBURG	TX		07/16/2012							0			15,312			0
4525007	SALT LAKE COUNTY	UT		07/15/2003		1,998,978					0			63,326			0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,115,913					0			14,925			0
4525255	SALT LAKE CITY	UT		08/07/2006		5,027,130					0			65,794			0
4525328	WEST JORDAN	UT		06/19/2007		3,423,377					0			19,790			0
4625460	BARRE	VT		08/26/2010		4,553,279					0			102,089			0
4725136	RICHMOND	VA		04/29/2005		1,498,596					0			19,058			0
4725313	YORKTOWN	VA		03/30/2007		2,880,112					0			52,261			0
4725354	DALE CITY	VA		10/29/2007		1,257,171					0			11,801			0
4725378	NORFOLK	VA		01/30/2008		7,568,317					0			44,409			0
4725402	ASHLAND	VA		06/23/2008		2,809,127					0			16,108			0
4725407	CHESTER	VA		07/29/2008		5,783,285					0			27,204			0
4725453	ALEXANDRIA	VA		06/22/2010		3,780,042					0			89,207			0
4725492	WOODBRIDGE	VA		04/06/2011		1,618,145					0			14,356			0
4725501	CHARLOTTESVILLE	VA		05/05/2011		4,153,572					0			20,924			0
4725563	RICHMOND	VA		06/28/2012							0			14,552			0
4825004	VANCOUVER	WA		06/30/2003		1,471,725					0			22,545			0
4825342	TACOMA	WA		08/30/2007		1,316,448					0			12,779			0
4825448	SNOHOMISH	WA		05/28/2010		4,317,097					0			51,614			0
4925073	CHARLESTON	WV		05/04/2004		5,441,136					0			71,129			0
4925347	LEWISBURG	WV		09/20/2007		1,774,901					0			35,148			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5024991	TWO RIVERS	WI		03/31/2003		565,238					0			113,004			0
5025072	OSHKOSH	WI		05/04/2004		2,935,423					0			24,063			0
5025077	WAUWATOSA	WI		06/03/2004		1,057,330					0			9,243			0
5025087	OSHKOSH	WI		08/11/2004		4,237,417					0			56,376			0
5025104	MARSHFIELD	WI		11/04/2004		5,462,932					0			45,734			0
5025122	HARTLAND	WI		02/15/2005		1,398,140					0			11,378			0
5025176	PEWAUKEE TWP	WI		09/30/2005		916,328					0			20,778			0
5025208	PEWAUKEE	WI		02/09/2006		1,018,220					0			14,542			0
5325172	KANSAS CITY	KS		09/23/2005		2,200,456					0			81,268			0
5325336	MT PLEASANT	SC		08/03/2007		1,889,779					0			36,805			0
5325337	OMAHA	NE		08/03/2007		2,429,807					0			32,649			0
5325360	DETROIT	MI		12/06/2007		8,521,140					0			150,298			0
5325494	SEDALIA	MO		04/07/2011		2,097,668					0			30,364			0
0299999. Total - Mortgages With Partial Repayments						873,661,605	0	1,476	0	0	1,476	0	0	14,317,306	0	0	0
Mortgages Disposed																	
0024930	COBB COUNTY	GA		07/17/2002	08/27/2012	4,022,161			1,093,399		(1,093,399)		2,400,000	2,400,000			0
0399999. Total - Mortgages Disposed						4,022,161	0	0	1,093,399	0	(1,093,399)	0	2,400,000	2,400,000	0	0	0
0599999. Total Mortgages						900,961,180	0	1,476	1,093,399	0	(1,091,923)	0	24,579,057	38,896,363	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	AIRCRAFT INVESTMENT FUND, LLC	SUPERIOR	WI	KESTREL AIRCRAFT COMPANY		04/20/2011	1	4,133,333				
	KESTREL MANUFACTURING INVESTMENT FUND, LLC	SUPERIOR	WI	KESTREL AIRCRAFT COMPANY		08/02/2012	1	6,000,000				
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								10,133,333	0	0	0	XXX
3999999. Subtotal - Unaffiliated								10,133,333	0	0	0	XXX
4199999. Totals								10,133,333	0	0	0	XXX

SCHEDULE BA - PART 3

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

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

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. States, Territories and Possessions									
29270C YT 6	ENERGY NORTHWEST 3.403% 07/01/25		08/16/2012	Bank of America		1,000,000	1,000,000		1FE
647200 W8 3	NEW MEXICO ST MTGE FIN 3.550% 09/01/32		08/15/2012	RBC Capital Markets		2,000,000	2,000,000		1FE
649883 TM 7	NEW YORK HOUSING 4.203% 10/01/27		07/12/2012	Morgan Stanley & Co.		3,000,000	3,000,000		1FE
658207 PA 7	NORTH CAROLINA HSG FIN 4.319% 01/01/29		07/10/2012	Bank of America		1,000,000	1,000,000		1FE
672319 CE 8	OAKLAND CA PENSION OBLG 4.350% 12/15/23		07/13/2012	RBC Capital Markets		2,953,320	3,000,000		1FE
724581 ME 0	PITTSBURG CA UNIF SCH D 4.920% 08/01/34		07/25/2012	George Baum		2,750,000	2,750,000		1FE
797669 UP 1	SAN FRANCISCO CA BAY AR 4.087% 07/01/32		09/21/2012	RBC Capital Markets		4,000,000	4,000,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					16,703,320	16,750,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A4 AE 9	FANNIE MAE 2012-22 NY 3.500% 03/25/27		08/27/2012	Citi		2,623,864	2,434,435	6,864	1
3136A7 XG 2	FNR 2012-87 CV 3.000% 08/25/32		07/30/2012	Barclays Capital Inc.		10,404,688	10,000,000	833	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		08/06/2012	U B S		7,955,759	7,345,190	20,709	1
3137AF X3 1	FHR 3944 LM 3.000% 10/15/26		07/26/2012	KGS - Alpha Capital		11,109,340	10,466,624	26,167	1
3137AJ JK 1	FHR 3962 EB 3.500% 11/15/26		08/27/2012	Citi		3,227,978	2,993,199	8,439	1
3137AR HC 3	FHR 4057 DV 3.500% 04/15/31		08/07/2012	Deutsche Bank Securities		10,768,750	10,000,000	8,750	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		08/06/2012	Goldman Sachs & Co.		5,397,090	4,988,644	3,880	1
31397U YM 5	FNR 2011-68 CB 3.000% 07/25/26		08/03/2012	Bank of America		5,183,844	4,898,000	2,857	1
38375C BD 1	GNMA 2012-57 DA 5.460% 04/20/42		08/03/2012	KGS - Alpha Capital		12,877,082	11,766,608	12,476	1
46637Q AA 4	JP MORGAN TAX EXPT PASS 3.000% 01/27/38		07/30/2012	J P Morgan & Co.		15,806,711	15,434,437	25,453	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					85,355,106	80,327,137	116,428	XXX
Bonds - Industrial and Miscellaneous									
00003# AB 9	A&E TELEVISION NETWORKS 3.630% 08/22/22		08/22/2012	Bank of America Merrill Lynch		2,000,000	2,000,000		2Z
008912 3$ 0	KESTREL MANUFACTURING I 5.000% 08/01/19		08/02/2012	Direct		4,500,000	4,500,000		2Z
018522 E# 5	ALLETE INC 3.200% 07/15/26		07/02/2012	Wells Fargo Securities		4,000,000	4,000,000		1Z
05564E BM 7	BRE PROPERTIES INC 3.375% 01/15/23		08/28/2012	Various		2,982,290	3,000,000	1,688	2FE
05606U AA 8	BXG RECEIVABLES NOTE TR 2.660% 12/02/27		09/06/2012	BB&T Capital Markets		1,999,989	2,000,000		1FE
12502Y AP 8	CCR INC MT100 PYMT RIGH 4.750% 07/11/22		07/06/2012	Wells Fargo Securities		3,000,000	3,000,000		1FE
12572Q AE 5	CME GROUP INC 3.000% 09/15/22		09/05/2012	Bank of America		4,984,550	5,000,000		1FE
12669C E5 5	COUNTRYWIDE ALTERNATIVE 6.750% 07/25/32		09/01/2012	Interest Capitalization		61,868	61,868		1FM
127055 AH 4	CABOT CORP 3.700% 07/15/22		07/09/2012	J P Morgan & Co.		1,798,056	1,800,000		2FE
14754D B@ 8	CASH AMERICA INTERNATIO 6.000% 08/28/19		08/28/2012	Key Banc Capital Markets		4,000,000	4,000,000		2
151020 AH 7	CELGENE CORP 3.250% 08/15/22		08/06/2012	Bank of America		999,490	1,000,000		2FE
205887 BJ 0	CONAGRA INC 3.250% 09/15/22		09/10/2012	J P Morgan & Co.		994,420	1,000,000		2FE
237194 A# 2	DARDEN RESTAURANTS INC 4.520% 08/28/24		08/28/2012	Bank of America Merrill Lynch		5,000,000	5,000,000		2Z
34354P AC 9	FLOWSERVE CORPORATION 3.500% 09/15/22		09/06/2012	J P Morgan & Co.		996,150	1,000,000		2FE
345397 WB 5	FORD MOTOR CREDIT 2011- 4.207% 04/15/16		09/21/2012	Tax Free Exchange		1,000,000	1,000,000		2FE
345397 WF 6	FORD MOTOR CREDIT CO LL 4.250% 09/20/22		09/20/2012	Morgan Stanley & Co.		495,550	500,000		2FE
36962G 6F 6	GENERAL ELECTRIC CAPITA 3.150% 09/07/22		09/04/2012	Citigroup		2,995,650	3,000,000		1FE
50540R AL 6	LABORATORY CORP OF AMER 3.750% 08/23/22		08/21/2012	Various		3,031,120	3,000,000	260	2FE

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)
524660 AW 7	LEGGET & PLATT INC 3.400% 08/15/22		08/08/2012	J P Morgan & Co.		997,060	1,000,000		2FE
615369 AB 1	MOODYS CORPORATION 4.500% 09/01/22		08/16/2012	Various		3,531,070	3,500,000	375	2FE
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750% 05/15/22		07/31/2012	Morgan Stanley & Co.		5,152,400	5,000,000	40,625	2FE
626717 AD 4	MURPHY OIL CORP 4.000% 06/01/22		07/17/2012	Bank of America		4,146,760	4,000,000	27,556	2FE
67103H AC 1	O'REILLY AUTOMOTIVE INC 3.800% 09/01/22		08/17/2012	US Bancorp		1,011,150	1,000,000	106	2FE
68268N AJ 2	ONEOK PARTNERS LP 3.375% 10/01/22		09/10/2012	RBS Securities Corp.		2,987,280	3,000,000		2FE
69144X AA 7	OXFORD FINANCE FUNDING 3.900% 03/15/17		04/27/2012	Tax Free Exchange		(202)			1FE
709599 AH 7	PENSKE TRUCK LEASING 14 4.875% 07/11/22		07/11/2012	Bank of America		4,966,050	5,000,000	2,031	2FE
76169# AG 8	REYES HOLDINGS LLC SERI 5.130% 07/31/22		08/07/2012	J P Morgan & Co.		5,000,000	5,000,000		3Z
78403D AC 4	SBA TOWER TRUST 144A 2.933% 12/15/42		07/26/2012	Barclays Capital Inc.		2,000,000	2,000,000		1FE
786514 BU 2	SAFEWAY INC 4.750% 12/01/21		07/13/2012	Goldman Sachs & Co.		3,731,372	3,800,000	23,565	2FE
81721M 20 8	SENIOR HOUSING PROP TRU 5.625% 08/01/42		07/17/2012	Wells Fargo Securities		4,000,000	4,000,000		2FE
82651U AB 9	SIERRA RECEIVABLES FUND 3.420% 03/20/29		07/11/2012	Credit Suisse		4,999,622	5,000,000		2AM
85171W AA 1	SPRINGLEAF MORTGAGE LOA 2.220% 10/25/57		07/31/2012	Bank of America		2,749,688	2,750,000	6,254	1FE
852891 AC 4	STANCORP FINANCIAL GROU 5.000% 08/15/22		08/06/2012	Various		1,001,870	1,000,000		2FE
854502 70 5	STANLEY BLACK & DECKER 5.750% 07/25/52		07/18/2012	Bank of America		2,500,000	2,500,000		2FE
891027 30 2	TORCHMARK CORP 5.875% 12/15/52		09/17/2012	Wells Fargo Securities		1,000,000	1,000,000		2FE
939653 AM 3	WASHINGTON REAL ESTATE 3.950% 10/15/22		09/12/2012	J P Morgan & Co.		994,380	1,000,000		2FE
96032T AA 4	WESTGATE RESORTS 2012-2 3.000% 01/20/25	E	09/14/2012	Amherst Securities		2,000,000	2,000,000		1FE
96950F AJ 3	WILLIAMS PARTNER LP 3.350% 08/15/22		08/10/2012	Various		5,021,970	5,000,000	279	2FE
878742 AY 1	TECK RESOURCES LTD 3.750% 02/01/23	A	07/31/2012	Various		1,984,950	2,000,000		2FE
C0445# AM 8	ARC RESOURCES LTD SENIO 3.810% 08/23/24	A	08/23/2012	Citi Global Markets Inc.		2,000,000	2,000,000		2Z
03512T AC 5	ANGLOGOLD HOLDINGS PLC 5.125% 08/01/22	F	07/26/2012	Various		5,006,860	5,000,000		2FE
05530Q AF 7	BRITISH AMER TOBACCO IN 3.250% 06/07/22	F	07/06/2012	RBC Capital Markets		2,997,600	3,000,000	9,208	2FE
37952U AA 1	SEACO CONTAINER 2012-1A 4.110% 07/17/27	F	07/25/2012	Deutsche Bank Securities		4,999,009	5,000,000		1
65504L AJ 6	NOBLE HOLDING INTL LTD 3.950% 03/15/22	F	08/20/2012	BB&T Capital Markets		3,133,780	3,000,000	61,774	2FE
D5861# AA 7	NUPLEX INDUSTRIES GMBH 6.125% 07/30/19	F	07/30/2012	Commonwealth Bank of Australia		3,200,000	3,200,000		2Z
D6574* AB 5	CLAAS KGAA MBH SENIOR 3.980% 08/15/22	F	08/15/2012	Barclays Capital Inc.		6,000,000	6,000,000		2
G1257* AE 1	BOREALIS FUNDING COMPAN 4.460% 07/10/22	F	07/10/2012	Barclays Capital Inc.		3,000,000	3,000,000		2Z
L5115# AC 8	INGENIUM FINANCING SA S 4.970% 09/26/22	F	09/26/2012	ING Baring (US) Securities		8,000,000	8,000,000		2Z
N4282* AE 6	KLONINKLIJKE 4.010% 08/30/22	F	08/30/2012	ING Baring (US) Securities		6,000,000	6,000,000		2Z
N6508# AA 3	NUPLEX INDUSTRIES BV GT 6.125% 07/30/19	F	07/30/2012	Commonwealth Bank of Australia		2,800,000	2,800,000		2Z
Q1629# AE 7	BRISBANE AIRPORT CORP P 4.040% 08/22/24	F	08/22/2012	Commonwealth Bank of Australia		4,000,000	4,000,000		2Z
Q3079# AC 2	DBCT FINANCE PTY LIMITE 3.840% 09/12/24	F	09/12/2012	HSBC Securities		2,500,000	2,500,000		2Z
Q3946* AE 3	FOXTEL MANAGEMENT PTY 4.270% 07/25/22	F	07/25/2012	Commonwealth Bank of Australia		1,000,000	1,000,000		2Z
Q3946* AF 0	FOXTEL MANAGEMENT PTY 4.420% 07/25/24	F	07/25/2012	Commonwealth Bank of Australia		2,000,000	2,000,000		2Z
Q7450@ AA 8	PERTH AIRPORT PTY LTD P 4.470% 07/26/22	F	07/26/2012	Commonwealth Bank of Australia		4,000,000	4,000,000		2Z
3899999.	Total - Bonds - Industrial & Miscellaneous					165,251,802	164,911,868	173,721	XXX
8399997.	Total - Bonds - Part 3					267,310,228	261,989,005	290,149	XXX
8399999.	Total - Bonds					267,310,228	261,989,005	290,149	XXX

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)
Preferred Stocks - Industrial and Miscellaneous									
064058 20 9	BANK OF NEW YORK MELLON		09/12/2012	Bank of America Merrill Lynch	80,000.000	2,000,000			P2LZ
49446R 77 8	KIMCO REALTY CORP PFD S		07/16/2012	Bank of America	2,500,000.000	2,500,000			P2LFE
55261F 70 8	M&T BANK CORPORATION PF		08/17/2012	Bank of America	4,000.000	4,000,000		3,320	P2LZ
74460W 80 0	PUBLIC STORAGE SERIES V		09/11/2012	Bank of America	160,000.000	4,000,000			P2LZ
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					12,500,000	XXX	3,320	XXX
8999997.	Total - Preferred Stocks - Part 3					12,500,000	XXX	3,320	XXX
8999999.	Total - Preferred Stocks					12,500,000	XXX	3,320	XXX
9899999.	Total - Preferred and Common Stocks					12,500,000	XXX	3,320	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					279,810,228	XXX	293,469	XXX

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

Statement as of September 30, 2012 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
152383 AA 3	CENT AMER BK FOR ECON I 10.375% 02/01/14		08/01/2012	Various		180,475	180,475	180,475	180,475				0		180,475			0	18,724	02/01/2014	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		09/01/2012	Paydown		1,935	1,935	1,921	1,927		8		8		1,935			0	104	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE 4.730% 06/15/30		09/15/2012	Redemption 100.0000		91,118	91,118	91,118	91,118				0		91,118			0	2,874	06/15/2030	1Z
831641 EM 3	SMALL BUSINESS ADMIN 5.944% 08/10/18		08/10/2012	Redemption 100.0000		40,380	40,380	40,380	40,380				0		40,380			0	1,809	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					313,908	313,908	313,894	313,900	0	8	0	8	0	313,908	0	0	0	23,511	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
20774W H2 0	CONNECTICUT ST HSG FIN 5.000% 11/15/41		07/12/2012	Redemption 100.0000		345,000	345,000	349,313	349,163		(189)		(189)		348,975		(3,975)	(3,975)	11,356	05/15/2021	1FE
57586P PK 6	MASSACHUSETTS ST HSG FI 5.400% 12/01/37		07/02/2012	Call 100.0000		1,000,000	1,000,000	1,022,500	1,020,091		(254)		(254)		1,019,837		(19,837)	(19,837)	31,500	06/01/2018	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AG 4.450% 07/01/31		07/01/2012	Redemption 100.0000		20,000	20,000	20,000	20,000				0		20,000			0	672	07/01/2031	1FE
677555 UT 9	STATE OF OHIO 144A OHIO 8.570% 06/01/20		09/01/2012	Redemption 100.0000		85,000	85,000	85,000	85,000				0		85,000			0	5,463	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO 7.050% 03/01/17		09/01/2012	Redemption 100.0000		65,000	65,000	65,000	64,999		1		1		65,000			0	3,437	03/01/2017	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,515,000	1,515,000	1,541,813	1,539,253	0	(442)	0	(442)	0	1,538,812	0	(23,812)	(23,812)	52,428	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		09/01/2012	Paydown		243,424	243,424	245,499	243,508		(84)		(84)		243,424			0	3,741	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		09/01/2012	Paydown		473,554	473,554	463,434	468,518		5,036		5,036		473,554			0	7,187	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		09/01/2012	Paydown		286,299	286,299	287,494	286,206		93		93		286,299			0	11,530	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		09/01/2012	Paydown		1,053,479	1,053,479	995,325	1,041,104		12,376		12,376		1,053,479			0	41,766	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		09/01/2012	Paydown		940,797	940,797	864,764	908,715		32,082		32,082		940,797			0	34,370	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		09/01/2012	Paydown		610,901	610,901	589,595	600,703		10,198		10,198		610,901			0	24,029	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		09/01/2012	Paydown		82,102	82,102	74,290	79,786		2,316		2,316		82,102			0	3,270	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		09/01/2012	Paydown		264,403	264,403	250,902	259,567		4,836		4,836		264,403			0	3,959	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		09/01/2012	Paydown		210,800	210,800	201,961	207,246		3,554		3,554		210,800			0	3,206	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		09/01/2012	Paydown		93	93	92	92		1		1		93			0	6	07/01/2017	1
31359D Y9 8	FNMA REMIC 1993-187 L 6.500% 07/25/23		09/01/2012	Paydown		57,683	57,683	54,385	57,246		438		438		57,683			0	2,483	07/25/2023	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		09/01/2012	Paydown		107,012	107,012	101,494	105,047		1,965		1,965		107,012			0	4,502	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		09/01/2012	Paydown		123,684	123,684	117,886	121,519		2,164		2,164		123,684			0	5,464	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		09/01/2012	Paydown		6,708	6,708	6,708	6,708				0		6,708			0	318	12/25/2025	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		09/01/2012	Paydown		15,023	15,023	16,272			(1,249)		(1,249)		15,023			0	44	02/25/2038	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		09/01/2012	Paydown		11,393	11,393	12,326			(933)		(933)		11,393			0	33	03/15/2035	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		09/01/2012	Paydown		129,125	129,125	124,856	127,429		1,697		1,697		129,125			0	5,411	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		09/01/2012	Paydown		387,969	387,969	370,224	380,151		7,819		7,819		387,969			0	13,892	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		09/01/2012	Paydown		235,477	235,477	231,002	233,514		1,963		1,963		235,477			0	9,398	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		09/01/2012	Paydown		130,238	130,238	125,643	128,368		1,870		1,870		130,238			0	5,353	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		09/01/2012	Paydown		305,246	305,246	303,283	303,949		1,298		1,298		305,246			0	5,324	06/15/2032	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		08/01/2012	Paydown		146,157	146,157	140,020	143,157		3,000		3,000		146,157			0	5,003	06/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		09/01/2012	Paydown		258,633	258,633	237,738	248,522		10,111		10,111		258,633			0	10,547	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		09/01/2012	Paydown		506,616	506,616	488,161	498,723		7,892		7,892		506,616			0	7,444	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2012	Paydown		396,983	396,983	358,187	380,569		16,414		16,414		396,983			0	5,448	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		09/01/2012	Paydown		289,570	289,570	278,998	285,728		3,843		3,843		289,570			0	10,983	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		09/01/2012	Paydown		685,906	685,906	673,750	682,005		3,901		3,901		685,906			0	11,395	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		09/01/2012	Paydown		345,134	345,134	329,629	339,008		6,125		6,125		345,134			0	12,649	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		09/01/2012	Paydown		130,436	130,436	123,629	128,554		1,882		1,882		130,436			0	1,900	04/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		09/01/2012	Paydown		537,496	537,496	540,603	538,021		(525)		(525)		537,496			0	19,703	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		09/01/2012	Paydown		4,061	4,061	4,085	4,069		(7)		(7)		4,061			0	53	01/01/2020	1
38373M 2F 6	GNMA 2008-80 IO 1.014% 04/16/50		09/01/2012	Paydown				7,248	7,151		(7,151)		(7,151)					0	721	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.865% 10/16/48		09/01/2012	Paydown				5,154	5,088		(5,088)		(5,088)					0	592	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 1.685% 05/16/49		09/01/2012	Paydown				175,635	174,099		(174,099)		(174,099)					0	41,781	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		09/01/2012	Paydown		1,844,233	1,844,233	1,803,370	1,820,552		23,681		23,681		1,844,233			0	46,757	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		09/01/2012	Paydown		401,178	401,178	416,599	406,197		(5,019)		(5,019)		401,178			0	16,146	07/20/2032	1
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		09/01/2012	Paydown		175,167	175,167	175,276	174,717		450		450		175,167			0	6,357	01/20/2032	1
38374B 4L 4	GNMA 2003-77 TH 5.000% 07/16/32		09/01/2012	Paydown		374,153	374,153	370,704	373,242		911		911		374,153			0	12,553	07/16/2032	1
38374N JX 6	GNMA 2006-42 B 5.222% 08/16/46		09/01/2012	Paydown		394,403	394,403	431,594	430,752		(36,349)		(36,349)		394,403			0	14,024	08/16/2046	1
38375C BD 1	GNMA 2012-57 DA 5.460% 04/20/42		09/01/2012	Paydown		545,269	545,269	596,729			(51,460)		(51,460)		545,269			0	2,481	04/20/2042	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		09/01/2012	Paydown		92,253	92,253	92,368	92,351		(98)		(98)		92,253			0	2,346	03/16/2035	1
46637Q AA 4	JP MORGAN TAX EXPT PASS 3.000% 01/27/38		09/01/2012	Paydown		670,261	670,261	686,578			(16,316)		(16,316)		670,261			0	2,471	01/27/2038	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 8.000% 07/15/28		07/15/2012	Various		194,700	194,700	194,700	194,700				0		194,700			0	10,387	07/15/2028	1FE
62621D AA 8	MUN CORRECTIONS FINANCE 8.470% 08/01/16		09/05/2012	Redemption 100.0000		3,159,439	3,159,439	3,159,439	3,158,983		51		51		3,159,034		406	406	785,734	08/01/2016	2FE
911551 AA 7	US ARMY HOSP CASH MGMT 7.467% 05/01/32		09/01/2012	Various		23,956	23,956	23,956	23,954		2		2		23,956			0	821	05/01/2032	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					16,851,414	16,851,414	16,751,585	15,669,518	0	(130,409)	0	(130,409)	0	16,851,009	0	406	406	1,213,582	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33		09/01/2012	Paydown		110,619	110,619	105,922	109,387		1,232		1,232		110,619			0	3,150	06/25/2033	1FM
000780 LC 8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18		09/01/2012	Paydown		57,415	57,415	57,810	57,537		(122)		(122)		57,415			0	1,697	08/25/2018	1FM
00212P AV 0	ASG RESECURITIZATION TR 2.167% 02/28/37		08/01/2012	Paydown		23,339	23,339	22,873	23,156		184		184		23,339			0	552	02/28/2037	1FM
00228# AA 0	AV CINGULAR LLC CINGULA 7.450% 08/15/21		09/15/2012	Redemption 100.0000		81,720	81,720	83,899	83,078		(75)		(75)		83,003		(1,283)	(1,283)	4,069	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TR 4.980% 10/25/33		09/01/2012	Paydown		46,909	46,909	35,417	38,242		8,667		8,667		46,909			0	1,639	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 6.500% 08/15/30		09/01/2012	Paydown		139,729	139,729	147,589	144,316		(4,586)		(4,586)		139,729			0	2,274	08/15/2030	3AM
008812 3$ 8	AIRCRAFT INVESTMENT FUND		09/01/2012	Reversal		4,133,333	4,133,333	4,133,333	4,133,333				0		4,133,333			0		04/20/2018	2Z
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22		09/20/2012	Paydown		225,165	225,165	205,100	217,852		7,313		7,313		225,165			0	14,534	09/20/2022	3AM
02005F AD 9	ALLY AUTO RECEIVABLES T 3.000% 10/15/15		09/15/2012	Paydown		724,239	724,239	724,190	724,222		17		17		724,239			0	15,883	10/15/2015	1FE
02146P AA 3	COUNTRYWIDE ALTER LOAN 5.418% 08/25/36		09/01/2012	Paydown		170,452	170,452	170,185	169,899		553		553		170,452			0	2,339	08/25/2036	1FM
02640F AA 6	AMERICAN GEN MRTGE LOAN 5.150% 03/25/58		09/01/2012	Paydown		220,079	220,079	220,027	219,803		276		276		220,079			0	7,581	03/25/2058	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03215P EQ 8	AMRESCO RESIDENTIAL SEC 7.300% 02/25/28		09/01/2012	Paydown		56,623	56,623	52,447	53,986		2,637		2,637		56,623			0	2,665	02/25/2028	1FM
04542B MS 8	ASSET BACKED FUNDING CE 5.010% 06/25/35		09/01/2012	Paydown		34,502	34,502	34,049	34,078		424		424		34,502			0	1,159	06/25/2035	1FM
04626R AA 4	ASTORIA POWER PROJECT 5.744% 05/01/16		09/01/2012	Redemption 100.0000		113,514	113,514	113,514	113,514				0		113,514			0	4,356	05/01/2016	2FE
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		09/02/2012	Redemption 100.0000		125,958	125,958	117,626	120,090		399		399		120,490		5,469	5,469	5,949	01/02/2019	3
05463S AA 5	AXIS EQUIPMENT FIN REC 1.250% 03/20/15		09/20/2012	Paydown		468,965	468,965	456,809			12,156		12,156		468,965			0	2,283	03/20/2015	1FE
05532J DT 8	BCAP LLC TRUST 2009-RR1 6.000% 05/26/37		09/01/2012	Paydown		109,445	109,445	110,197	109,608		(163)		(163)		109,445			0	4,340	05/26/2037	1FM
05606T AA 1	BXG RECEIVABLES NOTE TR 5.100% 03/02/26	E	09/02/2012	Paydown		101,106	101,106	101,028	100,997		108		108		101,106			0	3,448	03/02/2026	1FE
05949A 6H 8	BANK OF AMERICA MORTGAG 3.111% 06/25/35		09/01/2012	Paydown		284,317	284,317	262,993	273,066		11,251		11,251		284,317			0	5,874	06/25/2035	1FM
05949A FC 9	BANK OF AMERICA MORTGAG 4.500% 05/25/19		09/01/2012	Paydown		68,323	68,323	67,384	67,751		572		572		68,323			0	1,960	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SE 5.000% 10/25/20		09/01/2012	Paydown		42,499	42,499	41,782	42,019		480		480		42,499			0	533	10/25/2020	1FM
05955P AJ 7	BANC OF AMERICA FUNDING 5.000% 06/26/21		09/01/2012	Paydown		89,947	89,947	89,160	89,526		421		421		89,947			0	1,327	06/26/2021	1FM
05955Q AE 6	BANC OF AMERICA FUNDING 5.500% 02/26/20		09/01/2012	Paydown		48,620	48,620	48,863	48,680		(60)		(60)		48,620			0	1,781	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE L 5.204% 01/25/42		09/01/2012	Paydown		13,967	13,967	14,744	14,712		(745)		(745)		13,967			0	182	01/25/2042	1FM
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36		09/01/2012	Paydown		189,992	189,992	188,923	189,158		834		834		189,992			0	5,668	05/26/2036	1FM
06052F AD 2	BANK OF AMERICA AUTO TR 3.030% 10/15/16		09/15/2012	Paydown		1,314,976	1,314,976	1,314,865	1,314,947		29		29		1,314,976			0	26,526	10/15/2016	1FE
123168 AA 4	BUSH TRUCK LEASING LLC 5.000% 09/25/18		09/01/2012	Paydown		138,745	138,745	138,418	138,396		349		349		138,745			0	4,619	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.613% 01/01/29		09/01/2012	Paydown		12,080	12,080	11,857	11,919		161		161		12,080			0	208	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		09/01/2012	Paydown		49,905	49,905	47,945	47,945		1,960		1,960		49,905			0	2,103	01/25/2033	4FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		09/01/2012	Paydown		283,545	283,545	282,836	282,639		906		906		283,545			0	3,695	08/25/2035	1FM
1248P8 AC 3	CREDIT-BASED ASSET SER 5.970% 10/25/36		09/01/2012	Paydown		82,331	82,331	85,007	84,672		(2,341)		(2,341)		82,331			0	3,422	10/25/2036	1FE
125634 AA 3	CLI FUNDING LLC 2011-1A 4.500% 03/18/26		09/17/2012	Paydown		36,449	36,449	36,449	36,449				0		36,449			0	1,112	03/18/2026	1FE
125634 AC 9	CLI FUNDING LLC 2011-2 4.940% 10/15/26		09/17/2012	Paydown		122,989	122,989	122,943	122,939		50		50		122,989			0	4,118	10/15/2026	1FE
12615S AM 2	CNH WHOLESALE MASTER NO 8.742% 07/15/15		07/15/2012	Paydown		3,200,000	3,200,000	3,485,000	3,283,535		(83,535)		(83,535)		3,200,000			0	166,523	07/15/2015	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/19		09/15/2012	Paydown		265,418	265,418	265,385			33		33		265,418			0	2,953	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		09/16/2012	Paydown		161,763	161,763	161,741	161,746		17		17		161,763			0	3,038	04/16/2018	1FE
126193 AB 7	CPS AUTO TRUST 2010-A A 2.890% 03/15/16		09/15/2012	Paydown		385,222	385,222	385,198	385,215		7		7		385,222			0	7,426	03/15/2016	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/18		09/15/2012	Paydown		188,655	188,655	188,632	188,633		22		22		188,655			0	4,641	09/17/2018	1FE
12620T AD 3	CNH EQUIPMENT TRUST 200 5.170% 10/15/14		09/15/2012	Paydown		560,355	560,355	587,760	568,730		(8,375)		(8,375)		560,355			0	19,042	10/15/2014	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37		09/01/2012	Paydown		7,853	7,853	7,941	7,885		(33)		(33)		7,853			0	362	05/27/2037	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKE 5.308% 08/25/35		09/01/2012	Paydown		37,507	37,507	36,710			797		797		37,507			0	559	08/25/2035	1FE
12667F KH 7	COUNTRYWIDE ALTERNATIVE 6.000% 07/25/34		09/01/2012	Paydown		1	1	1	1				0		1			0		07/25/2034	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35		09/01/2012	Paydown		3,284	3,284	2,674	2,918		612	246	366		3,284			0	120	11/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35		09/30/2012	Security Withdraw			1,563	1,273	1,389		5	117	(112)		1,276		(1,276)	(1,276)	71	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35		09/01/2012	Paydown		173,617	173,617	162,982	166,139		7,478		7,478		173,617			0	2,432	10/25/2035	2FM
12669D CF 3	COUNTRYWIDE HOME LOANS 6.500% 11/25/32		09/01/2012	Paydown		16,318	16,318	16,398	16,321		(2)		(2)		16,318			0	262	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE 5.500% 10/25/33		09/01/2012	Paydown		87,804	87,804	84,621	85,060		2,744		2,744		87,804			0	3,257	10/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12669E AF 3	COUNTRYWIDE ALTERNATIVE 6.000% 05/25/33		09/01/2012	Paydown		422,639	422,639	421,329	421,371		1,269		1,269		422,639			0	15,557	05/25/2033	1FM
12669E S6 4	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33		09/01/2012	Paydown		231,574	231,574	225,061	229,461		2,112		2,112		231,574			0	7,379	10/25/2033	1FM
12669E ZG 4	COUNTRYWIDE ALTERNATIVE 5.250% 09/25/33		09/01/2012	Paydown		217,124	217,124	216,649	216,408		716		716		217,124			0	7,287	09/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34		09/01/2012	Paydown		297,410	297,410	288,487	294,510		2,900		2,900		297,410			0	9,602	07/25/2034	1FM
12669F SC 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		09/01/2012	Paydown		743,565	743,565	729,624	739,614		3,951		3,951		743,565			0	9,582	05/25/2034	1FM
12669F ZQ 9	COUNTRYWIDE HOME LOANS 5.250% 07/25/34		09/01/2012	Paydown		354,939	354,939	332,755	347,865		7,075		7,075		354,939			0	13,482	07/25/2034	1FM
12669G 4J 7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35		09/01/2012	Paydown		286,288	286,288	283,962	284,792		1,496		1,496		286,288			0	4,186	09/25/2035	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35		09/01/2012	Paydown		70,716	70,716	69,634	70,514		1,081	880	201		70,716			0	2,525	06/25/2035	1FM
12705Q AJ 4	CABOT CORP 8.220% 08/13/12		08/13/2012	Various		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	108,687	08/13/2012	2FE
12705Q AL 9	CABOT CORP MTN 8.270% 08/14/12		08/14/2012	Maturity		3,225,000	3,225,000	3,427,369	3,242,124		(17,124)		(17,124)		3,225,000			0	177,064	08/14/2012	2FE
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		06/30/2012	Redemption 100.0000		200,000	200,000	200,000	200,000				0		200,000			0	7,280	06/30/2023	1
152314 PH 7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35		09/01/2012	Paydown		109,824	109,824	109,824	108,963		860		860		109,824			0	4,587	11/25/2035	1FM
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		09/05/2012	Paydown		127,361	127,361	127,361	127,361				0		127,361			0	2,944	11/05/2016	2AM
172973 2R 9	CITICORP MORTGAGE 5.625% 09/25/35		09/01/2012	Paydown		4,459	4,459	4,258	4,258		202		202		4,459			0	173	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE 5.000% 02/25/21		09/01/2012	Paydown		58,672	58,672	57,535	57,893		779		779		58,672			0	1,855	02/25/2021	1FM
17310A AG 1	CITICORP MTGE SECURITIE 5.750% 04/25/36		08/01/2012	Paydown		142,671	142,671	143,276	142,691		(20)		(20)		142,671			0	5,123	04/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE 5.500% 12/25/21		09/01/2012	Paydown		39,231	39,231	34,915	36,454		2,777		2,777		39,231			0	1,437	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37		09/01/2012	Paydown		117,881	117,881	117,292	117,304		577		577		117,881			0	4,767	09/25/2037	1FM
208245 AA 8	CONN FUNDING II LP 2012 4.266% 04/15/16		09/15/2012	Paydown		465,076	465,076	462,142			2,934		2,934		465,076			0	5,409	04/15/2016	2AM
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		09/30/2012	Paydown		18,201	18,201	18,201	18,201				0		18,201			0		05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 8.700% 06/15/25		09/01/2012	Paydown		3,499	3,499	2,779	2,779		720		720		3,499			0	196	06/15/2025	2FM
21075W BX 2	CONTI MTGE HOME EQUITY 7.330% 03/15/27		09/01/2012	Paydown		54,763	54,763	41,696	41,696		13,067		13,067		54,763			0	1,069	03/15/2027	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 7.000% 03/15/27		09/01/2012	Paydown		10,146	10,146	9,846	9,846		299		299		10,146			0	455	03/15/2027	3FM
21075W ER 2	CONTI MTGE HOME EQUITY 7.620% 04/15/28		09/01/2012	Paydown		22,147	22,147	22,143	22,147				0		22,147			0	334	04/15/2028	1FM
210805 AN 7	CONTINENTAL AIRLINES SE 7.820% 04/15/15		07/15/2012	Redemption 100.0000		9,872	9,872	9,872	9,872				0		9,872			0	680	04/15/2015	4FE
211327 AB 7	CNA FINANCIAL CORP 8.375% 08/15/12		08/15/2012	Various		4,925,000	4,925,000	4,910,036	4,923,731		1,269		1,269		4,925,000			0	412,469	08/15/2012	2FE
22540A CP 1	ASSOCIATES MANUF HOUSIN 7.025% 03/15/28		09/15/2012	Paydown		337,736	337,736	307,657	323,493		14,244		14,244		337,736			0	15,468	03/15/2028	1FE
22540V MK 5	CSFB TRUST 2001-HE30 M- 7.650% 07/25/32		09/01/2012	Paydown									0					0		07/25/2032	5FM
22540V XF 4	CSFB TRUST 2002-HE4 MF2 7.420% 08/25/32		09/30/2012	Security Withdraw			27,167	5,985	3,938	2,047			2,047		5,985		(5,985)	(5,985)	1,583	08/25/2032	5FM
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		09/01/2012	Paydown		156,496	156,496	141,237	141,350		15,145		15,145		156,496			0	3,375	02/25/2032	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19		09/01/2012	Paydown		141,274	141,274	144,452	143,378		(2,104)		(2,104)		141,274			0	5,096	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		09/30/2012	Redemption 100.0000		42,997	42,997	42,997	42,997				0		42,997			0	1,262	03/30/2025	2FE
25087* AA 1	DETROIT INTL BRIDGE COM 4.780% 09/02/14		09/02/2012	Redemption 100.0000		102,612	102,612	102,612	102,612				0		102,612			0	3,276	09/02/2014	2Z
294751 DQ 2	EQUITY ONE ABS INC 2004 4.145% 04/25/34		09/01/2012	Paydown		109,374	109,374	109,647			(273)		(273)		109,374			0	1,881	04/25/2034	1FE
29476Y AN 9	EQUIVANTAGE HOME EQ 199 7.700% 09/25/27		09/01/2012	Paydown		4,772	4,772	4,784	4,772				0		4,772			0	246	09/25/2027	1FM
30256Y AA 1	FPL ENERGY MARCUS HOOK 7.590% 07/10/18		07/10/2012	Redemption 100.0000		25,928	25,928	25,928	25,928				0		25,928			0	1,968	07/10/2018	3Z

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 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
32051D 3U 4	FIRST HORIZON ASSET SEC 5.250% 09/25/34		09/01/2012	Paydown		784,377	784,377	756,557	770,605		13,772		13,772		784,377			0	12,057	09/25/2034	1FM
32051D X5 6	FIRST HORIZON ASSET SEC 5.500% 05/25/34		09/01/2012	Paydown		391,277	391,277	387,364	389,056		2,221		2,221		391,277			0	15,984	05/25/2034	1FM
32051D Z3 9	FIRST HORIZON ASSET SEC 5.250% 06/25/34		09/01/2012	Paydown		1,238,314	1,238,314	1,188,007	1,217,033		21,281		21,281		1,238,314			0	41,822	06/25/2034	1FM
32051D ZH 8	FIRST HORIZON ASSET SEC 5.250% 08/25/33		09/01/2012	Paydown		1,892,346	1,892,346	1,892,641	1,886,723		5,623		5,623		1,892,346			0	66,559	08/25/2033	1FM
32051G CN 3	FIRST HORIZON MTG PASS- 5.500% 01/25/35		09/01/2012	Paydown		772,769	772,769	764,075	768,665		4,104		4,104		772,769			0	30,593	01/25/2035	1FM
345397 VY 6	FORD MOTOR CREDIT 2011- 4.207% 04/15/16		09/21/2012	Tax Free Exchange		1,000,000	1,000,000	1,000,000					0		1,000,000			0		04/15/2016	2FE
35669# AA 2	FREEPORT LNG DEVELOPMEN 6.500% 12/19/25		09/30/2012	Redemption 100.0000		60,056	60,056	60,056	60,056				0		60,056			0	2,928	06/30/2025	2FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		09/01/2012	Paydown		72,911	72,911	73,458	73,323		(412)		(412)		72,911			0	1,276	04/25/2029	2FM
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29		09/01/2012	Paydown		27,026	27,026	25,567	26,099		1,468	540	928		27,026			0	1,228	04/25/2029	1FM
36161F AD 7	GE EQUIPMENT MIDTICKET 3.130% 11/16/20		09/15/2012	Paydown		1,046,380	1,046,380	1,046,143	1,046,307		73		73		1,046,380			0	21,442	11/16/2020	1FE
362341 DK 2	GSR MORTGAGE LOAN TRUST 5.000% 07/25/35		09/01/2012	Paydown		134,928	134,928	135,940	135,399		(471)		(471)		134,928			0	4,481	07/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 5.500% 01/25/20		09/01/2012	Paydown		385,817	385,817	396,427	396,098		(10,281)		(10,281)		385,817			0	13,989	01/25/2020	1FM
39121J A* 1	GREAT RIVER ENERGY 2009 5.810% 07/01/21		07/01/2012	Redemption 100.0000		186,047	186,047	186,047	186,047				0		186,047			0	10,809	07/01/2021	1
39153V AR 5	GREAT AMERICA LEASING R 3.190% 12/15/13		09/15/2012	Paydown		76,471	76,471	76,465	76,469		2		2		76,471			0	1,830	12/15/2013	1FE
393505 CV 2	GREEN TREE FINANCIAL CO 8.300% 07/15/19		09/15/2012	Paydown		91,846	91,846	90,956	91,810		36		36		91,846			0	4,811	07/15/2019	1FE
393505 DH 2	GREEN TREE FINANCIAL CO 8.300% 11/15/19		09/15/2012	Paydown		103,944	103,944	103,327	103,902		42		42		103,944			0	4,220	11/15/2019	1FE
40405T AA 1	H & P INV PARTNERS-CARM 8.700% 02/15/21		08/15/2012	Various		294,000	294,000	294,000	294,000				0		294,000			0	17,066	02/15/2021	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATI 5.500% 09/25/37		09/01/2012	Paydown		69,600	69,600	63,337	64,841		4,759		4,759		69,600			0	771	09/25/2037	1FM
412824 AB 0	HARLEYSVILLE GROUP INC 5.750% 07/15/13		07/13/2012	Call 105.1740		13,067,868	12,425,000	12,391,544	12,418,506		2,181		2,181		12,420,687		647,181	647,181	710,474	07/15/2013	2FE
428236 AG 8	HEWLETT-PACKARD CO 6.500% 07/01/12		07/01/2012	Various		1,425,000	1,425,000	1,408,042	1,423,863		1,137		1,137		1,425,000			0	92,625	07/01/2012	1FE
437185 AC 5	RESIDENTIAL FUNDING MRT 5.790% 02/25/36		09/01/2012	Paydown		131,906	131,906	120,694	128,435		3,471		3,471		131,906			0	1,899	02/25/2036	1FM
449670 CP 1	IMC HOME EQUITY LN TR 7.520% 08/20/28		09/01/2012	Paydown		17,892	17,892	17,886	17,859		32		32		17,892			0	339	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F 1.217% 07/25/33		09/23/2012	Paydown		13,692	13,692	11,775	12,220		1,473		1,473		13,692			0	115	07/25/2033	1FM
45254T PM 0	IMPAC SECURED ASSETS CM 4.742% 08/25/34		09/01/2012	Paydown		45,529	45,529	44,761	44,768		762		762		45,529			0	1,431	08/25/2034	1FM
46616M AA 8	HENDERSON RECEIVABLES L 3.820% 12/15/48		09/15/2012	Paydown		61,530	61,530	61,518	61,518		12		12		61,530			0	1,542	12/15/2048	1FE
46626A AA 2	JP MORGAN H&Q BUILDING 7.100% 09/15/17		09/15/2012	Redemption 100.0000		172,626	172,626	172,626	172,626				0		172,626			0	8,175	09/15/2017	1
46628C AC 2	JP MORGAN ALTRNTVE LOAN 5.810% 05/25/36		09/01/2012	Paydown		216,317	216,317	212,531	215,102		1,215		1,215		216,317			0	8,055	05/25/2036	1FM
46629E AA 1	JP MORGAN ALTERNATIVE L 5.950% 09/25/36		09/01/2012	Paydown		210,000	210,000	210,854	209,823		177		177		210,000			0	8,236	09/25/2036	1FM
482439 AA 4	KCT INTERMODAL 6.884% 08/01/18		08/01/2012	Redemption 100.0000		185,600	185,600	185,600	185,600				0		185,600			0	12,777	08/01/2018	1FE
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21		09/30/2012	Redemption 100.0000		113,918	113,918	113,918	113,918				0		113,918			0	6,433	03/29/2021	1FE
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		09/30/2012	Redemption 100.0000		68,627	68,627	67,779	68,271		17		17		68,287		340	340	1,145	07/31/2016	1FE
49327H AE 5	KEYCORP STUDENT LOAN TR 0.444% 06/27/25		09/27/2012	Paydown		477,112	477,112	454,449	463,343		13,768		13,768		477,112			0	2,122	06/27/2025	1FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		09/15/2012	Redemption 100.0000		4,983	4,983	4,983	4,983				0		4,983			0	246	06/15/2033	3FE
52176Y AA 2	LEAF II RECEIVABLES FUN 1.700% 08/20/18		09/20/2012	Paydown		188,167	188,167	184,820	186,725		1,442		1,442		188,167			0	792	08/20/2018	1FE
52465# AZ 8	FLUOR CORPORATION LESSE 7.560% 06/08/21		09/08/2012	Redemption 100.0000		47,888	47,888	47,888	47,888				0		47,888			0	2,274	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED 0.000% 08/26/24		09/01/2012	Paydown		5,572	5,572	5,367	4,332	1,048	193		1,241		5,572			0		08/26/2024	6FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
53117C AG 7	LIBERTY PROPERTY LP 6.375% 08/15/12		08/15/2012	Maturity		2,900,000	2,900,000	3,136,466	2,908,301		(8,301)		(8,301)		2,900,000			0	92,438	08/15/2012	2FE
536885 AA 4	LITIGATION SETTLEMENT 6.950% 01/26/32		07/25/2012	Paydown		244,833	244,833	230,921	239,955		4,879		4,879		244,833			0	12,762	01/26/2032	2AM
55265K 2X 6	MASTR ASSET SEC TRUST 5.000% 12/25/18		09/01/2012	Paydown		166,251	166,251	166,875	166,365		(114)		(114)		166,251			0	5,500	12/25/2018	1FM
57164X AA 7	MARRIOTT VACATION CLUB 4.809% 07/20/31		09/20/2012	Paydown		90,506	90,506	90,504	90,505		1		1		90,506			0	2,893	07/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB 2.510% 05/20/30		09/20/2012	Paydown		160,882	160,882	160,859			22		22		160,882			0	725	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB 3.500% 05/20/30		09/20/2012	Paydown		107,254	107,254	107,247			8		8		107,254			0	674	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB 3.540% 10/20/32		09/20/2012	Paydown		193,840	193,840	193,819	193,804		36		36		193,840			0	1,717	10/20/2032	1FE
58526# BE 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		07/01/2012	Redemption 100.0000		128,733	128,733	128,733	128,733				0		128,733			0	10,762	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		07/01/2012	Redemption 100.0000		112,643	112,643	112,643	112,643				0		112,643			0	4,708	01/01/2021	1
58526# BN 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		07/01/2012	Redemption 100.0000		103,062	103,062	103,062	103,062				0		103,062			0	8,616	01/01/2021	1
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		07/01/2012	Paydown		17,767	17,767	17,764	17,767				0		17,767			0	1,110	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		09/15/2012	Paydown		42,346	42,346	40,122	40,463		1,883		1,883		42,346			0	515	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		09/15/2012	Paydown		42,346	42,346	42,344	42,345		1		1		42,346			0	1,373	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		09/01/2012	Paydown		23,413	23,413	23,958	23,936		(523)		(523)		23,413			0	951	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		09/01/2012	Paydown		42,105	42,105	42,076	42,071		34		34		42,105			0	577	12/15/2045	1FM
60685@ AA 2	MO DATA PROPERTY LESSEE 5.630% 11/11/23		08/11/2012	Redemption 100.0000		50,807	50,807	50,807	50,807				0		50,807			0	2,145	11/11/2023	1
61166W AA 9	MONSANTO CO SENIOR NOTE 7.375% 08/15/12		08/15/2012	Various		8,225,000	8,225,000	8,176,884	8,220,886		4,114		4,114		8,225,000			0	606,594	08/15/2012	1FE
61745M VY 6	MORGAN STANLEY CAPITAL 5.000% 11/25/33		09/01/2012	Paydown		104,573	104,573	104,435	104,277		296		296		104,573			0	3,919	11/25/2033	1FM
61980A AA 1	MOTIVA ENTERPRISES LLC 5.200% 09/15/12		09/15/2012	Maturity		1,520,000	1,520,000	1,550,400	1,527,204		(7,204)		(7,204)		1,520,000			0	79,040	09/15/2012	1FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		09/01/2012	Paydown		8,601	8,601	8,601	8,601				0		8,601			0		12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		09/01/2012	Paydown		43,248	43,248	43,248	43,248				0		43,248			0		06/15/2032	6FE
675748 CE 5	OCWEN RESIDENTIAL MBS C 6.746% 06/30/39		07/01/2012	Paydown		12,799	12,799	12,799	12,799				0		12,799			0	433	06/01/2020	6FE
675748 CF 2	OCWEN RESIDENTIAL MBS C 6.746% 06/25/39		07/01/2012	Paydown		1,500	1,500				1,500		1,500		1,500			0	59	06/25/2039	6FE
67740Q AC 0	OHIO NATIONAL FINANCIAL 6.350% 04/01/13		07/11/2012	Call 104.1750		5,208,750	5,000,000	4,825,200	4,937,350		25,676		25,676		4,963,027		245,723	245,723	246,944	04/01/2013	1FE
68213K AD 7	OAKWOOD MORTGAGE INVEST 6.810% 12/15/31		09/01/2012	Paydown		131,090	131,090	131,090	131,090				0		131,090			0	6,152	12/15/2031	4AM
68240M AE 8	SECURED LIEN HOME OWNER 7.600% 02/15/29		09/01/2012	Paydown		49,395	49,395	49,379	49,254		141		141		49,395			0	2,558	02/15/2029	1FM
684181 AA 8	ORANGE COGEN FUNDING CO 8.175% 03/15/22		09/15/2012	Redemption 100.0000		33,075	33,075	33,075	33,075				0		33,075			0	2,028	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOU 7.170% 05/15/32		09/01/2012	Paydown		142,092	142,092	141,661	141,671		421		421		142,092			0	6,774	05/15/2032	1FE
69144W AA 9	OXFORD FINANCE FUNDING 3.750% 03/15/17		04/27/2012	Redemption 100.3635		102	102	102	102				0		102			0	2,787	03/15/2017	1FE
69144W AA 9	OXFORD FINANCE FUNDING 3.750% 03/15/17		08/01/2012	Tax Free Exchange		(102)	(102)	(102)	(102)				0		(102)			0	30,388	03/15/2017	1FE
69144X AA 7	OXFORD FINANCE FUNDING 3.900% 03/15/17		09/15/2012	Paydown		740,738	740,738	740,165			567		567		740,738			0	(2,431)	03/15/2017	1FE
69144X AA 7	OXFORD FINANCE FUNDING 3.900% 03/15/17		08/01/2012	Redemption 100.3635		(102)	(102)	(102)					0		(102)			0		03/15/2017	1FE
693320 AF 0	PHH CORP MEDIUM TERM NO 7.125% 03/01/13		08/23/2012	Redemption 103.3550		3,100,650	3,000,000	3,306,300	3,055,164		(29,881)		(29,881)		3,025,283		75,367	75,367	209,000	03/01/2013	3FE
69352B AC 8	PPL MONTANA LLC PASS 8.903% 07/02/20		07/02/2012	Redemption 100.0000		362,485	362,485	362,485	362,485				0		362,485			0	32,272	07/02/2020	2FE
73316P EZ 9	POPULAR ABS MORTGAGE 5.537% 09/25/35		09/01/2012	Paydown		203,886	203,886	205,415	205,314		(1,428)		(1,428)		203,886			0	7,637	09/25/2035	1FM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		09/30/2012	Redemption 100.0000		89,625	89,625	89,625	89,625				0		89,625			0	3,966	12/31/2018	2
73932# AA 4	POWER MINN 9090 LLC SER 7.170% 07/15/27		07/15/2012	Redemption 100.0000		13,666	13,666	13,666	13,666				0		13,666			0	735	07/15/2027	5Z
74112R AA 8	PRESTIGE AUTO REC TRUST 5.670% 04/15/17		09/15/2012	Paydown		192,468	192,468	192,435	192,466		2		2		192,468			0	7,313	04/15/2017	1FE
74160M CN 0	PRIME MORTGAGE TRUST 20 5.500% 01/25/34		09/01/2012	Paydown		605,495	605,495	605,873	603,714		1,781		1,781		605,495			0	22,701	01/25/2034	1FM
74730* AH 5	QUAD GRAPHICS INC 7.560% 09/01/15		09/01/2012	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	18,900	09/01/2015	3
74927D AL 0	RBSSP RESECURITIZATION 5.825% 02/26/36		09/01/2012	Paydown		56,313	56,313	56,313	56,313				0		56,313			0	2,185	02/26/2036	1FM
74929W AA 0	RBSSP RESECURITIZATION 2.950% 10/20/13		09/20/2012	Paydown		1,250,000	1,250,000	1,249,853	1,249,883		117		117		1,250,000			0	24,583	10/20/2013	1FE
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32		09/01/2012	Paydown		495,937	495,937	499,966	497,338		(1,401)		(1,401)		495,937			0	13,319	06/27/2032	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG 5.500% 10/25/21		09/01/2012	Paydown		112,890	112,890	107,316	108,577		4,313		4,313		112,890			0	4,206	10/25/2021	1FM
754427 AA 0	RAVENSWOOD UNIT 04 TRST 5.996% 01/15/19		07/15/2012	Redemption 100.0000		233,652	233,652	233,652	233,652				0		233,652			0	7,005	01/15/2019	1
75952A AF 4	RELIANT ENERGY MID-ATLA 9.237% 07/02/17		07/02/2012	Redemption 100.0000		783,777	783,777	819,766	797,769		(2,081)		(2,081)		795,688		(11,911)	(11,911)	72,397	07/02/2017	4FE
760985 B8 3	RESIDENTIAL FDG SEC COR 6.040% 10/25/33		09/01/2012	Paydown		45,186	45,186	44,974	44,982		204		204		45,186			0	1,820	10/25/2033	1FM
760985 UX 7	RESIDENTIAL FDG SEC COR 4.500% 05/25/33		09/01/2012	Paydown		284,734	284,734	270,809	281,212		3,522		3,522		284,734			0	9,132	05/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC COR 5.808% 08/25/33		09/01/2012	Paydown		202,993	202,993	202,696	202,446		548		548		202,993			0	7,890	08/25/2033	1FM
76110G J3 6	RESIDENTIAL ACCREDIT LO 6.350% 08/25/32		09/01/2012	Paydown		480,292	480,292	494,251	479,621		671		671		480,292			0	20,019	08/25/2032	1FM
76110V BX 5	RESIDENTIAL FDG MTG SEC 7.580% 09/25/29		09/01/2012	Paydown		16,997	16,997	16,990	16,926		71		71		16,997			0	866	09/25/2029	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG 4.500% 05/25/19		09/01/2012	Paydown		112,121	112,121	113,056	112,625		(505)		(505)		112,121			0	3,420	05/25/2019	1FM
76111X QK 2	RESIDENTIAL FUNDING MTG 5.500% 12/25/34		09/01/2012	Paydown		842,738	842,738	834,311	838,294		4,444		4,444		842,738			0	31,473	12/25/2034	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG 4.750% 02/25/20		09/01/2012	Paydown		76,589	76,589	77,738	77,298		(709)		(709)		76,589			0	2,395	02/25/2020	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144 6.735% 07/15/21		07/15/2012	Redemption 100.0000		120,811	120,811	140,289	131,238		(204)		(204)		131,034		(10,223)	(10,223)	4,068	07/15/2021	1FE
76169# AC 7	REYES HOLDINGS LLC SENI 6.080% 07/31/12		07/31/2012	Maturity		5,500,000	5,500,000	5,500,000	5,500,000				0		5,500,000			0	334,400	07/31/2012	3
78487Y AA 1	SVO VOI MORTGAGE CORP 3.650% 07/20/27		09/01/2012	Paydown		94,759	94,759	94,758	94,706		53		53		94,759			0	875	07/20/2027	1FE
811543 B# 3	SEABOARD CORPORATION SE 6.920% 09/30/12.		09/30/2012	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	692,000	09/30/2012	2
82651L AA 1	SIERRA RECEIVABLES FUND 4.480% 07/20/26		09/20/2012	Paydown		94,379	94,379	94,362	94,356		24		24		94,379			0	1,062	07/20/2026	1FE
82651N AA 7	SIERRA RECEIVABLES FUND 3.510% 11/20/25		09/20/2012	Paydown		145,854	145,854	145,992	145,958		(103)		(103)		145,854			0	3,441	11/20/2025	1FE
82651P AA 2	SIERRA RECEIVABLES FUND 3.840% 11/15/25		09/20/2012	Paydown		85,991	85,991	85,982	85,976		16		16		85,991			0	827	11/15/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUN 3.350% 06/20/18		09/20/2012	Paydown		59,800	59,800	59,794	59,795		5		5		59,800			0	1,328	06/20/2018	1FE
82651U AB 9	SIERRA RECEIVABLES FUND 3.420% 03/20/29		09/20/2012	Paydown		483,989	483,989	483,952			37		37		483,989			0	2,204	03/20/2029	2AM
82652A AA 4	SIERRA RECEIVABLES FUND 2.840% 11/20/28		09/20/2012	Paydown		138,293	138,293	138,263			29		29		138,293			0	1,616	11/20/2028	1FE
82838W AA 3	SILVERLEAF FINANCE LLC 6.000% 05/16/22		09/01/2012	Paydown		210,315	210,315	210,197	210,150		166		166		210,315			0	8,362	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22		09/01/2012	Paydown		52,579	52,579	52,553	52,515		64		64		52,579			0	1,096	05/16/2022	2AM
844741 AG 3	SOUTHWEST AIR 93-B 6.260% 09/24/12		09/24/2012	Redemption 100.0000		60,849	60,849	58,520	60,517		332		332		60,849			0	3,809	09/24/2012	2AM
85171W AA 1	SPRINGLEAF MORTGAGE LOA 2.220% 10/25/57		09/01/2012	Paydown		99,554	99,554	99,542			11		11		99,554			0	280	10/25/2057	1FE
859245 AA 0	STERLING BANK TRUST FSB 2.037% 04/26/26		09/26/2012	Paydown				43,528	41,659		(41,659)		(41,659)					0	10,131	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 7.271% 03/25/31		09/01/2012	Paydown		20,909	20,909	15,934	15,934		4,975		4,975		20,909			0	483	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CO 6.500% 03/25/32		09/01/2012	Paydown		408,207	408,207	410,860	410,705		(2,498)		(2,498)		408,207			0	17,613	03/25/2032	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
86359A DL 4	STRUCTURED ASSET SECURI 6.580% 11/25/32		09/01/2012	Paydown		128,307	128,307	131,315	129,888		(1,580)		(1,580)		128,307			0	5,825	11/25/2032	1FM
86359A KD 4	STRUCTURED ASSET SECURI 5.230% 01/25/33		09/01/2012	Paydown		33,209	33,209	33,064	33,074		135		135		33,209			0	377	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURI 5.500% 02/25/20		09/01/2012	Paydown		21,003	21,003	19,900	20,183		820		820		21,003			0	288	02/25/2020	1FM
86359B 5G 2	STRUCTURED ASSET SECURI 4.790% 03/25/35		09/01/2012	Paydown		143,886	143,886	143,346	143,374		512		512		143,886			0	4,681	03/25/2035	1FM
86359B RB 9	STRUCTURED ASSET SECURI 5.560% 05/25/34		09/01/2012	Paydown		59,455	59,455	51,875	53,905		5,551		5,551		59,455			0	2,135	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURI 5.250% 12/25/34		09/01/2012	Paydown		405,363	405,363	392,537	398,182		7,181		7,181		405,363			0	14,243	12/25/2034	1FM
871928 AX 5	CORP BOND BACKED CTF 8.125% 09/15/17		09/15/2012	Redemption 100.0000		164,541	164,541	198,304	179,051		(2,080)		(2,080)		176,971		(12,430)	(12,430)	13,369	09/15/2017	2FE
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25		09/23/2012	Paydown		50,000	50,000	50,000	50,000				0		50,000			0	543	10/20/2025	1FE
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		09/23/2012	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	1,949	01/20/2026	1FE
875127 AU 6	TAMPA ELECTRIC 6.375% 08/15/12		08/15/2012	Maturity		325,000	325,000	322,390	324,784		216		216		325,000			0	20,719	08/15/2012	1FE
88031J AB 2	TENASKA GEORGIA PARTNER 9.500% 02/01/30		08/01/2012	Redemption 100.0000		43,764	43,764	46,426	45,677		(46)		(46)		45,631		(1,867)	(1,867)	4,158	02/01/2030	2FE
883145 AJ 3	TEXTAINER MARINE CONTAI 4.700% 06/15/26		09/15/2012	Paydown		75,000	75,000	75,000	75,000				0		75,000			0	2,399	06/15/2026	1FE
88641T AA 4	TIDEWATER AUTO REC TRUS 5.920% 05/15/17		09/15/2012	Paydown		142,414	142,414	142,404	142,389		25		25		142,414			0	2,089	05/15/2017	1FE
89655V AA 0	TRINITY RAIL LEASING II 5.640% 11/12/26		09/12/2012	Redemption 100.0000		117,626	117,626	117,626	117,626				0		117,626			0	4,425	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 5.194% 10/16/40		09/16/2012	Paydown		34,255	34,255	34,255	34,255				0		34,255			0	445	10/16/2040	1FE
89678D AA 3	TRITON CONTAINER FINANC 4.210% 05/14/27		09/14/2012	Paydown		75,000	75,000	74,991			9		9		75,000			0	719	05/14/2027	1FE
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		09/10/2012	Redemption 100.0000		30,995	30,995	30,995	30,995				0		30,995			0	1,240	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2.300% 11/08/27		07/25/2012	Paydown				18,462					0					0	15,164	11/08/2027	1FE
90781# AE 2	UNION PACIFIC RAILROAD 4.910% 07/02/16		07/02/2012	Redemption 100.0000		239,496	239,496	239,496	239,496				0		239,496			0	46,392	07/02/2016	1
91155@ AA 8	ARMY LODGING FUND SENIO 5.250% 09/23/30		09/23/2012	Redemption 100.0000		54,636	54,636	54,636	54,636				0		54,636			0	1,913	09/23/2030	1
921796 GR 3	VANDERBILT MORTGAGE 199 7.415% 07/07/29		09/01/2012	Paydown		47,090	47,090	46,313	46,490		601		601		47,090			0	2,341	07/07/2029	1FE
92718B AA 3	DT AUTO OWNER TRUST 200 2.980% 10/15/15		09/15/2012	Paydown		177,185	177,185	177,172	177,170		15		15		177,185			0	1,104	10/15/2015	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003- 2.466% 10/25/33		09/01/2012	Paydown		19,302	19,302	12,546	13,931		5,371		5,371		19,302			0	119	10/25/2033	1FM
92922F JY 5	WASHINGTON MUTUAL 2003- 5.500% 01/25/34		09/01/2012	Paydown		775,036	775,036	758,083	770,766		4,271		4,271		775,036			0	28,101	01/25/2034	1FM
92922F KF 4	WASHINGTON MUTUAL 2003- 5.000% 12/25/18		09/01/2012	Paydown		94,362	94,362	95,483	94,777		(415)		(415)		94,362			0	3,073	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003- 2.503% 02/25/34		09/01/2012	Paydown		23,437	23,437	14,766	16,764		6,673		6,673		23,437			0	391	02/25/2034	1FM
92922F VE 5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34		09/01/2012	Paydown		135,955	135,955	136,380	135,939		16		16		135,955			0	5,676	07/25/2034	1FM
949762 AC 2	WELLS FARGO MBS 2003-10 4.500% 09/25/18		09/01/2012	Paydown		231,940	231,940	214,255	227,079		4,861		4,861		231,940			0	6,831	09/25/2018	1FM
94978# AH 0	CVS CORP CRED LEASE BAC 7.530% 01/10/24		09/10/2012	Redemption 100.0000		51,256	51,256	51,256	51,255				0		51,256			0	2,488	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21		09/05/2012	Redemption 100.0000		33,992	33,992	33,992	33,992				0		33,992			0	1,682	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS 5.262% 05/10/19		09/10/2012	Redemption 100.0000		40,686	40,686	40,686	40,686				0		40,686			0	1,428	05/10/2019	1
94979F AC 0	WELLS FARGO MBS 2003-12 5.000% 11/25/18		09/01/2012	Paydown		59,996	59,996	59,958	59,880		115		115		59,996			0	1,962	11/25/2018	1FM
94980K AG 7	WELLS FARGO MBS 2004-4 5.500% 05/25/34		09/01/2012	Paydown		687,829	687,829	638,928	673,660		14,168		14,168		687,829			0	24,851	05/25/2034	1FM
94981A AA 1	WELLS FARGO MBS 2003-14 4.750% 12/25/18		09/01/2012	Paydown		53,731	53,731	53,815	53,697		34		34		53,731			0	1,688	12/25/2018	1FM
94981A AC 7	WELLS FARGO MBS 2003-14 4.500% 12/25/18		09/01/2012	Paydown		108,212	108,212	108,990	108,291		(79)		(79)		108,212			0	3,220	12/25/2018	1FM

Statement as of September 30, 2012 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
94982C AF 5	WELLS FARGO MB TRST 200 2.615% 01/25/35		09/01/2012	Paydown		388,450	388,450	379,953	385,611		2,839		2,839		388,450			0	7,012	01/25/2035	1FM
94982J AA 1	WELLS FARGO MTG BACKED 5.250% 08/25/35		09/01/2012	Paydown		778,413	778,413	791,062	786,479		(8,066)		(8,066)		778,413			0	27,448	08/25/2035	1FM
94982W BB 9	WELLS FARGO MB TRST 200 5.500% 10/25/35		09/01/2012	Paydown		3,259	3,259	3,095	3,169		90		90		3,259			0	119	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED 6.000% 07/25/36.		09/01/2012	Paydown		139,087	139,087	122,049	125,511		13,576		13,576		139,087			0	5,571	07/25/2036	2FM
97180* YL 6	WILMINGTON TRUST CO 7.190% 07/02/14		07/27/2012	Various		1,097,606	1,097,606	1,097,606	1,097,606				0		1,097,606			0	154,427	07/02/2014	1
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16	A	09/12/2012	Paydown		363,089	363,089	249,279	249,316	3,365	110,409		113,774		363,089			0	31,470	08/09/2016	6FE
878742 AD 7	TECK COMINCO LTD 7.000% 09/15/12	A	09/15/2012	Various		2,545,000	2,545,000	2,593,158	2,549,584		(4,584)		(4,584)		2,545,000			0	178,150	09/15/2012	2FE
89346D AA 5	TRANSALTA CORP 6.750% 07/15/12	A	07/15/2012	Maturity		2,925,000	2,925,000	3,067,214	2,935,641		(10,641)		(10,641)		2,925,000			0	197,438	07/15/2012	2FE
C6573# AC 1	NORTH ATLANTIC REFINING 6.700% 08/12/14	I	08/12/2012	Redemption 100.0000		800,000	800,000	800,000	800,000				0		800,000			0	53,600	08/12/2014	2
21238A AJ 6	CONTROLADORA COMERCIAL 7.000% 06/30/18.	F	08/13/2012	Call 100.0000		3,095,000	3,095,000	2,500,000	2,500,000				0		2,500,000		595,000	595,000	132,999	06/30/2018	3
227170 AC 1	CRONOS CONTAINERS PROGR 4.210% 05/18/27	F	09/18/2012	Paydown		75,000	75,000	74,991			9		9		75,000			0	693	05/18/2027	1
37952U AA 1	SEACO CONTAINER 2012-1A 4.110% 07/17/27	F	09/17/2012	Paydown		83,333	83,333	83,317			17		17		83,333			0	285	07/17/2027	1
68210* AC 7	OMEGA LEASING LLC GUARA 5.980% 07/12/16	R	07/12/2012	Redemption 100.0000		15,949	15,949	15,949	15,949				0		15,949			0	715	07/12/2016	1
902118 BM 9	TYCO INTERNATIONAL FINA 4.125% 10/15/14	F	08/15/2012	Call 107.6680		1,076,680	1,000,000	996,530	997,995		426		426		998,422		78,258	78,258	34,375	10/15/2014	1FE
D3917# AH 1	DEUTZ AG SERIES C 8.195% 03/31/15	F	07/16/2012	Redemption 100.0000		174,551	174,551		147		3		3		150		174,401	174,401	24,153	03/31/2015	5*
G3651@ AA 5	QUINN MANUFACTURING GRO 0.000% 12/02/16.	F	08/15/2012	Redemption 100.0000		150,783	150,783	21,628	21,628	687	(664)		23		21,651		129,132	129,132		12/02/2016	6*
3899999.	Total - Bonds - Industrial & Miscellaneous					121,715,166	120,714,948	120,316,274	115,311,143	7,147	198,847	1,783	204,211	0	119,809,271	0	1,905,896	1,905,896	6,096,585	XXX	XXX
8399997.	Total - Bonds - Part 4					140,395,488	139,395,270	138,923,566	132,833,814	7,147	68,004	1,783	73,368	0	138,513,000	0	1,882,490	1,882,490	7,386,106	XXX	XXX
8399999.	Total - Bonds					140,395,488	139,395,270	138,923,566	132,833,814	7,147	68,004	1,783	73,368	0	138,513,000	0	1,882,490	1,882,490	7,386,106	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					140,395,488	XXX	138,923,566	132,833,814	7,147	68,004	1,783	73,368	0	138,513,000	0	1,882,490	1,882,490	7,386,106	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283			104,653		104,653	(25,985)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656			96,938		96,938	(25,248)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728			133,507		133,507	(23,472)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835			36,517		36,517	(7,115)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992			224,755		224,755	(51,978)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843			200,482		200,482	(37,789)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385			20,650		20,650	(4,082)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204			255,175		255,175	(94,781)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403			88,956		88,956	(17,003)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	03/29/2019	800	680,000	850.0000	205,000			95,155		95,155	(38,190)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2014	1,580	1,811,944	1,147.0000	623,394			98,638		98,638	(144,734)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161			287,558		287,558	(203,354)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711			25,335		25,335	(5,989)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657			80,833		80,833	(17,368)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567			100,000		100,000	(39,680)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063			33,464		33,464	(9,372)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323			65,524		65,524	(13,493)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129			239,259		239,259	(85,310)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995			134,020		134,020	(26,409)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2017	545	851,524	1,562.0000	362,705			196,378		196,378	(49,318)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336			86,151		86,151	(17,236)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2014	1,285	1,504,992	1,171.0000	529,298			102,600		102,600	(122,537)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2015	1,870	2,555,168	1,366.0000	1,012,094			364,152		364,152	(205,119)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150			58,108		58,108	(20,101)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2017	300	464,307	1,548.0000	196,568			106,455		106,455	(26,596)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971			125,838		125,838	(42,083)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2015	655	815,082	1,244.0000	303,606			99,250		99,250	(62,935)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2017	400	624,972	1,562.0000	265,607			145,788		145,788	(35,082)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962			88,091		88,091	(22,682)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159			132,863		132,863	(39,216)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	08/31/2017	550	851,230	1,548.0000	359,756			197,451		197,451	(47,226)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984			44,020		44,020	(10,980)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906			153,032		153,032	(19,185)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	09/30/2014	2,110	2,780,136	1,318.0000	1,069,095			290,198		290,198	(241,661)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262			153,939		153,939	(74,992)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924			81,921		81,921	(46,096)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719			148,153		148,153	(44,997)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238			76,168		76,168	(10,294)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202			31,697		31,697	(22,336)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759			158,397		158,397	(45,734)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100			280,516		280,516	(36,874)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102			97,179		97,179	(12,641)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664			48,070		48,070	(5,999)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972			140,420		140,420	(54,186)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035			76,260		76,260	(20,824)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306			80,145		80,145	(9,853)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433			104,107		104,107	(18,925)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2013	735	726,327	988.2000	220,437			20,004		20,004	(47,477)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823			282,105		282,105	(216,130)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097			135,725		135,725	(64,145)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728			186,148		186,148	(76,750)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700			60,189		60,189	(11,755)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719			304,670		304,670	(82,607)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288			128,569		128,569	(33,986)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601			135,075		135,075	(32,886)				N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	03/31/2020	315	343,164	1,089.0000	93,410			65,557		65,557	(15,246)				N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	04/30/2020	250	272,353	1,089.0000	74,010			52,180		52,180	(11,990)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303			26,489		26,489	(6,288)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208			23,669		23,669	(5,535)				N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	07/31/2020	105	110,180	1,049.0000	30,864			20,784		20,784	(4,801)				N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	08/31/2020	120	125,920	1,049.0000	35,348			23,884		23,884	(5,435)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	09/30/2020	20	22,824	1,141.0000	4,658			4,887		4,887	(921)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	10/30/2020	25	29,582	1,183.0000	6,185			6,539		6,539	(1,154)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	11/30/2020	45	53,125	1,181.0000	11,122			11,770		11,770	(2,048)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	12/31/2020	65	81,747	1,258.0000	17,796			19,059		19,059	(2,987)				N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	01/29/2021	75	96,459	1,286.0000	21,324			22,942		22,942	(3,420)				N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	02/26/2021	95	126,086	1,327.0000	28,446			30,689		30,689	(4,413)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	03/31/2021	155	205,504	1,326.0000	46,387			50,133		50,133	(7,092)				N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	04/30/2021	120	163,633	1,364.0000	37,620			40,850		40,850	(5,459)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/28/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	05/28/2021	393	494,237	1,257.6000		145,214		119,327		119,327	(25,887)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	06/30/2021	621	780,970	1,257.6000		230,056		189,184		189,184	(40,872)				N/A		N/A
S & P 500 EUROPEAN PUTS 7/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	07/30/2021	203	255,293	1,257.6000		75,313		61,959		61,959	(13,354)				N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	08/31/2021	223	280,445	1,257.6000		83,041		68,377		68,377	(14,664)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	09/30/2021	114	143,366	1,257.6000		42,517		35,031		35,031	(7,486)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	10/29/2021	211	265,354	1,257.6000		78,819		64,943		64,943	(13,876)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	11/30/2021	235	295,536	1,257.6000		88,085		72,618		72,618	(15,467)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	12/31/2021	517	650,179	1,257.6000		194,165		160,080		160,080	(34,085)				N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										17,437,316	937,209	0	8,412,201	XXX	8,412,201	(3,045,276)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										17,437,316	937,209	0	8,412,201	XXX	8,412,201	(3,045,276)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										17,437,316	937,209	0	8,412,201	XXX	8,412,201	(3,045,276)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										17,437,316	937,209	0	8,412,201	XXX	8,412,201	(3,045,276)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										17,437,316	937,209	0	8,412,201	XXX	8,412,201	(3,045,276)	0	0	0	0	XXX	XXX
1449999. TOTAL										17,437,316	937,209	0	8,412,201	XXX	8,412,201	(3,045,276)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Short Futures																			
Hedging Other																			
BPZ2	(2,306)	(1,441,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	161.1169	161.3600	(350,344)	(350,344)	(350,344)	(350,344)			(3,459,000)	N/A
VGZ2	(3,459)	(44,500)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	EUR	09/18/2012	2,534.7676	2,455.0000	3,549,659	3,549,659	3,549,659	3,549,659			(8,236,957)	N/A
ECZ2	(706)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	1.2909	1.2862	418,800	418,800	418,800	418,800			(2,118,000)	N/A
ZZ2	(2,461)	(39,740)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/24/2012	LIF	09/19/2012	5,835.8237	5,713.0000	4,881,016	4,881,016	4,881,016	4,881,016			(11,922,068)	N/A
JYZ2	(238)	(297,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/19/2012	CME	09/13/2012	128.5175	128.3200	58,763	58,763	58,763	58,763			(714,000)	N/A
NQZ2	(1,969)	(39,380)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/17/2012	2,846.0279	2,792.0000	2,127,618	2,127,618	2,127,618	2,127,618			(3,938,000)	N/A
NKZ2	(337)	(4,332)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/14/2012	OSE	09/11/2012	8,824.2423	8,880.0000	(241,542)	(241,542)	(241,542)	(241,542)			(1,169,537)	N/A
TAZ2	(2,370)	(237,000)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	NYF	09/19/2012	851.7270	834.4000	4,106,510	4,106,510	4,106,510	4,106,510			(14,220,000)	N/A
ESZ2	(3,162)	(158,100)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/21/2012	CME	09/14/2012	1,448.9772	1,434.2000	2,336,280	2,336,280	2,336,280	2,336,280			(11,067,000)	N/A
13429999. Total-Short Futures-Hedging Other												16,886,759	16,886,759	16,886,759	16,886,759	0	0	(56,844,562)	XXX
1389999. Total-Short Futures												16,886,759	16,886,759	16,886,759	16,886,759	0	0	(56,844,562)	XXX
1409999. Total-Hedging Other												16,886,759	16,886,759	16,886,759	16,886,759	0	0	(56,844,562)	XXX
1449999. TOTAL												16,886,759	16,886,759	16,886,759	16,886,759	0	0	(56,844,562)	XXX

Broker Name	Net Cash Deposits
Brokers	
Golman Sachs	27,609,468
Total Net Cash Deposits	27,609,468

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	17,489,358	(602,599)	17,489,358	17,489,358	(602,599)	17,489,358	(56,844,562)	17,489,358
NAIC 1 Designation											
BARCLAYS CAPITAL	Y	Y		3,276,783		3,276,783	3,276,783		3,276,783		0
SOCIETE GENERALE	Y	Y		2,135,020		2,135,020	2,135,020		2,135,020		0
JP MORGAN CHASE	Y	Y		1,298,569		1,298,569	1,298,569		1,298,569		0
DEUTSCHE BANK	Y	Y		113,618		113,618	113,618		113,618		0
BNP PARIBUS	Y	Y		1,401,341		1,401,341	1,401,341		1,401,341		0
CREDIT SUISSE	Y	Y		186,869		186,869	186,869		186,869		0
0299999. Total NAIC 1 Designation			0	8,412,201	0	8,412,201	8,412,201	0	8,412,201	0	0
0899999. Totals			0	25,901,559	(602,599)	25,901,559	25,901,559	(602,599)	25,901,559	(56,844,562)	17,489,358

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO...	....	U.............	156,343,844	156,343,844	....
7499999.	Total - Common Stocks - Money Market Mutual Funds........			156,343,844	156,343,844	.....XXX.........
7599999.	Total - Common Stock........			156,343,844	156,343,844	.....XXX.........
7699999.	Total - Preferred and Common Stock........			156,343,844	156,343,844	.....XXX.........
9999999.	Totals........			156,343,844	156,343,844	.....XXX.........

General Interrogatories:

1. The activity for the year to date: Fair Value $.....156,343,844 Book/Adjusted Carrying Value $.....156,343,844
2. Average balance for the year to date: Fair Value $.....158,096,129 Book/Adjusted Carrying Value $.....158,096,129
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....156,343,844 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....156,343,844 Book/Adjusted Carrying Value $.....156,343,844

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of	Amount of	6	7	8	
		Rate	Interest	Interest Accrued				
		of	Received During	at Current				
Depository	Code	Interest	Current Quarter	Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
US Bank ... Cincinnati, OH					40,174,438	55,633,895	46,446,667	XXX
Goldman Sachs ... New York, NY					133,320,541	154,386,536	58,356,790	XXX
Northern Trust ... Chicago, IL					150,031	150,002	298,296	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX			170,459	170,460	170,459	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	173,815,469	210,340,893	105,272,212	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	173,815,469	210,340,893	105,272,212	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	5,000	5,000	5,000	XXX
0599999. Total Cash	XXX	XXX	0	0	173,820,469	210,345,893	105,277,212	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE